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Math Insight. log in. An ordinary differential equation (ODE) is an equation that involves some ordinary derivatives (as opposed to partial derivatives) of a function. Often, our goal is to solve an ODE, i.e., determine what function or functions satisfy the equation.

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CHAPTER1:INTRODUCTION A.MOTIVATION Fixapointx $0 \in Rn$ andconsiderthentheordinarydifferentialequation: (ODE) $x\dot{}(t)=b(x(t))$ (t>0) x(0)=x 0, where b: R n→R is a given, smooth vector field and the solution is the trajectory $x(\cdot):[0,\infty)\to Rn$. Trajectoryofthedifferentialequation Notation.x(t)isthestate of the system attimet≥0,$x\dot{}(t):=d$ dt x(t).

AN INTRODUCTION TO STOCHASTIC DIFFERENTIAL EQUATIONS ...

this text accessible to both groups, we begin with a fairly gentle introduction to low-dimensional systems of differential equations. Much of this will be a review for readers with deeper backgrounds in differential equations, so we intersperse some new topics throughout the early part of the book for these readers.

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