

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.

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

[www.math.rutgers.edu/~sontag/JODE/JOdeApplet.htm](http://www.math.rutgers.edu/~sontag/JODE/JOdeApplet.htm)

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

Equilibrium Solution = constant solution

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

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

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

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

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

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

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

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1.3:

ODE (ordinary differential equation): single independent variable

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

vs

PDE (partial differential equation): several independent variables

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

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

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

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

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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).

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

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

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

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

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

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

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

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

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

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

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