

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) $(s+t) dt - t ds = 0$

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

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

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

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

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

c) $\frac{d^3 y}{dt^3} + t \frac{dy}{dt} = y^2 t - 3 \longrightarrow$ 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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RJ Shavelson



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