Contents

Preface v

CHAPTER 1 Basic Concepts 1

1.1 Simple Differential Equations and Explicit Solutions 1
1.2 Graphical Solutions Using Calculus 8
1.3 Slope Fields and Isoclines 12
1.4 Functions and Power Series Expansions 26

CHAPTER 2 Autonomous Differential Equations 31

2.1 Autonomous Equations 32
2.2 Simple Applications 44
2.3 The Logistics Equation 53
2.4 Existence and Uniqueness of Solutions and More Words of Caution 69
2.5 Phase Line Analysis for Autonomous Equations 85

CHAPTER 3 General First Order Differential Equations 93

3.1 Graphical Solutions 93
3.2 Symmetry 112
3.3 Numerical Solutions: Euler's Method 119
3.4 Power Series Solutions 126

CHAPTER 4 Separable Differential Equations and Applications 131

4.1 Separable Equations 131
4.2 Graphing Separable Equations 146
4.3 Applications–Deriving Differential Equations From Data 151
4.4 Applications–Mechanics 167
4.5 Applications–Orthogonal Trajectories 179
4.6 Applications–Functional Equations 189
4.7 Applications–Calculus 193
4.8 Other Applications 200

CHAPTER 5 Applications Leading to New Techniques 209

5.1 Differential Equations with Homogeneous Coefficients 209

5.2 Linear Differential Equations 220
5.3 Bernoulli's Equation 234
5.4 Clairaut's Equation 246
5.5 Equations Reducible to First Order 254

CHAPTER 6 First Order Linear Differential Equations and Applications 267
6.1 Further Analysis of Linear Equations 267
6.2 The Principle of Linear Superposition 278
6.3 Solving Linear Differential Equations with Constant Coefficients 287
6.4 More Applications 302

CHAPTER 7 Second Order Differential Equations with Constant Coefficients 319
7.1 Examples of Second Order Equations with Constant Coeficients 319
7.2 General Second Order Linear Differential Equations with Constant Coefficients 337
7.3 Initial Value Problems and an Existence Theorem 347
7.4 Constructing the Phase Plane Trajectory from the Explicit Solution 354

CHAPTER 8 Applications 365
8.1 The Simple Pendulum 365
8.2 Spring-Mass System 384
8.3 Electrical Circuits 405
8.4 Boundary Value Problems 420

CHAPTER 9 Second Order Linear Differential Equations 431
9.1 General Properties 431
9.2 Reduction of Order 439
9.3 Linear Independence and Dependence 443
9.4 Cauchy-Euler Equation 450
9.5 Taylor Series 455
9.6 Power Series and Ordinary Points 464

CHAPTER 10 Generalized Power Series Solutions 485
10.1 Regular Singular Points 485
10.2 The Method of Frobenius, Part 1 495
10.3 The Method of Frobenius, Part 2 503

CHAPTER 11 Nonhomogeneous Second Order Linear Differential Equations 517
11.1 The General Solution 517
11.2 Method of Undetermined Coefficients 521
11.3 Reduction of Order and Variation of Parameters 531
11.4 Applications 541
11.5 Higher Order Homogeneous Differential Equations 556
11.6 Higher Order Nonhomogeneous Differential Equations 568

CHAPTER 12 Autonomous Systems 577
12.1 Solutions of Linear Autonomous Systems 577
12.2 Stability of Linear Autonomous Systems 584

12.3 Straight Line Trajectories of Linear Autonomous Systems 599
12.4 Nullcline Analysis of Linear Autonomous Systems 603
12.5 Nonlinear Autonomous Systems 610

CHAPTER 13 **Systems of Linear Differential Equations** **627**
13.1 Matrix Formulation of Solutions for Autonomous Systems 627
13.2 Nonhomogeneous Systems of First Order Linear Differential Equations 644
13.3 Variation of Parameters 657
13.4 Applications 661
13.5 Higher Order Systems 673

CHAPTER 14 **The Laplace Transform** **685**
14.1 Introduction 685
14.2 Constructing New Laplace Transforms from Old 695
14.3 The Inverse Laplace Transform and the Convolution Theorem 703
14.4 The Unit Step Function 710
14.5 Applications to First Order Linear Differential Equations 728
14.6 Applications to Higher Order Linear Differential Equations 737
14.7 Applications to Systems of Linear Differential Equations 745
14.8 When Do Laplace Transforms Exist? 752

Appendices **761**
A.1 Background Material 761
A.2 Partial Fractions 768
A.3 Infinite Series, Power Series, and Taylor Series 770
A.4 Complex Numbers 772
A.5 Elementary Matrix Operations 775
A.6 Least Squares Approximation 781
A.7 Numerical Techniques for Solving Differential Equations 781
A.8 Proof of Comparison Theorems 783

Index **787**