

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.

- Factor the integrand into two parts, u and dv , so that the integral appears as $\int u dv$.
- Use differentiation to find dv , and integrate dv to find v .
- Apply the rule $\int u dv = uv - \int v du$.
- 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.

- Set $u = g(x)$, where $g(x)$ is chosen so as to simplify the integrand.
- Substitute $u = g(x)$ and $du = g'(x)$ into the integrand. (NOTE: This step usually requires multiplying or dividing by a constant.)
- Integrate to find the antiderivative $\int f(u) du = F(u) + C$.
- 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.

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

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: $y = x^2$ 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 $\frac{dy}{dx} + \frac{x}{y} = 0$.

- $\frac{dy}{dx} + \frac{x}{y} = 0$ Original differential equation
 - $\frac{dy}{dx} = \frac{1}{2}(16 - x^2)^{-\frac{1}{2}}(-2x) = \frac{-x}{\sqrt{16 - x^2}}$ This is the derivative of the given solution function.
 - $\frac{-x}{\sqrt{16 - x^2}} + \frac{x}{\sqrt{16 - x^2}} = 0$ Substitute x, y , and y' into the equation $\frac{dy}{dx} + \frac{x}{y} = 0$.
 - $0 = 0$ 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.

- $y' + 2y = -2x$
- $\frac{d^2y}{dx^2} - 4 \frac{dy}{dx} + y = 0$
- $y'' + y' - 3y = 0$

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.

$\frac{d^2y}{dx^2} - 4 \frac{dy}{dx} + y = 0$ 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 $b_0(x)y^{(n)} + b_1(x)y^{(n-1)} + \dots + b_{n-1}(x)y' + b_n(x)y = g(x)$.

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 .

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

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

$(5y)y'' + (1 - x)y' + y = 10x$ is nonlinear because the coefficient of y'' depends on y .

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Differential Equation Learning Guide

Stephen Lynch



Differential Equation Learning Guide:

Handbook of Research on Learning and Instruction Richard E. Mayer, Patricia A. Alexander, 2011-02-15 During the past twenty years researchers have made exciting progress in the science of learning i.e. how people learn and the science of instruction i.e. how to help people learn This Handbook examines learning and instruction in a variety of classroom and non classroom environments and with a variety of learners both K-16 students and adult learners The chapters are written by leading researchers from around the world all of whom are highly regarded experts on their particular topics The book is divided into two sections learning and instruction The learning section consists of chapters on how people learn in reading writing mathematics science history second languages and physical education as well as learning to think critically learning to self monitor and learning with motivation The instruction section consists of chapters on effective instructional methods feedback examples self explanation peer interaction cooperative learning inquiry discussion tutoring visualizations and computer simulations Each chapter reviews empirical research in a specific domain and is structured as follows Introduction Defines key constructs and provides illustrative examples or cases Historical Overview Summarizes the historical context for the topic or domain Theoretical Framework Summarizes major models or theories related to the topic or domain Current Trends and Issues Synthesizes the research literature and highlights key findings or conclusions Practical Implications Suggests relevance of the research for educational practice Future Directions Considers next steps or stages needed for future research

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 Differential Equations I covers first and second order equations series solutions higher order linear equations and the Laplace transform **Dynamical Systems with Applications using MAPLE** Stephen Lynch, 2013-11-11 This book provides an introduction to the theory of dynamical systems with the aid of the Maple algebraic manipulation package It is written for both senior undergraduate and first year graduate students The first half of the book deals with continuous systems using ordinary differential equations Chapters 1-12 and the second half is devoted to the study of discrete dynamical systems Chapters 13-20 The author has gone for breadth of coverage rather than fine detail and theorems with proof are kept at a minimum The material is not clouded by functional analytic and group theoretical definitions and so is intelligible to readers with a general mathematical background Some of the topics covered are scarcely covered elsewhere Most of the material in Chapters 9-12-16-17-19 and 20 is at postgraduate level and has been influenced by the author's own research interests It has been found that these chapters are especially useful as reference material for senior undergraduate project work The book has a very hands on approach and takes the reader from the basic theory right through to recently published research material , **Computer Algebra Recipes for Mathematical Physics** Richard H. Enns, 2006-03-20 Over two hundred novel and innovative computer algebra worksheets or recipes will enable readers in engineering physics and mathematics to easily and rapidly solve and explore most problems they encounter in their mathematical physics studies While the aim of this text is to illustrate applications a brief synopsis of the fundamentals for each topic is presented the topics being organized to correlate with those found in traditional mathematical physics texts The recipes are presented in the form of stories and anecdotes a pedagogical approach that makes a mathematically challenging subject easier and more fun to learn This is a self contained and standalone text using MAPLE that may be used in the classroom for self study as a reference or as a text for an online course

Differential Equation Learning Guide Book Review: Unveiling the Magic of Language

In a digital era where connections and knowledge reign supreme, the enchanting power of language has become more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is truly remarkable. This extraordinary book, aptly titled "**Differential Equation Learning Guide**," published by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound effect on our existence. Throughout this critique, we will delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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