

# Differential Equation

## 1. Introduction :

An equation involving independent and dependent variables and the derivatives of the dependent variables is called a differential equation. There are two kinds of differential equation.

**1.1 Ordinary Differential Equation :** If the dependent variables depend on one independent variable  $x$ , then the differential equation is said to be ordinary.

for example  $\frac{dy}{dx} + \frac{dz}{dx} = y + z$ ,

$$\frac{dy}{dx} + xy = \sin x, \quad \frac{d^2y}{dx^2} + 2\frac{dy}{dx} + y = e^x,$$

$$k \frac{d^2y}{dx^2} = \left\{ 1 + \left( \frac{dy}{dx} \right)^2 \right\}^{3/2}, \quad y = x \frac{dy}{dx} + k \sqrt{1 + \left( \frac{dy}{dx} \right)^2}$$

**1.2 Partial differential equation :** If the dependent variables depend on two or more independent variables, then it is known as partial differential equation.

for example  $y^2 \frac{\partial^2 z}{\partial x^2} + x \frac{\partial^2 z}{\partial y^2} = \sin x, \quad \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = 0$

## 2. Order and Degree of a Differential Equation:

**2.1 Order :** Order is the highest differential appearing in a differential equation.

**2.2 Degree :**

It is determined by the degree of the highest order derivative present in it, after the differential equation is cleared of radicals and fractions so far as the derivatives are concerned.

$$f_1(x, y) \left[ \frac{d^m y}{dx^m} \right]^{n_1} + f_2(x, y) \left[ \frac{d^{m-1} y}{dx^{m-1}} \right]^{n_2} + \dots + f_n(x, y) \left[ \frac{dy}{dx} \right]^{n_n} = 0$$

The above differential equation has the order  $m$  and degree  $n_1$ .

**Example :**

Find the order & degree of following differential equations.

(i)  $\frac{d^2y}{dx^2} = \left[ y + \left( \frac{dy}{dx} \right)^3 \right]^{1/4}$

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

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

(iv)  $xy''' - xy'' + y = 0$

**Solution.**

(i)  $\left( \frac{d^2y}{dx^2} \right)^4 = y + \left( \frac{dy}{dx} \right)^3$

$\therefore$  order = 2, degree = 4

(ii)  $\frac{d^2y}{dx^2} + \frac{dy}{dx} = \sin y$

$\therefore$  order = 2, degree = 1

(iii)  $\frac{d^2y}{dx^2} + \frac{dy}{dx} = \sin^{-1} y$

$\therefore$  order = 2, degree = 1

(iv)  $\frac{d^3y}{dx^3} - x \frac{d^2y}{dx^2} + y = 0$

$\therefore$  equation can not be expressed as a polynomial in differential coefficients, so degree is not applicable but order is 3.

**Self Practice Problems :**

5. Find order and degree of the following differential equations.

(i)  $\frac{dy}{dx} + y = \frac{1}{\frac{dy}{dx}}$

Ans. order = 1, degree = 2

(ii)  $e^{\left( \frac{dy}{dx} + \frac{d^2y}{dx^2} \right)} = \sin \left( \frac{d^3y}{dx^3} + 1 \right)$

Ans. order = 3, degree = not applicable.

# Differential Equations Simmons Solutions

**Liming Dai**



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**Student's Solutions Manual to Accompany Differential Equations** George Finlay Simmons, Steven G. Krantz, Donald Hartig, 2006 This traditional text is intended for mainstream one or two semester differential equations courses taken by undergraduates majoring in engineering mathematics and the sciences Written by two of the world's leading authorities on differential equations Simmons Krantz provides a cogent and accessible introduction to ordinary differential equations written in classical style Its rich variety of modern applications in engineering physics and the applied sciences illuminate the concepts and techniques that students will use through practice to solve real life problems in their careers This text is part of the Walter Rudin Student Series in Advanced Mathematics *Differential Equations* George Finlay Simmons, 1972 A

revision of a much admired text distinguished by the exceptional prose and historical mathematical context that have made Simmons books classics The Second Edition includes expanded coverage of Laplace transforms and partial differential equations as well as a new chapter on numerical methods **Handbook of Differential Equations** Daniel Zwillinger, 1998 This book compiles the most widely applicable methods for solving and approximating differential equations as well as numerous examples showing the methods use Topics include ordinary differential equations symplectic integration of differential equations and the use of wavelets when numerically solving differential equations For nearly every technique the book provides The types of equations to which the method is applicable The idea behind the method The procedure for carrying out the method At least one simple example of the method Any cautions that should be exercised Notes for more advanced users References to the literature for more discussion or more examples including pointers to electronic resources such as URLs **Calculus II** Jerrold Marsden, A. Weinstein, 1998-01-09 The second of a three volume work this is the result of the authors experience teaching calculus at Berkeley The book covers techniques and applications of integration infinite series and differential equations the whole time motivating the study of calculus using its applications The authors include numerous solved problems as well as extensive exercises at the end of each section In addition a separate student guide has been prepared

**Numerical Solution of Ordinary Differential Equations** Donald Greenspan, 2008-09-26 This work meets the need for an affordable textbook that helps in understanding numerical solutions of ODE Carefully structured by an experienced textbook author it provides a survey of ODE for various applications both classical and modern including such special applications as relativistic systems The examples are carefully explained and compiled into an algorithm each of which is presented independent of a specific programming language Each chapter is rounded off with exercises

**Differential Equations with Applications and Historical Notes** George F. Simmons, 2016-11-17 Fads are as common in mathematics as in any other human activity and it is always difficult to separate the enduring from the ephemeral in the achievements of one's own time An unfortunate effect of the predominance of fads is that if a student doesn't learn about such worthwhile topics as the wave equation Gauss's hypergeometric function the gamma function and the basic problems of

the calculus of variations among others as an undergraduate then he/she is unlikely to do so later. The natural place for an informal acquaintance with such ideas is a leisurely introductory course on differential equations. Specially designed for just such a course, *Differential Equations with Applications and Historical Notes* takes great pleasure in the journey into the world of differential equations and their wide range of applications. The author, a highly respected educator, advocates a careful approach using explicit explanation to ensure students fully comprehend the subject matter. With an emphasis on modeling and applications, the long-awaited Third Edition of this classic textbook presents a substantial new section on Gauss's bell curve and improves coverage of Fourier analysis, numerical methods, and linear algebra. Relating the development of mathematics to human activity, i.e. identifying why and how mathematics is used, the text includes a wealth of unique examples and exercises as well as the author's distinctive historical notes throughout. Provides an ideal text for a one or two semester introductory course on differential equations. Emphasizes modeling and applications. Presents a substantial new section on Gauss's bell curve. Improves coverage of Fourier analysis, numerical methods, and linear algebra. Relates the development of mathematics to human activity, i.e. identifying why and how mathematics is used. Includes a wealth of unique examples and exercises as well as the author's distinctive historical notes throughout. Uses explicit explanation to ensure students fully comprehend the subject matter. Outstanding Academic Title of the Year Choice magazine American Library Association

*Solution Sets of Differential Equations in Abstract Spaces* Robert Dragoni, Paolo Nistri, Pietro Zecca, Jack W Macki, 1996-04-03 This book presents results on the geometric/topological structure of the solution set  $S$  of an initial value problem  $x'(t) = f(t, x(t))$ ,  $x(0) = x_0$  when  $f$  is a continuous function with values in an infinite dimensional space. A comprehensive survey of existence results and the properties of  $S$  is given when  $S$  is a connected set, a retract, an acyclic set is presented. The authors also survey results on the properties of  $S$  for initial value problems involving differential inclusions and for boundary value problems. This book will be of particular interest to researchers in ordinary and partial differential equations and some workers in control theory.

**Handbook of Exact Solutions for Ordinary Differential Equations** Valentin F. Zaitsev, Andrei D. Polyanin, 2002-10-28 Exact solutions of differential equations continue to play an important role in the understanding of many phenomena and processes throughout the natural sciences in that they can verify the correctness of or estimate errors in solutions reached by numerical, asymptotic and approximate analytical methods. The new edition of this bestselling handbook

**Practical Course In Differential Equations And Mathematical Modelling, A: Classical And New Methods. Nonlinear Mathematical Models. Symmetry And Invariance Principles** Nail H Ibragimov, 2009-11-19 A Practical Course in Differential Equations and Mathematical Modelling is a unique blend of the traditional methods of ordinary and partial differential equations with Lie group analysis enriched by the author's own theoretical developments. The book, which aims to present new mathematical curricula based on symmetry and invariance principles, is tailored to develop analytic skills and working knowledge in both classical and Lie's methods for solving linear and nonlinear equations.

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Quantum Mechanics In Nonlinear Systems Xiao-feng Pang,2005-04-18 In the history of physics and science quantum mechanics has served as the

foundation of modern science This book discusses the properties of microscopic particles in nonlinear systems principles of the nonlinear quantum mechanical theory and its applications in condensed matter polymers and biological systems The book is essentially composed of three parts The first part presents a review of linear quantum mechanics as well as theoretical and experimental fundamentals that establish the nonlinear quantum mechanical theory The theory itself and its essential features are covered in the second part In the final part extensive applications of this theory in physics biology and polymer are introduced The whole volume forms a complete system of nonlinear quantum mechanics The book is intended for researchers graduate students as well as upper level undergraduates

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**Differential and Difference Equations through Computer Experiments** Hüseyin Kocak, 2012-12-06 This is a somewhat unusual book with a dual purpose First it is a manual to help readers learn how to use PRASER the program on the accompanying diskette for mM personal computers Second it is an illustrated guide to the wonderful world of experimental and theoretical dynamics one which presents dozens of concrete examples ranging from the most rudimentary appropriate for the beginning student to the highly complex suitable for the research mathematician Before indicating what PRASER does and how it works let me describe how it came about During the past decade the field of differential and difference equations has witnessed a remarkable explosion of knowledge not only in theory but also in applications to disciplines as diverse as biology and fluid mechanics Computers have played a crucial role in this process by making possible detailed analyses of specific systems In this regard one need only mention the work of Lorenz on strange attractors and the discoveries of Feigenbaum on the bifurcations of interval maps

Proceedings of the London Mathematical Society, 1887 **Numerical Methods for Fluid Dynamics** Dale R. Durran, 2010-09-14 This scholarly text provides an introduction to the numerical methods used to model partial differential equations with focus on atmospheric and oceanic flows The book covers both the essentials of building a numerical model and the more sophisticated techniques that are now available Finite difference methods spectral methods finite element method flux corrected methods and TVC schemes are all discussed Throughout the author keeps to a middle ground between the theorem proof formalism of a

mathematical text and the highly empirical approach found in some engineering publications The book establishes a concrete link between theory and practice using an extensive range of test problems to illustrate the theoretically derived properties of various methods From the reviews the books unquestionable advantage is the clarity and simplicity in presenting virtually all basic ideas and methods of numerical analysis currently actively used in geophysical fluid dynamics Physics of Atmosphere and Ocean

**Numerical Methods** George Lindfield, John Penny, 2018-10-10 The fourth edition of Numerical Methods Using MATLAB provides a clear and rigorous introduction to a wide range of numerical methods that have practical applications The authors approach is to integrate MATLAB with numerical analysis in a way which adds clarity to the numerical analysis and develops familiarity with MATLAB MATLAB graphics and numerical output are used extensively to clarify complex problems and give a deeper understanding of their nature The text provides an extensive reference providing numerous useful and important numerical algorithms that are implemented in MATLAB to help researchers analyze a particular outcome By using MATLAB it is possible for the readers to tackle some large and difficult problems and deepen and consolidate their understanding of problem solving using numerical methods Many worked examples are given together with exercises and solutions to illustrate how numerical methods can be used to study problems that have applications in the biosciences chaos optimization and many other fields The text will be a valuable aid to people working in a wide range of fields such as engineering science and economics Features many numerical algorithms their fundamental principles and applications Includes new sections introducing Simulink Kalman Filter Discrete Transforms and Wavelet Analysis Contains some new problems and examples Is user friendly and is written in a conversational and approachable style Contains over 60 algorithms implemented as MATLAB functions and over 100 MATLAB scripts applying numerical algorithms to specific examples

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