Differential Equations

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Definition

- An equation involving
 - independent variable,
 - dependent variable and
 - derivative of dependent variable with respective to the independent variable or variables
- is known as **DIFFERENTIAL EQUATION**.







For example:

$$\frac{dy}{dx} + 3y^2 = 9x$$

- In the above equation:
 - x = independent variable
 - y = dependent variable
 - $\frac{dy}{dx} = \frac{derivative}{derivative} of dependent variable (i.e. 'y')$ with respective to the independentvariable or variables (i.e. 'x')







Types of Differential Equations

• Differential Equations are of 2 types:

A. Ordinary differential equations (O.D.E)

B. Partial differential equations (P.D.E)





Ordinary differential equations (O.D.E)

 Differential equations involving derivatives w.r.t only one independent variable is called Ordinary differential equations (O.D.E)

Example:

$$\frac{d^2y}{dx^2} + 5\frac{dy}{dx} - 9x = 0$$

 Here the derivatives includes only one independent variable i.e. 'x'





Partial differential equations (P.D.E)

 Differential equations involving derivatives w.r.t more than one independent variable is called Partial differential equations (P.D.E)

Example:

$$\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = 5u$$

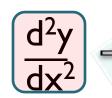
Here u = f(x, y, z), therefore

- u dependent variable
- x, y, z independent variables

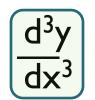


Order of the Differential equation

- Order of the differential equation is the highest order of the derivatives occurring in it.
- As we already know:
 - → 1st order derivative



2nd order derivative



⇒ 3rd order derivative

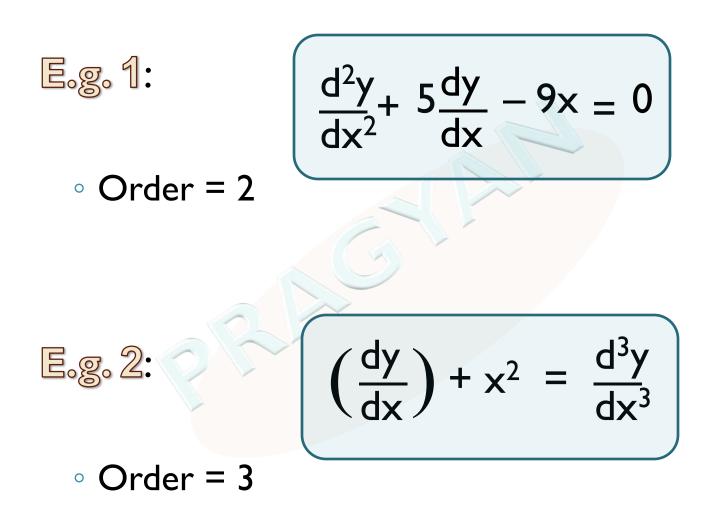
nth order derivative







Lets see few examples:







Degree of the Differential equation

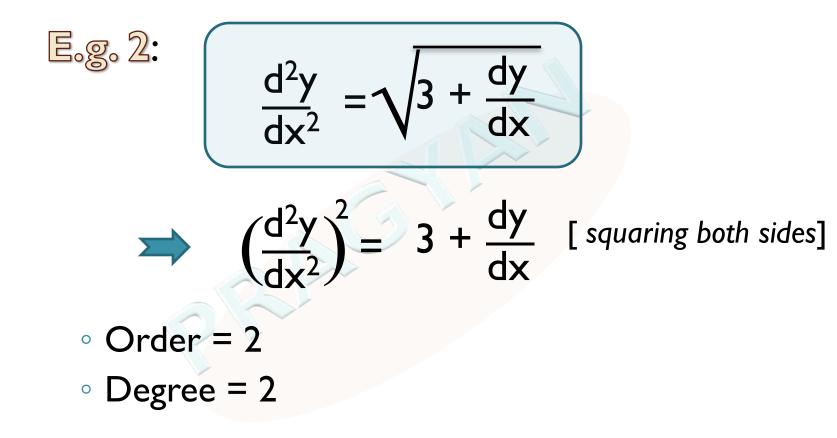
 Degree of the Differential equation is the highest power of the highest order derivative after the equation has been freed from radicals and fractions.

Lets see few examples:

- E.g. 1:
 - Order = 3
 - Degree = 1

$$\frac{d^{3}y}{dx^{3}} + \left(\frac{dy}{dx}\right)^{2} = 9x$$







E.g. 3:

$$\left[1 + \left(\frac{dy}{dx}\right)^{2}\right]^{5/2} = 3\left(\frac{d^{2}y}{dx^{2}}\right)$$
[squaring both sides]

$$\Rightarrow \left[1 + \left(\frac{dy}{dx}\right)^{2}\right]^{5} = \left\{3\left(\frac{d^{2}y}{dx^{2}}\right)^{2}\right\}^{2}$$

$$\Rightarrow \left[1 + \left(\frac{dy}{dx}\right)^{2}\right]^{5} = 9\left(\frac{d^{2}y}{dx^{2}}\right)^{2}$$

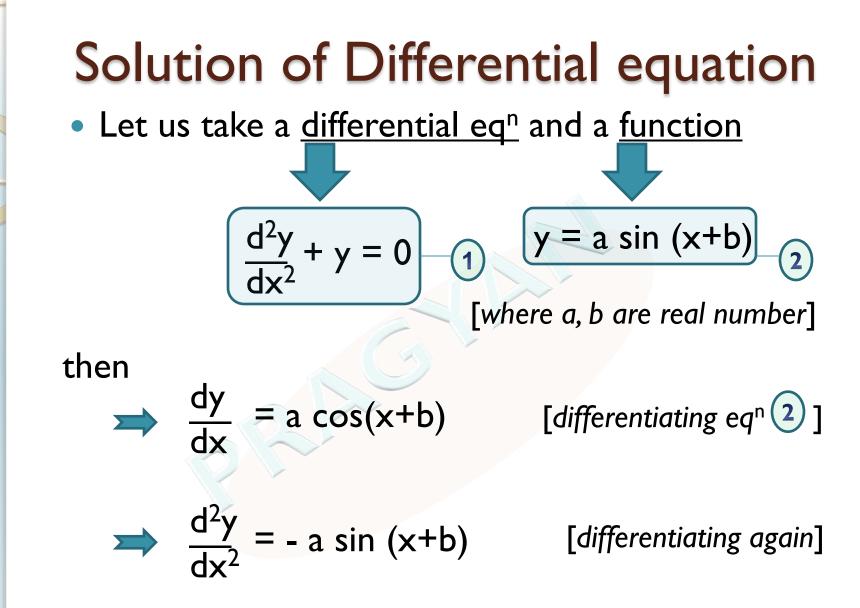
$$\Rightarrow \left[1 + \left(\frac{dy}{dx}\right)^{2}\right]^{5} = 9\left(\frac{d^{2}y}{dx^{2}}\right)^{2}$$

$$\Rightarrow \text{Order = 2}$$

$$\Rightarrow \text{Degree = 2}$$











contd..

how putting the values of y &
$$\frac{d^2y}{dx^2}$$
 in eqⁿ (1)
L.H.S $\Rightarrow \frac{d^2y}{dx^2} + y = -a \sin(x+b) + a \sin(x+b) = 0$
R.H.S $\Rightarrow 0$ L.H.S = R.H.S

• so we conclude that:

y = a sin (x+b) is solution of differential equation

$$\frac{d^2y}{dx^2} + y = 0$$
 as it satisfies the equation.

Note:- a function is said to be solution of a differential equation if it satisfies the equation.





Two types of solution

A. General or complete solution

B. Particular solution







 A solution which contains the number of arbitrary constant equal to the order of the differential equation is called a general solution.

y = a sin (x+b) is general solution of differential equation

$$\frac{\mathrm{d}^2 y}{\mathrm{d}x^2} + y = 0$$

- Order of differential equation = 2
- **a**, **b** are two arbitrary constants in the solution.







Particular solution

 A particular solution of a differential equation is a solution obtained from the general solution by giving some particular values to the arbitrary constants.

Example:

y = 2 sin (x+5) is particular solution of differential equation

$$\frac{d^2y}{dx^2} + y = 0$$





Solution of Differential equation

Solution of 1st order and 1st degree equation by:

- A. Separation of variables
- **B.** Solution of linear Differential equation

of first order





Separation of variables

Consider the Differential equation

$$\frac{dy}{dx} = f(x,y)$$
 1

• Equation (1) can be separable of variables

$$\Rightarrow \frac{dy}{dx} = f_1(x) f_2(y)$$

$$\Rightarrow \frac{dy}{f_2(y)} = f_1(x) dx$$

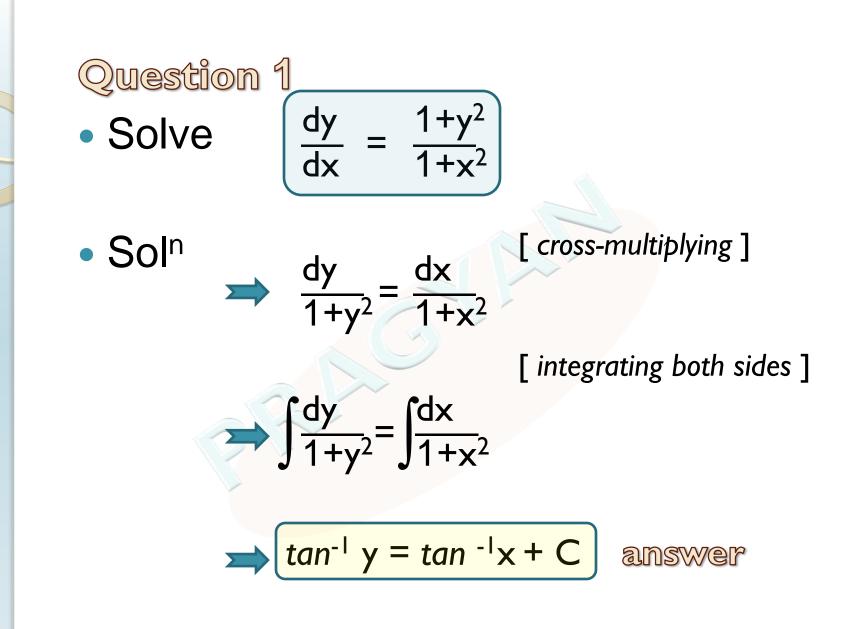
Integrating both sides

$$\Rightarrow \int \frac{dy}{f_2(y)} = \int f_1(x) \, dx + C$$

• Which is a complete solution

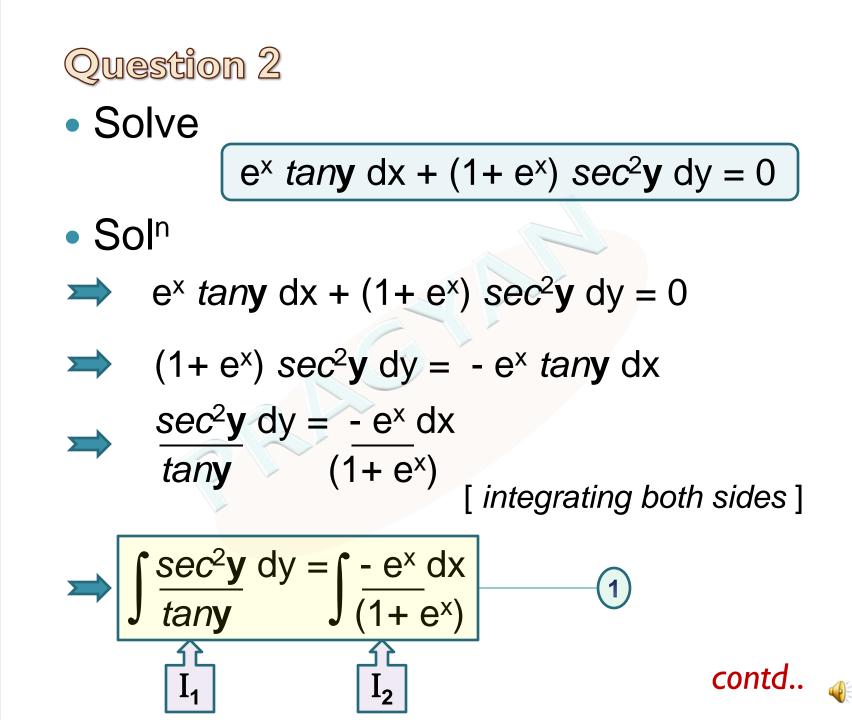












<u>Video links</u>

contd..
• For
$$f_{1}$$

Let $tany = u$
 $\Rightarrow sec^{2}y = \frac{du}{dy}$
 $\Rightarrow sec^{2}y dy = du$
 $\Rightarrow \int \frac{sec^{2}y}{tany} dy = \int \frac{du}{u}$
 $\Rightarrow = \log u$
 $\Rightarrow = \log tany$
 $e^{x} dx = dv$
 $\Rightarrow -\int \frac{e^{x} dx}{(1 + e^{x})} = -\int \frac{dv}{v}$
 $\Rightarrow = -\log v$
 $\Rightarrow = -\log (1 + e^{x})$







Solution of linear Differential equation of first order

- A differential equation in which the dependent variable and all its derivatives occur in the 1st degree only and are not multiplied together is called a Linear Differential equation.
- Standard form of linear differential equation (1st order) $\frac{dy}{dx}$ + Py = Q
- where P and Q may be constant or only a function of x.

• coefficient of $\frac{dy}{dx}$ is always unity.







contd..

method of solution

- Step 1
 - Find I.F (Integrating factor)

e ∫p dx

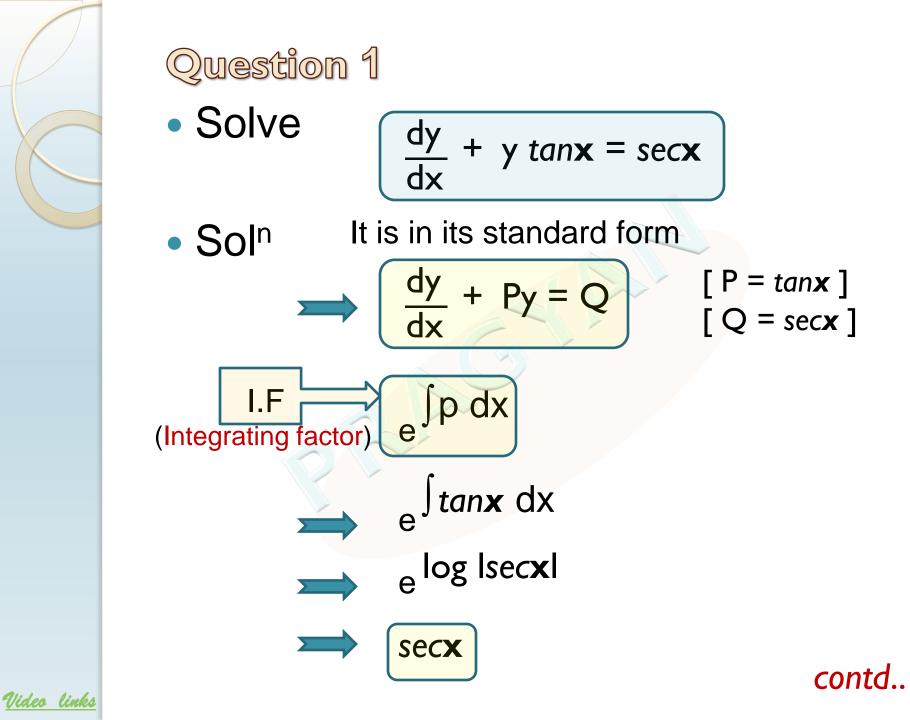
• Step 2

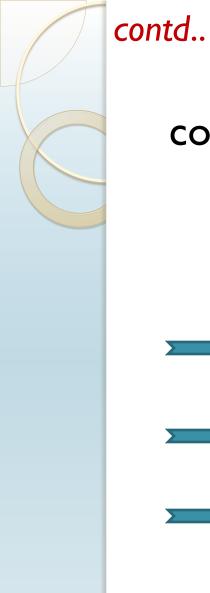
• Then the complete solution is given by

$$y \times I.F = \int \{Q \times (I.F)\} dx + C$$









complete solution is given by:

$$y \times I.F = \int \{Q \times (I.F)\} dx + C$$

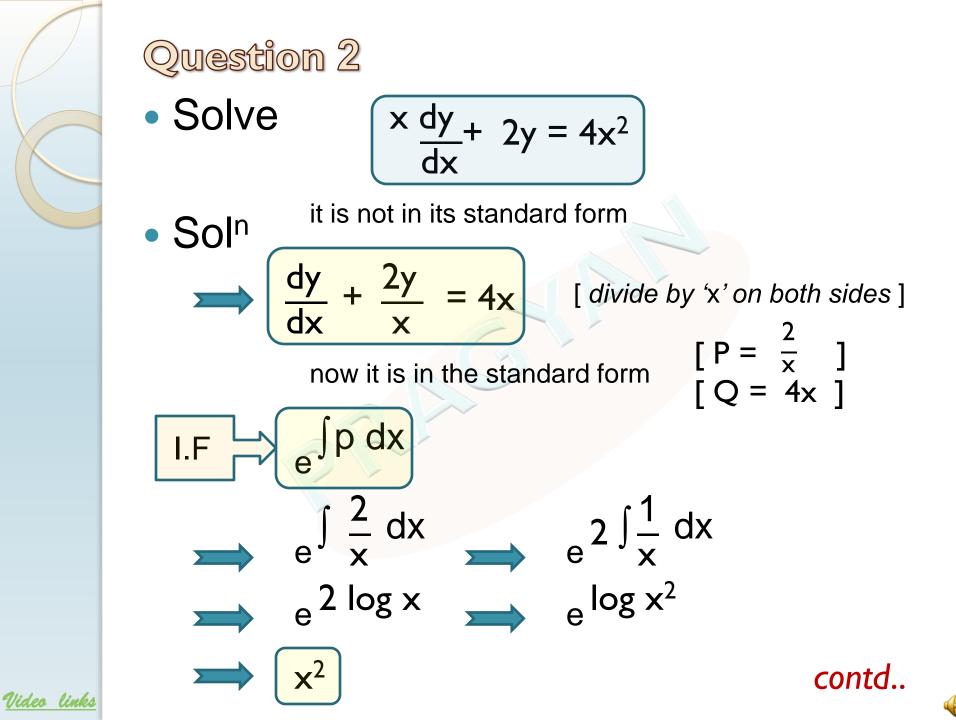
 $y \times \sec x = \int \{\sec x \times \sec x\} dx + C$

$$y \sec \mathbf{x} = \int \{\sec^2 \mathbf{x}\} d\mathbf{x} + C$$

$$\Rightarrow y \sec x = \tan x + C$$

answer







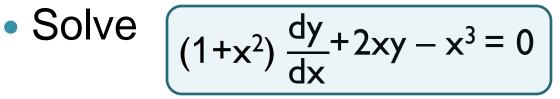
contd.. complete solution is given by: $y \times I.F = \int \{Q \times (I.F)\} dx + C$ \longrightarrow y x²= $\int (4x \cdot x^2) dx + C$ → $y x^2 = \int (4x^3) dx + C$ \implies y x² = $\frac{4x^4}{4}$ + C $\implies y x^2 = x^4 + C$ answer











• Solⁿ it is not in its standard form

$$\implies \frac{dy}{dx} + \frac{2x y}{1+x^2} - \frac{x^3}{1+x^2} = 0 \ [divide by `I+x^2' on both sides]$$

$$\frac{dy}{dx} + \frac{2x y}{1+x^2} = \frac{x^3}{1+x^2}$$

now it is in the standard form

 $[P = \frac{2x}{1+x^{2}}]$ $[Q = \frac{x^{3}}{1+x^{2}}]$



contd..

I.F

$$e^{\int p \, dx}$$

 $e^{\int \frac{2x}{1+x^2} \, dx}$
 $e^{\int \frac{1}{t} \, dt}$
 $e^{\int \frac{1}{t} \, dt}$
 $e^{\int \frac{1}{t} \, dt}$
 $[2x = \frac{dt}{dx}]$
 $[2x dx = dt]$
 $t = 1+x^2$









complete solution is given by:

$$y \times I.F = \int \{Q \times (I.F)\} dx + C$$

$$y (1+x^2) = \int (\frac{x^3}{1+x^2})(1+x^2) dx + C$$

$$\rightarrow y(1+x^2) = \int x^3 dx + C$$

$$\implies y(1+x^2) = \frac{x^4}{4} + C$$

answer





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Scalars and Vectors

A scalar quantity is a quantity that has only magnitude.

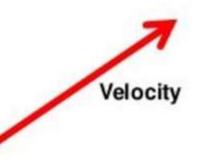
A vector quantity is a quantity that has both a magnitude and a direction.

Scalar quantities Length, Area, Volume, Speed, Mass, Density Temperature, Pressure Energy, Entropy Work, Power

Volume

Vector quantities

Displacement, Direction, Velocity, Acceleration, Momentum, Force, Electric field, Magnetic field



scalar

vector

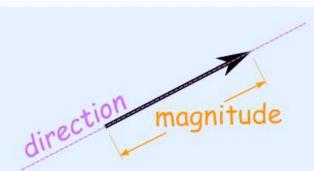
- only magnitude (size)
- 3.044, -7 and 2¹/₂



Example:

- Distance = 3 km
- Speed = 9 km/h
 (kilometers per hour)

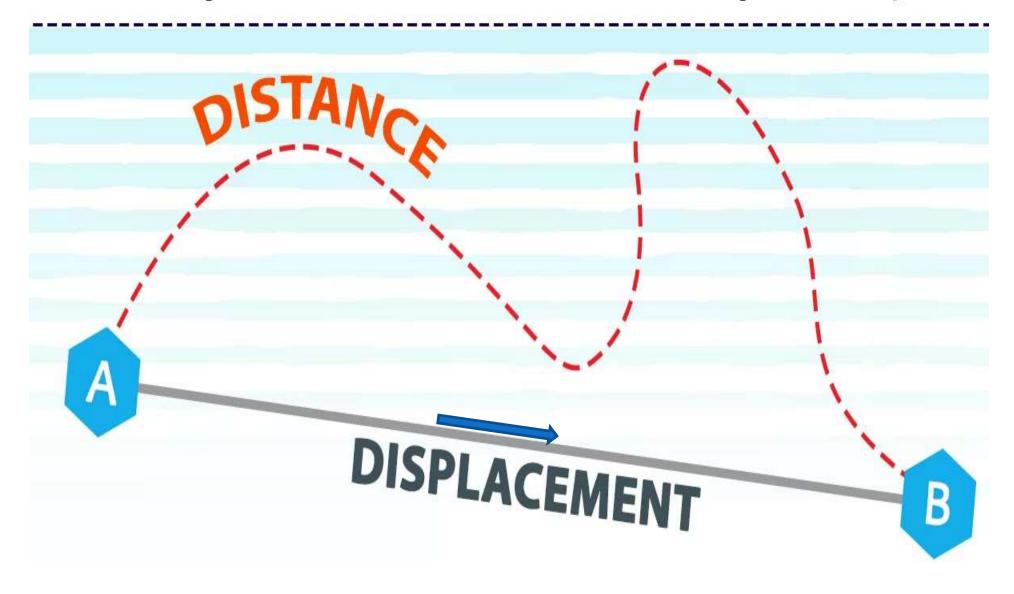
magnitude and direction



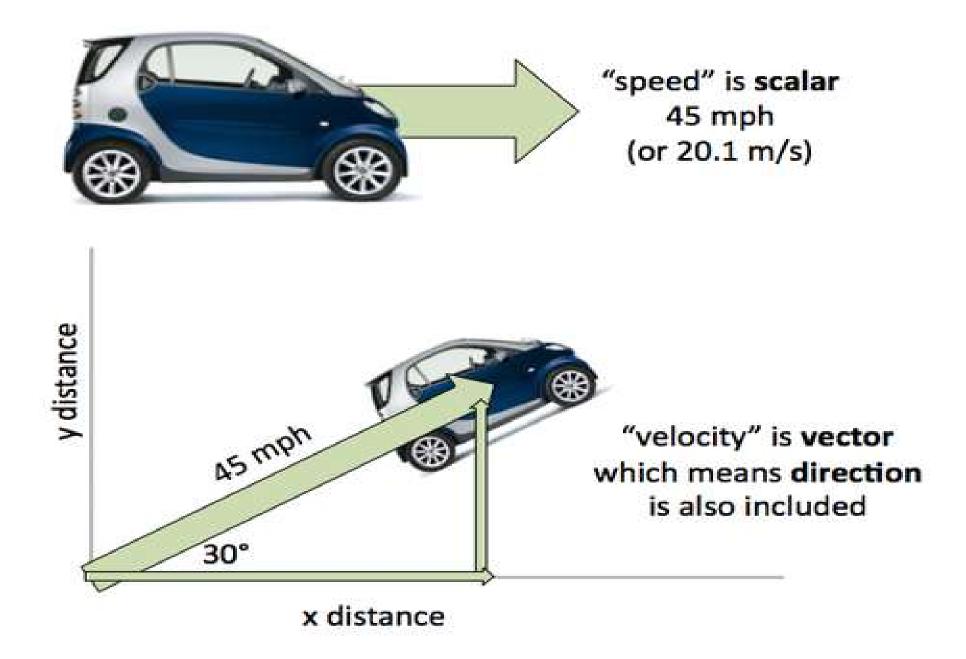
- Displacement = 3 km
 Southeast
- Velocity = 9 km/h
 Westwards



Distance is a scalar quantity, whereas displacement is a vector quantity.

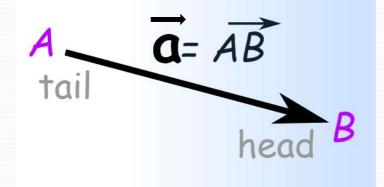


Scalar and Vector Quantities



Vector - Notation/ Denoted as

- It is denoted as 'vector \overrightarrow{AB} ' or 'vector \overrightarrow{a} '.
- point A from where the vector starts is called its initial point
- point B where it ends is called its terminal point.
- The distance between initial and terminal points of a vector is called the magnitude (or length) of the vector, denoted as AB, or a.
- The arrow indicates the **direction** of the vector.





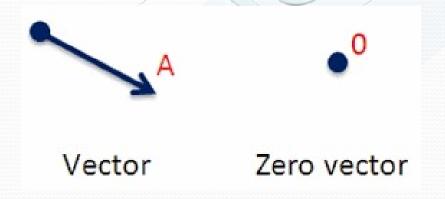
Types of vector

- zero or null vector
- unit vector
- negative of a vector
- co-initial vectors
- co-terminus vectors
- equal vectors
- collinear or parallel vectors



zero or null vector

- initial and terminal points coincident
- denoted by $\Rightarrow \vec{0}$
- Magnitude ⇒ 0 (zero)



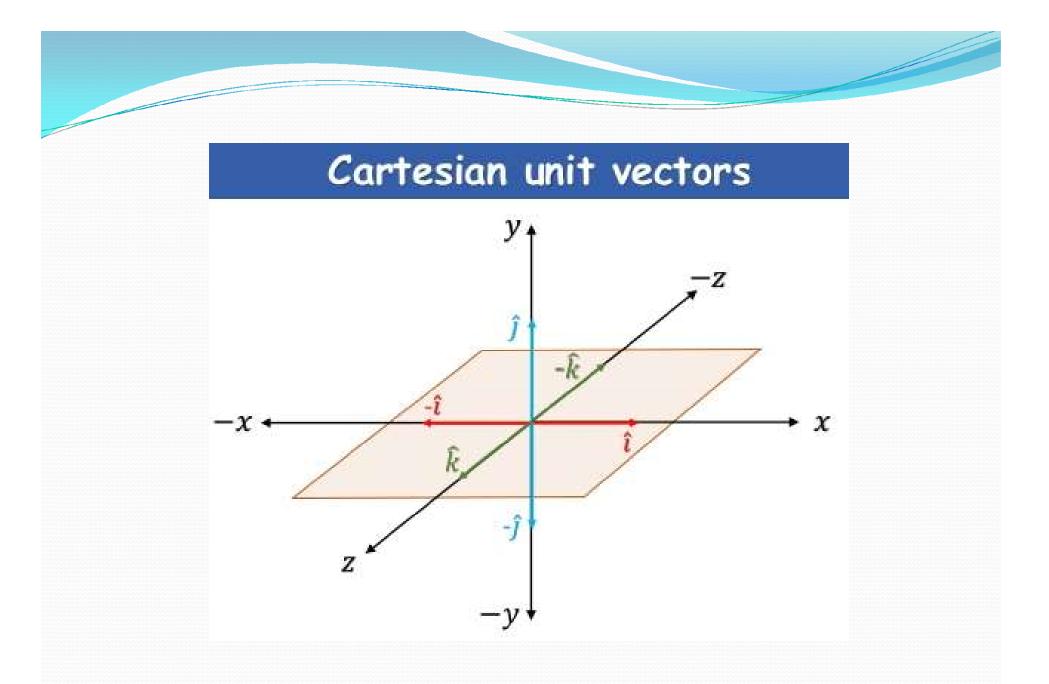


unit vector

- Magnitude 🔿 1 (unit magnitude, A= 1)
- denoted as $\Rightarrow \hat{a}$

$$\underline{\text{VECTORA}} \leftarrow \overrightarrow{\mathbf{A}} = \mathbf{A}\,\widehat{\mathbf{A}}$$

$$A$$
 = magnitude of A
 \hat{A} = unit vector along \vec{A}



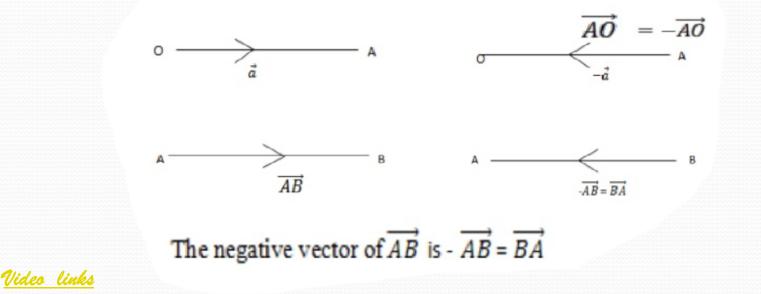


negative of a vector

- Vector of same magnitude
- but opposite direction

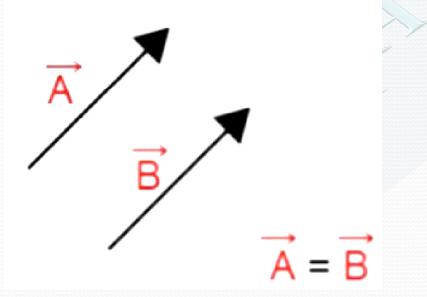
Vector





equal vectors

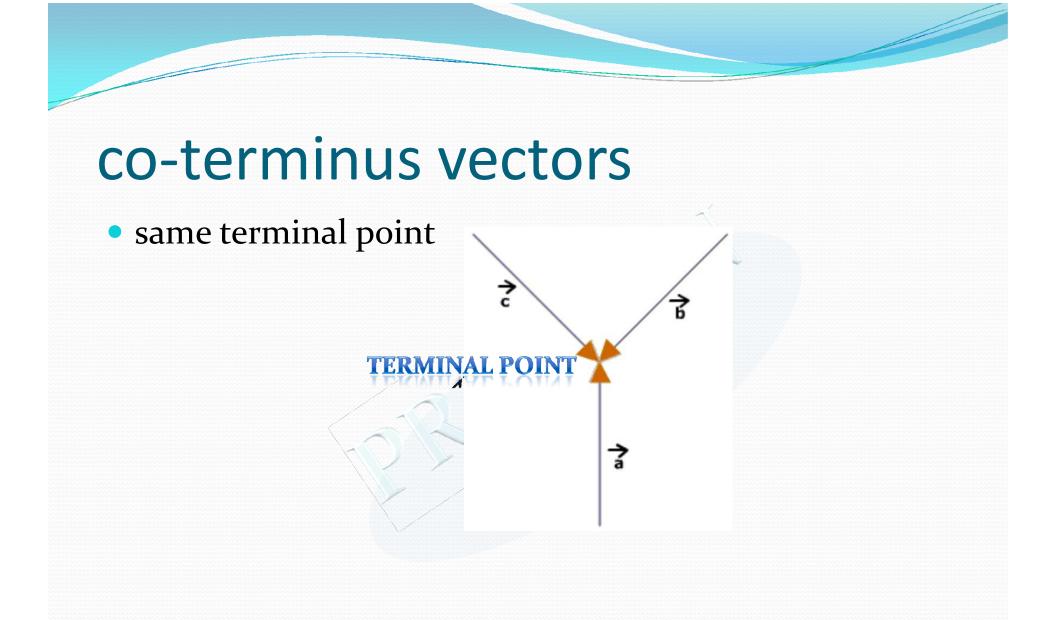
• same magnitude (size) as well as direction



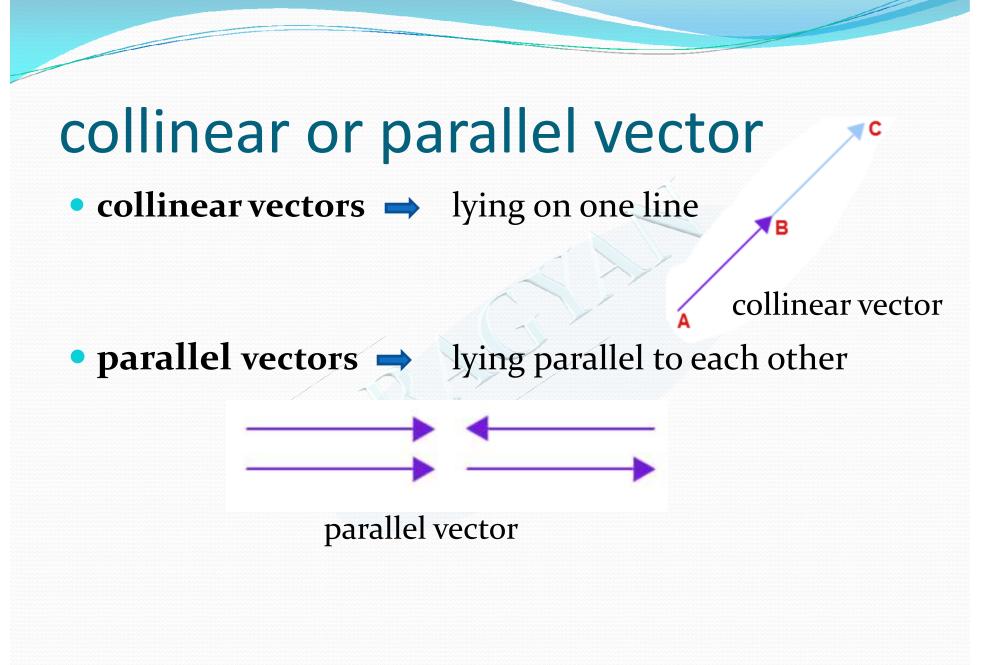


co-initial vectors • same starting point A OA OB oć ORIGIN 0





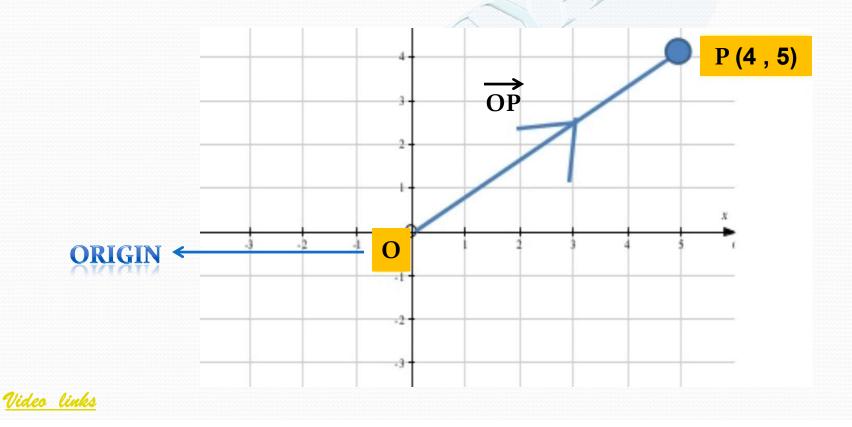






position vector

• Vector having initial point is at origin. Here \overrightarrow{OP} is the position vector of point 'P'.



Representation of vectors in terms of the position vectors

• Let A and B be two given points.

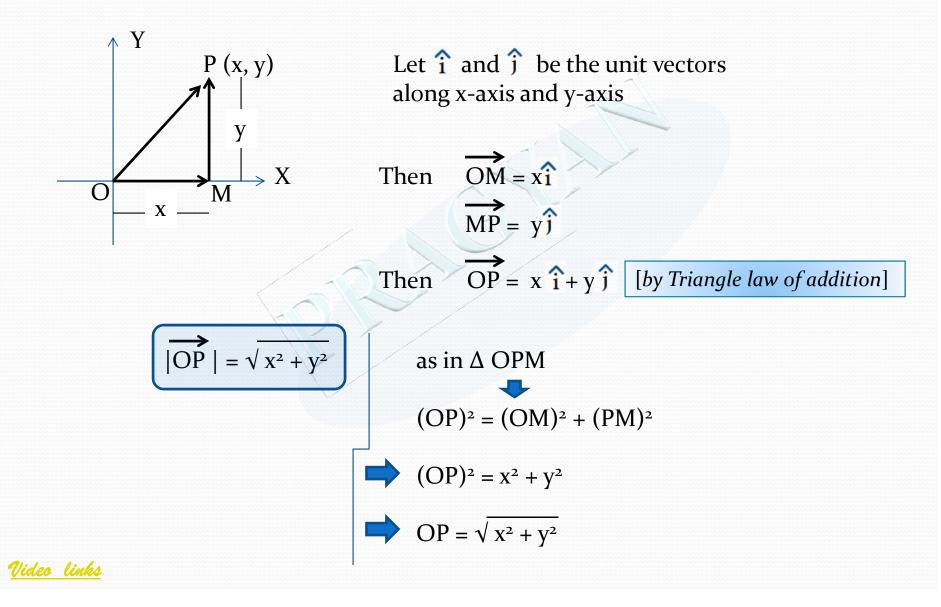
• Then OA and OB are the position vectors of A and B

• Then AB can be represented as:

$$\overrightarrow{AB} = p.v. \text{ of } B - p.v. \text{ of } A$$

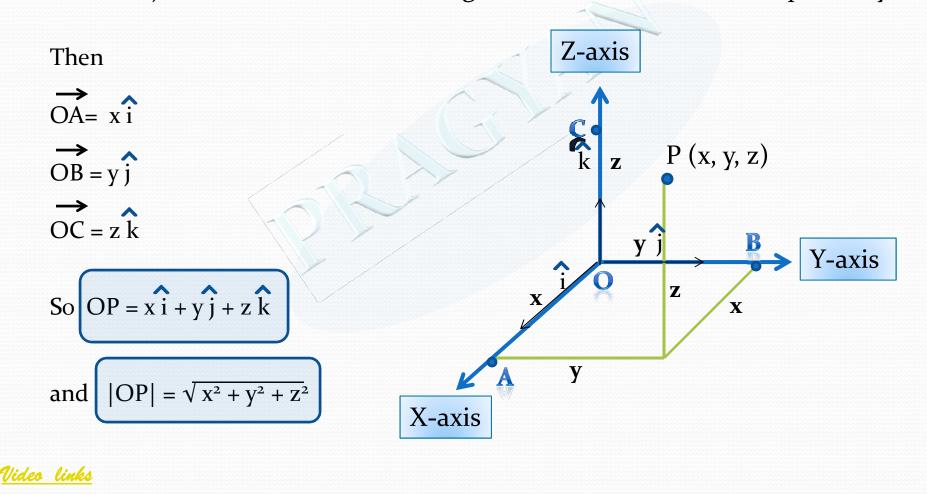
$$\Rightarrow \left(\overrightarrow{AB} = \overrightarrow{OB} - \overrightarrow{OA} \right)$$

Components of a vector in two dimensions



Components of a vector in three dimensions

Let P (x, y, z) be a point in 3D Here \hat{i} , \hat{j} & \hat{k} are unit vectors along X-axis, Y-axis & Z-axis respectively



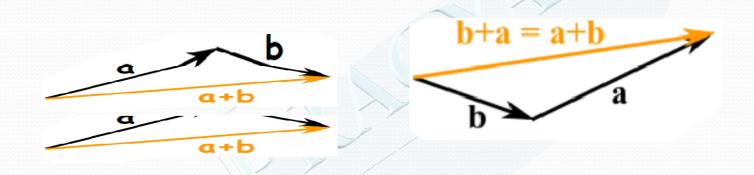
Operations on vectors

- Addition of two vectors
 - Triangle law of addition
 - Parallelogram law of addition
- Subtraction of two vectors
- Multiplication
 - of a vector with a scalar
 - of two vectors by Dot product
 - of two vectors Cross product

<u>Video links</u>

Adding Vectors by triangle law of addition

• We can add two vectors by joining them head-to-tail



triangle law of vector addition – states that if two vectors represented by 2 sides of the triangle then their sum is represented by the third side of the triangle but in the reverse order.

Adding Vectors by parallelogram law of vectors

• We can also add two vectors having a same origin

b

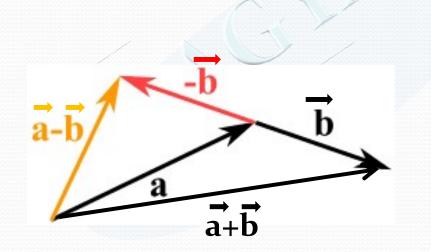
parallelogram law of vector addition – states that if 2 vectors a & b are represented by 2 adjacent sides of a parallelogram, then their sum a + b is represented by the diagonal of the paralleogram through their initial point.

 \overline{h}



Subtracting vectors

• Let \vec{a} and \vec{b} be two vectors, reverse the direction of the vector \vec{b} then add as usual:





Multiplying a Vector by a Scalar

• product of the vector \vec{a} by the scalar $\lambda = \lambda \vec{a}$

• magnitude $\implies |\lambda \vec{a}| = |\lambda| |\vec{a}|$

Example: $\vec{a} \ge 2 = 2\vec{a}$ magnitude = $|2\vec{a}| = |2||\vec{a}| = 2a$



Addition of two vectors in components

Let
$$\vec{a} = a_1 \hat{i} + a_2 \hat{j} + a_3 \hat{k}$$
; $\vec{b} = b_1 \hat{i} + b_2 \hat{j} + b_3 \hat{k}$
 $\overrightarrow{b} = b_1 \hat{i} + b_2 \hat{j} + b_3 \hat{k}$

Then
$$a + \dot{b} = (a_1 \dot{i} + a_2 \dot{j} + a_3 \dot{k}) + (b_1 \dot{i} + b_2 \dot{j} + b_3 \dot{k})$$

$$\implies (a_1 + b_1) i + (a_2 + b_2) j + (a_3 + b_3) k$$

Subtraction of two vectors in components

Then
$$\overrightarrow{a - b} = (a_1 \hat{i} + a_2 \hat{j} + a_3 \hat{k}) - (b_1 \hat{i} + b_2 \hat{j} + b_3 \hat{k})$$

$$(a_1 - b_1)\hat{i} + (a_2 - b_2)\hat{j} + (a_3 - b_3)\hat{k}$$



Multiplication of a vector with scalar

Let λ be a scalar

$$a = a_1 i + a_2 j + a_3 k$$

Then
$$\lambda a = \lambda (a_1 i + a_2 j + a_3 k)$$

$$\lambda a_1 i + \lambda a_2 j + \lambda a_3 k$$



Multiplication of 2 vectors

• By using Scalar/ Dot product

By using Vector/ Cross product



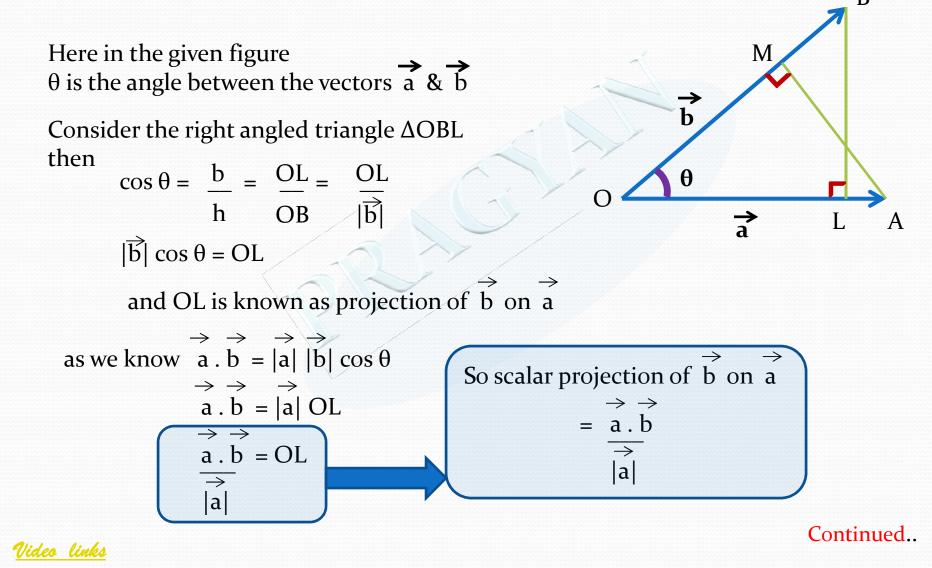
Scalar or Dot Product

Let a & b be two vectors.
Then dot product of them is denoted by a.b
and defined as:

$$\vec{a} \cdot \vec{b} = |\vec{a}| \times |\vec{b}| \times \cos(\theta)$$
$$\vec{a} \cdot \vec{b} = \vec{a} \times \vec{b} \times \cos(\theta)$$
or $\cos(\theta) = \frac{\vec{a} \cdot \vec{b}}{|\vec{a}| |\vec{b}|}$



Geometrical representation of Dot product



Continued..

then

В Μ → b Again consider the right angled triangle ΔOAM $\cos \theta = \frac{b}{h} = \frac{OM}{OA} = \frac{OM}{|\overrightarrow{a}|}$ θ 0 \overrightarrow{a} Α L $|\vec{a}| \cos \theta = OM$ and OM is projection of a on b as we know \overrightarrow{a} . $\overrightarrow{b} = |\overrightarrow{a}| |\overrightarrow{b}| \cos \theta$ $\rightarrow \rightarrow \rightarrow \rightarrow$ \rightarrow \rightarrow So scalar projection of a on b $a \cdot b = |b| OM$

 $\Rightarrow \Rightarrow \Rightarrow = a \cdot b$ \overrightarrow{a} . \overrightarrow{b} = OM \rightarrow |b| $\overrightarrow{|b|}$



Dot product in terms of components

Let

$$\begin{array}{c}
\overrightarrow{a} = a_{1} \overrightarrow{i} + a_{2} \overrightarrow{j} + a_{3} \overrightarrow{k} \\
\overrightarrow{b} = b_{1} \overrightarrow{i} + b_{2} \overrightarrow{j} + b_{3} \overrightarrow{k}
\end{array}$$
We have

$$\begin{array}{c}
\overrightarrow{i} \cdot \overrightarrow{j} = \overrightarrow{j} \cdot \overrightarrow{k} = \overrightarrow{k} \cdot \overrightarrow{i} = 0 \\
\overrightarrow{or} \quad \overrightarrow{j} \cdot \overrightarrow{i} = \overrightarrow{k} \cdot \overrightarrow{j} = \overrightarrow{i} \cdot \overrightarrow{k} = 0
\end{array}$$

$$\begin{array}{c}
\overrightarrow{i} \cdot \overrightarrow{i} = \overrightarrow{j} \cdot \overrightarrow{j} = \overrightarrow{k} \cdot \overrightarrow{k} = 1
\end{array}$$
Then

$$\overrightarrow{a} \cdot \overrightarrow{b} = \left(a_{1} \overrightarrow{i} + a_{2} \overrightarrow{j} + a_{3} \overrightarrow{k}\right) \cdot \left(b_{1} \overrightarrow{i} + b_{2} \overrightarrow{j} + b_{3} \overrightarrow{k}\right)$$

$$\begin{array}{c}
\overrightarrow{or} = \overrightarrow{a} \cdot \overrightarrow{b} \\
\overrightarrow{a} \cdot \overrightarrow{b} = a_{1} b_{1} + a_{2} b_{2} + a_{3} b_{3}
\end{array}$$

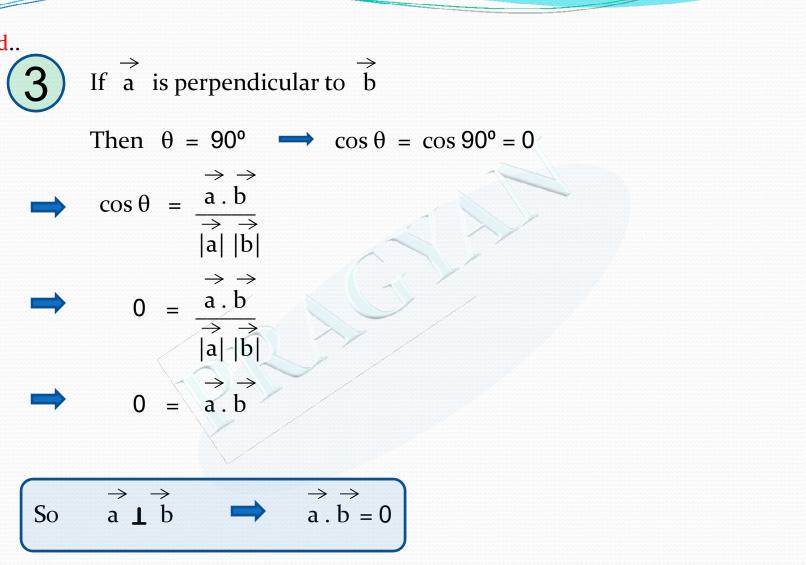
$$\begin{array}{c}
\overrightarrow{or} = \overrightarrow{a} \cdot \overrightarrow{b} \\
\overrightarrow{a} \cdot \overrightarrow{b} = a_{1} b_{1} + a_{2} b_{2} + a_{3} b_{3}
\end{array}$$

$$\begin{array}{c}
\overrightarrow{or} = \overrightarrow{a} \cdot \overrightarrow{b} \\
\overrightarrow{a} \cdot \overrightarrow{b} = \overrightarrow{a} \cdot \overrightarrow{b} \\
\overrightarrow{a} \cdot \overrightarrow{a} \overrightarrow{c} + a_{2}^{2} + a_{3}^{2} \sqrt{b_{1}^{2} + b_{2}^{2} + b_{3}^{2}}
\end{array}$$

<u>Video links</u>

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If $\overrightarrow{a} \otimes \overrightarrow{b}$ are parallel to each other 4 $\implies \frac{a_1}{b_1} = \frac{a_2}{b_2} = \frac{a_3}{b_3}$ $\rightarrow \rightarrow \qquad \rightarrow \rightarrow \rightarrow a \ . \ a = |a| |a| \cos 0$ 5 \rightarrow $|a|^2 \cdot 1$ $\rightarrow \rightarrow$ a.a = \rightarrow $|a|^2$



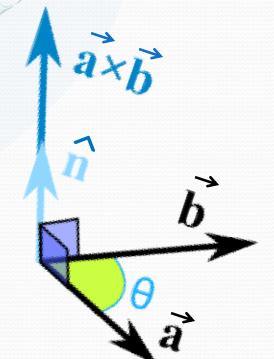
Vector or Cross Product

• The Vector Product of two vectors is denoted by **a** × **b** and defined as:

$$\vec{a} \times \vec{b} = |\vec{a}| |\vec{b}| \sin \theta \cdot \hat{n}$$

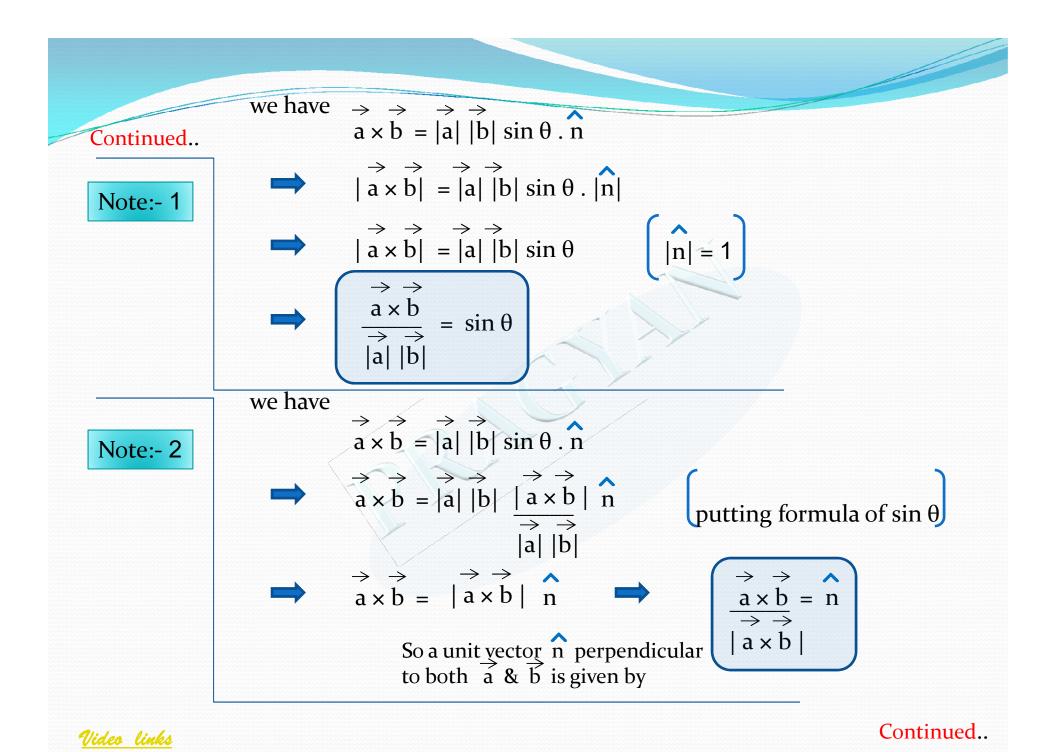
where:

|a| & |b| = magnitude $\theta = angle between a \& b$ n = unit vector perpendicular to both a & b

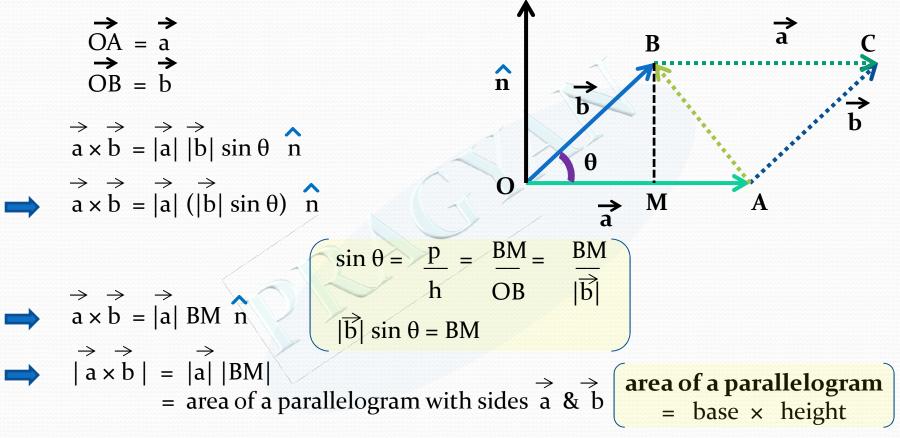




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Geometrical representation of vector product



Then it is concluded that:

Area of
$$\triangle$$
 ABC = $\frac{1}{2} \stackrel{\Rightarrow}{|a \times b|}$

<u>Video links</u>

Vector product in terms of components

Let

$$\vec{a} = a_1 \vec{i} + a_2 \vec{j} + a_3 \vec{k}$$

$$\vec{b} = b_1 \vec{i} + b_2 \vec{j} + b_3 \vec{k}$$

(

And from a right handed system of mutually perpendicular vector We have:

$$\begin{array}{c} \hat{i} \times \hat{j} = \hat{k} \quad \text{or} \quad \hat{j} \times \hat{i} = -\hat{k} \\ \hat{j} \times \hat{k} = \hat{i} \\ \hat{k} \times \hat{i} = \hat{j} \\ \end{pmatrix} \begin{array}{c} \hat{k} \times \hat{j} = -\hat{i} \\ \hat{k} \times \hat{i} = \hat{j} \\ \end{pmatrix} \begin{array}{c} \hat{k} \times \hat{j} = -\hat{i} \\ \hat{i} \times \hat{k} = -\hat{j} \\ \end{array} \end{array}$$
And
$$\begin{array}{c} \hat{i} \times \hat{i} = \hat{j} \times \hat{j} = \hat{k} \times \hat{k} = \vec{0} \\ \hat{i} & \hat{k} \\ \hat{i} \\ \hat{k} \\ \hat{k} \\ \hat{i} \\ \hat{k} \\$$

