

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:

$y'' + e^y y' + y' = 2x$ 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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Table of Contents Ordinary Differential Equations Comprehensive Final Study Guide

1. Understanding the eBook Ordinary Differential Equations Comprehensive Final Study Guide
 - The Rise of Digital Reading Ordinary Differential Equations Comprehensive Final Study Guide
 - Advantages of eBooks Over Traditional Books
2. Identifying Ordinary Differential Equations Comprehensive Final Study Guide
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Ordinary Differential Equations Comprehensive Final Study Guide
 - User-Friendly Interface
4. Exploring eBook Recommendations from Ordinary Differential Equations Comprehensive Final Study Guide
 - Personalized Recommendations
 - Ordinary Differential Equations Comprehensive Final Study Guide User Reviews and Ratings
 - Ordinary Differential Equations Comprehensive Final Study Guide and Bestseller Lists
5. Accessing Ordinary Differential Equations Comprehensive Final Study Guide Free and Paid eBooks
 - Ordinary Differential Equations Comprehensive Final Study Guide Public Domain eBooks
 - Ordinary Differential Equations Comprehensive Final Study Guide eBook Subscription Services

- Ordinary Differential Equations Comprehensive Final Study Guide Budget-Friendly Options
- 6. Navigating Ordinary Differential Equations Comprehensive Final Study Guide eBook Formats
 - ePub, PDF, MOBI, and More
 - Ordinary Differential Equations Comprehensive Final Study Guide Compatibility with Devices
 - Ordinary Differential Equations Comprehensive Final Study Guide Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Ordinary Differential Equations Comprehensive Final Study Guide
 - Highlighting and Note-Taking Ordinary Differential Equations Comprehensive Final Study Guide
 - Interactive Elements Ordinary Differential Equations Comprehensive Final Study Guide
- 8. Staying Engaged with Ordinary Differential Equations Comprehensive Final Study Guide
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Ordinary Differential Equations Comprehensive Final Study Guide
- 9. Balancing eBooks and Physical Books Ordinary Differential Equations Comprehensive Final Study Guide
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Ordinary Differential Equations Comprehensive Final Study Guide
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Ordinary Differential Equations Comprehensive Final Study Guide
 - Setting Reading Goals Ordinary Differential Equations Comprehensive Final Study Guide
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Ordinary Differential Equations Comprehensive Final Study Guide
 - Fact-Checking eBook Content of Ordinary Differential Equations Comprehensive Final Study Guide
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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web page 42 of 55 page 43 of 55 page 44 of 55 page 45 of 55 page 46 of 55 page 47 of 55 page 48 of 55 page 49 of 55 page 50 of 55 page 51 of 55 page 52 of 55 page 53 of

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