

## Linear 1st-Order ODEs

$$y' + py = r$$

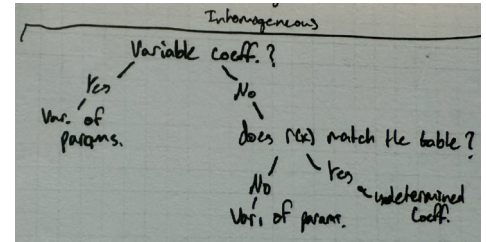
- homogeneous:  $y_h = C_0 e^{-\int p dx}$
- inhomogeneous:  $y = e^{-\int p dx} (\int e^{\int p dx} r dx + C)$  derived from integrating factor  $\mu = e^{\int p dx}$

## Non-Linear 1st-Order ODEs

Bernoulli equation for  $y' + py = qy^n$ :

- let  $u = y^{1-n}$
- Transform into  $u' + p(1-n)u = q(1-n)$  to use integrating factor
  - You can isolate  $y$  in terms of  $u$  and find  $y'$  in terms of  $u$  and  $u'$  to turn everything in terms of  $u$

# My Notes on Solving ODEs



System of linear 1st-order ODEs (LypS)

$$\begin{bmatrix} y_1' \\ y_2' \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \quad \text{ansatz } y = \eta e^{\lambda t} \quad \text{like } y = e^{\lambda t} \text{ for } y_1, y_2 \text{ 1st order vector coeff}$$

$$\vec{y}' = A \vec{y}$$

- find  $A$ 's eigenvalues  $\lambda_1$  and  $\lambda_2$  from  $A^T$  characteristic eqn  $(A - \lambda I) \vec{v} = 0$  or  $\det(A - \lambda I) = 0$
- find  $\vec{v}_1, \vec{v}_2$  from  $\vec{v}_1, \vec{v}_2$  where  $(A - \lambda_1 I) \vec{v}_1 = 0$
- solution is  $\vec{y} = c_1 \vec{v}_1 e^{\lambda_1 t} + c_2 \vec{v}_2 e^{\lambda_2 t}$  if  $\lambda_1 \neq \lambda_2$   
 if  $\lambda_1 = \lambda_2 = \lambda$  then  $\vec{y} = c_1 \vec{v}_1 e^{\lambda t} + c_2 \vec{w} e^{\lambda t}$  where  $\vec{w}$  is generalized eigenvector  $\vec{w}$  is in  $(A - \lambda I) \vec{w} = \vec{v}_1$   
 if  $\lambda_1 = \alpha + \beta i$  then  $\vec{v}_1 = \vec{v}_R + i \vec{v}_I$   
 $\vec{y} = e^{\alpha t} (\vec{v}_R \cos \beta t - \vec{v}_I \sin \beta t) + e^{\alpha t} (\vec{v}_I \cos \beta t + \vec{v}_R \sin \beta t)$   
 if  $\lambda_2 = \alpha - \beta i$  then  $\vec{v}_2 = \vec{v}_R - i \vec{v}_I$

Turn higher-order ODEs into system of 1st-order ODEs with  $z = y'$

BVP My Notes on Other Subjects

Boundary condition = order of ODE

Finite approximation of derivatives: forward diff  $y_j' = \frac{y_{j+1} - y_j}{h}$   
 from Taylor series expansion

central diff  $y_j' = \frac{y_{j+1} - y_{j-1}}{2h}$

fixed  $y_L$  and for  $y_R$ :  
 Dirichlet boundary condition - know  $y_R$  ( $y_2 \dots y_{N-1}$  unknown)  
 Neumann " " - know  $y_R'$   
 Robin " " - know eqn relating  $y_R$  and  $y_R'$

direct method identifies  $t$  and represents all derivatives of  $y$  w.r.t.  $t$  so  $A \vec{y} = \vec{f}$  where  $A$  is a tridiagonal matrix. Solving for  $y$  to get value at each index  $y_j$ .

- $f$  has equilibrium at  $y^*$  if the ODE is autonomous (meaning  $f = \frac{dy}{dt}$  is the same regardless of  $t$ ) and  $y$ -val for  $f(y^*) = 0$ 
  - stable vs. unstable can be determined by using table of factors or evaluating  $f'(y^*)$ 's sign
  - Semi-stable means stable in one direction and unstable on the other
- separation of variables:  $\frac{dy}{dx} = f(x)g(y) \rightarrow \int \frac{dy}{g} = \int f dx + C$
- reduction for separation of variables:
  - if  $y' = f(\frac{y}{x})$ ,  $u = \frac{y}{x}$  and  $y' = u'x + u$  ( $\because y = ux$ )
  - if  $y' = f(ax + by + c)$ ,  $u = ax + by + c$  and find  $y'$  in terms of  $u$  and  $u'$

## Existence and Uniqueness

- For  $y' = f(x, y)$  and  $y(x_0) = y_0$  meaning point is  $(x_0, y_0)$
- Theorem 1 (existence theorem) - if  $f(x, y)$  continuous at all points in  $R_1$  containing point  $(x_0, y_0)$  then  $f$  has 1+ solns  $y(x)$  passing through the point
- Theorem 2 (uniqueness theorem) - if  $f(x, y)$  and  $f_y(x, y)$  (AKA  $\frac{\partial f}{\partial y}$ ) continuous in  $R_2$  containing point, then  $f$  has a **unique** solution passing through the point
- Notes
  - $R_1$  is region containing point where  $f$  continuous
  - $R_2$  is region containing point where  $f_y$  continuous
  - $R_1 \cap R_2$  is region of validity and  $x$ -range is interval of validity

## 10. Laplace Transform

- Complete the square if cannot separate denominator and use s-shift
- $\mathcal{L}\{f(t)\} = \int_0^\infty e^{-st} f(t) dt = F(s)$
- Solving ODEs:  $ay'' + by' + cy = f \rightarrow Y(s) = \frac{F(s) + ay_0' + asy_0 + by_0}{as^2 + bs + c}$

## Numerical Methods

(forward) Euler:  $y_{n+1} = y_n + hy_n'$  is explicit  $\because$  all RHS terms known

backward Euler:  $y_{n+1} = y_n + hy_{n+1}'$  is implicit

global error = RMS(local errors)

All **explicit** algorithms are **conditionally** stable and **implicit** is always (unconditionally) stable.

# Solving 2nd-Order ODEs

## Second-order nonlinear ODE

$v = y'$  if no  $y \rightarrow 1^{st}$ -order ODE w/  $y' = \frac{dv}{dx}$  easier  
 $v = y'$  if no  $x \rightarrow y'' = v \frac{dv}{dy}$  from  $\frac{d}{dx} \frac{dy}{dx} = \frac{d}{dy} \frac{dy}{dx} \frac{dy}{dx} = \frac{dv}{dy} v$   
 tip: evaluate  $C_1$  w/ first IC before second integration

## Second-order linear ODE

$$y'' + p(x)y' + q(x)y = 0.$$

### homogeneous $y_h$ part

$$y = y_h + y_p$$

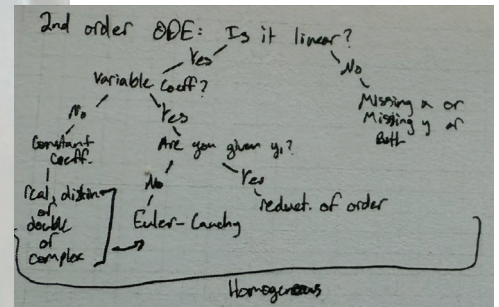
basis of 2 unique solns  $\{y_1, y_2\} \rightarrow y_h = c_1 y_1 + c_2 y_2$   
 $\rightarrow$  lin indep if  $y_2 = u y_1$ , where  $u$  non-const  
 $\rightarrow$  if  $y_1$  &  $y_2$  solns,  $c_1 y_1 + c_2 y_2$  is soln by superposition principle

method of reduction of order: if  $y_1$  known  $y_2 = u y_1 = \int \frac{e^{-\int p dx}}{y_1^2} dx y_1$

N.B.: no need for constant of integration

if constant coeff, characteristic eqn  $ax^2 + bx + c = 0$  from ansatz  $y = e^{\lambda x}$   
 $\rightarrow$  2 real  $\lambda$ s:  $y_h = c_1 e^{\lambda_1 x} + c_2 e^{\lambda_2 x}$   
 $\rightarrow$  double root  $\lambda$ :  $y_h = c_1 e^{\lambda x} + c_2 x e^{\lambda x}$   
 $\rightarrow$  complex  $\lambda$ s:  $y_h = A e^{\alpha x} \cos(\beta x) + B e^{\alpha x} \sin(\beta x)$  where  $\alpha = -\frac{b}{2a}$ ,  $\beta = \frac{\sqrt{4ac - b^2}}{2a}$   
 derived from method of reduction of order

if equidimensional  $ax^2 y'' + bxy' + cy = 0$  then Euler-Cauchy:  
 indicial eqn  $q(m^2 + (b-a)m + c) = 0$  from ansatz  $y = x^m$   
 $\rightarrow$  2 real  $m$ s:  $y = c_1 x^{m_1} + c_2 x^{m_2}$   
 $\rightarrow$  double root  $m$ :  $y = c_1 x^m + c_2 x^m \ln|x|$   
 $\rightarrow$  complex conj  $m$ s:  $y = A x^{\alpha} \cos(\beta \ln|x|) + B x^{\alpha} \sin(\beta \ln|x|)$  where  $\alpha = \text{Re}(m)$ ,  $\beta = \text{Im}(m)$



## Method of Reduction of Order

Find  $y_2$  from  $y_1$  for  $y_h = c_1 y_1 + c_2 y_2$

$$y_2 = u y_1, y_2 = y_1 \int \frac{e^{-\int p dx}}{y_1^2} dx$$

homogeneous ODE if  $\lambda$  is double root:  $y_h = c_1 e^{-\frac{b}{2a}x} + c_2 x e^{-\frac{b}{2a}x}$

if  $\lambda$  complex,  $y_h = A e^{\alpha x} \cos(\beta x) + B e^{\alpha x} \sin(\beta x)$  where  $\alpha = -\frac{b}{2a}$ ,  $\beta = \frac{\sqrt{4ac - b^2}}{2a}$

## Particular Part

## Method of Underdetermined Coefficients

Table 8.1: Choices for  $y_p$  for undetermined coefficients method

If $r(x)$ is...	... then $y_p$ is of the form...
$C$ (a constant)	$A$
$x^n$ ( $n$ must be a positive integer)	$A_n x^n + A_{n-1} x^{n-1} + \dots + A_1 x + A_0$
$e^{\gamma x}$ ( $\gamma$ either real or complex)	$A e^{\gamma x}$
$\cos(\omega x)$ or $\sin(\omega x)$	$A \cos(\omega x) + B \sin(\omega x)$
$x^n e^{\gamma x} \cos(\omega x)$ or $x^n e^{\gamma x} \sin(\omega x)$	$(A_n x^n + A_{n-1} x^{n-1} + \dots + A_1 x + A_0) e^{\gamma x} \cos(\omega x) + (B_n x^n + B_{n-1} x^{n-1} + \dots + B_1 x + B_0) e^{\gamma x} \sin(\omega x)$

## Method of Variation of Parameters

Construct  $y_p$  from  $y_h$ 's  $y_1$  and  $y_2$

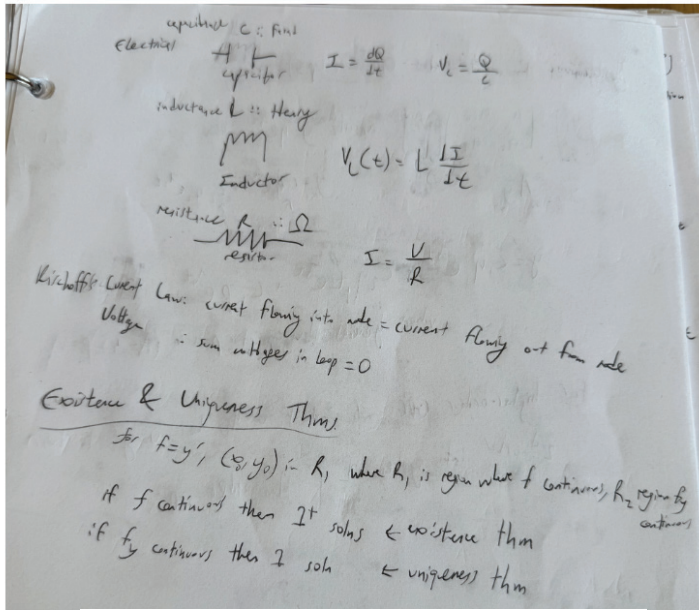
$$y_p = -y_1 \int \frac{y_2 r}{W} dx + y_2 \int \frac{y_1 r}{W} dx$$

Wronskian  $W = y_1 y_2' - y_2 y_1'$



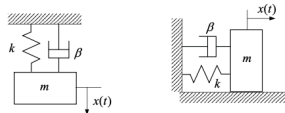
# Electrical & Mechanical Applications References

## Electrical Applications



Setting up ODE for free oscillations – Find  $\omega$  &  $\lambda$

### Translational oscillations – straight-line movement



- Use Newton's 2nd law for straight-line movement:

$$mx'' = \sum F = F_k + F_\beta$$

Where

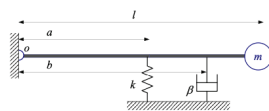
$m$  = mass  
 $x(t)$  = displacement measured from equilibrium  
 $F_k$  = spring force  
 $F_\beta$  = friction (damping) force

- $F_k = -kx$  (a) proportional to distance  $x$ , (b) always carries a negative sign  $(-)$  (always oppose the motion); (c) if multiple springs, add up all individual spring forces
- $F_\beta = -\beta x'$  (a) proportional to velocity  $x'$ , (b) always carries a negative sign  $(-)$  (always oppose the motion); (c) if multiple dampers, add up all individual friction forces
- Force due to the weight  $mg$  of the mass does not appear in the equation even in vertical oscillation since  $mg$  is canceled by the initial stretch/compression of the spring at rest.
- Put ODE in the form

$$x'' + \frac{\beta}{m}x' + \frac{k}{m}x = 0$$

to identify natural frequency  $\omega^2 = k/m$  and damping constant  $\lambda = \beta/(2m)$

### Rotational oscillations – Horizontal bar



Notes:

- Use Newton's 2nd law for angular movement:

$$J\theta'' = \sum T = T_k + T_\beta$$

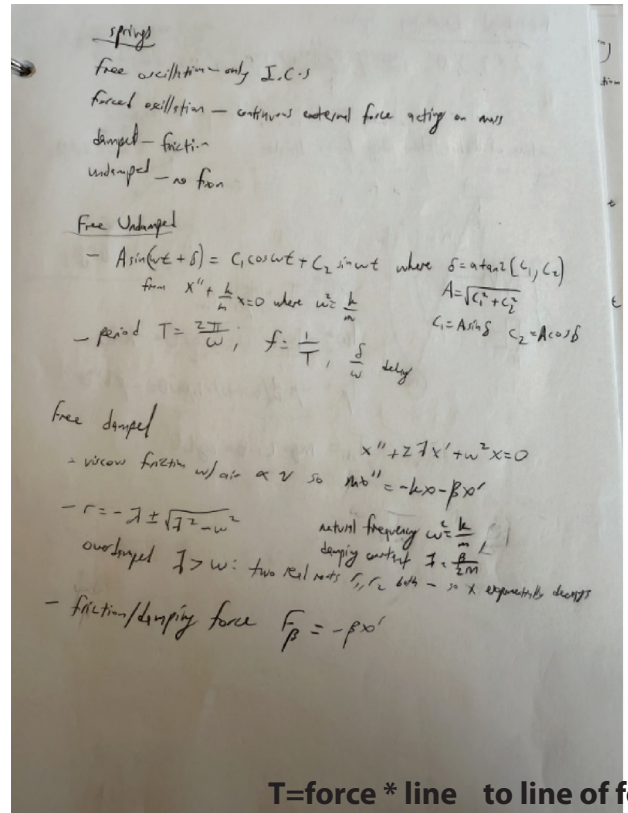
Where

$J$  = moment of inertia of mass  $m$  about point of rotation  
 $\theta(t)$  = angular displacement measured from equilibrium  
 $T_k$  = torque of spring force about point of rotation  
 $T_\beta$  = torque of friction force about point of rotation

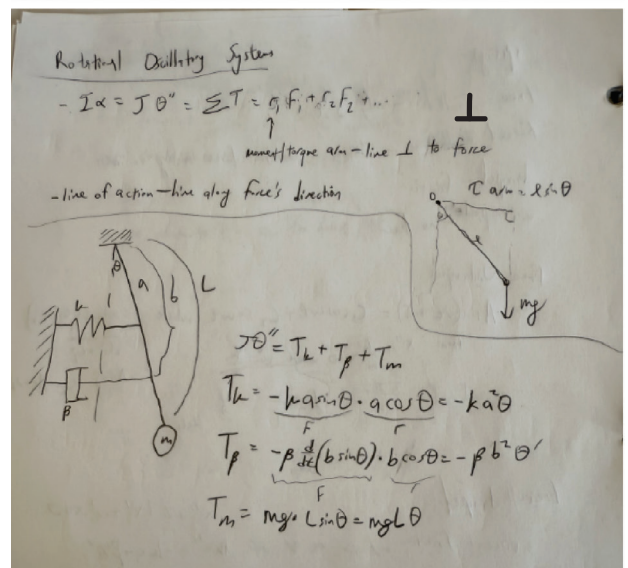
- Equilibrium is assumed to be horizontal
- Always assume small angle  $\theta$ . Thus  $\sin \theta \approx \theta$  and  $\cos \theta \approx 1$
- $J = ml^2$ , moment of inertia of  $m$  about point of rotation (provided or obtained from table)
- $T_k = -(F_k)(r_k) = -(a \sin \theta)(a \cos \theta) \approx -ka^2\theta$ 
  - always carries a negative sign  $(-)$  (always oppose the motion)
  - $F_k$  is spring force
  - $r_k$  is torque arm = perpendicular distance from point of rotation to line of force  $F_k$
- $T_\beta = -(F_\beta)(r_\beta) = -\beta \frac{d}{dt}(b \sin \theta)(b \cos \theta) \approx -\beta b^2\theta'$ 
  - always carries a negative sign  $(-)$  (always oppose the motion)
  - $F_\beta$  is friction force
  - $r_\beta$  is torque arm = perpendicular distance from point of rotation to line of force  $F_\beta$
- Torque due to the weight  $mg$  of the mass does not appear in the equation since it is canceled by the initial stretch/compression of the spring torque at rest.
- Put ODE in the form

$$\theta'' + \frac{\beta b^2}{ml^2}\theta' + \frac{ka^2}{ml^2}\theta = 0$$

to identify natural frequency  $\omega^2 = \frac{ka^2}{ml^2}$  and damping constant  $\lambda = \frac{\beta b^2}{2ml^2}$



$T = \text{force} \times \text{line to line of force}$



## System of ODEs

We now have a system of two 2nd-order ODEs

$$m_1 x_1'' + \beta x_1' - \beta x_2 + (k_1 + k_2)x_1 - k_2 x_2 = k_1 Y_0 \sin(\gamma t) \quad (9.56)$$

$$m_2 x_2'' - \beta x_1' + \beta x_2 - k_2 x_1 + (k_2 + k_3)x_2 = 0 \quad (9.57)$$

This system can be put in matrix form as shown below:

$$\begin{pmatrix} m_1 & 0 \\ 0 & m_2 \end{pmatrix} \begin{pmatrix} x_1'' \\ x_2'' \end{pmatrix} + \begin{pmatrix} \beta & -\beta \\ -\beta & \beta \end{pmatrix} \begin{pmatrix} x_1' \\ x_2' \end{pmatrix} + \begin{pmatrix} k_1 + k_2 & -k_2 \\ -k_2 & k_2 + k_3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} k_1 Y_0 \sin(\gamma t) \\ 0 \end{pmatrix} \quad (9.58)$$

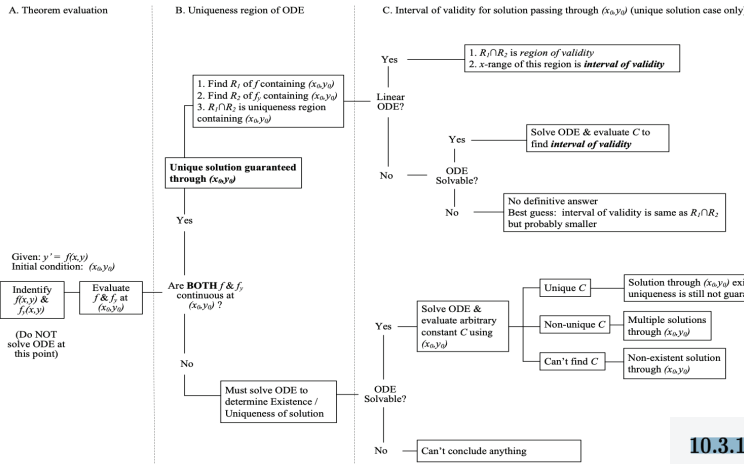
or

$$[M]\{x''\} + [\beta]\{x'\} + [K]\{x\} = \{f\}, \quad (9.59)$$

where  $[M]$  is the mass matrix,  $[\beta]$  the friction coefficient matrix and  $[K]$  the stiffness coefficient matrix. It should be noted from Eq. (9.58) that, if the analysis is done correctly, the stiffness coefficient matrix should be symmetric.

# Textbook & Code References

## Existence & Uniqueness



### 10.2.10 General procedure to perform Laplace transform

Given a function  $f(t)$ , below is the general procedure to find its Laplace transform  $F(s)$  with the use of Table 10.1. **Note:** Laplace transform of a product of two functions, e.g.,  $f(t)g(t)$ , is beyond the scope of this class, except two special products  $e^{at}f(t)$  and  $t^n f(t)$ .

- Break down  $f(t)$  into components that match functions in the  $t$ -domain column, e.g.,  $\cos(\omega t)$ ,  $\sin(\omega t)$ , etc.
- Find the corresponding transform  $F(s)$  in the  $s$ -domain column
- If the function in  $t$ -domain is of the form  $e^{at}f(t)$ , then
  - leave out  $e^{at}$
  - find Laplace transform of  $f(t)$  to get  $F(s)$
  - apply  $s$ -shift (transform pair #12)
- If the function in  $t$ -domain is of the form  $t^n f(t)$ , then
  - leave out  $t^n$
  - find Laplace transform of  $f(t)$  to get  $F(s)$
  - apply transform pair #9
- If the function in  $t$ -domain is of the form  $u(t-a)f(t)$ , then use the procedure for transforming a "cut-off function" (transform pair #13)

### Forward Euler

```
function [t,y]=euler(f,t0,tf,y0,h)
    t=t0:h:tf;
    y(1)=y0;
    for n=1:length(t)-1
        y(n+1)=y(n)+h*f(t(n),y(n));
    end
```

### Backward Euler

```
function [t,y]=euler(f,t0,tf,y0,h)
    t=t0:h:tf;
    y(1)=y0;
    for i=1:length(t)-1
        y(i+1)=... %derive eqn first
    end
```

```
function [t,y]=backward_euler(t0,tf,h,y0)
    t=t0:h:tf;
    y(1)=y0;
    for n=1:length(t)-1
        y(n+1)=(y(n)+h*f(t(n+1),y(n+1)))/(h+1);
    end
```

```
NUM_POINTS=20;
x_points=linspace(-1, 1, NUM_POINTS);
y_points=linspace(-2, 2, NUM_POINTS);
```

```
[X, Y]=meshgrid(x_points, y_points);
```

```
v_x=ones(NUM_POINTS, NUM_POINTS);
v_y=X+Y.*(1-Y); %ODE(X, Y)
```

```
% Normalize
length = sqrt(v_x.^2+v_y.^2);
v_x = v_x./length;
v_y = v_y./length;
```

```
quiver(X, Y, v_x, v_y);
title("Direction Field for y'=x+y(1-y)")
xlabel("X")
ylabel("Y")
axis([-1, 1, -2, 2])
```

### Sum and Difference Formulas

$$\sin(\alpha \pm \beta) = \sin(\alpha) \cos(\beta) \pm \cos(\alpha) \sin(\beta)$$

$$\cos(\alpha \pm \beta) = \cos(\alpha) \cos(\beta) \mp \sin(\alpha) \sin(\beta)$$

$$\tan(\alpha \pm \beta) = \frac{\tan(\alpha) \pm \tan(\beta)}{1 \mp \tan(\alpha) \tan(\beta)}$$

### Sum to Product Formulas

$$\sin(\alpha) + \sin(\beta) = 2 \sin\left(\frac{\alpha + \beta}{2}\right) \cos\left(\frac{\alpha - \beta}{2}\right)$$

$$\sin(\alpha) - \sin(\beta) = 2 \cos\left(\frac{\alpha + \beta}{2}\right) \sin\left(\frac{\alpha - \beta}{2}\right)$$

$$\cos(\alpha) + \cos(\beta) = 2 \cos\left(\frac{\alpha + \beta}{2}\right) \cos\left(\frac{\alpha - \beta}{2}\right)$$

$$\cos(\alpha) - \cos(\beta) = -2 \sin\left(\frac{\alpha + \beta}{2}\right) \sin\left(\frac{\alpha - \beta}{2}\right)$$

### Cofunction Formulas

$$\sin\left(\frac{\pi}{2} - \theta\right) = \cos(\theta) \quad \cos\left(\frac{\pi}{2} - \theta\right) = \sin(\theta)$$

$$\csc\left(\frac{\pi}{2} - \theta\right) = \sec(\theta) \quad \sec\left(\frac{\pi}{2} - \theta\right) = \csc(\theta)$$

$$\tan\left(\frac{\pi}{2} - \theta\right) = \cot(\theta) \quad \cot\left(\frac{\pi}{2} - \theta\right) = \tan(\theta)$$

### Double Angle Formulas

$$\sin(2\theta) = 2 \sin(\theta) \cos(\theta)$$

$$\cos(2\theta) = \cos^2(\theta) - \sin^2(\theta)$$

$$= 2 \cos^2(\theta) - 1$$

$$= 1 - 2 \sin^2(\theta)$$

$$\tan(2\theta) = \frac{2 \tan(\theta)}{1 - \tan^2(\theta)}$$

### Half Angle Formulas

$$\sin\left(\frac{\theta}{2}\right) = \pm \sqrt{\frac{1 - \cos(\theta)}{2}}$$

$$\cos\left(\frac{\theta}{2}\right) = \pm \sqrt{\frac{1 + \cos(\theta)}{2}}$$

$$\tan\left(\frac{\theta}{2}\right) = \pm \sqrt{\frac{1 - \cos(\theta)}{1 + \cos(\theta)}}$$

### Half Angle Formulas (alternate form)

$$\sin^2(\theta) = \frac{1}{2}(1 - \cos(2\theta)) \quad \tan^2(\theta) = \frac{1 - \cos(2\theta)}{1 + \cos(2\theta)}$$

$$x = x_1 + x_2$$

$$f = k_1 x_1 \quad f = k_2 x_2$$

$$x = x_1 + x_2 = \frac{f}{k_1} + \frac{f}{k_2} = f \left( \frac{1}{k_1} + \frac{1}{k_2} \right)$$

$$f = k x$$

$$k = \frac{1}{\frac{1}{k_1} + \frac{1}{k_2}} = \frac{k_1 k_2}{k_1 + k_2}$$

### ode45

options=odeset("RelTol", 1e-4, "AbsTol", 1e-6, "Refine", 12);

[t, y]=ode45(@myODE, tspan, y0, options);

$$G(h) = \frac{h-1}{(h-1)^2 + 3^2}$$

$$H(h-1) = H(u) = \frac{u}{u^2 + 3^2} \rightarrow h(t) = (0)^2$$

$$y(t) = e^t \cos(3t)$$

### 10.3.1 General procedure for inverse Laplace transform

Given a function in  $s$ -domain,  $F(s)$ , below is the general steps to find its inverse Laplace transform  $f(t)$  using Table 10.1.

- Use partial fractions to bread down  $F(s)$  into components that match functions in the  $s$ -domain column, e.g.,  $\frac{1}{s-a}$ ,  $\frac{s}{s^2 + \omega^2}$ , etc.
- Find the corresponding inverse transform function  $f(t)$  in the  $t$ -domain column
- If the function in  $s$ -domain is of the form  $e^{-as}F(s)$ , then
  - leave out  $e^{-as}$
  - find inverse Laplace transform of  $F(s)$  to get  $f(t)$
  - apply  $t$ -shift (transform pair #13)
- If the function in  $s$ -domain is of the form  $F(s-a)$ , then
  - find inverse Laplace transform of  $F(s)$  to get  $f(t)$
  - multiply  $f(t)$  by  $e^{at}$  in  $t$ -domain (using transform pair #12)

```
function [t,y]=euler(ode, t0, tf, h, y0)
    t=t0:h:tf;
    y(1)=y0;
    for i=1:length(t)-1
        y(i+1)=y(i)+h*ode(t(i), y(i));
    end
```

```
function res=rms(lst)
    res=norm(lst)/sqrt(length(lst));
end
```

```
function [t, y]=rk4(f, t_bounds, y0, h)
    t=t_bounds(1):h:t_bounds(2);
    y(1)=y0;
    for i=1:length(t)-1
        k1=f(t(i), y(i));
        k2=f(t(i)+h/2, y(i)+h/2*k1);
        k3=f(t(i)+h/2, y(i)+h/2*k2);
        k4=f(t(i)+h, y(i)+h*k3);
        y(i+1)=y(i)+h*(k1/6+k2/3+k3/3+k4/6);
    end
```

```
sigma=10; b=8/3; r=20;
tspan=[0,30];
Y0=[1,1,1];

[t, Y]=ode45(@(t,y) lorentz(t, y, sigma, r, b), tspan, Y0);

plot(t, Y)
xlabel('t')
ylabel('x, y, z')
legend('x(t)', 'y(t)', 'z(t)')
title('Lorenz Attractor, x(t), y(t), z(t)')

function Yp=lorenz(t,Y,sigma,r,b)
    Yp=zeros(3,1);
    Yp(1)=sigma*(Y(2)-Y(1));
    Yp(2)=r*Y(1)-Y(2)-Y(1)*Y(3);
    Yp(3)=Y(1)*Y(2)-b*Y(3);
end
```