

1.1: Examples of differentiable equation:

1.) $F = ma = m \frac{dv}{dt} = mg - \gamma v$

2.) Mouse population increases at a rate proportional to the current population:

More general model : $\frac{dp}{dt} = rp - k$

where $p(t)$ = mouse population at time t ,

r = growth rate or rate constant,

k = predation rate = # mice killed per unit time.

direction field = slope field = graph of $\frac{dv}{dt}$ in t, v -plane.

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*** can use slope field to determine behavior of v including as $t \rightarrow \infty$.

Equilibrium Solution = constant solution

1.2: Solve $\frac{dy}{dt} = ay + b$ by separating variables:

$$\frac{dy}{ay+b} = dt$$

$$\int \frac{dy}{ay+b} = \int dt \quad \text{implies} \quad \frac{\ln|ay+b|}{a} = t + C$$

$$\ln|ay+b| = at + C \quad \text{implies} \quad e^{\ln|ay+b|} = e^{at+C}$$

$$|ay+b| = e^C e^{at} \quad \text{implies} \quad ay+b = \pm(e^C e^{at})$$

$$ay = Ce^{at} - b \quad \text{implies} \quad y = Ce^{at} - \frac{b}{a}$$

Initial Value Problem: $y(t_0) = y_0$

1.3:

ODE (ordinary differential equation): single independent variable

Ex: $\frac{dy}{dt} = ay + b$

vs

PDE (partial differential equation): several independent variables

Ex: $\frac{\partial xy}{\partial x} = \frac{\partial xy}{\partial y}$

order of differential eq'n: order of highest derivative

example of order n : $y^{(n)} = f(t, y, \dots, y^{(n-1)})$

Linear vs Non-linear

linear: $a_0(t)y^{(n)} + \dots + a_n(t)y = g(t)$

Determine if linear or non-linear:

Ex: $ty'' - t^3y' - 3y = \sin(t)$

Ex: $2y'' - 3y' - 3y^2 = 0$

*****Existence of a solution*****

*****Uniqueness of solution*****

CH 2: Solve $\frac{dy}{dt} = f(t, y)$

2.2: Separation of variables: $N(y)dy = P(t)dt$

2.1: First order linear eqn: $\frac{dy}{dt} + p(t)y = g(t)$

Ex 1: $t^2y' + 2ty = t\sin(t)$

Ex 2: $y' = ay + b$

Ex 3: $y' + 3t^2y = t^2, y(0) = 0$

Note: could use section 2.2 method, separation of variables to solve ex 2 and 3.

Ex 1: $t^2y' + 2ty = \sin(t)$
(note, cannot use separation of variables).

$$t^2y' + 2ty = \sin(t)$$

$$(t^2y)' = \sin(t)$$

$$\int (t^2y)' dt = \int \sin(t) dt$$

$$(t^2y) = -\cos(t) + C \text{ implies } y = -t^{-2}\cos(t) + Ct^{-2}$$

Gen ex: Solve $y' + p(x)y = g(x)$

Let $F(x)$ be an anti-derivative of $p(x)$

$$e^{F(x)}y' + [p(x)e^{F(x)}]y = g(x)e^{F(x)}$$

$$e^{F(x)}y' + [F'(x)e^{F(x)}]y = g(x)e^{F(x)}$$

$$[e^{F(x)}y]' = g(x)e^{F(x)}$$

$$e^{F(x)}y = \int g(x)e^{F(x)} dx$$

$$y = e^{-F(x)} \int g(x)e^{F(x)} dx$$