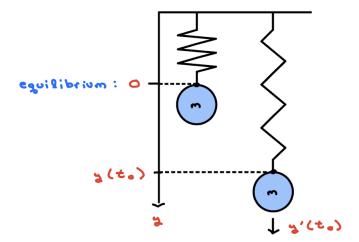
A. **Differential Equations.** The displacement y(t) down from equillibrium of a mass hanging on a spring at time t satisfies differential equation:

$$my''(t) + \mu y'(t) + ky(t) = 0$$



A differential equation is an equation involving derivatives. The differential equation modeling the spring comes from physical experimental observations.

While the details are not important now: k is the **spring constant** and measures the spring's stiffness, and  $\mu$  is **damping constant** and measures the resistance to motion of the medium (e.g. air)

If at time  $t_0$  we are provided **initial values**:

initial position:

initial velocity:

Then theoretically we can find the **solution**:

Our differential equation is ordinary because it involves:

Because the maximal derivative of the dependent variable y that occurs is:

our differential equation is said to be:

A differential equation with initial values is referred to as an **initial value problem**.

**ODE** is the shorthand for an ordinary differential equation.

## Lecture 1. A1 – Basics of Differential Equations.

## **Example 1.** Solve the initial value problem:

$$y' = t^2 e^{t^3 - 1}$$
 with  $y(1) = 0$ 

Here y' is shorthand for y'(t) or  $\frac{dy}{dt}.$ 

This is a **first-order** ODE because it only involves the first derivative.

The expression in terms of arbitrary constant C is called the **general solution**.

**Example 2.** Find the general solution to the **separable** differential equation:

$$y' = \frac{xy + x}{x - 1}$$

Here it is implied that  $y' = \frac{dy}{dx}$ .

A differential equation is **separable** if variables can be separated:

$$y' = f(x)g(y)$$

which is a very special thing indeed.

The general strategy is:

- 1. Write in form  $\frac{1}{g(y)} dy = f(x) dx$ .
- 2. Integrate:  $\int \frac{1}{g(y)} dy = \int f(x) dx$ .
- 3. Solve for y.

Do not forget: include an integration constant C in Step 2.