Part 1. Review of ODEs

Introduction

1.1 Definition: When A and B are sets, we write $f : A \to B$ to indicate that f is a **function** from A to B, which means that for every $x \in A$ there is a unique corresponding element $y = f(x) \in B$. The set A is called the **domain** of the function. A **differential equation**, or **DE**, is an equation which involves a function $f : A \subseteq \mathbb{R}^n \to \mathbb{R}$ and some of its derivatives. The **order** of a DE is the highest of the orders of the derivatives which occur in the equation. A **solution** to a DE is a function $f : U \subseteq A \to \mathbb{R}$, whose domain is a connected set U, such that the DE holds for all $x \in U$. The **general solution** to a DE is the set of all possible solutions. Often, a DE has infinitely many solutions and we impose some additional constraints, so the a DE has a unique solution which satisfies the constraints. Sometimes the constraints are **initial conditions**, and sometimes they are **boundary conditions**, as we shall see later. When n = 1, so the DE involves a function y = f(x) of a single real variable $x \in \mathbb{R}$, the DE is called an **ordinary differential equation**, or PDE.

1.2 Example: The equation $y''' + 2y^3y' = \sin x$ is a third order ODE for y = y(x). The equation $2xy\frac{\partial^2 u}{\partial x \partial y} + x\frac{\partial u}{\partial y} + y\frac{\partial u}{\partial x} = 0$ is a second order PDE for u = u(x, y).

1.3 Exercise: Find a solution of the form $y = ax^2 + bx + c$ to the DE $y''y' + x^2 = y$.

1.4 Exercise: Find two distinct constants r_1 and r_2 such that $y = e^{r_1 x}$ and $e^{r_2 x}$ are both solutions to the DE y'' + 3y' + 2y = 0, show that $y = a e^{r_1 x} + b e^{r_2 x}$ is a solution for any constants a and b, and then find a solution to the DE with y(0) = 1 and y'(0) = 0.

First Order ODEs

1.5 Definition: In general, a first order ODE can be written in the form

$$G(x, y, y') = 0$$

for some function $G : A \subseteq \mathbb{R}^3 \to \mathbb{R}$. The graph of a solution y = y(x) to a first order ODE is called a **solution curve**. Given a first order ODE there is often a unique solution curve y = y(x) which passes through any given point (a, b) in the domain of F, equivalently there is often a unique solution y = y(x) to the DE with y(a) = b. A first order ODE for a function y = y(x), together with an additional constraint of the form y(a) = b, is called an **initial value problem**, of IVP, and the constraint is called the **initial condition**.

Direction Fields

1.6 Note: A first order ODE can often be written in the form

$$y' = F(x, y)$$

It is easy to sketch the solution curves to any DE of the form y' = F(x, y) in the following way. First choose many points (x, y), and for each point (x, y) find the value of F(x, y). If y = y(x) is any solution to the DE, so that y'(x) = F(x, y), then F(x, y) is the slope of the solution curve at the point (x, y). At each point (x, y), draw a short line segment with slope F(x, y). The resulting picture is called the **slope field** or the **direction field** of the DE. If we choose enough points (x, y) it should be possible to visualize the solution curves; they follow the direction of the short line segments.

To draw the direction field of the DE y' = F(x, y) by hand, it helps to first lightly draw several **isoclines**; these are the curves F(x, y) = m, where m is a constant. Along the isocline F(x, y) = m we then draw many short line segments of slope m.

To draw the graph of the solution to the IVP y' = F(x, y), with y(a) = b, sketch the direction field for the DE y' = F(x, y) and then draw the solution curve which passes through the point (a, b).

1.7 Exercise: Sketch the direction field for the DE y' = x - y, then sketch the solution curves through each of the points (0, -2), (0, -1), (0, 0) and (0, 1).

Euler's Method

1.8 Note: We can approximate the solution to the IVP y' = F(x, y) with y(a) = b using the following method, which is known as **Euler's Method**. Pick a small value Δx , which we call the **step size**. Let $x_0 = a$ and $y_0 = b$. Having found x_k and y_k , we let

$$x_{k+1} = x_k + \Delta x$$

$$y_{k+1} = y_k + F(x_k, y_k) \Delta x$$

The solution curve y = y(x) is then approximated for values $x \ge a$ by the piecewise linear curve whose graph has vertices at the points (x_k, y_k) . If we also wish to approximate the solution for values $x \le a$, we can construct points (x_k, y_k) with k < 0 by letting $x_{k-1} = x_k - \Delta x$ and $y_{k-1} = y_k - F(x_k, y_k) \Delta x$.

1.9 Exercise: Consider the IVP y' = x - y with y(0) = 0. Apply Euler's method with step size $\Delta x = \frac{1}{2}$ to approximate the value of y(2).

Separable First Order ODEs

1.10 Definition: A separable first order ODE is a DE which can be written in the form y' = f(x)g(y)

or to be more precise, y'(x) = f(x)g(y(x)), for some continuous functions f(x) and g(y).

1.11 Note: We can solve the separable DE y' = f(x)g(y) by dividing by g(y) then integrating both sides, using the Change of Variables Theorem to get

$$\int \frac{dy}{g(y)} = \int \frac{y'(x) \, dx}{g(y(x))} = \int f(x) \, dx.$$

Equivalently, we can write the DE in the differential form $\frac{dy}{g(y)} = f(x) dx$ and integrate both sides.

1.12 Exercise: Solve the DE $y' = x^2 y$.

1.13 Exercise: Solve the IVP $y' = \frac{y}{\sqrt{x+1}}$ with y(3) = 1.

Linear First Order ODEs

1.14 Definition: A linear first order ODE is a DE which can be written in the form

y' + py = q,

that is y'(x) + p(x)y(x) = q(x), for some continuous functions p(x) and q(x).

1.15 Note: We can solve the linear DE y' + py = q as follows. If we can find a function $\lambda = \lambda(x)$ such that $\lambda' = \lambda p$, then we have $(\lambda y)' = \lambda y' + \lambda' y = \lambda y' + \lambda py$, and so multiplying both sides of the DE by λ gives $(\lambda y)' = \lambda q$, which we can solve by integrating to get $\lambda y = \int \lambda q$ so that $y = \frac{1}{\lambda} \int \lambda q$. And indeed we can find such a function $\lambda = \lambda(x)$ because the DE $\lambda' = \lambda p$ is separable: we write the DE as $\frac{d\lambda}{\lambda} = p \, dx$ and integrate both sides to get $\ln \lambda = \int p$, that is $\lambda = e^{\int p}$. To summarize, in order to solve the DE y' + py = q, we let $\lambda = e^{\int p}$ and the solution is given by $y = \frac{1}{\lambda} \int \lambda q$. To be more precise, the solution is

$$y(x) = \frac{1}{\lambda(x)} \int \lambda(x)q(x) \, dx$$
 where $\lambda(x) = e^{\int p(x) \, dx}$.

The function $\lambda(x)$ is called an **integrating factor** for the linear DE.

1.16 Exercise: Solve the DE $y' - x^2y = 0$ (by treating it as a linear DE).

1.17 Exercise: Find the solution to the IVP $y' + 2y = e^{-5x}$, y(0) = 1.

1.18 Exercise: Find the solution to the IVP y' - 2xy = x, y(0) = 0.

1.19 Definition: A **Bernoulli** first order ODE is a DE which can be written in the form $y' + py = qy^r$ for some $1 \neq r \in \mathbb{R}$ and some continuous functions p(x) and q(x).

1.20 Note: We can often solve the Bernoulli DE $y' + py = qy^r$ by letting $u = y^{1-r}$ so that $u' = (1-r)y^{-r}y'$. If w multiply both sides of the DE by $(1-r)y^{-r}$, it becomes $(1-r)y^{-r}y' + (1-r)y^{1-r} = (1-r)q$, that is u' + (1-r)u = (1-r)q, which is a linear DE for the function u = u(x).

1.21 Exercise: Solve the IVP $y' + y = x\sqrt{y}$ with y(0) = 4.

1.22 Definition: A homogeneous first order ODE is a DE which can be written in the form $y' = f(\frac{y}{x})$ for some continuous function f(x).

1.23 Note: We can solve the homogeneous DE $y' = f(\frac{y}{x})$ by letting $u = \frac{y}{x}$, that is y = xu, so that y' = u + xu'. The DE becomes u + xu' = f(u), that is xu' = f(u) - u, which is a separable DE for the function u = u(x).

1.24 Exercise: Solve the IVP $y' = \frac{x^3 + y^3}{xy^2}$ with y(1) = 2.

1.25 Remark: There are various other kinds of first order ODEs which can be solved. For example, an **exact** first order ODE can be written in differential form as $\frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy = 0$, that is as du = 0, for some differentiable function u = u(x, y). The solution is then given by u(x, y) = c. Note that when a = a(x, y) and b = b(x, y) are continuously differentiable with $\frac{\partial a}{\partial y} = \frac{\partial b}{\partial y}$, we can find u = u(x, y) such that $\frac{\partial u}{\partial x} = a$ and $\frac{\partial u}{\partial y} = b$, and so the DE a(x, y) + b(x, y)y' = 0 is exact. Also, sometimes a DE can be made exact by multiplying both sides by a suitable function $\mu = \mu(x, y)$, called an **integrating factor**.

1.26 Exercise: Solve the IVP $(2y + 2xy)y' + y^2 + 1 = 0$ with y(0) = 1 by recognizing that the DE is exact.

1.27 Exercise: Solve the IVP $(x^2y^2 + 1)y' + xy^3 = 0$ with y(0) = 1 by first finding an integrating factor $\mu = \mu(y)$.

Second Order ODEs

1.28 Definition: In general, a second order ODE can be written in the form

$$G(x, y, y', y'') = 0$$

for some function $G : A \subseteq \mathbb{R}^4 \to \mathbb{R}$. The graph of a solution y = y(x) is called a **solution curve**. Given a second order ODE, there is often a unique solution curve y = y(x) which passes through a given point (a, b) with a given slope c = y'(a), equivalently, there is often a unique solution y = y(x) to the DE with y(a) = b and y'(a) = c. A second order ODE for a function y = y(x) together with two additional constraints of the form y(a) = b and y'(a) = c, is called an **initial value problem**, or IVP, and the two constraints are called the **initial conditions**. Sometimes, a given second order ODE has a unique solution y = y(x), defined for all x in the interval [a, b], which satisfies additional constraints of the form y(a) = c and y(b) = d. A second order ODE for y = y(x), defined for $x \in [a, b]$, together with constraints of the form y(a) = c and y(b) = d, is called a **boundary value problem**, or BVP, and the constraints are called **boundary conditions**.

Direction Fields and Euler's Method

1.29 Note: The graph of a differentiable function y = f(x) can be given parametrically by (x, y) = (x(t), y(t)) = (t, f(t)). The **lift** of this curve to \mathbb{R}^3 is given by (x, y, z) = (x(t), y(t), z(t)) = (t, f(t), f'(t)). Consider a second order ODE of the form

$$y'' = F(x, y, y').$$

A solution curve y = f(x) can be given parametrically by (x, y) = (t, f(t)), and its lift is the curve in \mathbb{R}^3 given by (x, y, z) = (t, f(t), f'(t)). At the point (x, y, z) = (t, f(t), f'(t)), the tangent vector is (x', y', z') = (1, f'(t), f''(t)) = (1, z, F(x, y, z)). The **direction field** of the ODE y'' = F(x, y, y') is constructed as follows: at each point (x, y, z) in the domain of F, we place a short line segment in the direction of the vector (1, z, F(x, y, z)). As explained above, for any solution y = f(x), the lift of the solution curve is a curve in \mathbb{R}^3 which follows the direction indicated by direction field.

We can approximate the solution to the IVP y'' = F(x, y, y') with y(a) = b and y'(a) = c, by approximating its lift, using the following method which is called **Euler's method**. We choose a small value Δx , which we call the **step size**, we begin at the point $(x_0, y_0, z_0) = (a, b, c)$, then for each $k \ge 0$ we let

$$(x_{k+1}, y_{k+1}, z_{k+1}) = (x_k, y_k, z_k) + (1, z_k, F(x_k, y_k, z_k)\Delta x_k)$$

that is

$$x_{k+1} = x_k + \Delta z$$

$$y_{k+1} = y_k + z_k \Delta x$$

$$z_{k+1} = z_k + F(x_k, y_k, z_k) \Delta x$$

The polygonal path in \mathbb{R}^3 with vertices at (x_k, y_k, z_k) approximates the lift of the solution. The solution y = f(x) is approximated by the polygonal path in \mathbb{R}^2 with vertices at (x_k, y_k) .

1.30 Exercise: Note that $y = \sin x$ is the unique solution to the IVP y'' + y = 0 with y(0) = 0 and y'(0) = 1. Apply Euler's Method using step size $\Delta x = \frac{1}{2}$ to approximate the solution (which we know to be $y = \sin x$) for $0 \le x \le 3$.

Substitutions to Reduce the Order

1.31 Note: For a second order ODE of the form G(x, y', y'') = 0 (that is for a DE which does not explicitly involve the dependent variable y), we can let u = u(x) be given by u(x) = y'(x) so that u'(x) = y'(x), so that we have y' = u and y'' = u', and then the DE becomes G(x, u, u') = 0 which is a first order DE for u = u(x).

1.32 Exercise: Solve the IVP y'' + 2y' = 6x with y(0) = 1 and y'(0) = 1.

1.33 Exercise: Solve the BVP xy'' + y' = 4x with y(1) = y(2) = 1.

1.34 Note: For a second order ODE of the form G(y, y', y'') = 0 (that is for a DE which does not explicitly involve the independent variable x), we can let u = u(y) be given by u(y(x)) = y'(x) so that u'(y(x))y'(x) = y''(x), so that we have y' = u and y'' = uu', and then the DE becomes G(y, u, uu') = 0, which is a first order DE for the function u = u(y).

1.35 Exercise: Solve the IVP $y'' + 4(y')^2 = 1$ with y(0) = 0 and y'(0) = 1.

1.36 Exercise: Solve the IVP y'' = 4y with y(0) = 1 and y'(0) = 1.

1.37 Exercise: Solve the IVP $y^2y'' = y'$ with y(0) = 1 and y'(0) = 1.

Second Order Linear ODEs

1.38 Definition: A second order linear ODE is a DE which can be written in the form

$$ay'' + by' + cy = d$$

for some continuous functions $a, b, c, d : I \subseteq \mathbb{R} \to \mathbb{R}$ with $a(x) \neq 0$ for all $x \in I$, where I is an interval in \mathbb{R} . This linear DE is called **homogeneous** when d = 0. Equivalently, a second order **linear** ODE is a DE which can be written in the form

$$y'' + py' + qy = r$$

where $p, q, r : I \subseteq \mathbb{R} \to \mathbb{R}$ are continuous and I is an interval, and this DE is called **homogeneous** when r = 0.

1.39 Theorem: Given an interval $I \subseteq \mathbb{R}$, given continuous maps $p, q, r : I \subseteq \mathbb{R} \to \mathbb{R}$, and given $a \in I$ and $b, c \in \mathbb{R}$, there exists a unique solution y = y(x) to the IVP given by y'' + py' + q = r with y(a) = b and y'(a) = c.

Proof: We omit the proof, which is fairly difficult.

1.40 Note: As a consequence of the above theorem, it is not hard to show that given an interval $I \subseteq \mathbb{R}$ and given continuous functions $p, q, r : I \subseteq \mathbb{R} \to \mathbb{R}$, the set of solutions to the homogeneous linear DE y'' + py' + qy = 0 is a 2-dimensional vector space, and the set of solutions to the DE y'' + py' + qy = r is a 2-dimensional plane. Indeed, there exist two independent solutions $y_1, y_2 : I \to \mathbb{R}$ to the homogeneous DE y'' + py' + qy = 0, and the general solution is given by $y = Ay_1 + By_2$ where $A, B \in \mathbb{R}$, and there exists a particular solution $y_p : I \subseteq \mathbb{R} \to \mathbb{R}$ to the DE y'' + py' + qy = r, and the general solution is given by $y = y_p + Ay_1 + By_2$ where $A, B \in \mathbb{R}$.

Reduction of Order for Second Order Linear Homogeneous ODEs

1.41 Note: Given one solution $y = y_1(x)$ to the second order linear homogeneous ODE y'' + p(x) + q(x)y = 0, we can often find a second independent solution using the following method, which is called **reduction of order**: We let $y_2(x) = y_1(x)u(x)$ for some function u = u(x). For $y = y_2 = y_1u$, we have $y' = y'_1u + y_1u'$ and $y'' = y''_1u + 2y'_1u' + y_1u''$, so the DE becomes

$$\begin{aligned} 0 &= y'' + p' + qy = (y_1''u + 2y_1'u' + y_1u'') + p(y_1'u + y_1u') + q(y_1u) \\ &= (y_1'' + py_1' + qy_1)u + (2y_1' + py_1)u' + y_1u'' \\ &= (2y_1' + py_1)u' + y_1u'' \end{aligned}$$

where, at the last stage, we used the fact that y_1 satisfies $y''_1 + py'_1 + qy_1 = 0$. The resulting DE $y_1u'' + (2y'_1 + py_1)u' = 0$ for u = u(x) does not involve u, so we make the substitution v(x) = u'(x) and the DE becomes $y_1v' + (2y'_1 + py_1)v = 0$, which is a first order linear (and separable) DE for v = v(x). Once we solve for v = v(x), then for u = u(x), we obtain the second independent solution $y_2 = y_1u$.

1.42 Exercise: Solve the IVP $2x^2y'' + 3xy' - 6y = 0$ with y(1) = 3 and y'(1) = 1 given that $= y_1 = \frac{1}{x^2}$ is one solution to the DE.

1.43 Exercise: Solve the ODE xy'' - y' + (1 - x)y = 0 for x > 0 given that $y = y_1 = e^x$ is one solution.

Variation of Parameters for Second Order Linear Nonhomogeneous ODEs

1.44 Note: Given two independent solutions $y = y_1(x)$ and $y = y_2(x)$ to the linear homogeneous DE y'' + p(x)y' + q(x)y = 0 we can often find a particular solution $y = y_p(x)$ to the associated non-homogeneous DE y'' + p(x)y' + q(x)y = r(x) using the following method, which is known as **variation of parameters**: We let $y_p(x) = y_1(x)u_1(x) + y_2(x)u_2(x)$ for some functions $u_1(x)$ and $u_2(x)$ which satisfy the conditions

$$y_1 u_1' + y_2 u_2' = 0 \quad (1)$$

$$y_1' u_1' + y_2' u_2' = r \quad (2)$$

Note that these two equations are linear equations which we can easily solve for the unknowns u'_1 and u'_2 , and we can integrate to find such functions $u_1 = u_1(x)$ and $u_2 = u_2(x)$. Note that when $y = y_p = y_1u_1 + y_2u_2$ for functions u_1 and u_2 which satisfy the above conditions (1) and (2), we have

$$y = y_1 u_1 + y_2 u_2$$

$$y' = y'_1 u_1 + y_1 u'_1 + y'_2 u_2 + y_2 u'_2 = y'_1 u_1 + y'_2 u_2$$

$$y'' = y''_1 u_1 + y'_1 u'_1 + y''_2 u_2 + y'_2 u'_2 = y''_1 u_1 + y''_2 u_2 + r$$

and hence

$$y'' + py' + qy = (y_1''u_1 + y_2'u_2 + r) + p(y_1'u_1 + y_2'u_2) + q(y_1u_1 + y_2u_2)$$

= $(y_1'' + py_1' + qy_1)u_1 + (y_2'' + py_2' + qy_2)u_2 + r = r$

so that $y = y_p = y_1u_1 + y_2u_2$ is indeed a solution to the DE y'' + py' + qy = r.

1.45 Exercise: Solve the ODE $2x^2y'' + 3xy' - 6y = \ln x$ for x > 0.

Second Order Linear ODEs With Constant Coefficients

1.46 Note: When $a, b, c \in \mathbb{R}$ with $a \neq 0$, it is easy to solve the second order linear homogeneous ODE ay'' + by' + cy = 0 as follows: We try $y = e^{rx}$ so that $y' = re^{rx}$ and $y'' = r^2 e^{rx}$. The DE becomes $0 = ay'' + by' + cy = (ar^2 + br + c)e^{rx}$. Since $e^{rx} \neq 0$ for all x, this is equivalent to $0 = g(r) = ar^2 + br + c$. The polynomial $g(r) = ar^2 + br + c$ is called the **characteristic polynomial** for the DE ay'' + by' + cy = 0.

When g has two distinct real roots $r = r_1$ and r_2 , we have the two independent solutions

$$y_1 = y_1(x) = e^{r_1 x}$$
 and $y_2 = y_2(x) = e^{r_2 x}$.

When g has one repeated real root r, it is not hard to verify that we have the two independent solutions

$$y_1 = y_1(x) = e^{rx}$$
 and $y_2 = y_2(x) = xe^{rx}$.

When g has a pair of conjugate complex roots $r = s \pm it$, we have the two independent complex-valued solutions given by $z_1 = z_1(x) = e^{(s+it)x} = e^{sx}e^{itx} = e^{sx}(\cos tx + i\sin tx)$ and $z_2 = z_2(x) = e^{(s-it)x} = e^{sx}e^{-itx} = e^{sx}(\cos tx - i\sin tx)$, and we can take linear combinations to get the two independent real-valued solutions

$$y_1 = y_1(x) = \frac{z_1 + z_2}{2} = e^{sx} \cos tx$$
 and $y_2 = y_2(x) = \frac{z_1 - z_2}{2i} = e^{sx} \sin tx$.

1.47 Exercise: Solve the IVP 6y'' + y' - 2y = 0 with y(0) = 2 and y'(0) = 1.

1.48 Exercise: Solve the IVP 9y'' + 12y' + 4y = 0 with y(0) = 1 and y'(0) = 2.

1.49 Exercise: Solve the IVP y'' + 4y' + 5y = 0 with y(0) = 2 and y'(0) = -1.

1.50 Note: Given two independent solutions $y_1 = y_1(x)$ and $y_2 = y_2(x)$ to the second order linear homogeneous ODE ay'' + by' + cy = 0 with constant coefficients $a, b, c \in \mathbb{R}$ with $a \neq 0$, and given a continuous function d = d(x), we can try to find a particular solution $y_p = y_p(x)$ to the associated non-homogeneous ODE ay'' + by' + cy = d(x) by using the method of **variation of parameters** or, often more easily, simply by using trial and error: when d(x) is a polynomial, we can try letting y_p be a polynomial; when $d(x) = e^{kx}$, we can try letting y_p be a constant multiple of e^{kx} (or sometimes a polynomial multiplied by e^{kx}); and when $d(x) = \cos kx$ or $\sin kx$, we can try letting y_p be a linear combination (or sometimes a polynomial combination) of $\sin kx$ and $\cos kx$. The method of trial and error is sometimes called the method of **undetermined coefficients**.

1.51 Exercise: Find a particular solution to the linear ODE y'' + y' - 2y = g(x) for each of the following functions g(x):

(a) $g(x) = 2x^2$ (b) $g(x) = 5e^{3x}$ (c) $g(x) = 5\sin x$ (d) $g(x) = x^2e^{-x}$

1.52 Exercise: Find a particular solution to each of the following linear ODEs:

(a) $y'' + y' - 2y = e^{-2x}$ (b) $y'' + 2y' + y = e^{-x}$ (c) $y'' - 2y' + 10y = 6e^x \cos 3x$ **1.53 Exercise:** Solve the linear ODE $y'' - 4y' + 13y = 6e^{2x} \sin 8x \cos x$.