1

# **Contents**

#### **PREFACE**

R.2-7

R.2-8

**Exercises** 

Lecture R –	Introduction to Differential Equation	
Section R.1 – Derivative 1		
R.1-1	Constant Rule 1	
R.1-2	Power Rule 1	
R.1-3	Constant Times a Function 1	
R.1-4	The Product Rule 2	
R.1-5	Quotient Rule 3	
R.1-6	The Chain Rule 4	
R.1-7	The General Power Rule 4	
R.1-8	Derivatives of Trigonometric Functions 5	
R.1-9	Derivative of the Natural Exponential Function 6	
R.1-10	Derivative of <i>ln</i> 7	
R.1-11	Derivative of $\log_a x$ 7	
R.1-12	Other Bases and Differentiation 7	
R.1-13	Formula 8	
Exercises 9		
Section R.2 – Integration 11		
R.2-1	Definition of Antiderivative 11	
R.2-2	Notation For Antiderivatives 11	
R.2-3	The General Power Rule 12	
R.2-4	Exponential Rule 13	
R.2-5	Log Rule 13	
R 2-6	Integration by Parts 14	

Particular Solutions 16

19

Fundamental Theorem of Calculus 18

## L

ecture 1 –	First Order Equations 21
Section 1.1	- Differential Equations & Solutions 21
1.1-1	Ordinary Differential Equations 21
1.1-2	Definition 22
1.1-3	Solutions 22
Exerci	ses 23
Section 1.2	2 – Solutions to Separable Equations 25
1.2-1	Separable Equation 25
1.2-2	Definition 25
1.2-3	Newton's Law of Cooling 27
1.2-4	$\varepsilon$
1.2-5	Implicitly Defined Solutions 29
Exerci	ses 32
Section 1.3	3 – Models of Motions 38
1.3-1	Law of mechanics – Newton's 2nd Law 38
1.3-2	Universal Law of gravitation 38
1.3-3	Air Resistance 39
1.3-4	Finding the displacement 41
1.3-5	Torricelli's Law 43
Exerci	ses 45
Section 1.4	4 – Linear Equations 59
1.4-1	Solution of the homogenous equation 59
1.4-2	Solving a linear first-order Equation (Properties) 60
1.4-3	Solution of the Nonhomogeneous Equation 62
Exerci	ses 65
Section 1.5	5 – Mixing Problems 71
Exampl	e 1 71
-	e 2 73
Exerci	ses 75
Section 1.0	6 – Exact Differential Equations 85
1.6-1	Theorem 85
1.6-2	Integrating Factors 87
1.6-3	Definition 87
1.6-4	Bernoulli Equations 89
1.6-5	Homogeneous Equations 91

Equations with Linear Coefficients 93

1.6-6

Exercises	95

Section 1.7 – Modeling Population Growth 100	
1.7-1	Modeling Population Growth 100
1.7-2	Malthusian Method 100
1.7-3	Logistic Model of Growth 102
1.7-4	Pollution 105
Exercises 106	
Section 1.8 – Basic Electrical Circuit 111	
1.8-1	Resistor 111
1.8-2	Inductor 112
1.8-3	Capacitance 113
1.8-4	RLC circuit 114
1.8-5	Summary 116
1.8-6	Communication Channel 116
1.8-7	Example 118
Exercises 120	
Section 1.9 – Existence and Uniqueness of Solutions 127	
1.9-1	Existence of Solutions 127
1.9-2	Theorem: Existence of Solutions 128
1.9-3	Interval of Existence of a Solution 128
1.9-4	Theorem: Existence of a Unique Solution 129
1.9-5	Mathematics & Theorems 129
Exercises 131	
Section 1.10 – Autonomous Equations and Stability 132	
1.10-1	Definition 132
1.10-2	The Direction Fields 132
1.10-3	Autonomous 1st order DE 136
1.10-4	Equilibrium Points & Solutions 136
Exercises 138	

### Lecture 2 – Second & Higher Order Equations 141

Section 2.1	- Definitions of Second and Higher Order Equations 141
2.1-1	Newton's - Hooke's Law for Springs 141
2.1-2	Proposition 142
2.1-3	Definition 142
2.1-4	Definition 142
2.1-5	Wronskian 143
2.1-6	Theorem 143
2.1-7	System Equations 144
2.1-8	Second-Order Equations and Planar Systems 144
Exercis	ses 146
Section 2.2	2 – Linear, Homogeneous Equations with Constant Coefficients 149
2.2-1	Introduction 149
2.2-2	Case 1: Distinct Real Root 150
2.2-3	Proposition 150
2.2-4	Case 2: Complex Roots 151
2.2-5	Proposition 151
2.2-6	Case 3: Repeated Roots 153
2.2-7	Proposition 154
2.2-8	Higher-Order Equations 155
2.2-9	Summary 156
Exercis	ses 157
Section 2.3	8 – Harmonic Motion 161
2.3-1	Hooke's Law 161
2.3-2	Newton's Second Law 161
2.3-3	Damped, Free Vibrations 161
2.3-4	Linear Constant-Coefficient Models 164
2.3-5	Simple Harmonic Motion 164
2.3-6	Amplitude and Phase Angle 165
2.3-7	Damped Harmonic Motion 167
	TABLE A: Relationships between the variables of the analog system components 172
	TABLE <b>B</b> : Analogous between electrical and mechanical systems 172
2.3-8	Pendulum 173
Exercis	ses 175
Section 2.4	– Inhomogeneous Equations; the Method of Undetermined Coefficients 184
2.4-1	Theorem 184
2.4-2	Theorem 184
2.4-3	Forcing Term 184
2.4-4	Trigonometric Forcing Term 185

2.4-5	Complex Method 186
2.4-6	Polynomial Forcing Term 187
2.4-7	Exceptional Cases 187
2.4-8	Summary 188
Exercise	es 190
Section 2.5	– Variation of Parameters 195
2.5-1	General Case 195
2.5-2	Higher-Order Equations 199
Exercise	es 200
Section 2.6	- Forced Harmonic Motion 202
2.6-1	Forced undamped harmonic motion 202
2.6-2	Case 1 $\omega \neq \omega_0$ 202
2.6-3	Case 2 $\omega = \omega_0$ 204
2.6-4	Forced Damped Harmonic Motion 205
2.6-5	Underdamped Case: $c < \omega_0$ 207
2.6-6	Transient and Steady-State 209
Exercise	es 211
Section 2.7	– Euler's & Runge-Kutta Methods 221
2.7-1	Euler's method 221
2.7-2	Runge-Kutta Methods 223
2.7-3	The Second-Order Runge-Kutta Method 223
2.7-4	Fourth-Order Runge-Kutta Method 227
Exercise	es 229
Lecture 3 – I	Laplace and Linear Systems 231
Section 3.1	- Definition of the Laplace Transform 231
3.1-1	Definition 231
Exercise	es 235
Section 3.2 – Basic Properties of the Laplace Transform 236	
3.2-1	The Laplace Transform of Derivatives 236
3.2-2	Proposition 236
3.2-3	Proposition 237
3.2-4	Proposition 237
3.2-5	Laplace Transform Linear 237

3.2-6	Laplace Transform of the Product of an Exponential with a Function 238
3.2-7	Proposition: Derivative of a Laplace Transform 239
Exercise	es 240
a aa	
Section 3.3	- Inverse Laplace Transform 242
3.3-1	Definition 242
3.3-2	•
3.3-3	Proposition 242
Exercise	es 246
Section 3.4	- Using Laplace Transform to Solve Differential Equations 249
3.4-1	Homogeneous Equations 249
3.4-2	Inhomogeneous Equations 250
3.4-3	Higher-Order Equations 251
3.4-4	Electrical Circuit 253
3.4-5	Transfer Function 253
3.4-6	Convolution Integral 253
3.4-7	Circuit Element Models 254
3.4-8	Resistor 254
3.4-9	Inductor 254
3.4-10	Capacitance 255
3.4-11	Springs-Masses 257
Exercise	es 259
Section 3.5	- Definitions of Second and Higher Order Equations 269
3.5-1	Example of Predator-Prey Systems ( <i>Ecology</i> ) 269
3.5-2	Summary of Predator-Prey 270
3.5-3	Definition 271
3.5-4	Matrix Notation for Linear Systems 272
3.5-5	Example of a Spring-Mass (mechanical) 272
3.5-6	Example of a parallel LRC <i>circuit</i> 275
3.5-7	Properties of Homogeneous Systems 277
3.5-8	Theorem 277
3.5-9	Theorem 277
3.5-10	Linearly Independence and Dependence 277
3.5-11	Proposition 277
3.5-12	Definition 277
Exercise	es 280

#### Section 3.6 – Planar Systems – Distinct, Complex, & Repeated Eigenvalues – Eigenvectors 287 3.6-1 Definition 287 3.6-2 Eigenvalues 287 Eigenvectors 289 3.6-3 3.6-4 Planar Systems 291 3.6-5 Summary 291 3.6-6 Proposition 291 3.6-7 Distinct Real Eigenvalues 292 3.6-8 Complex Eigenvalues 295 3.6-9 296 Theorem 3.6-10 One Real Eigenvalue of Multiplicity 2 299 **Exercises** 301 Section 3.7 – Phase Plane Portraits & Applications 3.7 - 1Equilibrium Points 308 3.7-2Stability of the equilibrium point condition 309 Case 1: $\lambda_{1,2} > 0$ ( $\mathbb{R}$ ) Case 2: $\lambda_{1,2} < 0$ ( $\mathbb{R}$ ) 311 Case 3: $\lambda_1 < 0$ $\lambda_2 > 0$ ( $\mathbb{R}$ ) 313 Case 4: $\lambda_{1,2} \in \mathbb{C}$ 3.7-3 Stability properties of linear systems (in 2-dimensions) 319 3.7-4 Stability properties of linear systems (in 3dimensions) 319 3.7-5 Theorem: second-Order Homogeneous Linear Saystems 323 **Exercises** 327 *Lecture* 4 – Series 343 Section 4.1 – Introduction and Review of Power Series 343 4.1 - 1Definition 343 4.1-2Radius of Convergence of a Power Series - Corollary to Theorem 344 4.1-3 Interval of convergence - Theorem 344 4.1-4 The ratio Test - Theorem 345 4.1-5 Definition 345 4.1-6 How to Test a Power Series for Convergence 345 4.1-7 Algebraic Operations on Series 348

Exercises 353

Differentiating Power Series - Theorem 348

Taylor and Maclaurin Series - Definition 349

Integrating Power Series - Theorem 352

Identity Theorem 349

4.1-8

4.1-9

4.1-10

4.1-11

Section 4.2 – Series Solutions near Ordinary Points 355	
4.2-1	Example of a First-Order Equation 355
4.2-2	Example 2 356
Exerci	ses 358
Section 4.3	3 – Definitions of Second and Higher Order Equations 361
4.3-1	Legendre's Equation of order <i>n</i> 361
4.3-2	Legendre Polynomials $P_n(x)$ 363
Exerci	ses 365
Section 4.4	4 – Solution about Singular Points 367
4.4-1	Solution about Singular Points 367
4.4-2	Definition (Regular and Irregular Singular Points) 367
4.4-3	Frobenius Theorem 369
4.4-4	
4.4-5	Theorem – Frobenius Series Solutions 370
4.4-6	Theorem – The Extended Theorem and Procedure of <i>Frobenius</i> 376
Exerci	ses 377
Section 4.5	5 – Bessel's Equation and Bessel Functions 379
4.5-1	Bessel's Equation 379
4.5-2	Gamma Function 381
4.5-3	Bessel Equation of Order Zero 382
4.5-4	Bessel Equation of Order One-Half 383
4.5-5	Bessel Equation of Order One 385
4.5-6	Applications of Bessel Functions 386
4.5-7	Theorem: Solutions in Bessel Functions 388
Exerci	ses 390
Appendix	395
Appendix	
A	Derivatives 397
В	Differential Equations 399
C	Electrical (Basic) 401
D	Factorial 423
E	Integrals 425
F	Laplace Transform 437
G	Proofs 441
Н	Series 445

**Answers** 449

**References** 515

Index 517