

Course Outline:  
*Based on Lectures from Winter, 2024 by Prof. Antony Humphries.*

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# 1 Introduction

## 1.1 Definitions

### ↪ **Definition 1.1: Differential equation**

A *differential equation* (DE) is an equation with derivatives. *Ordinary* DE's (ODE) will be covered in this course; other types (PDE's, SDE's, DDE's, FDE's, etc.) exist as well but won't be discussed. ODE's only have one independent variable (typically,  $y = f(x)$  or  $y = f(t)$ ).

### ⊗ **Example 1.1: A Trivial Example**

$\frac{dy}{dx} = 6x$ . Integrating both sides:

$$\int \frac{dy}{dx} dx = \int 6x dx \implies y(x) = 3x^2 + C.$$

### ⊗ **Example 1.2: Another One**

$$\frac{d^2u}{dt^2} = 0 \implies y = at + b.$$

### ↪ **Definition 1.2: Order**

The order of a differential equation is defined as the order of the highest derivative in the equation.

## 1.2 Initial Values

**Remark 1.1.** Note the existence of arbitrary constants in the previous examples, indicating infinite solutions. We often desire unique solutions by fixing these coefficients. For first order ODEs, we simply specify a single initial condition (say, some  $y(x_0) = \alpha_0$ ). For higher order ODEs of degree  $n$ , we can either specify  $n - 1$  initial conditions for  $n - 1$  derivatives (say,  $y(x_0) = \alpha_0, y'(x_0) = \beta_0$ ), or boundary conditions (say,  $y(x_0) = \alpha_0, y(x_1) = \alpha_1$ ) where values for the solution itself are specified.

### ⊗ **Example 1.3: A Less Trivial Example**

$\frac{dy}{dx} = y$ . We cannot simply integrate both sides as before, as we have no way to know what  $\int y dx$  (the RHS) is equal to. We can fairly easily guess that  $y = e^x$  is a solution; its derivative is equal to itself, hence it does indeed solve the equation. This is not the

only solution; indeed, given  $y = ce^x$ , we have

$$\frac{dy}{dx} = ce^x = y = ce^x.$$

Luckily, we were rather limited in how many places constants could appear; this doesn't always hold.

## 1.3 Physical Applications

### ⊗ Example 1.4: Simple Pendulum

Let  $\theta$  be the angle of a pendulum of mass  $m$  from vertical and length  $l$ . Then, we have the equation of motion

$$ml\ddot{\theta} = -mg \sin \theta \implies \ddot{\theta} + \frac{g}{l} \sin \theta = 0 \implies \ddot{\theta} + \omega^2 \sin \theta = 0.$$

Take  $\theta$  small, then,  $\sin \theta \approx \theta$ . Then,  $\ddot{\theta} + \omega^2 \theta = 0$ . This is linear simple harmonic motion, and has periodic solutions; how do we know this is a valid solution to the non-linear model?

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### ⊗ Example 1.5: Lorenz Equations

$$\begin{aligned}\frac{dx}{dt} &= \sigma(y - x) \\ \frac{dy}{dt} &= rx - y - xz \\ \frac{dz}{dt} &= xy - bz\end{aligned}$$

These are a famous set of equations originally derived from atmospheric modeling, known for its chaotic behavior for particular parameters. This is a nonlinear system of de's, and beyond the scope of this class (indeed, it is not solvable exactly).

## 1.4 Uniqueness

Given an ODE of the general form  $y^{(n)} = f(t, y, y', \dots, y^{(n-1)})$ , if we wish to determine  $y^{(n)}(t_0)$  uniquely, we need to specify the initial conditions

$$y(t_0), y'(t_0), \dots, y^{(n-1)}(t_0).$$

Moreover, this not only determines uniqueness of  $y^{(n)}(t_0)$ , but the uniqueness of solution  $y$  for  $t \in I$  for some "interval of validity"  $I$ .

↪ **Definition 1.3: Autonomous/Nonautonomous**

An ODE of the form

$$y^{(n)} = f(y, y', \dots, y^{(n-1)})$$

is called *autonomous*; that is, if it has no explicit dependence on the independent variable. Otherwise, the system is called *nonautonomous*.

↪ **Definition 1.4: Linear/Nonlinear**

Linear ODEs of dimension  $n$  have a solution space which is a vector space of dimension  $n$ . As a result, solutions can be written as a linear combination of  $n$  basis solutions (or “fundamental set of solutions”). Solutions to nonlinear ODEs cannot be written this way (except locally).

Alternatively (but equivalently), if we can write an  $n$ th order ODE in the form

$$a_n(t)y^n(t) + \dots + a_1(t)y'(t) + a_0(t)y(t) = g(t),$$

or equivalently,

$$\sum_{i=0}^n a_i(t)y^i(t) = g(t), \quad \circledast$$

where each  $a_i(t)$  and  $g(t)$  are known functions of  $t$ , then we say that the ODE is linear. Otherwise, it is nonlinear.

**⊛ Example 1.6**

The pendulum

$$\ddot{\theta} + \omega^2 \sin \theta = 0$$

is autonomous and linear;

$$\ddot{\theta} + \omega^2 \sin \theta = 0$$

is autonomous and nonlinear, due to the  $\sin \theta$  term (indeed, this is a nonlinear oscillator equation); a damped-forced oscillator

$$\ddot{\theta} + k^2 \dot{\theta} + \omega^2 \theta = A \sin(\mu t)$$

is nonautonomous and linear.

**Remark 1.2.** Note that the following definitions apply only to linear ODEs.

↪ **Definition 1.5: Homogeneous/Nonhomogeneous**

A linear ODE of the form  $\textcircled{*}$  is *homogeneous* if  $g(t) = 0$ ; otherwise it is *nonhomogeneous*.

↪ **Definition 1.6: Constant/Variable**

A linear ODE of the form  $\textcircled{*}$  is *constant coefficient* if  $a_j(t) = \text{constant} \ \forall j$ ; if at least one  $a_j$  not constant, it is *non-constant* or *variable coefficient*.

**Remark 1.3.** Note that while we define linearity of ODEs in terms of the form of  $y^{(n)} = f(t, y, \dots)$ , this more “helpfully” relates to the form of the solution of such an ODE, which is indeed linear.

## 1.5 Solutions

Given an  $n$  order ODE  $y^{(n)} = f(t, y, \dots)$ , and assuming  $f$  continuous, then for  $y(t)$  to be a solution, we need  $y$  to be  $n$ -times differentiable; hence,  $y, \dots, y^{(n-1)}$  must all exist and be continuous. Then,  $y^{(n)}$ , being a continuous function of continuous functions, is, itself, continuous.

↪ **Definition 1.7: Solution**

The function  $y(t) : I \rightarrow \mathbb{R}$  is a solution to an ODE on an interval  $I \subseteq \mathbb{R}$  if it is  $n$ -times differentiable on  $I$ , and satisfies the ODE on this interval.

Given an well-defined IVP with  $n - 1$  initial values defined at  $t_0$ , then  $y(t)$  is a solution if  $t_0 \in I$ ,  $y$  satisfies the initial values, and  $y(t)$  is a solution on the interval.

↪ **Definition 1.8: Interval of Validity**

The largest  $I$  on which  $y(t) : I \rightarrow \mathbb{R}$  solves an ODE is called the *interval of validity* of the problem.

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## 2 First Order ODEs

### 2.1 Separable ODEs

↪ **Definition 2.1: Separable ODE**

An ODE of the form

$$y' = P(t)Q(y)$$

is called *separable*. We solve them:

$$\begin{aligned} \frac{dy}{dt} &= P(t)Q(y) \\ \implies \int \frac{1}{Q(y)} dy &= \int P(t) dt. \end{aligned}$$

Finish by evaluating both sides.

### ⊛ Example 2.1

$$\frac{dy}{dt} = ty \tag{1}$$

$$\implies \frac{1}{y} dy = t dt \tag{2}$$

$$\implies \ln |y| = \frac{t^2}{2} + C \tag{3}$$

$$\implies |y| = Ke^{\frac{t^2}{2}} \quad \text{where } K = e^C \tag{4}$$

$$\implies y = Be^{\frac{t^2}{2}} \quad \text{where } B = \pm K = \pm e^C \tag{5}$$

Note that we call line (3) an *implicit solution*. In this case, we could easily turn this into an explicit solution by solving for  $y(t)$ ; this won't always be possible.

Note that it would appear, based on the definition, that  $B \neq 0$  (as  $e^{\dots} \neq 0$ ); however, plugging  $y = 0$  into (1) shows that this is indeed a solution. It is quite easy to verify that (5) is a valid solution;

$$\frac{d}{dt} \left( Be^{\frac{t^2}{2}} \right) = Bte^{\frac{t^2}{2}} = t \cdot y,$$

as desired; this holds  $\forall B \in \mathbb{R}$ .

**Remark 2.1.** *Is it valid to split the differentials like this?*

$$\begin{aligned} \frac{1}{Q(y)} \frac{dy}{dt} &= P(t) \\ \implies \int \frac{1}{Q(y)} \frac{dy}{dt} dt &= \int P(t) dt \end{aligned}$$

Let  $g(y) = \frac{1}{Q}(y)$  and  $G(y) = \int g(y) dy$ . By the chain rule,

$$\frac{d}{dt}(G(y(t))) = \frac{dy}{dt} \cdot \frac{d}{dy}G(y(t)) = \frac{dy}{dt} \cdot g(y(t)) = \frac{dy}{dt} \cdot \frac{1}{Q(y(t))}.$$

Integrating both sides with respect to time, we have

$$\begin{aligned} G(y(t)) &= \int \frac{1}{Q(y(t))} \frac{dy}{dt} dt = \int P(t) dt + C \\ &\implies \int g(y) dy = \int P(t) dt + C \\ &\implies \int \frac{1}{Q(y)} dy = \int P(t) dt + C \end{aligned}$$

This was our original expression obtaining by “splitting”, hence it is indeed “valid”.

### ⊗ Example 2.2

$$\begin{aligned} \frac{dy}{dx} &= \frac{x^2}{1-y^2} \\ \implies \int (1-y^2) dy &= \int x^2 dx \\ \implies y - \frac{y^3}{3} &= \frac{x^3}{3} + C \\ \implies y - \frac{1}{3}(y^3 + x^3) &= C \end{aligned}$$

Suppose we have the same ODE but now with an IVP  $y(0) = 4$ . Then, plugging this into our implicit solution:

$$4 - \frac{1}{3}(64 + 0) = C \implies C = 4 - \frac{64}{3} = -\frac{52}{3},$$

so our IVP solution is

$$y - \frac{1}{3}(y^3 + x^3) = -\frac{52}{3}.$$

## 2.2 Linear First Order ODEs

### ↪ Definition 2.2: Integrating Factor

A linear first order ODE of the form

$$\begin{aligned} a_1(t)y'(t) + a_0(t)y(t) &= g(t) \\ \implies y' + \frac{a_0}{a_1}y &= \frac{g}{a_1} \\ \implies y' + p(t)y &= q(t). \end{aligned}$$

To solve, we multiply by some integrating factor  $\mu(t)$ ;

$$\mu(t)y'(t) + p(t)\mu(t)y(t) = \mu(t)q(t)$$

It would be quite convenient if  $p(t)\mu(t) = \mu'(t)$ ; in this case, we'd have

$$\begin{aligned}\mu(t)y' + \mu'(t)y &= \mu(t)q(t) \\ \frac{d}{dt}(\mu(t)y(t)) &= \mu(t)q(t) \\ \implies \mu(t)y(t) &= \int \mu(t)q(t) dt + C \\ \implies y(t) &= \frac{1}{\mu(t)} \int \mu(t)q(t) dt + \frac{C}{\mu(t)}\end{aligned}$$

Now, what is  $\mu(t)$ ? We required that

$$\begin{aligned}\mu'(t) &= p(t)\mu \\ \frac{d\mu}{dt} &= p(t)\mu \\ \implies \int \frac{d\mu}{\mu} &= \int p(t) dt \implies \ln |\mu| = \int p(t) dt \\ \implies \mu(t) &= Ke^{\int p(t) dt}\end{aligned}$$

However, note in our whole process earlier, we need only one  $\mu$ ; hence, for convenience, we can disregard any constants of integration and simply take

Integrating Factor:  $\mu(t) := e^{\int p(t) dt}$

Then, our original linear ODE has general solution

$$y(t) = Ce^{-\int p(t) dt} + e^{-\int p(t) dt} \int e^{\int p(t) dt} q(t) dt .$$

### ⊗ Example 2.3



$$ty' + 3y - t^2 = 0$$

$$y' + \frac{3}{t}y = t$$

$$\implies \mu(t) = e^{\int \frac{3}{t} dt} = e^{3 \ln|t|} = t^3$$

$$\implies t^3 y' + 3t^2 y = t^4$$

$$\implies \frac{d}{dt}(yt^3) = t^4$$

$$\implies yt^3 = \int t^4 dt$$

$$\implies y = \frac{1}{t^3} \cdot \frac{t^5}{5} + \frac{C}{t^3} = \frac{t^2}{5} + \frac{C}{t^3}$$

Note the division by zero issue when  $t = 0$ ; this is not an issue with the solution method, but indeed with the ODE itself. The ODE breaks down when  $t = 0$  for the same reason.

Thus, this solution is valid for  $t \in (-\infty, 0) \cup (0, \infty) =: I_1 \cup I_2$ ; if we are given an IVP  $y(t_0) = y_0$ , if  $t_0 < 0$ , then the interval of validity is  $I_1$ , and if  $t_0 > 0$ , the interval of validity is  $I_2$ .

## 2.3 Exact Equations

### ↪ Definition 2.3: Exact Equations

A first order ODE of the form

$$M(x, y) dx + N(x, y) dy = 0 \iff \frac{dy}{dx} = -\frac{M(x, y)}{N(x, y)}$$

is said to be *exact* if

$$\frac{\partial}{\partial y} M(x, y) = \frac{\partial}{\partial x} N(x, y) \iff M_y(x, y) = N_x(x, y).$$

Suppose we have a solution  $f(x, y(x)) = C$ . Then,

$$\begin{aligned} \frac{d}{dx}(f(x, y(x))) &= 0 \\ \implies \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} \frac{dy}{dx} &= 0 \\ \implies \frac{f_x}{f_y} &= -\frac{dy}{dx} \end{aligned}$$

Now, with  $f_x(x, y) = M(x, y)$  and  $f_y = N(x, y)$ , then  $M_y(x, y) = f_{xy}(x, y)$  and  $N_x = f_{yx}(x, y)$ . Assuming  $f$  continuous with existing, continuous partial derivatives, then

$f_{xy} = f_{yx}$  and hence  $M_y(x, y) = N_x(x, y)$ . Thus, a function  $f$  such that  $f_x = M$  and  $f_y = N$  yields a solution to the ODE.

⊛ **Example 2.4**

$$\begin{aligned} 2xy^2 \, dx + 2x^2y \, dy &= 0 \equiv M \, dx + N \, dy = 0 \\ \implies M_y &= 4xy, \quad \implies N_x = 4xy \\ f_x = M = 2xy^2 &\implies f(x, y) = x^2y^2 + C + F(y) \\ f_y = N = 2x^2y &\implies f(x, y) = x^2y^2 + C + F(x) \\ &\implies f(x, y) = x^2y^2 + C = K \end{aligned}$$

We can rearrange this as an explicit solution

$$y = \frac{k}{x}$$

for some constant  $k$ .

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↪ **Theorem 2.1**

This technique works generally.

*Proof.* Given an exact ODE of the form  $M(x, y) \, dx + N(x, y) \, dy = 0$ , we need to show that  $\exists f(x, y)$  s.t.  $f(x, y) = c$  solves the ODE. Let

$$f(x, y) = \int_{x_0}^x M(s, y) \, ds + g(y)$$

for some function  $g(y)$  to be chosen such that  $f_y = N$ . But we have

$$\begin{aligned} N(x, y) = f_y(x, y) &= \frac{\partial}{\partial y} \left[ \int_{x_0}^x M(s, y) \, ds + g(y) \right] \\ &= g'(y) + \frac{\partial}{\partial y} \int_{x_0}^x M(s, y) \, ds \\ \implies g'(y) &= N(x, y) - \frac{\partial}{\partial y} \int_{x_0}^x M(s, y) \, ds. \end{aligned}$$

But the LHS is a function of  $y$  only, while the RHS depends explicitly on  $x$ ; hence, this technique will only work if the entire expression is actually independent of  $x$ . To show this, we take the

partial of the RHS with respect to  $x$ :

$$\begin{aligned}
 \frac{\partial}{\partial x} \left[ N(x, y) - \frac{\partial}{\partial y} \int_{x_0}^x M(s, y) \, ds \right] &= N_x(x, y) - \frac{\partial}{\partial x} \frac{\partial}{\partial y} \int_{x_0}^x M(s, y) \, ds \\
 &= N_x(x, y) - \frac{\partial}{\partial y} \left[ \frac{\partial}{\partial x} \int_{x_0}^x M(s, y) \, ds \right] \\
 &= N_x(x, y) - \frac{\partial}{\partial y} [M(x, y)] \\
 &= N_x - M_y = 0,
 \end{aligned}$$

as the ODE is exact. Hence, the RHS is indeed a function of  $y$  alone. So, integrating both sides with respect to  $y$ :

$$g(y) = \int \left[ N(x, y) - \frac{\partial}{\partial y} \int_{x_0}^x M(s, y) \, ds \right] dy,$$

which gives us a  $f(x, y)$  of

$$\begin{aligned}
 f(x, y) &= \int_{x_0}^x M(s, y) \, ds + \int \left[ N(x, y) - \frac{\partial}{\partial y} \int_{x_0}^x M(s, y) \, ds \right] dy, \\
 \implies f(x, y) &= \int_{x_0}^x M(s, y) \, ds + \int_{y_0}^y N(x, t) \, dt - \int_{y_0}^y \int_{x_0}^x M_y(s, t) \, ds \, dt \quad \star
 \end{aligned}$$

which satisfies  $f_x = M$  and  $f_y = N$ . Then, for  $f(x, y) = C$ , we have

$$\frac{\partial f}{\partial x} + \frac{dy}{dx} \frac{\partial f}{\partial y} = M + \frac{dy}{dx} N = 0 \implies M \, dx + N \, dy = 0,$$

as desired.

Note that  $\star$  is evaluated over a rectangle  $[x_0, x] \times [y_0, y]$ , but holds for any connected domain containing  $(x_0, y_0)$  and  $(x, y)$ .

Also note that, as described,  $g(y)$  is not a function of  $x$ ; hence, we can pick  $x$  arbitrarily. Suppose we take  $x = x_0$ , then

$$f(x, y) = \int_{x_0}^x M(s, y) \, ds + \int_{y_0}^y N(x_0, t) \, dt.$$

■

**Remark 2.2.** We could have taken  $g(x)$  and started from  $f_y = N$ . Then, we would have had the formula

$$f(x, y) = \int_{y_0}^y N(x, t) \, dt + \int_{x_0}^x M(s, y_0) \, ds.$$

### ⊛ Example 2.5

$$2xy \, dx + (x^2 - 1) \, dy = 0.$$

We have  $M(x, y) = 2xy$  and  $N(x, y) = x^2 - 1$ , so  $M_y = 2x = N_x$  and the ODE is exact; hence, a solution exists of the form  $f(x, y) = c$  where  $f_x = M, f_y = N$ .

$$\begin{aligned} f(x, y) &= \int M(x, y) \, dx = \int 2xy \, dx = x^2y + k_1(y) \\ f(x, y) &= \int N(x, y) \, dy = \int (x^2 - 1) \, dy = x^2y - y + k_2(x) \end{aligned}$$

Hence  $k_1(y) = -y$  and  $k_2(x) = 0$ , so

$$f(x, y) = x^2y - y = y(x^2 - 1),$$

so solutions to the original ODE are

$$y(x^2 - 1) = C \implies y = \frac{C}{x^2 - 1}.$$

## 2.4 Exact ODEs Via Integrating Factors

Suppose

$$M(x, y) \, dx + N(x, y) \, dy = 0$$

but  $M_y \neq N_x$ , that is, the ODE is not exact. Can we find an integrating factor  $\mu(x, y)$  s.t.

$$[\mu(x, y)M(x, y)] \, dx + [\mu(x, y)N(x, y)] \, dy = 0$$

is exact? If so, such a  $\mu$  must satisfy

$$\begin{aligned} \frac{\partial}{\partial y} [\mu(x, y)M(x, y)] &= \frac{\partial}{\partial x} [\mu(x, y)N(x, y)] \\ \implies \mu_y M + \mu M_y &= \mu_x N + \mu N_x \\ \implies N\mu_x - M\mu_y &= (M_y - N_x)\mu \quad \textcircled{*} \end{aligned}$$

This is not a generally easily soluble PDE; we will consider cases where  $\mu$  is a function of only one independent variable, which greatly simplifies the expression; this could be simply  $\mu(x)$ ,  $\mu(y)$ , or even  $\mu(x \cdot y)$ .

Suppose  $\mu = \mu(x) \implies \mu_y = 0$ . Then,  $\textcircled{*}$  becomes

$$N\mu' = (M_y - N_x)\mu \implies \mu' = \left( \frac{M_y - N_x}{N} \right) \mu.$$

This is valid, provided the expression  $\left( \frac{M_y - N_x}{N} \right)$  is a function solely of  $x$ . In this case, this becomes a linear first order ODE, with solution

$$\mu(x) = e^{\int \frac{M_y - N_x}{N} \, dx}.$$

OTOH, if  $\mu = \mu(y)$ , we can similarly derive

$$\mu(y) = e^{\int \frac{N_x - M_y}{M} dy},$$

with a similar stipulation on the expression  $\left(\frac{N_x - M_y}{M}\right)$  being a function of  $y$  solely.

⊛ **Example 2.6**

$$xy \, dx + (2x^2 + 3y^2 - 20) \, dy = 0,$$

with  $M(x, y) = xy \implies M_y = x$  and  $N(x, y) = 2x^2 + 3y^2 - 20 \implies N_x = 4x$ . We have  $M_y - N_x = x - 4x = -3x$  (so the ODE is not exact). We write

$$\frac{M_y - N_x}{M} = \frac{-3x}{xy} = \frac{-3}{y},$$

which is a function solely of  $y$ ; hence, can find a  $\mu(y)$ :

$$\mu(y) = e^{-\int \frac{M_y - N_x}{M} dy} = e^{-\int -\frac{3}{y} dy} = e^{3 \ln y} = y^3,$$

noting that we, as before, do not care about any integrating factors; we are seeking a single function that works. Multiplying this into our original ODE:

$$\underbrace{xy^4 \, dx}_{:=\tilde{M}} + \underbrace{(2x^2 + 3y^2 - 20)y^3 \, dy}_{:=\tilde{N}} = 0.$$

And indeed, we have

$$\tilde{M}_y = 4xy^3; \quad \tilde{N}_x = 4xy^3 \implies \tilde{M}_y = \tilde{N}_x,$$

as desired.

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## 2.5 Qualitative Methods and Theory

**Remark 2.3.** Read the first few chapters of Strogatz's *Nonlinear Dynamics and Chaos* book and you should be all good.

⊛ **Example 2.7**

Show that  $y' = y^{\frac{1}{3}}$  with  $y(0) = 0$  has infinite solutions.

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