

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

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.

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

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Uncover the Best : Taylor Jenkins Reid's "The Seven Husbands of Evelyn Hugo" This captivating historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reid's captivating storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery.

Discover the Magic : Delia Owens' "Where the Crawdads Sing" This evocative coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens spins a tale of resilience, survival, and the transformative power of nature, captivating readers with its evocative prose and mesmerizing setting.

These bestselling novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of engaging stories waiting to be discovered.

The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts.

The Secret History is a masterful and thrilling novel that will keep you speculating until the very end. The novel is a warning tale about the dangers of obsession and the power of evil.

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