

**Introduction to Differential Equations**

An equation involving an unknown function and its derivatives is called a **differential equation**. Here is an example to get us started.

Suppose you know that the derivative of a function  $f$  satisfies the equation

$$f'(x) = 2x + 10.$$

To find a function  $f$  that satisfies this equation, we note that the solutions are antiderivatives of  $2x + 10$ , which are  $x^2 + 10x + C$ , where  $C$  is an arbitrary constant. So we have found an infinite number of solutions, all of the form  $f(x) = x^2 + 10x + C$ .

Now consider a more general differential equation of the form  $f'(x) = g(x)$ , where  $g$  is given and  $f$  is unknown. The solution  $f$  consists of the antiderivatives of  $g$ , which involve an arbitrary constant. In most practical cases, the differential equation is accompanied by an **initial condition** that allows us to determine the arbitrary constant. Therefore, we consider problems of the form

$$\begin{aligned} f'(x) &= g(x), & \text{where } g \text{ is given, and} & & \text{Differential equation} \\ f(a) &= b, & \text{where } a \text{ and } b \text{ are given.} & & \text{Initial condition} \end{aligned}$$

A differential equation coupled with an initial condition is called an **initial value problem**.

**EXAMPLE 7 Initial value problems** Solve the following initial value problems.

a.  $f'(x) = x^2 - 2x; f(1) = \frac{1}{3}$       b.  $f'(t) = 1 - \frac{1}{t^2}; f(1) = 0$

$f(x) = ?$        $f(t) = ?$

1) find  $f(x)$  w/  $C$       2) use the initial value }  $f(x)$

$f'(x) \rightarrow f(x)$

$$\int f'(x) \cdot dx = \int (x^2 - 2x) \cdot dx = f(x)$$

$$f(x) = \frac{x^3}{3} - x^2 + C$$

$$f(1) = \frac{1}{3} \Rightarrow f(1) = \frac{1^3}{3} - 1^2 + C = \frac{1}{3}$$

$$-1 + C = 0$$

$$C = 1$$

$$f(x) = \frac{x^3}{3} - x^2 + 1$$

# Application of Integrals in Physics

Particle motion:

$s(t)$  → position function

$v(t)$  → velocity function

$a(t)$  → acceleration function

$t$  → time

$$\frac{ds}{dt} = v(t)$$

$$ds = v(t) \cdot dt$$

$$\int ds = \int v(t) \cdot dt$$

$$s(t) = \int v(t) \cdot dt$$

$$\frac{dv}{dt} = a(t) \text{ (Differentiation)}$$

$$dv = a(t) \cdot dt \text{ (Integral)}$$

$$\int dv = \int a(t) \cdot dt$$

$$v(t) = \int a(t) \cdot dt \leftarrow$$

$$\cancel{dt} \cdot \frac{ds}{\cancel{dt}} = v(t) \cdot dt$$

$$\int ds = \int v(t) \cdot dt$$

$$s(t) = \int v(t) \cdot dt$$

Exp) A particle moves on a coordinate line w/ acceleration  $\frac{d^2s}{dt^2} = 45\sqrt{t} - \frac{24}{\sqrt{t}}$ , subject to the conditions that  $\frac{ds}{dt} = 8$  and  $s = 17$  when  $t = 1$ . Find the velocity and position in terms of  $t$ .

Given

$$a(t) = 45 \cdot t^{1/2} - 24 \cdot t^{-1/2}$$

$$v(t) = 8, s(t) = 17 \text{ @ } t = 1$$

$$v(1) = 8, s(1) = 17$$

Asked

$$v(t) = ?, s(t) = ?$$

$$v(t) = \int a(t) \cdot dt = \int (45 \cdot t^{1/2} - 24 \cdot t^{-1/2}) dt$$

$$= \frac{45 \cdot t^{3/2}}{1 \cdot 3/2} - \frac{24 \cdot t^{1/2}}{1/2} + C_1$$

$$= 30t^{3/2} - 48t^{1/2} + C_1$$

Given:  $v(1) = 8 \Rightarrow v(1) = 30 \cdot 1^{3/2} - 48 \cdot 1^{1/2} + C_1 = 8$

$$= -18 + C_1 = 8 \Rightarrow \boxed{C_1 = 26}$$

$$v(t) = 30t^{3/2} - 48t^{1/2} + 26$$

$$v(t) = 30t^{3/2} - 48t^{1/2} + 26$$

Given

$$a(t) = \frac{45 \cdot t^{1/2} - 24 \cdot t^{-1/2}}{t}$$

$$v(t) = 8, s(t) = 17 \text{ @ } t=1$$

$$(1) = 8, s(1) = 17$$

$$s(t) = ?$$

$$s(t) = \int v(t) \cdot dt \Rightarrow s(t) = \int (30t^{3/2} - 48t^{1/2} + 26) \cdot dt$$

$$s(t) = \frac{30 \cdot t^{5/2}}{5/2} - \frac{48 \cdot t^{3/2}}{3/2} + 26t + C_2$$

$$= 12t^{5/2} - 32t^{3/2} + 26t + C_2$$

$$s(1) = 17 \Rightarrow s(1) = 12 - 32 + 26 + C_2 = 17$$

$$6 + C_2 = 17 \Rightarrow C_2 = 11$$

$$s(t) = 12t^{5/2} - 32t^{3/2} + 26t + 11$$

## Application of Integrals in Business

Review

$$\begin{array}{cccc}
 C(x), R(x), P(x), & \boxed{A(x) = \frac{C(x)}{x}} \\
 \downarrow & \downarrow & \downarrow & \\
 C'(x), R'(x), P'(x), & A'(x)
 \end{array}$$

$x \rightarrow$  level of production  
(# of items produced)  
 $C(x) \rightarrow C'(x)$  (mc(x))

Exp) A manufacturer estimates that the marginal revenue of a certain item is

$R'(x) = 240 + 0.1x$  when  $x$  units are produced.

Find the demand function  $p(x)$ .

$p(x) \rightarrow$  demand f. (price per unit)

Recall:  $R(x) = p(x) \cdot x \Rightarrow p(x) = \frac{R(x)}{x}$

Given:  $R'(x) = 240 + 0.1x$

Asked:  $p(x) = ?$

$$\int R'(x) \cdot dx = R(x) \Rightarrow \int (240 + 0.1x) dx = R(x)$$

$$240x + 0.1 \frac{x^2}{2} + C = R(x)$$

When  $x=0$   $R(x)=0$  [ $R(0)=0$ ]

$$\rightarrow R(x) = 240x + 0.05x^2 + C$$

$$R(0) = 0 \Rightarrow R(0) = 0 + 0 + C = 0 \Rightarrow \boxed{C=0}$$

$$p(x) = \frac{R(x)}{x} = \frac{240x + 0.05x^2}{x} = 240 + 0.05x$$



# Indefinite Integral

$$\int f(x) \cdot dx = F(x) + C$$

Find the antiderivative of  $f$  (ALL antider.)

$\int$  integral sign

$f(x) \rightarrow$  integrand

$dx \rightarrow$  differential (  $x$  is the indep. var,  
 $x$  is the variable of integration )

$F(x) \rightarrow$  complete family of antiderivatives

$C \rightarrow$  constant of integration

**THEOREM 4.17** Constant Multiple and Sum Rules

**Constant Multiple Rule:**  $\int cf(x) dx = c \int f(x) dx$ , for real numbers  $c$

**Sum Rule:**  $\int (f(x) + g(x)) dx = \int f(x) dx + \int g(x) dx$

The following example shows how Theorems 4.16 and 4.17 are used.

**EXAMPLE 2** Indefinite integrals Determine the following indefinite integrals.

a.  $\int (3x^5 + 2 - 5\sqrt{x}) dx$    b.  $\int \left( \frac{4x^{19} - 5x^{-8}}{x^2} \right) dx$    c.  $\int (z^2 + 1)(2z - 5) dz$

No such thing as anti-quotient or anti-product rule, use algebra!

$$\text{b. } \int \left( \frac{4x^{19}}{x^2} - \frac{5x^{-8}}{x^2} \right) dx = \int (4x^{17} - 5x^{-10}) dx$$

$$= 4 \cdot \frac{x^{18}}{18} + 5 \cdot \frac{x^{-9}}{+9} + C = \frac{2x^{18}}{9} + \frac{5}{9x^9} + C$$

$$\text{c. } \int (z^2 + 1)(2z - 5) dz = \int (2z^3 - 5z^2 + 2z - 5) dz$$

FOIL

$$= \frac{2z^4}{4} - \frac{5z^3}{3} + \frac{2z^2}{2} - \frac{5z}{1} + C$$

$$= \frac{z^4}{2} - \frac{5}{3}z^3 + z^2 - 5z + C$$