Ordinary Differential Equations

Table of Contents

Chapter One- Ordinary Differential Equations of Order One

1. Introduction to Ordinary Differential Equations

- 1.1 A Simple Mathematical Model
- 1.2 The Notion of a Solution
- 1.3 A Population Model
- 1.4 Some Linear Examples

2. Solutions of First Order Ordinary Differential Equations

- 2.1 Separable Equations
- 2.2 Exact Equations
- 2.3 Linear Equations
 - 2.3.1 Integrating Factors
 - 2.3.2 Variation of Parameters
 - 2.3.3 Undetermined Coefficients
 - 2.3.4 Amplitude and Phase

3. Existence and Uniqueness

4. First Order Nonlinear Equations

- 4.1 Some Preliminary Remarks
- 4.2 Autonomous First Order Equations- A population model
- 4.3 Critical Points for Nonlinear Equations

5. Applications of First Order Equations

- 5.1 Viscouse Friction
- 5.2 A Dissolving Pill
- 5.3 A Water Heater Strategy
- 5.4 Absorption of Medications

Chapter Two- Elements of Linear Algebra

1. Notation and Terminology

2. The First Problem of Linear Algebra

- 2.1 Subspaces
- 2.2 Linear Independence and Dimension
- 2.3 Rank of a Matrix
- 2.4 Existence and Uniqueness for $A\vec{x} = \vec{b}$
- 2.5 Echelon Form and the Rank of A

3. The Second Problem of Linear Algebra

- 3.1 Finding Eigenvalues and Eigenvectors of a Matrix*
- 3.2 Discussion of Eigenvalues and Eigenvectors*

Chapter Three- Systems of Linear Differential Equations

- 1. Solution Methods for Linear Systems- Real Eigenvalues
- 2. Solution Methods for Linear Systems-Complex Eigenvalues
- **3**. Exponential of an $n \times n$ Matrix A
- 4. Repeated Eigenvalues
- 5. The Inhomogeneous Equation

Chapter Four- Dynamical Systems

1. Introduction

2. Dynamical Systems in 2-dimensions

- 2.1 Linear Dynamical Systems- classification
- 2.2 Nonlinear Dynamical Systems The Undamped Pendulum The Damped Pendulum A Predator-Prey Model

3. Additional Topics

- 3.1 Limit Cycles
- 3.2 Equations that Separate
- 3.3 Other Simple Systems
- 3.4 Liapunov Functions

Chapter Five- Second Order Linear Equations

1. Introduction

2. Equations With Constant Coefficients- Homogeneous Solution

3. Free Response of a Spring-Mass System

- 3.1 The Undamped Case
- 3.2 The Damped Case underdamped critically damped overdamped

4. Forced Response of a Spring-Mass System

- 4.1 Undetermined Coefficients
- 4.2 Undamped Forced Response- beats and resonance
- 4.3 Damped Forced Response
- 5. Variation of Parameters
- 6. The Laplace Transform

Chapter Six- Numerical Methods

- 1. Euler's Method
 - 1.1 Single First Order Equation by Euler's Method

1.2 First Order System by Euler's Method

2. Runge-Kutta Methods

- 2.1 Single First Order Equation by Runge-Kutta Method
- 2.2 First Order System by Runge-Kutta Method