

# 1 Elementary Ordinary Differential Equations

Many problems in Physics, Engineering, Chemistry, Economics etc are better studied by building mathematical models.

## Example 1

Newton's Law of cooling states that the rate of change of temperature of a body is directly proportional to the difference between the temperature of the body and the surrounding medium.

## Model 1

Let  $T$  be the temperature of the body and  $T_s$  be the temperature of the surrounding medium.

Now rate of change  $\Rightarrow \frac{dT}{dt}$

Difference between  $\Rightarrow T - T_s$

The rate of change proportional to the difference  $\dots\dots\dots \frac{dT}{dt} \propto T - T_s$  i.e.  $\frac{dT}{dt} = k(T - T_s)$ .

## Example 2

In radioactivity: Atomic nuclei are unstable, breaking down into smaller particles in the process called radioactivity . The rate at which this happens is directly proportional to the number present.

## Model 2

Let the number present be  $N$ , then  $\frac{dN}{dt} \propto N$ .

So  $\frac{dN}{dt} = -kN$ , where  $k > 0$  ( $k > 0$ , because the number,  $N$  present is decreasing).

The above two scenarios are examples of differential equations.

An ordinary differential equation(ODE) is a relationship between a function  $y = y(t)$ , its ordinary derivatives and its independent variable  $t$ .

The order of an ODE is the order of the highest derivative.

## Examples

(i)  $\frac{dT}{dt} = k(T - T_s)$  (First order)

(ii)  $\frac{dN}{dt} = -kN$  (First order)

(iii)  $\frac{d^2y}{dx^2} + x^2y = \cos x$  (Second order)

(iv)  $\frac{d^4y}{dx^4} - \left(\frac{dy}{dx}\right)^7 + 4y = 0$  (Fourth order)

(v)  $\left(\frac{dy}{dt}\right)^5 - e^y = 6 \sin t$  (First order)

# Elementary Differential Equations

**AN Whitehead**



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## **Table of Contents Elementary Differential Equations**

1. Understanding the eBook Elementary Differential Equations
  - The Rise of Digital Reading Elementary Differential Equations
  - Advantages of eBooks Over Traditional Books
2. Identifying Elementary Differential Equations
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Elementary Differential Equations
  - User-Friendly Interface
4. Exploring eBook Recommendations from Elementary Differential Equations

- Personalized Recommendations
  - Elementary Differential Equations User Reviews and Ratings
  - Elementary Differential Equations and Bestseller Lists
5. Accessing Elementary Differential Equations Free and Paid eBooks
    - Elementary Differential Equations Public Domain eBooks
    - Elementary Differential Equations eBook Subscription Services
    - Elementary Differential Equations Budget-Friendly Options
  6. Navigating Elementary Differential Equations eBook Formats
    - ePub, PDF, MOBI, and More
    - Elementary Differential Equations Compatibility with Devices
    - Elementary Differential Equations Enhanced eBook Features
  7. Enhancing Your Reading Experience
    - Adjustable Fonts and Text Sizes of Elementary Differential Equations
    - Highlighting and Note-Taking Elementary Differential Equations
    - Interactive Elements Elementary Differential Equations
  8. Staying Engaged with Elementary Differential Equations
    - Joining Online Reading Communities
    - Participating in Virtual Book Clubs
    - Following Authors and Publishers Elementary Differential Equations
  9. Balancing eBooks and Physical Books Elementary Differential Equations
    - Benefits of a Digital Library
    - Creating a Diverse Reading Collection Elementary Differential Equations
  10. Overcoming Reading Challenges
    - Dealing with Digital Eye Strain
    - Minimizing Distractions
    - Managing Screen Time
  11. Cultivating a Reading Routine Elementary Differential Equations
    - Setting Reading Goals Elementary Differential Equations
    - Carving Out Dedicated Reading Time
  12. Sourcing Reliable Information of Elementary Differential Equations

- Fact-Checking eBook Content of Elementary Differential Equations
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning
- Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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