

TODO: Vector calculus, ∇ , $\nabla \cdot$, $\nabla \times$ Spherical coordinate vector operators

Analysis 2

Linear Differential Equations

Differential equations are functions like any other - they can also be represented as linear combination of some basis, for example the infinite-dimensional Fourier basis which can represent any (long-term periodic or bounded) function.

Differential Operator

Basic differential operator - $\frac{d^n}{dx^n}$ - A linear mapping between a function and its n'th (partial) derivative within some vector space, which can be represented as a matrix if finite.

$$\frac{d}{dx} = \begin{bmatrix} 0 & 1 & 0 & ? & \dots \\ 0 & 0 & 2 & ? & \dots \\ 0 & 0 & 0 & ? & \dots \\ 0 & 0 & 0 & ? & \dots \\ \vdots & \vdots & \vdots & \vdots & \ddots \end{bmatrix}$$

Basis Functions

$b_0(x) = 1$

$b_1(x) = x$

$b_2(x) = x^2$

$b_3(x) = x^3$

\vdots

$$\frac{d}{dx} b_0(x) = \frac{d}{dx}(1) = 0 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\frac{d}{dx} b_1(x) = \frac{d}{dx}(x) = 1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\frac{d}{dx} b_2(x) = \frac{d}{dx}(x^2) = 2x = \begin{bmatrix} 0 \\ 2 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\frac{d}{dx} b_n(x) = \dots$$

A linear differential operator is a linear combination of basic differential operators, in other words a mapping from a function to a differential equation, for example:

$$D(f) = \ddot{f} + 2\beta\dot{f} + \omega_n^2 f$$

Which is the differential operator for damped simple harmonic motion.

Differential operators (TODO: check) never have full rank, because the range is restricted to a subset of the domain linear space. **Carathéodory's existence theorem states that the kernel of an order-n differential operator has dimensions n** (and of course infinite solutions are spanned by n basis elements):

$$Dx(t) = 0$$

$$x(t) \in \text{Kernel}(D)$$

TODO: Exact conditions for Carathéodory's Theorem to hold true

Particular Solution - Single element that satisfies a differential equation

Homogeneous Differential Equation - Can be defined by a linear operator with constant scalars

TODO: Inhomogeneous equations and how to solve them (see solutions to driven-damped oscillator)