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 $\dfrac{dy}{dx} + \dfrac{dz}{dx} = y + z$.

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

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

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 $y^2\dfrac{\partial^2 z}{\partial x} + y\dfrac{\partial^2 z}{\partial y} = ax$, $\dfrac{\partial^2 z}{\partial x^2} + \dfrac{\partial^2 z}{\partial y^2} = 0$

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.

$$f_1(x, y)\left[\dfrac{d^m y}{dx^m}\right]^p + f_2(x, y)\left[\dfrac{d^{m-1}y}{dx^{m-1}}\right]^q + \dots + f_k(x, y)\left[\dfrac{dy}{dx}\right]^r = 0$$

The above differential equation has the order m and degree n.

Example :

Find the order & degree of following differential equations.

(i) $\dfrac{d^2y}{dx^2} = \left[y + \left(\dfrac{dy}{dx}\right)^6\right]^{1/4}$ (ii) $y = e^{\left(\frac{dy}{dx} + \frac{d^2y}{dx^2}\right)}$

(iii) $\sin\left(\dfrac{dy}{dx} + \dfrac{d^2y}{dx^2}\right) = y$ (iv) $e^{y''} - xy'' + y = 0$

Solution.

(i) $\left[\dfrac{d^2y}{dx^2}\right]^4 = y + \left(\dfrac{dy}{dx}\right)^6$ ∴   order = 2, degree = 4

(ii) $\dfrac{d^2y}{dx^2} + \dfrac{dy}{dx} = \ell n y$ ∴   order = 2, degree = 1

(iii) $\dfrac{d^2y}{dx^2} + \dfrac{dy}{dx} = \sin^{-1} y$ ∴   order = 2, degree = 1

(iv) $e^{\frac{d^2y}{dx^2}} - x\dfrac{d^2y}{dx^2} + y = 0$ ∴   equation can not be expressed as a polynomial in differential coefficients, so degree is not applicable but order is 2.

Self Practice Problems :

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

(i) $\dfrac{dy}{dx} + y = \dfrac{1}{\frac{dy}{dx}}$ **Ans.**   order = 1, degree = 2

(ii) $e^{\left(\frac{d^3y}{dx^3} - \frac{d^2y}{dx^2}\right)} = \ell n\left(\dfrac{d^2y}{dx^2} + 1\right)$ **Ans.**   order = 3, degree = not applicable.

Differential Equations Simmons Solutions

George Lindfield,John Penny

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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

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