



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 an antiderivative of $f(x)$. In this notation, $f(x)$ is called the **integrand**, the constant dx is also called an **indefinite integral**.

Review of Integration

- $\int 0 dx = C$, for any constant C .
- $\int k dx = kx + C$.
- $\int k dx = xk + C$, where k is a constant.
- $\int f(x) dx = \frac{1}{n+1} f(x)^{n+1} + C$, for any real number n , where $n \neq -1$.

- $\int f(x) dx = \int g(x) dx + C$.
- $\int k f(x) dx = k \int f(x) dx$, where k is a constant.
- $\int f(x) dx = - \int g(x) dx + C$.
- $\int f(x) dx = \int g(x) dx + C$.
- $\int f(x) + g(x) dx = \int f(x) dx + \int g(x) dx$.
- $\int f(x) - g(x) dx = \int f(x) dx - \int g(x) dx$.
- $\int kf(x) dx = k \int f(x) dx$, where k is a constant.

To perform integration by parts:

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

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

Step 2: Use differentiation to find dv , 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 $\int f(g(x)) dx$, use the substitution to undo the chain rule of differentiation.

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

Step 2: Substitution $u = g(x)$ and $du = g'(x) dx$ into the integral (NDFC). 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.

$$y' + 2x = y + 3$$

$$\frac{dy}{dx} = 2x + y + 3$$

$$\frac{d^2y}{dx^2} + \left(\frac{dy}{dx} \right)^2 = 5x$$

$$\frac{d^2y}{dx^2} = \frac{dy}{dx}$$

Solutions of a Differential Equation

A **solution** of a differential equation is a function such that the occurrence of the function, the independent variable, 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 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 solution that contains arbitrary constants.

EX: $y = \sin(x + C)$ 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 a solution and contains no constants.

EX: $y = \sin(x + \pi)$ 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 derivative into the equation and confirming that the result is an identity.

EX: Verify that the function $y = \sqrt{15 - x^2}$ is a solution of the differential equation $\frac{dy}{dx} = \frac{x}{y}$.

$$a. \frac{dy}{dx} = \frac{x}{y} \quad \text{Original differential equation}$$

$$b. \frac{dy}{dx} = \frac{1}{2}(15 - x^2)^{-1/2}(-2x) = \frac{-x}{\sqrt{15 - x^2}} \quad \text{This is}$$

the derivative of the given solution function.

$$c. \frac{-x}{\sqrt{15 - x^2}} = \frac{x}{\sqrt{15 - x^2}} \quad \text{Substitute } y \text{ and } \frac{dy}{dx} \text{ into the equation } \frac{dy}{dx} = \frac{x}{y}$$

$$d. 0 = 0 \quad \text{Simplify}$$

The result is the identity $0 = 0$, so the function $y = \sqrt{15 - x^2}$ 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.

$$y' + 2x = 2x$$

$$x \frac{d^2y}{dx^2} + 4 \frac{dy}{dx} = x + 5$$

$$xy' + y^2 = 0$$

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.

$$x \frac{\partial^2 u}{\partial x^2} + 10y \frac{\partial^2 u}{\partial y^2}$$

$$+ \frac{\partial u}{\partial x} = 0, \quad z \frac{\partial u}{\partial z}$$

$$+ \frac{\partial^2 u}{\partial x^2} = 2xy$$

$$+ \frac{\partial^2 u}{\partial y^2} = 2xy$$

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.

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

$$x \frac{\partial^2 u}{\partial x^2} + 4 \frac{\partial u}{\partial x} + \frac{\partial^2 u}{\partial y^2} \quad \text{is a second-order PDE.}$$

Classification by Linearity

A linear differential equation can be written in the form $y^{(n)} + p_{n-1}(x)y^{(n-1)} + \dots + p_1(x)y' + p_0(x)y = g(x)$, where $y^{(n)}$ is the highest-order derivative and y is a function of the independent variable, dependent variable, and lower-order derivatives.

A **linear differential equation** is an equation in which y is a linear function of $y, y', y'', \dots, y^{(n)}$. That is, the differential equation can be written in the form $C_1 y^{(n)} + C_2 y^{(n-1)} + \dots + C_n y' + C_{n+1} y = g(x)$.

EX:

$xy'' + 2xy' + y = 0$ is linear because each coefficient of y and one of its derivatives is a function of x .

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

If an equation contains functions of y such as y^2 or functions of the derivatives of y such as $(y')^2$, then the differential equation is **nonlinear**.

EX:

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

$$x \frac{d^2y}{dx^2} + \left(\frac{dy}{dx} \right)^2 + y = 0 \quad \text{is nonlinear because the power of } \frac{dy}{dx} \text{ is}$$

$$(dy/dx)^2.$$

$(xy')^2 + (1 - y)^2 + y = 0$ is nonlinear because the coefficient of y' depends on x .

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