Math 2233 - Lecture 1

Agenda:

- 1. Syllabus and Logistics for the Course
- 2. How to Succeed in Math 2233
- 3. Introduction to the Subject Matter of Math 2233
 - (a) Differential Equations in the Physical Sciences
 - (b) Types of Differential Equations
 - (c) Solutions of Differential Equations and Boundary Conditions
 - (d) Outline of Course

Instructor: Dr. Birne Binegar birne.binegar@okstate.edu 425 MSCS 405-744-5793 (direct to my cellphone)

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- Lectures: Lectures will be conducted online via Zoom.
 - Section 21569: T,Th at 10:30am CDT:
 Zoom Meeting ID: 973 9594 5989 ,
 Passcode: 429180
 - Section 21570: T,Th at 1:30pm CDT: Zoom Meeting ID: 967 1845 6559 , Passcode: 349478

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- Office Hours: Office hours will be at 2:00pm CDT, on Mondays and Wednesdays and will conducted via Zoom.
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- ▶ MLSC : Online tutoring will be available. More info to follow.

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 - ► The final exam for Section 21569 (10:30 T,Th) will be held Tuesday, May 4, 10:00 am − 11:50 am
 - ► The final exam for Section 21570 (1:30 T,Th) will be held Tuesday, May 4, 2:00 pm 3:50 pm

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- ► Homework:
 - Homework will be assigned weekly and the assignments will problem sets on MyLab Math (the online homework submission package that comes with the textbook).

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1st Midterm Examination 100
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Homework 2!

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A: 337 - 375 pts. B: 300 - 336 pts. C: 262 - 299 pts. D: 225 - 2261 pts. F: 0 - 224 pts. Questions about how the course will run?

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How to Succeed in Math 2233

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- I will try to promote an active learning environment in class and to make learning efficient in class.
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- ► Take advantage of the free online tutoring available from the MLSC.

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➤ Specific experimental situations correspond to placing "initial conditions" on solutions to differential equations.

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Solution corresponding to specific experiment:

$$z(0) = c_1 \implies c_1$$
 is the initial height $\frac{dz}{dt}(0) = c_2 \implies c_2$ is the initial velocity



Physical Law \iff Differential Equation

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 $\mathsf{particular} \ \mathsf{experiment} \quad \Longleftrightarrow \quad \mathsf{solution} \ \mathsf{satisfying} \ \mathsf{fixed} \ \mathsf{initial} \ \mathsf{conditions}$

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$$\implies \frac{dy}{dx}(x) = 3y(x) \quad \text{for each } x \in \mathbb{R}$$



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- ▶ It is most apt to talk about the **dimension** of the solution space rather than the number of solutions.
- Specifying a numerical value for the constant $A \longrightarrow$ choosing a "particular solution" of the DE
- ▶ Leaving A as an unspecified parameter allows us to talk about all solutions of the DE simultaneously. This is what we shall mean by the "general solution" to a differential equation.

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- Plug the ansatz into both sides of the differential equation and try to adjust the parameters in such a way that the ansatz actually becomes a solution ("fulfilling the ansatz")
- ▶ Make a theoretical argument as to why the solutions found in this way are **all** of the solutions of the differential equation.

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It is the essence of how one leverages mathematical models to solve physical problems.

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We therefore begin the course with a rough accounting of the different types of differential equations.

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- ▶ Partial Derivatives: for functions of more than one variable

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At any rate, we can distinguish between differential equations by how many underlying variables are involved.

- ➤ Only one underlying variable ⇒ an ordinary differential equation or ODE
- More than one underlying variable ⇒ a partial differential equation or PDE



Classifying Differential Equations: The Order of a Differential Equation

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Examples

$$y'' + 2xy' + y = 0 \Rightarrow 2^{nd} \text{ order ODE}$$
 $\frac{\partial^3 \phi}{\partial x \partial y \partial z} + \left(\frac{\partial \phi}{\partial x}\right)^2 = xy^2z \Rightarrow 3^{rd} \text{ order PDE}$

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 , A, B constants (*)

Thus, f(x) = 3x + 2 is a linear function, since f(x) is of the form (*) with A = 3 and B = 2.

Classifying Differential Equations: Linear vs. Nonlinear Differential Equations

A third general property of a differential equation is whether it is a **linear** or a **nonlinear** differential equation.

This distinction is a bit subtle at first. However, once you grasp the form of a linear differential equation, it is a really easy distinction to make.

Let me start by talking about *linear functions*.

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While g(x) = cos(x) or $h(x) = 3x^2$ are *nonlinear* functions of x, since neither of these functions can be cast in the form Ax + B



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Let ϕ be a function of n variables x_1, \ldots, x_n . We say that ϕ is **simultaneously linear** with respect to say x_1, x_2, \ldots, x_k if

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$$rac{\partial^2 \phi}{\partial x_i \partial x_j} = 0$$
 , for all $i, j \in \{1, \dots, k\}$

Thus, a function $\phi(x, y, z)$ of 3 variables is simultaneously linear with respect to y, z if it has the form

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and this can only happen if each term of $\phi(x, y, z)$ has **at most** one factor of y or z and no terms with both y and z as factors.

Definition

A differential equation

$$F\left(x,y,\frac{dy}{dx},\frac{d^2y}{dx^2},\ldots\right)=0$$

is **linear** if the defining function F is simultaneously linear with respect to $y, \frac{dy}{dx}, \frac{d^2y}{dx^2}, \dots$

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Note that this definition **ignores how** F **depends on the underlying variable** x. It is only concerned with how F depends on the unknown function y and its derivatives.

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and so F(x, y, w) is simultaneously linear w.r.t. y and w. And so F(x, y, y') is simultaneously linear w.r.t. y and its derivative(s). Thus, the original differential equation is a linear ODE.



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It is a remarkable and extremely lucky circumstance that most of the fundamental differential equations governing physical phenomena are linear differential equations.

Because of their simplicity and pervasiveness - this course will concentrate on linear ODEs.

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2. 2nd Order ODEs

 Last 2/3 of course is dedicated to solving 2nd order linear ODEs