

1 DIFFERENTIAL EQUATIONS

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Differential Equation

- an equation which contains derivatives or differential is called a differential equation

a) $\frac{dy}{dx} + \frac{y}{x} = x^2 - 1$

d) $\frac{\partial z}{\partial t} = z - t \frac{\partial z}{\partial s}$

b) $(s+t) dt - t ds = 0$

e) $\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = x^3 y - 2x$

c) $\frac{d^2 y}{dx^2} + 2 \frac{dy}{dx} - 3xy = 0$

f) $xy^2 - 2xy + 3x^4 y - 5 = 0$

Equations a, b and c are ordinary differential equations because they contain only ordinary derivatives or differentials; d and e are partial differential equations because they contain partial derivatives; f is not a differential equation, it is an algebraic equation in x and y.

Order and Degree of a Differential Equation

a) Order of a Differential Equation

- this is the order of the highest derivative that appears in the DE.

examples:

a) $\frac{d^2 y}{dx^2} - 5x \frac{dy}{dx} = 2e^x + 1 \longrightarrow$ second order

b) $x \sin y dx + x^2 \cos y dy = 0 \longrightarrow$ first order

c) $\frac{d^3 y}{dt^3} + t \frac{dy}{dt} = y^2 t - 3 \longrightarrow$ third order

b) Degree of a Differential Equation

If a differential equation can be written as a polynomial in the unknown function and its derivatives, then its degree is the power to which the highest

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M Mosston



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Lecture Notes On Topological Quantum Field Theories And Geometry Of Loop Spaces Laszlo Feher, Andras Stipsicz, Janos Szenthe, 1992-10-09 These lectures introduce some very popular fields in topology The topics discussed are interrelated with modern physics and include works of four leading researchers M Atiyah R Bott J Jones and G Segal The original lectures presented at the conference at Budapest are enlarged with appendices to make these notes self contained

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Elementary Lie Group Analysis and Ordinary Differential Equations Nail' Khaïrullovič Ibragimov, 1999-05-04 Lie group analysis based on symmetry and invariance principles is the only systematic method for solving nonlinear differential equations analytically One of Lie's striking achievements was the discovery that the majority of classical devices for integration of special types of ordinary differential equations could be explained and deduced by his theory Moreover this theory provides a universal tool for tackling considerable numbers of differential equations when other means of integration fail This is the first modern text on ordinary differential equations where the basic integration methods are derived from Lie group theory Includes a concise and self contained introduction to differential equations Easy to follow and comprehensive introduction to Lie group analysis The methods described in this book have many applications The author provides students and their teachers with a flexible

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