

# 1 DIFFERENTIAL EQUATIONS

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## Differential Equation

- an equation which contains derivatives or differential is called a differential equation.

$$a) \frac{dy}{dx} + \frac{y}{x} = x^2 - 1$$

$$d) \frac{\partial z}{\partial t} = z - t \frac{\partial z}{\partial s}$$

$$b) (s+t)dt - tds = 0$$

$$e) \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = x^3y - 2x$$

$$c) \frac{d^2y}{dx^2} + 2 \frac{dy}{dx} - 3xy = 0$$

$$f) xy^2 - 2xy + 3x^4y - 5 = 0$$

Equations a, b and c are ordinary differential equations because they contain only ordinary derivatives or differentials; d and e are partial differential equations because they contain partial derivatives; f is not a differential equation, it is an algebraic equation in x and y.

## Order and Degree of a Differential Equation

### a) Order of a Differential Equation

- this is the order of the highest derivative that appears in the DE.

examples:

$$a) \frac{d^2y}{dx^2} - 5x \frac{dy}{dx} = 2e^x + 1 \longrightarrow \text{second order}$$

$$b) x \sin y dx + x^2 \cos y dy = 0 \longrightarrow \text{first order}$$

$$c) \frac{d^3y}{dt^3} + t \frac{dy}{dt} = y^2t - 3 \longrightarrow \text{third order}$$

### b) Degree of a Differential Equation

If a differential equation can be written as a polynomial in the unknown function and its derivatives, then its degree is the power to which the highest

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**Numerical Methods** George Em Karniadakis, 2019-04-15 This multi volume handbook is the most up to date and comprehensive reference work in the field of fractional calculus and its numerous applications This third volume collects authoritative chapters covering several numerical aspects of fractional calculus including time and space fractional derivatives finite differences and finite elements and spectral meshless and particle methods

*Stochastic Analysis* Michael Craig Cranston, Mark A. Pinsky, 1995 This book deals with current developments in stochastic analysis and its interfaces with partial differential equations dynamical systems mathematical physics differential geometry and infinite dimensional analysis The origins of stochastic analysis can be found in Norbert Wiener's construction of Brownian motion and Kiyosi Itô's subsequent development of stochastic integration and the closely related theory of stochastic ordinary differential equations The papers in this volume indicate the great strides that have been made in recent years exhibiting the tremendous power and diversity of stochastic analysis while giving a clear indication of the unsolved problems and possible future directions for development The collection represents the proceedings of the AMS Summer Institute on Stochastic Analysis held in July 1993 at Cornell University Many of the papers are largely expository in character while containing new results

**Mathematical Modelling, Applied Analysis and Computation** Jagdev Singh, Devendra Kumar, Hemen Dutta, Dumitru Baleanu, Sunil Dutt Purohit, 2019-08-31 This book contains original research papers presented at the International Conference on Mathematical Modelling Applied Analysis and Computation held at JECRC University Jaipur India on 6-8 July 2018 Organized into 20 chapters the book focuses on theoretical and applied aspects of various types of mathematical modelling such as equations of various types fuzzy mathematical models automata Petri nets and bond graphs for systems of dynamic nature and the usage of numerical techniques in handling modern problems of science engineering and finance It covers the applications of mathematical modelling in physics chemistry biology mechanical engineering civil engineering computer science social science and finance A wide variety of dynamical systems like deterministic stochastic continuous discrete or hybrid with respect to time are discussed in the book It provides the mathematical modelling of various problems arising in science and engineering and also new efficient numerical approaches for solving linear and nonlinear problems and rigorous mathematical theories which can be used to analyze a different kind of mathematical models The conference was aimed at fostering cooperation among students and researchers in areas of applied analysis engineering and computation with the deliberations to inculcate new research ideas in their relevant fields This volume will provide a comprehensive introduction to recent theories and applications of mathematical modelling and numerical simulation which will be a valuable resource for graduate students and researchers of mathematical modelling and industrial mathematics

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