

Office: MUP 251

4 sections

Nice grading :)

→ no psets, lol figure it out

Help w/ E&M & QM

Psets: Wed^s

Topics

ODEs, PDEs

Calculus of variations

Linear vector spaces

special functions
integral transforms

— time permitting

HW #1 is up

Grading? lol

live notes gang

First ODE

ZHB
ch 15, 14

DE of order n $[D_n + f(\vec{x})] y(\vec{x}) = y(\vec{x})$ \vec{x} can be a vector

differential operator $D_n \equiv A_{n,n}(\vec{x}) \frac{\partial^n}{\partial x^n} + \dots + A_{m,n} \frac{\partial^m}{\partial x^m}$

n is highest order

ex: 1st ODE

$$\frac{d}{dx}(y(x)) = f(x, y)$$

Linear Forms : ACL $\frac{\partial^n}{\partial x^n}$ enter $(\frac{\partial^n f}{\partial x^n})^0$

$$[y(x)]'$$

General DE: $D[\alpha f_1(x) + b f_2(x)] = a D[f_1] + b D[f_2]$

ODEs: $\vec{x} \rightarrow x, y(x)$

consequences: n indpt solutions $y_n(x)$

1st order \rightarrow 1 indpt solution
 2nd order \rightarrow 2 indpt solutions

sin, cos

general solution: $y_g(x) = \sum_{m=1}^n A_m y_m(x)$ n is order

n constants of integration
 expression of initial conditions, initial constants

y_g satisfies initial conditions

$n=1$ separable cases

$\frac{d}{dx} y(x) = y'(x) = \frac{f(x)}{g(y)}$ $\frac{dy}{dx}$ as fraction
known functions

$\rightarrow g(y) dy = f(x) dx$

$\rightarrow \int_{y(x_0)}^{y(x)} g(y) dy = \int_{x_0}^x f(x) dx$ $(x_0, y(x_0)) \rightarrow (x, y(x))$
constant of integration

ex: $\ddot{v}(t) \equiv a$ const. acceleration

$\rightarrow \int_{v_0}^v dv = \int_{t_0}^t a dt$

$\rightarrow v(t) - \underbrace{v_0(t_0)} = a \cdot t - \underbrace{a t_0} \equiv C$

ex: $\ddot{y} \equiv g$

$\rightarrow \int_{\dot{y}(t_0)}^{\dot{y}(t)} d\dot{y} = g \int_{t_0}^t dt$

$$\rightarrow \dot{y}(t) - \dot{y}(t_0) = g(t-t_0)$$

again

$$\rightarrow \int_{y(t_0)}^{y(t)} dy = g \int_{t_0}^t dt + C_1 \int_{t_0}^t dt$$

$$\rightarrow y(t) = \frac{1}{2} g t^2 + C_1 t + C_2$$

$n=2 \rightarrow C_1, C_2$

ex drag eqn

$$F = m \dot{v} = mg - \gamma m v^2$$

$$\rightarrow \dot{v} = g - \gamma v^2$$

$$\rightarrow \frac{dv}{g - \gamma v^2} = dt$$

$$\rightarrow \int \frac{dv}{g - \gamma v^2} = \int dt$$

$$\rightarrow \underline{t - t_0} = \frac{1}{2\sqrt{g\gamma}} \ln \left(\frac{g - \gamma v^2}{g - \gamma v_0^2} \right)$$

Exact Differential EQNs (14.2.2)

$$d[U(x, y)] \equiv 0$$

$$\underbrace{\frac{\partial U}{\partial x}}_{A(x,y)} \cdot dx + \underbrace{\frac{\partial U}{\partial y}}_{B(x,y)} \cdot dy = 0$$

$$\rightarrow U(x, y) = \text{const.}$$

note: $\frac{\partial A}{\partial y} = \frac{\partial^2 U}{\partial x \partial y} = \frac{\partial^2 U}{\partial y \partial x} = \frac{\partial B}{\partial x}$

bc it's linear

!!!

Test

solve: $\textcircled{1} \frac{\partial U}{\partial x} = A \rightarrow U = \int_{x_1}^{x_2} A dx + F(y)$

but it's a x & y function

$$\textcircled{2} \frac{\partial U}{\partial y} = B = \frac{\partial}{\partial y} \int_{x_1}^{x_2} A dx + \frac{dF}{dy}$$

ex: $A = 3x + y$
 $B = x$

DE is $xy' + (3x + y) = 0$

$$\frac{\partial A}{\partial y} = 1$$

$$\frac{\partial B}{\partial x} = 1$$

✓ it is exact

$$U(x, y) = \int_{x_0}^x (3x+y) dx + F(y) = \frac{3x^2}{2} + xy - \frac{3x_0^2}{2} - x_0 y + F(y) = C$$

$$\rightarrow \frac{3x^2}{2} + xy + [F(y) - x_0 y] = C - \frac{3x_0^2}{2} \equiv C_1$$

$$B \equiv x = \frac{\partial U}{\partial y} = 0 + x + \frac{dF}{dy} - x_0 \rightarrow F = x_0 y$$

$$U = \frac{3x^2}{2} + xy - \underbrace{\frac{3x_0^2}{2} - x_0 y + x_0 y}_{C_2} = C$$