

Differential Equations

Review of the Indefinite Integral

The function $F(x)$ is called an **antiderivative** of $f(x)$ if $F'(x) = f(x)$.

EX: $F(x) = 2x^2$ is an antiderivative of $f(x) = 4x$ because $\frac{d}{dx}(2x^2) = 4x$. Similarly, $F(x) = 2x^2 + 7$ is also an antiderivative of $f(x) = 4x$ because $\frac{d}{dx}(2x^2 + 7) = 4x$.

In general, if $F(x)$ is an antiderivative of $f(x)$, then $F(x) + C$, where C is a constant, is also an antiderivative of $f(x)$.

The symbol $\int f(x) dx$ is used to represent any antiderivative of $f(x)$. In this notation, $f(x)$ is called the **integrand**. An antiderivative $\int f(x) dx$ is also called an **indefinite integral**.

Review of Integration

- $\int 0 dx = C$, for some constant C
- $\int 1 dx = x + C$
- $\int k dx = kx + C$, where k is a constant
- $\int x^n dx = \frac{x^{n+1}}{n+1} + C$, for any rational number n , where $n \neq -1$
 - $\int \frac{1}{x} dx = \ln|x| + C$
 - $\int e^x dx = e^x + C$
- $\int e^{kx} dx = \frac{1}{k}e^{kx} + C$, where k is a constant
- $\int \sin x dx = -\cos x + C$
- $\int \cos x dx = \sin x + C$
- $\int \tan x dx = -\ln|\cos x| + C$
- $\int [f(x) + g(x)] dx = \int f(x) dx + \int g(x) dx$
- $\int [f(x) - g(x)] dx = \int f(x) dx - \int g(x) dx$
- $\int kf(x) dx = k \int f(x) dx$, where k is a constant

To perform integration by parts:

If $u(x)$ and $v(x)$ are functions, the **product rule** of differentiation yields $\frac{d}{dx}(uv) = uv' + vu'$. To use integration by parts, follow these steps to undo the product rule.

Step 1: Factor the integrand into two parts, u and dv , so that the integral appears as $\int u dv$.

Step 2: Use differentiation to find du , and integrate dv to find v .

Step 3: Apply the rule $\int u dv = uv - \int v du$.

Step 4: Find $\int v du$ to complete the integration.

To perform integration by substitution:

To find an integral of the form $\int f(g(x))g'(x) dx$, use substitution to undo the chain rule of differentiation.

Step 1: Set $u = g(x)$, where $g(x)$ is chosen so as to simplify the integrand.

Step 2: Substitute $u = g(x)$ and $du = g'(x) dx$ into the integrand. (NOTE: This step usually requires multiplying or dividing by a constant.)

Step 3: Integrate to find the antiderivative $\int f(u) du = F(u) + C$.

Step 4: Substitute $u = g(x)$ to rewrite the antiderivative in the form $F(g(x)) + C$.

Basic Definitions

A **differential equation** is an equation involving an unknown function and one or more of its derivatives.

EX: The following equations are differential equations.

- $y' = 2x + y + 3$
- $\frac{dy}{dx} - 2y = e^x$
- $-2\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + y = 3xy$
- $\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial y^2}$

Solutions of a Differential Equation

A **solution** of a differential equation is a function such that the derivatives of the function, the independent variables, and the dependent variable all satisfy the original equation. A differential equation can have one unique solution, no solution, or infinitely many solutions.

In an **explicit solution**, the dependent variable can be expressed solely in terms of the independent variable and constants.

EX: $y = 3x^2$ is in the form of an explicit solution.

In an **implicit solution**, the dependent variable is not expressed solely in terms of the independent variable and constants. The solution function is an implicit function.

EX: $x^2 + y^2 - 25 = 0$ is in the form of an implicit solution.

The **trivial solution** is the function $y = 0$.

A **general solution** of a differential equation is a function that contains arbitrary constants.

EX: $y = \sqrt{c - x^2}$ is in the form of a general solution, where c is a constant.

A **particular solution** of a differential equation is a function that is free of all arbitrary constants.

EX: $y = \sqrt{16 - x^2}$ is in the form of a particular solution.

Verifying a Solution of a Differential Equation

You can verify that a function is a solution of a differential equation by substituting the function and its derivatives into the equation and confirming that the result is an identity.

EX: Verify that the function $y = \sqrt{16 - x^2}$ is a solution of the differential equation $\frac{dy}{dx} + \frac{x}{y} = 0$.

a. $\frac{dy}{dx} + \frac{x}{y} = 0$ Original differential equation

b. $\frac{dy}{dx} = \frac{1}{2}(16 - x^2)^{-\frac{1}{2}}(-2x) = \frac{-x}{\sqrt{16 - x^2}}$ This is the derivative of the given solution function.

c. $\frac{-x}{\sqrt{16 - x^2}} + \frac{x}{\sqrt{16 - x^2}} = 0$ Substitute x, y , and y' into the equation $\frac{dy}{dx} + \frac{x}{y} = 0$.

d. $0 = 0$ Simplify.
The result is the identity $0 = 0$, so the function $y = \sqrt{16 - x^2}$ is a solution of the differential equation.

Classifying Differential Equations

Classification by Type

An **ordinary differential equation (ODE)** is an equation that contains only *ordinary* derivatives of one or more dependent variables.

EX: The following equations are ODEs.

- $y' + 2y = -2x$
- $-4\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + y = 0$
- $y'' + y' - 8y = 0$

A **partial differential equation (PDE)** is an equation that contains the partial derivatives of one or more dependent variables with respect to two or more independent variables.

EX: The following equations are PDEs.

- $\frac{\partial^2 u}{\partial x^2} = 100\frac{\partial^2 u}{\partial y^2}$
- $\frac{\partial u}{\partial x} = -0.25\frac{\partial^2 u}{\partial x^2}$
- $\frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial x^2} = 2xy$

Classification by Order

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

EX:

$y' + 2y = -2x$ is a first-order differential equation.

$-4\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + y = 0$ is a second-order ODE.

$\frac{\partial u}{\partial x} = -0.25\frac{\partial^2 u}{\partial x^2}$ is a second-order PDE.

Classification by Linearity

Assume that a differential equation can be written in the form $y^{(n)} = f(x, y, y', \dots, y^{(n-1)})$, where $y^{(n)}$ is the highest-order derivative and f is a function of the independent variable, dependent variable, and lower-order derivatives.

A **linear differential equation** is an equation in which f is a linear function of $y, y', y'', \dots, y^{(n-1)}$. That is, the differential equation can be written in the form $b_1(x)y^{(n)} + b_2(x)y^{(n-1)} + \dots + b_n(x)y' + b_{n+1}(x)y = g(x)$.

EX:

$x^2y'' + \sin(x)y' = e^x$ is linear because each coefficient of y or one of its derivatives is a function of x .

$-4\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + y = 0$ is also linear.

If an equation contains functions of y such as e^y or functions of the derivatives of y such as $\sin(y')$, then the differential equation is **nonlinear**.

EX:

$y'' + xy' + y' = 2x$ is nonlinear because the coefficient of y'' is a function of y .

$-4\frac{d^2y}{dx^2} + \left(\frac{dy}{dx}\right)^2 + xy = 0$ is nonlinear because the power of $\frac{dy}{dx}$ is not 1.

$(3y)y'' + (1 - x)y' + y = 10x$ is nonlinear because the coefficient of y'' depends on y .

Maple Guide To Differential Equations

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Maple Guide To Differential Equations:

The Maple Book Frank Garvan, 2001-11-28 Maple is a very powerful computer algebra system used by students educators mathematicians statisticians scientists and engineers for doing numerical and symbolic computations Greatly expanded and updated from the author's MAPLE V Primer The MAPLE Book offers extensive coverage of the latest version of this outstanding software package MAPL

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Differential Equations with Linear Algebra Matthew R. Boelkins, Jack L. Goldberg, Merle C. Potter, 2009-11-05 Differential Equations with Linear Algebra explores the interplay between linear algebra and differential equations by examining fundamental problems in elementary differential equations With an example first style the text is accessible to students who have completed multivariable calculus and is appropriate for courses in mathematics and engineering that study systems of differential equations

Fundamentals of Differential Equations and Boundary Value Problems R. Kent Nagle, E. B. Saff, Arthur David Snider, 2000 The third edition of this student oriented text features new sections on qualitative features and vibrations There group projects at the end of each chapter technical writing exercises as well as a new dedicated website

Fundamentals of Differential Equations R. Kent Nagle, E. B. Saff, Arthur David Snider, 2000 New applications driven sections have been added to the chapter on linear second order equations The chapter regarding the introduction to systems and phase plane analysis has been reorganized and modernized to better facilitate student understanding of the material More material on dynamical systems has been added A new section on the phase line has been added to the beginning of the text Group Projects relating to the material covered appear at the end of each chapter Revised exercise sets provide fresh material for instructors who have used the text before Updated Interactive Differential Equations CD is keyed specifically to the text and included free with every book An updated Instructors MAPLE Manual tied to development of the text with suggestions on incorporating MAPLE into the courses and including sample worksheets for

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The Maple V Handbook

Martha L. Abell, James P. Braselton, 1994 An exhaustive reference work and a valuable addition to every Maple V owner's library Each of the more than 2 500 functions in this guide are covered in alphabetical order with a separate section devoted to graphics related functions Every listing includes an explanation of functionality annotated examples and numerous cross references

Programming Languages and Systems in Computational Economics and Finance Soren Bo Nielsen, 2012-12-06

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New Software for Mathematical Package Maple of Releases 6, 7 and 8 Victor Aladjev, Marijonas Bogdevicius, Olegas Prentkovskis, 2002

Differential Equations Bruce P. Conrad, 2003 Written for beginners this well organized introduction promotes a solid understanding of differential equations that is flexible enough to meet the needs of many different disciplines With less emphasis on formal calculation than found in other books all the basic methods are covered first order equations separation exact form and linear equations as well as higher order cases linear equation with constant and variable coefficients Laplace transform methods and boundary value problems The book's systems focus induces an intuitive understanding of the concept of a solution of an initial value problem in order to resolve potential confusion about what is being approximated when a numerical method is used The author outlines first order equations including linear and nonlinear equations and systems of differential equations as well as linear differential equations including the Laplace transform and variable coefficients nonlinear differential equations and boundary problems and PDEs For those looking for a solid introduction to differential equations

Maple V by Example Martha L. Abell, James P. Braselton, 1994 A carefully designed tutorial geared to assist a wide range of users The presentation focuses on the most frequently used features of Maple V and it addresses popular applications of mathematics within each of these areas

Differential Equations Jack

Leonard Goldberg, Merle C. Potter, 1998 This book presents the classical theory from a systems point of view including physical and biological systems Besides making system theory the unifying take the book offers an abundance of applications examples and problems including many intended for use with MATLAB Differential Equations with Applications is designed for engineers and scientists It presents systems of ordinary differential equations and combines classical techniques applications and computer solutions A valuable reference book on differential equations for both engineers and scientists

The Australian Computer Journal ,1998 **Maple User Manual** ,2007 **Maple V** Waterloo Maple Incorporated, 2012-12-06 Maple V Mathematics Learning Guide is the fully revised introductory documentation for Maple V Release 5 It shows how to use Maple V as a calculator with instant access to hundreds of high level math routines and as a programming language for more demanding or specialized tasks Topics include the basic data types and statements in the Maple V language The book serves as a tutorial introduction and explains the difference between numeric computation and symbolic computation illustrating how both are used in Maple V Release 5 Extensive how to examples are presented throughout the text to show how common types of calculations can be easily expressed in Maple Graphics examples are used to illustrate the way in which 2D and 3D graphics can aid in understanding the behaviour of problems **Proceedings of the ... ASME Design Engineering Technical Conferences** ,2005 Memoirs of the Scientific Sections of the Academy of the Socialist Republic of Romania ,2003 **Computation and Applied Mathematics** ,1994 Theorem Proving in Higher Order Logics ,2000 **Introduction to Maple 8** David L. Schwartz, David I. Schwartz, 2003 For Freshman or Introductory courses in Engineering and Computer Science ESource Prentice Hall's Engineering Source provides a comprehensive customizable introductory engineering and computing library Featuring over 25 modules and growing ESource allows professors to fully customize their textbooks through the ESource website Professors are not only able to pick and choose complete modules but also custom build a freshman engineering text that matches their content needs and course organization exactly Using the ESource online BookBuild system at www.prenhall.com/esource they can view and select book chapters change the sequence instantly calculate the book's net bookstore price request a free examination copy and generate an ISBN for placing a bookstore order They can also add your own course notes syllabi reference charts or other favorite materials including material from third party publishers ESource Access Card 0 13 090400 7 Include this ISBN when setting up an ESource Bundle *The Cumulative Book Index* ,1999

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