

Math 3B: Lecture 16

Noah White

November 6, 2017

Differential equations (motivation)

An (ordinary) **differential equation** (or **ODE**) is an equation that involves derivatives of an unknown function.

$$\frac{d^2y}{dx^2} = y - 3y^2$$

or

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

Differential equations (motivation)

An (ordinary) **differential equation** (or **ODE**) is an equation that involves derivatives of an unknown function.

$$\frac{d^2y}{dx^2} = y - 3y^2$$

or

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

The challenge is to find all the functions $y = f(x)$ (or even just one) that satisfy a given equation.

First, second, . . . order

If a differential equation involves only first derivatives it is a **first order** differential equation. E.g.

First, second, . . . order

If a differential equation involves only first derivatives it is a **first order** differential equation. E.g.

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

First, second, . . . order

If a differential equation involves only first derivatives it is a **first order** differential equation. E.g.

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

If it involves only first and second derivatives it is a **second order** differential equation. E.g.

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

First, second, . . . order

If a differential equation involves only first derivatives it is a **first order** differential equation. E.g.

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

If it involves only first and second derivatives it is a **second order** differential equation. E.g.

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

And so on.

Integration

We already know how to solve ODEs of the form

$$\frac{dy}{dx} = f(x)$$

Integration

We already know how to solve ODEs of the form

$$\frac{dy}{dx} = f(x)$$

We just need to find the antiderivative of $f(x)$.

Integration

We already know how to solve ODEs of the form

$$\frac{dy}{dx} = f(x)$$

We just need to find the antiderivative of $f(x)$.

Note

The right hand side of the equation does not have any y 's.

More types of differential equations

In this course we focus on first order ODEs. You will be able to solve equations like

- $\frac{dy}{dx} = -3y + 5$

More types of differential equations

In this course we focus on first order ODEs. You will be able to solve equations like

- $\frac{dy}{dx} = -3y + 5$
- $\frac{dy}{dx} = f(x)g(y)$

More types of differential equations

In this course we focus on first order ODEs. You will be able to solve equations like

- $\frac{dy}{dx} = -3y + 5$
- $\frac{dy}{dx} = f(x)g(y)$
- $y' = x^{-5} \sin y$

More types of differential equations

In this course we focus on first order ODEs. You will be able to solve equations like

- $\frac{dy}{dx} = -3y + 5$
- $\frac{dy}{dx} = f(x)g(y)$
- $y' = x^{-5} \sin y$

More types of differential equations

In this course we focus on first order ODEs. You will be able to solve equations like

- $\frac{dy}{dx} = -3y + 5$
- $\frac{dy}{dx} = f(x)g(y)$
- $y' = x^{-5} \sin y$

And you'll be able to

- draw solutions for many other ODEs

More types of differential equations

In this course we focus on first order ODEs. You will be able to solve equations like

- $\frac{dy}{dx} = -3y + 5$
- $\frac{dy}{dx} = f(x)g(y)$
- $y' = x^{-5} \sin y$

And you'll be able to

- draw solutions for many other ODEs
- classify the behaviour of many ODEs (e.g. does the solution go to zero or infinity?)

More types of differential equations

In this course we focus on first order ODEs. You will be able to solve equations like

- $\frac{dy}{dx} = -3y + 5$
- $\frac{dy}{dx} = f(x)g(y)$
- $y' = x^{-5} \sin y$

And you'll be able to

- draw solutions for many other ODEs
- classify the behaviour of many ODEs (e.g. does the solution go to zero or infinity?)
- understand how sensitive ODEs are to their parameters.

Initial value problems

- If we try to solve the differential equation

$$\frac{dy}{dt} = 3t^2 - \sin t$$

we get (by integrating)

$$y(t) = t^3 + \cos t + C.$$

Initial value problems

- If we try to solve the differential equation

$$\frac{dy}{dt} = 3t^2 - \sin t$$

we get (by integrating)

$$y(t) = t^3 + \cos t + C.$$

- This doesn't tell us exactly what $y(t)$ is, we still need to know what C is!

Initial value problems

- If we try to solve the differential equation

$$\frac{dy}{dt} = 3t^2 - \sin t$$

we get (by integrating)

$$y(t) = t^3 + \cos t + C.$$

- This doesn't tell us exactly what $y(t)$ is, we still need to know what C is!
- The extra piece of data we need is called an "initial value".

Initial value problems

- If we try to solve the differential equation

$$\frac{dy}{dt} = 3t^2 - \sin t$$

we get (by integrating)

$$y(t) = t^3 + \cos t + C.$$

- This doesn't tell us exactly what $y(t)$ is, we still need to know what C is!
- The extra piece of data we need is called an "initial value".
- E.g. $y(0) = 2$.

Initial value problems

- If we try to solve the differential equation

$$\frac{dy}{dt} = 3t^2 - \sin t$$

we get (by integrating)

$$y(t) = t^3 + \cos t + C.$$

- This doesn't tell us exactly what $y(t)$ is, we still need to know what C is!
- The extra piece of data we need is called an "initial value".
- E.g. $y(0) = 2$.
- Then we see that $y(0) = 1 + C$, so $C = 1$.

How to think about differential equations

- Suppose you are given a differential equation, and an initial value:

$$\frac{dy}{dt} = g(t, y) \quad y(0) = 1$$

How to think about differential equations

- Suppose you are given a differential equation, and an initial value:

$$\frac{dy}{dt} = g(t, y) \quad y(0) = 1$$

- We think of t as time and y as describing how some quantity changes over time.

How to think about differential equations

- Suppose you are given a differential equation, and an initial value:

$$\frac{dy}{dt} = g(t, y) \quad y(0) = 1$$

- We think of t as time and y as describing how some quantity changes over time.
- We think about $y(t)$ "evolving" over time.

How to think about differential equations

- Suppose you are given a differential equation, and an initial value:

$$\frac{dy}{dt} = g(t, y) \quad y(0) = 1$$

- We think of t as time and y as describing how some quantity changes over time.
- We think about $y(t)$ "evolving" over time.
- Imagine a point starting at $(t = 0, y = 1)$.

How to think about differential equations

- Suppose you are given a differential equation, and an initial value:

$$\frac{dy}{dt} = g(t, y) \quad y(0) = 1$$

- We think of t as time and y as describing how some quantity changes over time.
- We think about $y(t)$ "evolving" over time.
- Imagine a point starting at $(t = 0, y = 1)$.
- If we want to draw the graph of $y(t)$ then we look at $g(0, 1)$.

How to think about differential equations

- Suppose you are given a differential equation, and an initial value:

$$\frac{dy}{dt} = g(t, y) \quad y(0) = 1$$

- We think of t as time and y as describing how some quantity changes over time.
- We think about $y(t)$ "evolving" over time.
- Imagine a point starting at $(t = 0, y = 1)$.
- If we want to draw the graph of $y(t)$ then we look at $g(0, 1)$.
- If this is positive we go up, negative we go down!