

Welcome to MATH 256

Differential equations (for Chemical and Biological Engineering students)

Instructor:

Prof. Eric Cytrynbaum

cytryn@math.ubc.ca

<http://wiki.math.ubc.ca/mathbook/M256>

Office: MATX 1215

Office hours: Tues 11:30 am - 1 pm, Thurs 11 am - 12 pm

Course goals

- **Primary:** Learn to solve ordinary and partial differential equations (mostly linear first and second order DEs).
- **Secondary:** Learn to use DEs to model physical, chemical, biological systems (really just an intro to this skill).

Prerequisites

- First year calculus (MATH 100/101).
- Linear algebra (MATH 152).
- Multivariable calculus (MATH 200 or 253).
- Talk to me if you aren't sure that you're prepared for this course.

Tools we'll be using this term

- WeBWork for homework assignments.
- Facebook for online discussion.
- Clickers for in-class responses.
- Do you prefer to have links in Connect?

WeBWork

- Online homework system.
- https://webwork.elearning.ubc.ca/webwork2/MATH256-201_2014W2
- Log in using your CWL.

The screenshot displays the WeBWork interface. At the top, there is a blue header with the WeBWork logo and the MAA (Mathematical Association of America) logo. Below the header, a breadcrumb trail shows the path: [webwork](#) / [MATH256-201_2015W2](#). The main content area is titled **MATH256-201_2015W2** and features a section for **Homework Sets**. A table lists the homework sets with their names and statuses.

Name	Status
<input type="checkbox"/> Week 01 pre-lecture Thurs	open, due 01/07/2016 at 12:00pm PST
<input type="checkbox"/> Week 01 post-lecture	open, due 01/15/2016 at 05:00pm PST
<input type="checkbox"/> Week 02 pre-lecture Thurs	will open on 01/08/2016 at 05:00pm PST
<input type="checkbox"/> Week 02 pre-lecture Tues	will open on 01/08/2016 at 05:00pm PST
<input type="checkbox"/> Week 02 post-lecture	will open on 01/12/2016 at 07:00am PST

WeBWork

- Online homework system.
- https://webwork.elearning.ubc.ca/webwork2/MATH256-201_2014W2
- Log in using your CWL.
- First HW due Thurs.

The screenshot shows the WeBWork interface for the course MATH256-201_2015W2. The top navigation bar includes the WeBWork logo and the MAA (Mathematical Association of America) logo. The left sidebar contains a 'MAIN MENU' with options: Courses, Homework Sets (highlighted), Change Email, Grades, Instructor Tools, Classlist Editor2, Hmwk Sets Editor2, Library Browser, Statistics, Student Progress, Scoring Tools, Email, and File Manager. The main content area shows the course title 'MATH256-201_2015W2' and a table of homework sets. The first row, 'Week 01 pre-lecture Thurs', is highlighted with a red box. The table has columns for 'Name' and 'Status'.

Name	Status
<input type="checkbox"/> Week 01 pre-lecture Thurs	open, due 01/07/2016 at 12:00pm PST
<input type="checkbox"/> Week 01 post-lecture	open, due 01/15/2016 at 05:00pm PST
<input type="checkbox"/> Week 02 pre-lecture Thurs	will open on 01/08/2016 at 05:00pm PST
<input type="checkbox"/> Week 02 pre-lecture Tues	will open on 01/08/2016 at 05:00pm PST
<input type="checkbox"/> Week 02 post-lecture	will open on 01/12/2016 at 07:00am PST

Clickers

- Personal response system.
- Register your clicker at <https://connect.ubc.ca> (only need to register it once)

Why / how clickers?

Why / how clickers?

- Active learning - you should be thinking and doing during class.

Why / how clickers?

- Active learning - you should be thinking and doing during class.
- My goal is to make clicker Qs that many of you get wrong - they help us to target what you don't understand yet.

Why / how clickers?

- Active learning - you should be thinking and doing during class.
- My goal is to make clicker Qs that many of you get wrong - they help us to target what you don't understand yet.
- Points are for (thinking and then) clicking, not for getting answers correct.

Why / how clickers?

- Active learning - you should be thinking and doing during class.
- My goal is to make clicker Qs that many of you get wrong - they help us to target what you don't understand yet.
- Points are for (thinking and then) clicking, not for getting answers correct.
- I don't look at the results on an individual basis so they are effectively anonymous.

More info online...



Navigation

- [MATH 256 Home](#)
- [Course schedule](#)
- [Lecture slides](#)
- [Pre-lecture resources](#)
- [WeBWork](#)
- [Instructors' site](#)

 [Log in](#)

Page

View

MATH 256 - 2015W2 - Differential Equations

Course description

This course serves as an introduction to differential equations with a focus on solution techniques, transforms and modeling. Topics include linear ordinary differential equations, Laplace transforms, Fourier series and separation of variables for linear partial differential equations.

This website is the course website for MATH 256 taught in 2015W2.

Course details

- [Instructor information](#)
- [Marking scheme](#)
- [Important dates](#)
- [Other course information](#)
- [Solutions](#) - Tutorial worksheets, old midterms
- [General resources](#) - including links to old course websites, old assignments, suggested practice problems etc.
- [Course outline](#) - summary of content above.

Felix Baumgartner's freefall from 40 km up



<https://www.youtube.com/watch?v=vvbN-cWe0A0>

Felix Baumgartner's freefall from 40 km up

- Newton says $F_{\text{net}}=ma$ or

$$ma = -mg + kv^2$$



<https://www.youtube.com/watch?v=vvbN-cWe0A0>

Felix Baumgartner's freefall from 40 km up

- Newton says $F_{\text{net}}=ma$ or

$$ma = -mg + kv^2$$

- A differential equation in disguise because

$$a = v'$$



<https://www.youtube.com/watch?v=vvbN-cWe0A0>

Felix Baumgartner's freefall from 40 km up

- Newton says $F_{\text{net}}=ma$ or

$$ma = -mg + kv^2$$

- A differential equation in disguise because

$$a = v'$$

- so the equation is really a DE for $v(t)$!

$$mv' = -mg + kv^2$$



<https://www.youtube.com/watch?v=vvbN-cWe0A0>

Felix Baumgartner's freefall from 40 km up

- Newton says $F_{\text{net}}=ma$ or

$$ma = -mg + kv^2$$

- A differential equation in disguise because

$$a = v'$$

- so the equation is really a DE for $v(t)$!

$$mv' = -mg + kv^2$$

- Simple model to predict how fast he'll go, how long it will take etc.



<https://www.youtube.com/watch?v=vvbN-cWe0A0>

Felix Baumgartner's freefall from 40 km up

$$mv' = -mg + kv^2$$

- Flaws with this model?



Felix Baumgartner's freefall from 40 km up

$$mv' = -mg + kv^2$$

- Flaws with this model?
- g is not constant...



Felix Baumgartner's freefall from 40 km up

$$mv' = -mg + kv^2$$

- Flaws with this model?
- g is not constant...
- ...but $6371 \text{ km} \approx 6411 \text{ km}$ so not bad.



Felix Baumgartner's freefall from 40 km up

$$mv' = -mg + kv^2$$

- Flaws with this model?
- g is not constant...
- ...but $6371 \text{ km} \approx 6411 \text{ km}$ so not bad.
- k is not constant either (depends on air density) - this is significant!



Felix Baumgartner's freefall from 40 km up

$$mv' = -mg + kv^2$$

- Flaws with this model?
- g is not constant...
- ...but $6371 \text{ km} \approx 6411 \text{ km}$ so not bad.
- k is not constant either (depends on air density) - this is significant!



$$mv' = -mg + k(x)v^2$$

Felix Baumgartner's freefall from 40 km up

$$mv' = -mg + kv^2$$

- Flaws with this model?
- g is not constant...
- ...but $6371 \text{ km} \approx 6411 \text{ km}$ so not bad.
- k is not constant either (depends on air density) - this is significant!



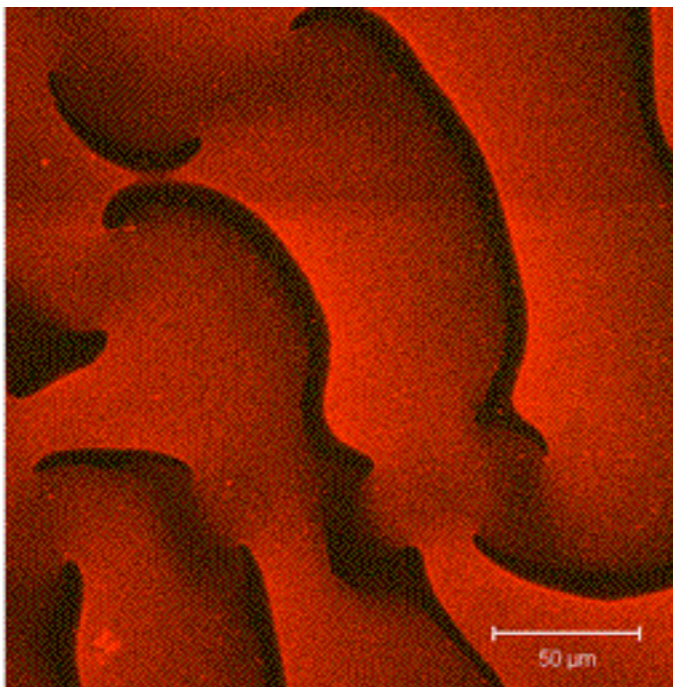
$$mv' = -mg + k(x)v^2$$

$$mx'' = -mg + k(x)x'^2$$

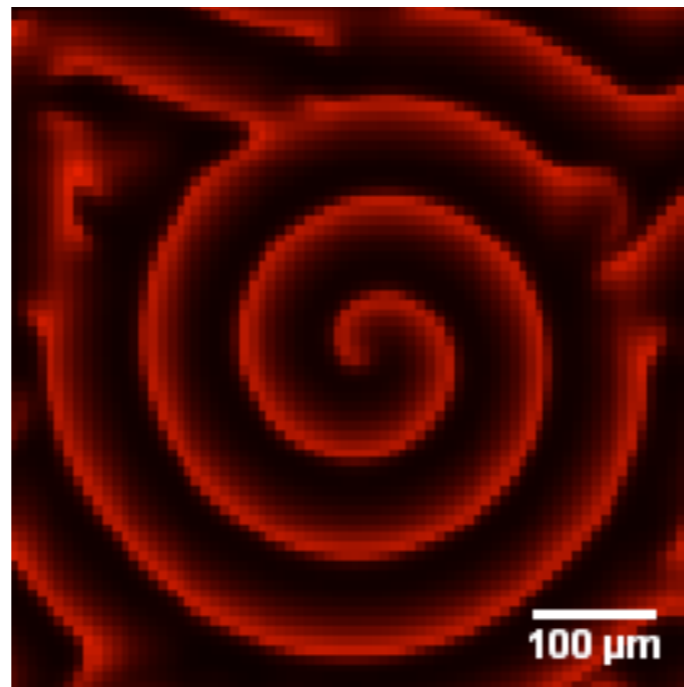
A bacterial cell division regulator

- Two interacting bacterial proteins that undergo complicated dynamics.
- Differential equation model help understand how they work.

Experiment



Model



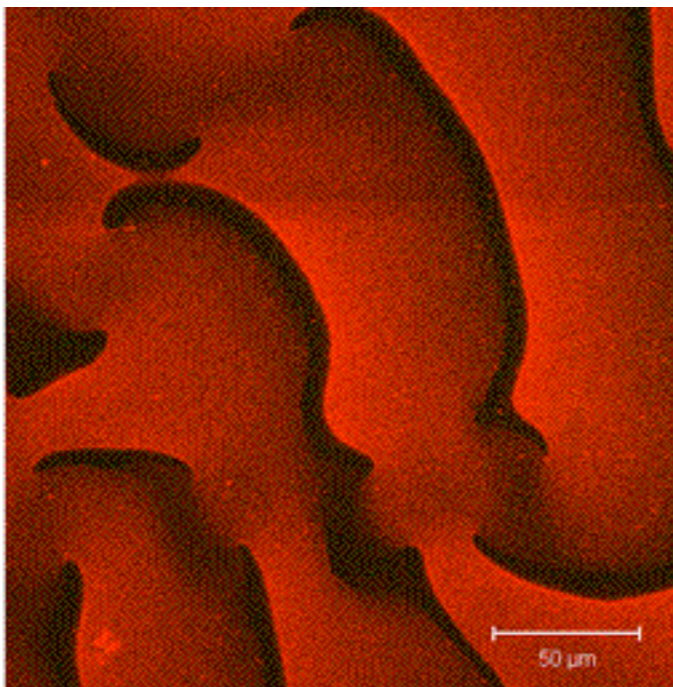
$$\frac{\partial u}{\partial t} = u - uv + D \frac{\partial^2 u}{\partial x^2}$$

$$\frac{\partial v}{\partial t} = uv - v + D \frac{\partial^2 v}{\partial x^2}$$

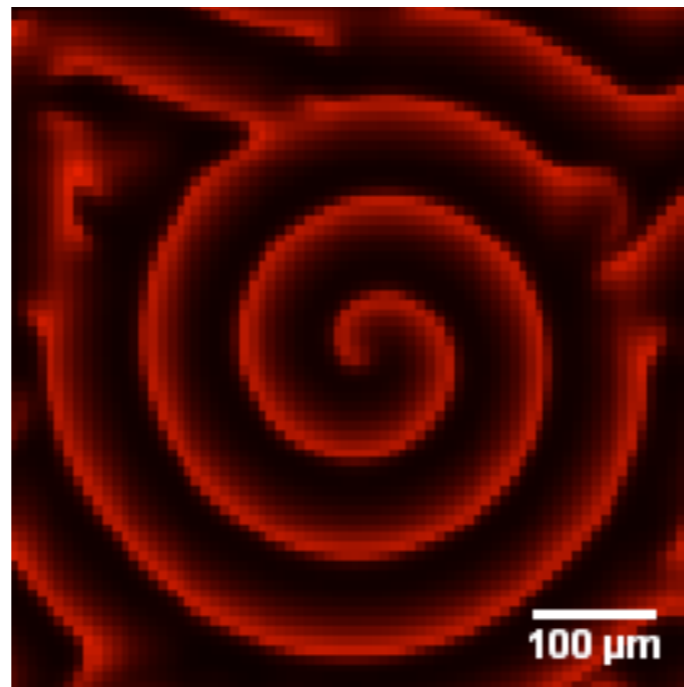
A bacterial cell division regulator

- Two interacting bacterial proteins that undergo complicated dynamics.
- Differential equation model help understand how they work.

Experiment



Model



$$\frac{\partial u}{\partial t} = u - uv + D \frac{\partial^2 u}{\partial x^2}$$

$$\frac{\partial v}{\partial t} = uv - v + D \frac{\partial^2 v}{\partial x^2}$$

Classifying DEs

Classifying DEs

- **Ordinary differential equation (ODE)** - a DE that involves derivatives of a function with respect to only one independent variable.

Classifying DEs

- **Ordinary differential equation (ODE)** - a DE that involves derivatives of a function with respect to only one independent variable.

Logistic equation:
$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right)$$

Classifying DEs

- **Ordinary differential equation (ODE)** - a DE that involves derivatives of a function with respect to only one independent variable.

Logistic equation:
$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right)$$

Beam equation:
$$EI \frac{d^4 w}{dx^4} = q$$

Classifying DEs

- **Ordinary differential equation (ODE)** - a DE that involves derivatives of a function with respect to only one independent variable.

Logistic equation:
$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right)$$

Beam equation:
$$EI \frac{d^4 w}{dx^4} = q$$

- **Partial differential equation (PDE)** - a DE that involves derivatives of a function with respect to more than one independent variable.

Classifying DEs

- **Ordinary differential equation (ODE)** - a DE that involves derivatives of a function with respect to only one independent variable.

Logistic equation:
$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right)$$

Beam equation:
$$EI \frac{d^4 w}{dx^4} = q$$

- **Partial differential equation (PDE)** - a DE that involves derivatives of a function with respect to more than one independent variable.

Heat/diffusion equation:
$$\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2}$$

Classifying DEs

- **Ordinary differential equation (ODE)** - a DE that involves derivatives of a function with respect to only one independent variable.

Logistic equation:
$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right)$$

Beam equation:
$$EI \frac{d^4 w}{dx^4} = q$$

- **Partial differential equation (PDE)** - a DE that involves derivatives of a function with respect to more than one independent variable.

Heat/diffusion equation:
$$\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2}$$

Wave equation:
$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

Classifying DEs

Classifying DEs

- **Order of a DE** - order of the highest derivative in the equation.

Classifying DEs

- **Order of a DE** - order of the highest derivative in the equation.

- e.g. Heat/diffusion equation:
$$\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2}$$

Classifying DEs

- **Order of a DE** - order of the highest derivative in the equation.

- e.g. Heat/diffusion equation:
$$\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2}$$

- First order in time (t), second order in space (x).

Classifying DEs

- **Order of a DE** - order of the highest derivative in the equation.

- e.g. Heat/diffusion equation:
$$\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2}$$

- First order in time (t), second order in space (x).

Logistic equation:

$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right)$$

- Order (in time):

(A) first order

(B) second order

(C) third order

(D) fourth order

Classifying DEs

- **Order of a DE** - order of the highest derivative in the equation.

- e.g. Heat/diffusion equation:
$$\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2}$$

- First order in time (t), second order in space (x).

Beam equation:

$$EI \frac{d^4 w}{dx^4} = q$$

- Order (in space):

(A) first order

(B) second order

(C) third order

(D) fourth order

Classifying DEs

- **Order of a DE** - order of the highest derivative in the equation.

- e.g. Heat/diffusion equation:
$$\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2}$$

- First order in time (t), second order in space (x).

Wave equation:

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

- Order (in time):

(A) first order

(B) second order

(C) third order

(D) fourth order

Classifying DEs

- **Order of a DE** - order of the highest derivative in the equation.

- e.g. Heat/diffusion equation:
$$\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2}$$

- First order in time (t), second order in space (x).

Wave equation:

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

- Order (in space):

(A) first order

(B) second order

(C) third order

(D) fourth order

Classifying DEs

- **Linearity** - a DE is linear if it is linear in the unknown function and all its derivatives.
- (A) Linear or (B) nonlinear:

Classifying DEs

- **Linearity** - a DE is linear if it is linear in the unknown function and all its derivatives.
- (A) Linear or (B) nonlinear:

$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right)$$

Classifying DEs

- **Linearity** - a DE is linear if it is linear in the unknown function and all its derivatives.
- (A) Linear or (B) nonlinear:

$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right) = rP - \frac{r}{K}P^2$$

Classifying DEs

- **Linearity** - a DE is linear if it is linear in the unknown function and all its derivatives.
- (A) Linear or (B) nonlinear:

$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right) = rP - \frac{r}{K}P^2 \quad \leftarrow \text{Nonlinear}$$

Classifying DEs

- **Linearity** - a DE is linear if it is linear in the unknown function and all its derivatives.
- (A) Linear or (B) nonlinear:

$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right) = rP - \frac{r}{K}P^2 \quad \leftarrow \text{Nonlinear}$$

$$EI \frac{d^4 w}{dx^4} = q$$

Classifying DEs

- **Linearity** - a DE is linear if it is linear in the unknown function and all its derivatives.
- (A) Linear or (B) nonlinear:

$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right) = rP - \frac{r}{K}P^2 \quad \leftarrow \text{Nonlinear}$$

$$EI \frac{d^4 w}{dx^4} = q \quad \leftarrow \text{Linear}$$

Classifying DEs

- **Linearity** - a DE is linear if it is linear in the unknown function and all its derivatives.
- (A) Linear or (B) nonlinear:

$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right) = rP - \frac{r}{K}P^2 \quad \leftarrow \text{Nonlinear}$$

$$EI \frac{d^4 w}{dx^4} = q \quad \leftarrow \text{Linear}$$

$$t^2 \frac{dy}{dt} + y = \sin(t)$$

Classifying DEs

- **Linearity** - a DE is linear if it is linear in the unknown function and all its derivatives.
- (A) Linear or (B) nonlinear:

$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right) = rP - \frac{r}{K}P^2 \quad \leftarrow \text{Nonlinear}$$

$$EI \frac{d^4 w}{dx^4} = q \quad \leftarrow \text{Linear}$$

$$t^2 \frac{dy}{dt} + y = \sin(t) \quad \leftarrow \text{Linear}$$

Classifying DEs

- **Linearity** - a DE is linear if it is linear in the unknown function and all its derivatives.
- (A) Linear or (B) nonlinear:

$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right) = rP - \frac{r}{K}P^2 \quad \leftarrow \text{Nonlinear}$$

$$EI \frac{d^4 w}{dx^4} = q \quad \leftarrow \text{Linear}$$

$$t^2 \frac{dy}{dt} + y = \sin(t) \quad \leftarrow \text{Linear}$$

$$t^2 \frac{dy}{dt} + y^2 = \sin(t)$$

Classifying DEs

- **Linearity** - a DE is linear if it is linear in the unknown function and all its derivatives.
- (A) Linear or (B) nonlinear:

$$\frac{dP}{dt} = rP \left(1 - \frac{P}{K} \right) = rP - \frac{r}{K}P^2 \quad \leftarrow \text{Nonlinear}$$

$$EI \frac{d^4 w}{dx^4} = q \quad \leftarrow \text{Linear}$$

$$t^2 \frac{dy}{dt} + y = \sin(t) \quad \leftarrow \text{Linear}$$

$$t^2 \frac{dy}{dt} + y^2 = \sin(t) \quad \leftarrow \text{Nonlinear}$$

How to tell if an equation is linear

Is the equation $y \frac{dy}{dt} = \sin(t) - 3t^2 y$ linear?

1. Move all appearances of the unknown function to the LHS:

$$y \frac{dy}{dt} + 3t^2 y = \sin(t)$$

2. Define an **operator** (a function whose independent variable is a function):

$$F[y] = y \frac{dy}{dt} + 3t^2 y$$

3. Check if F is a **linear** operator. That is, check whether

$$F[y + z] = F[y] + F[z] \quad \text{and} \quad F[cy] = cF[y]$$

where c is a constant and y and z are function of t.

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] \quad ?$$

$$F[cy] = cF[y] \quad ?$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] \quad ?$$

$$F[y + z] = (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z)$$

$$F[cy] = cF[y] \quad ?$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] \quad ?$$

$$\begin{aligned} F[y + z] &= (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z) \\ &= y \frac{dy}{dt} + y \frac{dz}{dt} + z \frac{dy}{dt} + z \frac{dz}{dt} + 3t^2 y + 3t^2 z \end{aligned}$$

$$F[cy] = cF[y] \quad ?$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] \quad ?$$

$$\begin{aligned} F[y + z] &= (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z) \\ &= y \frac{dy}{dt} + y \frac{dz}{dt} + z \frac{dy}{dt} + z \frac{dz}{dt} + 3t^2 y + 3t^2 z \end{aligned}$$


$$F[y] + F[z] = y \frac{dy}{dt} + 3t^2 y + z \frac{dz}{dt} + 3t^2 z$$

$$F[cy] = cF[y] \quad ?$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] \quad ?$$

$$\begin{aligned} F[y + z] &= (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z) \\ &= y \frac{dy}{dt} + y \frac{dz}{dt} + z \frac{dy}{dt} + z \frac{dz}{dt} + 3t^2 y + 3t^2 z \end{aligned}$$


$$F[y] + F[z] = y \frac{dy}{dt} + 3t^2 y + z \frac{dz}{dt} + 3t^2 z$$


$$F[cy] = cF[y] \quad ?$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] \quad ?$$

$$\begin{aligned} F[y + z] &= (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z) \\ &= y \frac{dy}{dt} + y \frac{dz}{dt} + z \frac{dy}{dt} + z \frac{dz}{dt} + 3t^2 y + 3t^2 z \end{aligned}$$

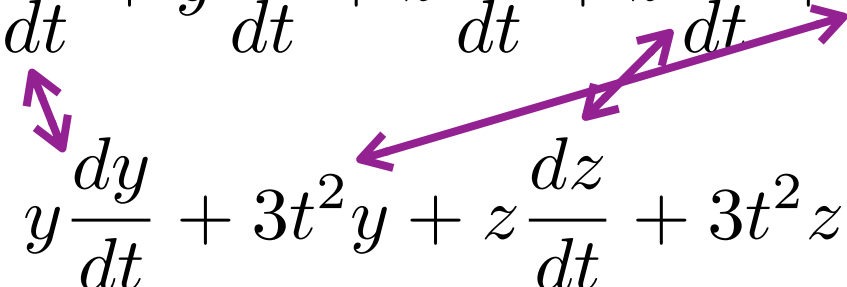
$$F[y] + F[z] = y \frac{dy}{dt} + 3t^2 y + z \frac{dz}{dt} + 3t^2 z$$


$$F[cy] = cF[y] \quad ?$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] \quad ?$$

$$\begin{aligned} F[y + z] &= (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z) \\ &= y \frac{dy}{dt} + y \frac{dz}{dt} + z \frac{dy}{dt} + z \frac{dz}{dt} + 3t^2 y + 3t^2 z \end{aligned}$$

$$F[y] + F[z] = y \frac{dy}{dt} + 3t^2 y + z \frac{dz}{dt} + 3t^2 z$$


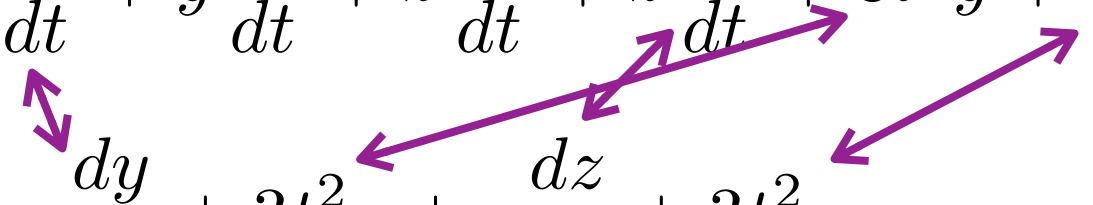
$$F[cy] = cF[y] \quad ?$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] \quad ?$$

$$F[y + z] = (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z)$$

$$= y \frac{dy}{dt} + y \frac{dz}{dt} + z \frac{dy}{dt} + z \frac{dz}{dt} + 3t^2 y + 3t^2 z$$

$$F[y] + F[z] = y \frac{dy}{dt} + 3t^2 y + z \frac{dz}{dt} + 3t^2 z$$


$$F[cy] = cF[y] \quad ?$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] \quad ?$$

$$F[y + z] = (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z)$$

$$= y \frac{dy}{dt} + \left(y \frac{dz}{dt} + z \frac{dy}{dt} \right) + z \frac{dz}{dt} + 3t^2 y + 3t^2 z$$

$$F[y] + F[z] = y \frac{dy}{dt} + 3t^2 y + z \frac{dz}{dt} + 3t^2 z$$

$$F[cy] = cF[y] \quad ?$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] ?$$

$$F[y + z] = (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z)$$

$$= y \frac{dy}{dt} + \left(y \frac{dz}{dt} + z \frac{dy}{dt} \right) + z \frac{dz}{dt} + 3t^2 y + 3t^2 z$$

$$F[y] + F[z] = y \frac{dy}{dt} + 3t^2 y + z \frac{dz}{dt} + 3t^2 z$$

$$F[cy] = cF[y] ?$$

$$F[cy] = cy \frac{d}{dt}(cy) + 3t^2 cy$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] \quad ?$$

$$\begin{aligned} F[y + z] &= (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z) \\ &= y \frac{dy}{dt} + \left(y \frac{dz}{dt} + z \frac{dy}{dt} \right) + z \frac{dz}{dt} + 3t^2 y + 3t^2 z \\ F[y] + F[z] &= y \frac{dy}{dt} + 3t^2 y + z \frac{dz}{dt} + 3t^2 z \end{aligned}$$

$$F[cy] = cF[y] \quad ?$$

$$F[cy] = cy \frac{d}{dt}(cy) + 3t^2 cy = c^2 y \frac{dy}{dt} + c3t^2 y$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] \quad ?$$

$$\begin{aligned} F[y + z] &= (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z) \\ &= y \frac{dy}{dt} + \underbrace{y \frac{dz}{dt} + z \frac{dy}{dt}}_{\text{cross terms}} + z \frac{dz}{dt} + 3t^2 y + 3t^2 z \\ F[y] + F[z] &= y \frac{dy}{dt} + 3t^2 y + z \frac{dz}{dt} + 3t^2 z \end{aligned}$$

$$F[cy] = cF[y] \quad ?$$

$$F[cy] = cy \frac{d}{dt}(cy) + 3t^2 cy = c^2 y \frac{dy}{dt} + c3t^2 y$$

$$cF[y] = cy \frac{dy}{dt} + c3t^2 y$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] ?$$

$$\begin{aligned} F[y + z] &= (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z) \\ &= y \frac{dy}{dt} + \left(y \frac{dz}{dt} + z \frac{dy}{dt} \right) + z \frac{dz}{dt} + 3t^2 y + 3t^2 z \\ F[y] + F[z] &= y \frac{dy}{dt} + 3t^2 y + z \frac{dz}{dt} + 3t^2 z \end{aligned}$$

$$F[cy] = cF[y] ?$$

$$\begin{aligned} F[cy] &= cy \frac{d}{dt}(cy) + 3t^2 cy = c^2 y \frac{dy}{dt} + c3t^2 y \\ cF[y] &= cy \frac{dy}{dt} + c3t^2 y \end{aligned}$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$$F[y + z] = F[y] + F[z] \quad ?$$

$$\begin{aligned} F[y + z] &= (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z) \\ &= y \frac{dy}{dt} + \left(y \frac{dz}{dt} + z \frac{dy}{dt} \right) + z \frac{dz}{dt} + 3t^2 y + 3t^2 z \\ F[y] + F[z] &= y \frac{dy}{dt} + 3t^2 y + z \frac{dz}{dt} + 3t^2 z \end{aligned}$$

No, for two reasons.

$$F[cy] = cF[y] \quad ?$$

$$F[cy] = cy \frac{d}{dt}(cy) + 3t^2 cy = c^2 y \frac{dy}{dt} + c3t^2 y$$

$$cF[y] = cy \frac{dy}{dt} + c3t^2 y$$

Is $F[y] = y \frac{dy}{dt} + 3t^2 y$ a linear operator?

$F[y + z] = F[y] + F[z]$?

$$\begin{aligned} F[y + z] &= (y + z) \frac{d}{dt}(y + z) + 3t^2(y + z) \\ &= y \frac{dy}{dt} + \left(y \frac{dz}{dt} + z \frac{dy}{dt} \right) + z \frac{dz}{dt} + 3t^2 y + 3t^2 z \\ F[y] + F[z] &= y \frac{dy}{dt} + 3t^2 y + z \frac{dz}{dt} + 3t^2 z \end{aligned}$$

$F[cy] = cF[y]$?

$$\begin{aligned} F[cy] &= cy \frac{d}{dt}(cy) + 3t^2 cy = c^2 y \frac{dy}{dt} + c3t^2 y \\ cF[y] &= cy \frac{dy}{dt} + c3t^2 y \end{aligned}$$

No, for two reasons.

In general, I don't expect you to show all these steps. Just be able to look and tell.

More definitions - solutions

More definitions - solutions

- Solution to a DE on some interval A

More definitions - solutions

- Solution to a DE on some interval A
 - a function that is suitable differentiable everywhere in A (i.e. has as many derivatives as appear in the equation) and,

More definitions - solutions

- Solution to a DE on some interval A
 - a function that is suitable differentiable everywhere in A (i.e. has as many derivatives as appear in the equation) and,
 - satisfies the equation.

More definitions - solutions

- **Solution to a DE on some interval A**
 - a function that is suitable differentiable everywhere in A (i.e. has as many derivatives as appear in the equation) and,
 - satisfies the equation.
- **Arbitrary constant** - a constant that does not appear in the DE but arises while solving the equation (usually at an integration step).

More definitions - solutions

- **Solution to a DE on some interval A**
 - a function that is suitable differentiable everywhere in A (i.e. has as many derivatives as appear in the equation) and,
 - satisfies the equation.
- **Arbitrary constant** - a constant that does not appear in the DE but arises while solving the equation (usually at an integration step).
- **A particular solution** - a solution with no arbitrary constants in it.

More definitions - solutions

- **Solution to a DE on some interval A**
 - a function that is suitable differentiable everywhere in A (i.e. has as many derivatives as appear in the equation) and,
 - satisfies the equation.
- **Arbitrary constant** - a constant that does not appear in the DE but arises while solving the equation (usually at an integration step).
- **A particular solution** - a solution with no arbitrary constants in it.
- **The general solution** - a solution with one or more arbitrary constants that encompass ALL possible solutions to the DE.

Verifying that a function is a solution

- Plug it in and make sure it satisfies the equation.

Verifying that a function is a solution

- Plug it in and make sure it satisfies the equation.

A cylindrical bucket has a hole in the bottom. If $h(t)$ is the height of the water at any time t in hours, then the differential equation describing this leaky bucket is given by the equation:

$$\frac{dh(t)}{dt} = -6\sqrt{h(t)}.$$

If initially, there are 4 inches of water in the bucket ($h(0) = 4$), what is the solution to this differential equation?

- A. $h(t) = (2 - 3t)^2$
- B. $h(t) = \sqrt{16 - 2t}$
- C. $h(t) = (3 - 3t)^2$
- D. $h(t) = 4 - 6t^2$

Verifying that a function is a solution

- Plug it in and make sure it satisfies the equation.

A cylindrical bucket has a hole in the bottom. If $h(t)$ is the height of the water at any time t in hours, then the differential equation describing this leaky bucket is given by the equation:

$$\frac{dh(t)}{dt} = -6\sqrt{h(t)}.$$

If initially, there are 4 inches of water in the bucket ($h(0) = 4$), what is the solution to this differential equation?

- A.** $h(t) = (2 - 3t)^2$
- B.** $h(t) = \sqrt{16 - 2t}$
- C.** $h(t) = (3 - 3t)^2$
- D.** $h(t) = 4 - 6t^2$

For this one, “brute force checking” is expected as we don’t have a technique to handle this type yet.

Verifying that a function is a solution

- Plug it in and make sure it satisfies the equation.

A cylindrical bucket has a hole in the bottom. If $h(t)$ is the height of the water at any time t in hours, then the differential equation describing this leaky bucket is given by the equation:

$$\frac{dh(t)}{dt} = -6\sqrt{h(t)}.$$

If initially, there are 4 inches of water in the bucket ($h(0) = 4$), what is the solution to this differential equation?

- A. $h(t) = (2 - 3t)^2$
- B. $h(t) = \sqrt{16 - 2t}$
- C. $h(t) = (3 - 3t)^2$
- D. $h(t) = 4 - 6t^2$



For this one, “brute force checking” is expected as we don’t have a technique to handle this type yet.

Method of integrating factors

$$\frac{d}{dt} (t^2 y(t)) =$$

(A) $2t \frac{dy}{dt}$

(B) $t^2 \frac{dy}{dt}$

(C) $2ty$

(D) $t^2 \frac{dy}{dt} + 2ty$

(E) Don't know.

Method of integrating factors

$$\frac{d}{dt} (t^2 y(t)) =$$

(A) $2t \frac{dy}{dt}$

(B) $t^2 \frac{dy}{dt}$

(C) $2ty$

(D) $t^2 \frac{dy}{dt} + 2ty$

(E) Don't know.

Method of integrating factors

Method of integrating factors

- Given that $\frac{d}{dt} (t^2 y(t)) = t^2 \frac{dy}{dt} + 2ty$

Method of integrating factors

- Given that $\frac{d}{dt} (t^2 y(t)) = t^2 \frac{dy}{dt} + 2ty$
- if you're given the equation $t^2 \frac{dy}{dt} + 2ty = 0$

Method of integrating factors

- Given that $\frac{d}{dt} (t^2 y(t)) = t^2 \frac{dy}{dt} + 2ty$
- if you're given the equation $t^2 \frac{dy}{dt} + 2ty = 0$
- you can rewrite it as $\frac{d}{dt} (t^2 y(t)) = 0$

Method of integrating factors

- Given that $\frac{d}{dt} (t^2 y(t)) = t^2 \frac{dy}{dt} + 2ty$
- if you're given the equation $t^2 \frac{dy}{dt} + 2ty = 0$
- you can rewrite it as $\frac{d}{dt} (t^2 y(t)) = 0$
- so the solution is $t^2 y(t) = C$ or equivalently $y(t) = \frac{C}{t^2}$.

Method of integrating factors

- Given that $\frac{d}{dt} (t^2 y(t)) = t^2 \frac{dy}{dt} + 2ty$

- if you're given the equation $t^2 \frac{dy}{dt} + 2ty = 0$

- you can rewrite it as $\frac{d}{dt} (t^2 y(t)) = 0$

- so the solution is $t^2 y(t) = C$ or equivalently $y(t) = \frac{C}{t^2}$.

arbitrary constant
that appeared at an
integration step

