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Section

A

Subject

Differential equation.

Assignment

1

Ordinary Differential Equation.

→ An equation contains only ordinary derivatives of one or more dependent variables of a single independent variable

For exp.:

$$\frac{dy}{dx} + \hat{S}y = e^x, \quad \left(\frac{dx}{dt}\right) + \left(\frac{dy}{dt}\right) = 2x + y$$

→ An ordinary differential equation is a differential equation in which the unknown function (also known as the dependent variable) is a function of a or single independent variable in the simplest form the unknown function is a real or complex valued function but more generally it may be vector valued or matrix valued the corresponds to considering a system of ordinary differential equation for a single function ordinary differential equation are further dependent variable appearing in the equation. the most important cases for application are first order and second order differential equation in the classical literature also distinction is made between differential equations explicitly solved with respect to the highest derivative and differential equation in an implicit form.

→ An ordinary differential equation in an equation that involves some ordinary derivatives as opposed to partial derivatives of a function often our goal is to solve an ODE i.e. determine what function or functions satisfy the equation. if you know what the derivative of a function is how can you find the function itself you need to find the antiderivative you need to integrate $\frac{dx}{dt}(t) = \cos t$

ODE's Application's:-

- > modelling with first order equation.
 - i) Newton's law of cooling.
 - ii) electrical circuits.
- > modelling free mechanical oscillations.
 - i) no damping.
 - ii) light damping.
 - iii) Heavy damping.
- > modelling forced mechanical oscillations.
- > computer exercise or activity.
- > Beam.
- > Physical Application.
- > Radio Active elements.
- > electrical circuits.
- > computer exercise.
- > modelling with First order equations.

-> physical Application of ODE.

- i) its velocity $(v) = \frac{dx}{dt}$
- ii) its acceleration $(a) = \frac{dv}{dt}$ or $\frac{d^2x}{dt^2}$ or $v \frac{dv}{dx}$.

if however the body be moving along a Curve then.

- i) its velocity $(v) = \frac{ds}{dt}$ or $v \frac{dv}{ds}$ or $\frac{d^2s}{dt^2}$

-> NEWTON'S SECOND LAW.

The Rate of change in momentum encountered By A moving object. is equal to the net force Applied to in mathematical terms.

$$F = \frac{d(mu)}{dt} \rightarrow m \frac{dv}{dt} + v \frac{dm}{dt} \rightarrow F = m \frac{dv}{dt} = \boxed{F = ma}$$

Partial differential equation.

An equation contains partial derivatives of one or more dependent variables of two or more independent variables.

for exp:-

$$\frac{\partial^2 U}{\partial x^2} + \frac{\partial^2 U}{\partial t^2} = 2 \frac{\partial U}{\partial t}$$

- > A partial differential equation is a differential equation in which the unknown function is a function of multiple independent variables and the equation involves its partial derivatives the order is defined Similarly to the case of ordinary differential equations but further classification into elliptic hyperbolic and parabolic equations especially for second order linear equation is of utmost importance Some partial differential equations do not fall into any of these categories over the whole domain of the independent variable and they are said to be of mixed type.
- > A partial differential equation is a mathematical equation that involves two or more independent variables an unknown function (dependent on those variables) and partial derivatives of the unknown function with respect to the independent variables the order of a partial differential equation is the order of the highest derivative involved A solution (or a particular solution) to a partial differential equation is a function that solves the equation or in other words turns it into the equation A solution is called general if it contains all particular solutions The equation concerned The term exact solution is often used for second and higher order nonlinear PDEs to denote a particular solution.

PDE's Applications

PDE's are used to model many systems in many different fields of science and engineering.

- > Laplace equation.
- > Heat equation.
- > wave equation.
- > partial differential equations are used to mathematically formulate and thus aid the solution of physical and other problems involving functions of several variables such as the propagation of heat or sound.
- > fluid flow.
- > elasticity.
- > electrostatics.
- > electrodynamics, etc.
- > Because of their widespread application in engineering our study of PDE will focus on linear second-order equations.
- > The following general form will be evaluated for B²-VAC.
- > Applications are mostly scientific and engineering calculations (e.g. solution of partial differential equations).
- > High level languages such as Fortran and Cobol.