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DEFINITION

CONSTANT: Constant is a quantity whose value is fixed during the given discussion. Constant is just a value, a fixed value that does not change.

- **Numerical or absolute constant:** Always has a fixed value. Ex: 3,5, $\sqrt{2}$
- **Arbitrary constant:** letters which represents fixed numerical values.

VARIABLE: Variables are the symbols or letters in math equations whose values can change.

- **Independent variables:** Which do not rely on other variables to find their values.
- **Dependent variables:** Which must rely on other independent variables to find their values.

The diagram illustrates the relationship between dependent and independent variables in a differential equation. It features the equation $\frac{dy}{dx} = 1$. A blue arrow points from the text "Dependent variable" to the numerator dy . Another blue arrow points from the text "Independent variable" to the denominator dx .

Differential Equations: An equation involving derivatives of one or more independent variables is called a differential equation.

EXAMPLE OF DIFFERENTIAL EQUATION:

$$\frac{dy}{dx} + y = 0 \dots\dots(1)$$

$$\frac{dy}{dt} + \frac{dy}{dt} = 5x \dots\dots(2)$$

$$\frac{\partial v}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial v}{\partial z} = 0 \dots\dots(3)$$

Differential Equation 2 Types:

- ODE – Ordinary Differential Equation ($\frac{d}{dx}$)
- PDE – Partial Differential Equation ($\frac{\partial}{\partial x}, \frac{\partial}{\partial y}$)

1. Ordinary Differential Equation: A differential equation involving ordinary derivatives of one or more dependent variables with respect to a single independent variable is called an Ordinary Differential Equation.

EXAMPLE: $\frac{d^2y}{dx^2} + xy\left(\frac{dy}{dx}\right)^2 = 0$

The variable **x** is the single independent variable, and **y** is a dependent variable.

2. Partial Differential Equation: A differential equation involving partial derivatives of one or more dependent variables with respect to more than one independent variable is called a Partial Differential Equation.

EXAMPLE: $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial x^2} = 0$

There are three independent variables: **x**, **y**, and **z**; in this equation **u** is dependent.

- ❖ **THE ORDER OF THE DIFFERENTIAL EQUATION:** The order of the highest ordered derivative involved in a differential equation is called the order of the differential equation.
- ❖ **DEGREE:** The power of the highest order derivatives is called degree.

$$\frac{dy}{dx} + \left(\frac{d^2y}{dx^2}\right)^{100} + \left(\frac{d^3y}{dx^3}\right)^2 + y = 5$$

This is a 3rd order, 2nd degree ordinary differential equation

- ❖ **LOW ORDER DEPENDENT VARIABLE:** An equation involves no product of the dependent variables and or its derivatives or **transcendent** function of the dependent variables is called L.O.D.E(**Low order dependent variable**).

A function which represent a series is called **Transcendent function**.

$$e^x = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$


LINEAR ORDINARY DIFFERENTIAL EQUATION: A linear ordinary differential equation of order n, in the dependent variable y and the independent variable x, is an equation that is in, or can be expressed in, the form

$$a_0(x) \frac{d^n y}{dx^n} + a_1(x) \frac{d^{n-1} y}{dx^{n-1}} + \dots + a_{n-1}(x) \frac{dy}{dx} + a_n(x)y = b(x),$$

Where a_0 is not identically zero.

EXAMPLE: $\frac{d^2 y}{dx^2} + 5 \frac{dy}{dx} + 6y = 0$

NONLINEAR ORDINARY DIFFERENTIAL EQUATION: A nonlinear ordinary differential equation is an ordinary differential equation that is not linear.



EXAMPLE: $\frac{d^2y}{dx^2} + 5 \frac{dy}{dx} + 6y^2 = 0$

SOLUTIONS



General
Solution

Particular
Solution

Singular
Solution

General Solution: Solutions obtained from integrating the differential equations are called general solutions. The general solution of a n th order ordinary differential equation contains n arbitrary constants resulting from integrating times.

Particular Solution: Particular Solutions are the solutions obtained by assigning specific values to the arbitrary constants in the general solutions.

Singular Solution: Solutions that can not be expressed by the general solutions are called singular solutions.