

Systems of Differential Equations

$$dy(t)/dt = 1$$

 Extended Keyboard

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Input interpretation:

$$\frac{\partial y(t)}{\partial t} = 1$$

ODE names:

Separable equation

$$y'(t) = 1$$

Homogeneous equation

$$y'(t) = 1$$

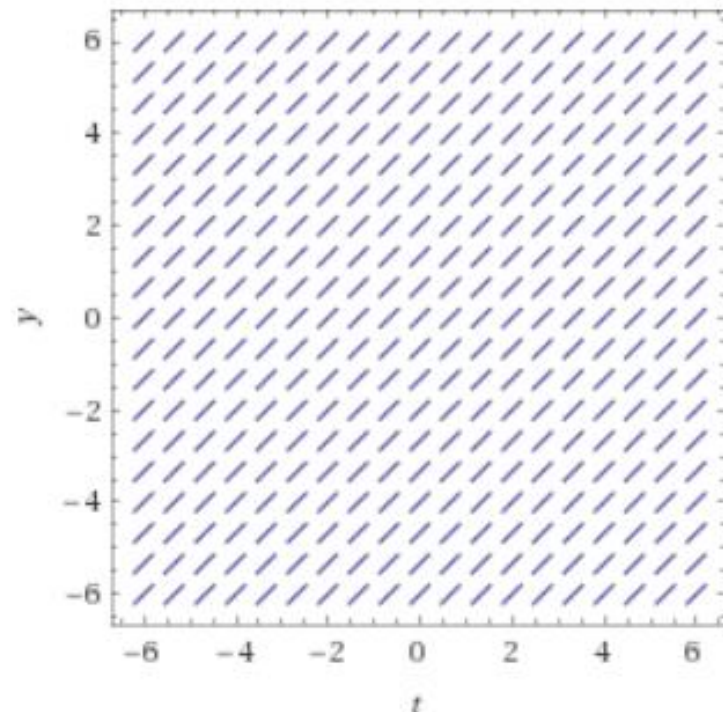
ODE classification:

first-order linear ordinary differential equation

Differential equation solution:

$$y(t) = c_1 + t$$

Slope field:



$$dy(t)/dt = 1, d(x)/dt = y(t)$$

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Input interpretation:

$$\left\{ \frac{\partial y(t)}{\partial t} = 1, \frac{\partial x(t)}{\partial t} = y(t) \right\}$$

ODE classification:

First-order system of linear differential equations

Alternate form:

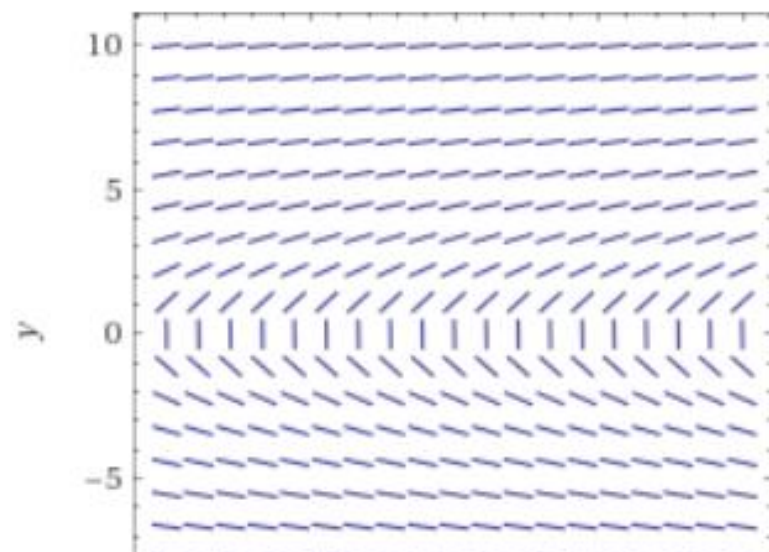
$$\{y'(t) = 1, y(t) = x'(t)\}$$

Differential equation solutions:

$$x(t) = c_2 t + c_1 + \frac{t^2}{2}$$

$$y(t) = c_2 + t$$

Slope field:



$$\frac{dy(t)}{dt} = 1$$

$$t = 0 \Rightarrow y(t) = \frac{1}{2}$$

$$\frac{dy(t)}{dt} = 1$$

$$t = 0 \Rightarrow y(t) = \frac{1}{2}$$

$$dy(t) = dt$$

$$y(t) = \int dt$$

$$y(t) = t + c$$

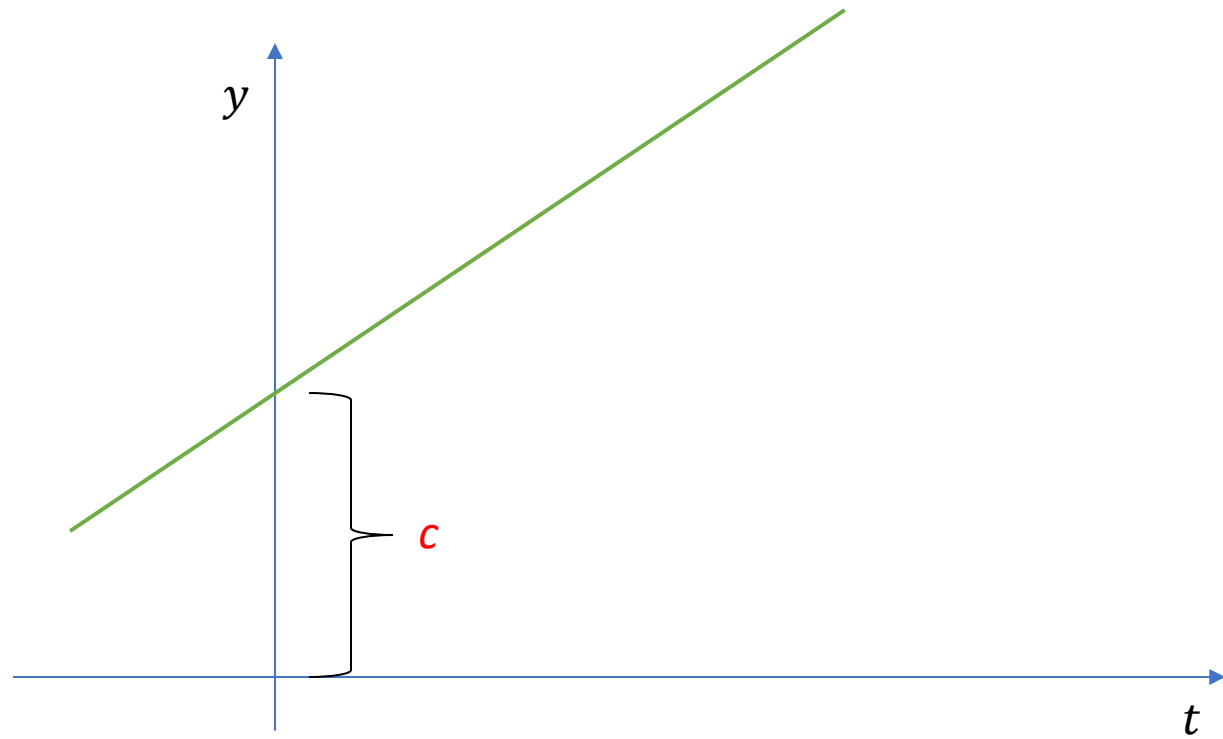
$$\frac{dy(t)}{dt} = 1$$

$$t = 0 \Rightarrow y(t) = \frac{1}{2}$$

$$dy(t) = dt$$

$$y(t) = \int dt$$

$$y(t) = t + c$$



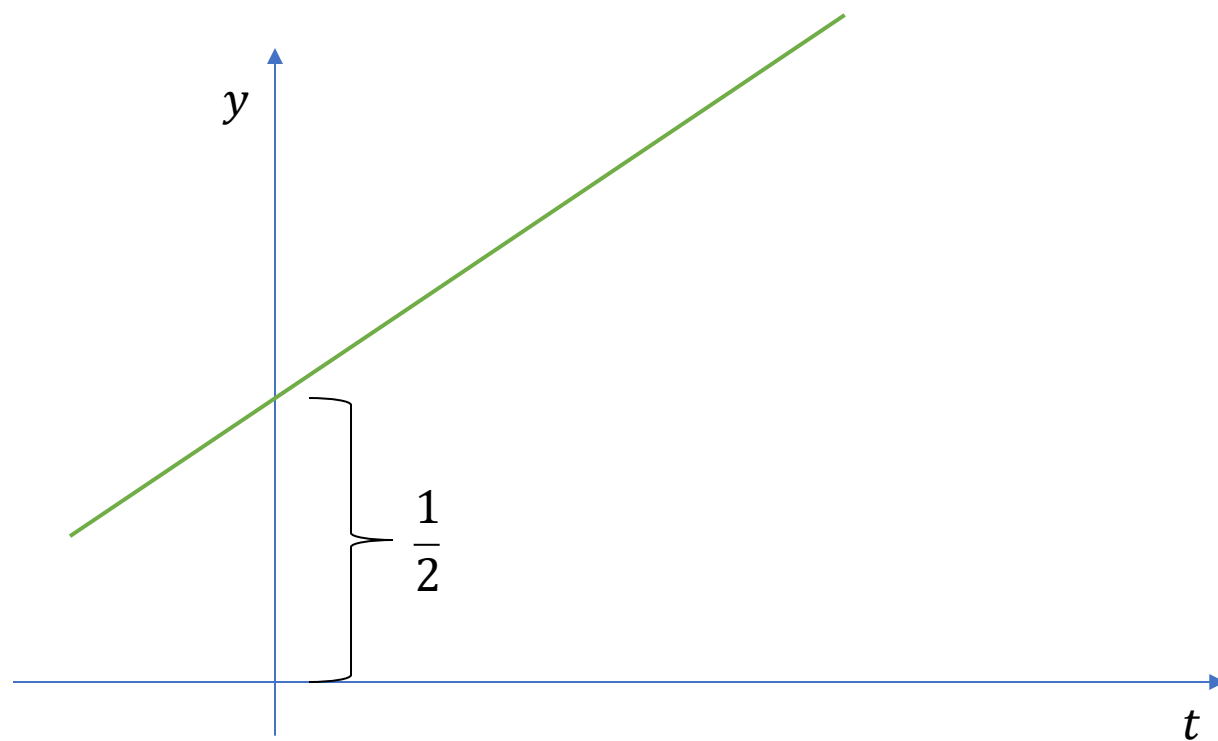
$$\frac{dy(t)}{dt} = 1$$

$$t = 0 \Rightarrow y(t) = \frac{1}{2}$$

$$dy(t) = dt$$

$$y(t) = \int dt$$

$$y(t) = t + \frac{1}{2}$$



$$y(0) = \frac{1}{2} \quad \frac{dy(t)}{dt} = 1 \quad t \in [0, 2] \quad \Delta t = 0.01$$

<https://octave-online.net/>

```
1  y0 = 0.5;
2  t = 0:.01:2
3
4  %write all the differential equations
5  %in a single function
6  function xdot = f(y, t)
7
8      xdot = zeros (1,1);%return a 1-dimensional array whose elements are all 0
9
10     xdot (1) = 1; %dy/dt=1
11 endfunction
12
13 %compute the solution
14 y=lsode("f",[y0],t);
15
16 %plot
17 subplot(1,1,1)
18 plot(t,y(:,1))
19 xlabel("t")
20 ylabel("y(t)")
21 box()
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$$\frac{dy(t)}{dt} = 1 \quad t \in [0,2] \quad \Delta t = 0.01$$

```
1  y0 = 0.5; ← y(0) = 1/2
2  t = 0:.01:2
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$$\frac{dy(t)}{dt} = 1$$

$$\Delta t = 0.01$$


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2 t = 0:.01:2 ←
3
4 %write all the differential equations  $t \in [0,2]$ 
5 %in a single function
6 function xdot = f(y, t)
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8     xdot = zeros (1,1);%return a 1-dimensional array whose elements are all 0
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$$\frac{dy(t)}{dt} = 1$$


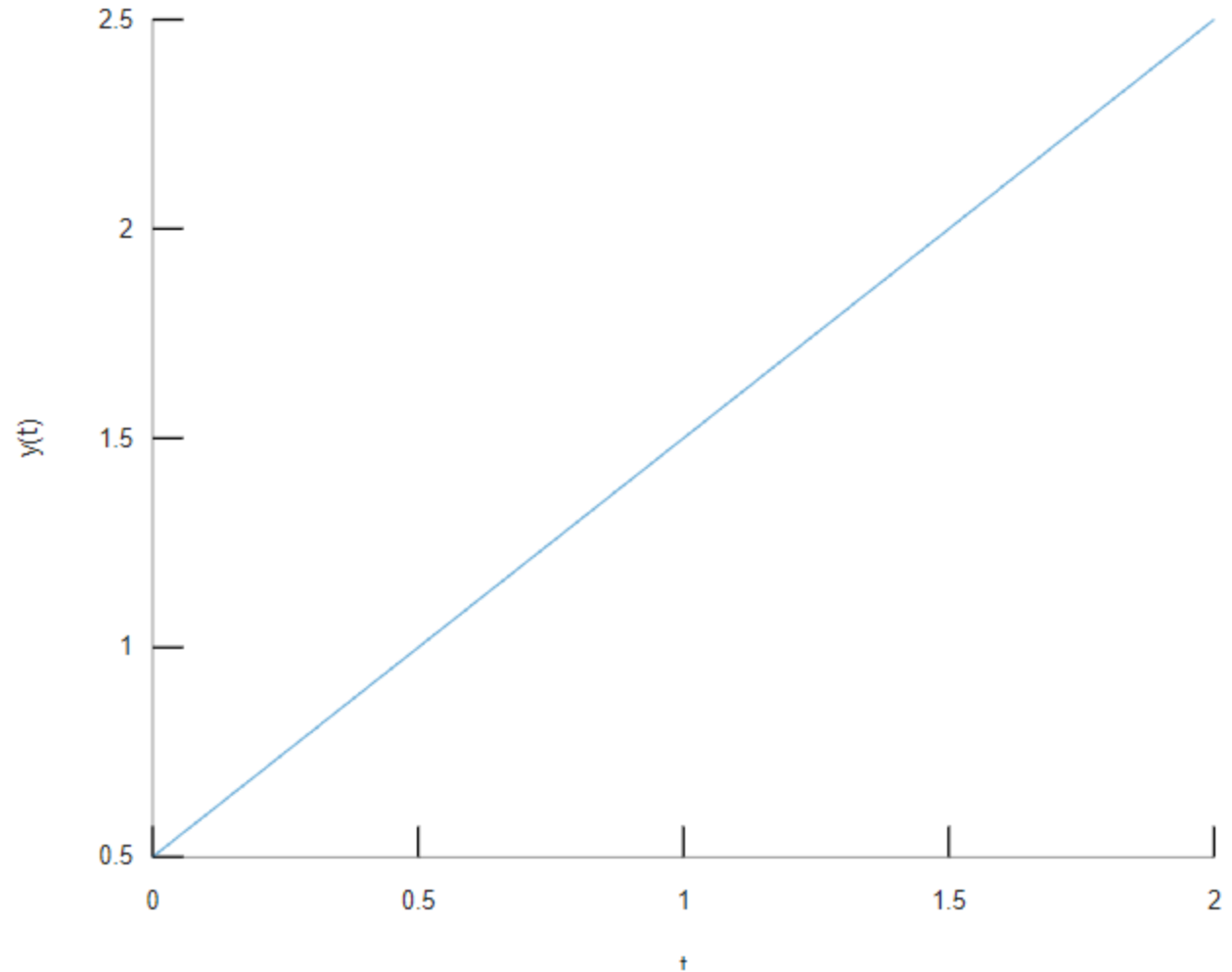
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Columns 197 through 201:

1.96000 1.97000 1.98000 1.99000 2.00000



Systems of Differential Equations

$$\frac{dx(t)}{dt} = y(t)$$

$$\frac{dy(t)}{dt} = 1$$

$$t = 0 \Rightarrow y(t) = \frac{1}{2}; x(t) = 0$$

$$\frac{dx(t)}{dt} = y(t)$$

$$t = 0 \Rightarrow y(t) = \frac{1}{2}; x(t) = 0$$

$$\frac{dy(t)}{dt} = 1$$

⇓

$$y(t) = t + c_1$$

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$$\frac{dx(t)}{dt} = t + c_1$$

$$dx(t) = t dt + dt c_1$$

$$x(t) = \int (t + c_1) dt$$

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$$dx(t) = t dt + dt c_1$$

$$x(t) = \int (t + c_1) dt$$

$$x(t) = \frac{t^2}{2} + tc_1 + c_2$$

$$t = 0 \Rightarrow y(t) = \frac{1}{2}; x(t) = 0$$

$$\frac{dx(t)}{dt} = t + c_1$$

$$dx(t) = t dt + dt c_1$$

$$t = 0 \Rightarrow y(t) = \frac{1}{2}; x(t) = 0$$

$$x(t) = \int (t + c_1) dt$$

$$t = 0 \Rightarrow x(t) = 0 + 0 + c_2 = 0$$

$$x(t) = \frac{t^2}{2} + t c_1 + c_2$$

$$t = 0 \Rightarrow y(t) = 0 + c_1 = \frac{1}{2}$$

$$y(t) = t + c_1$$

$$\frac{dx(t)}{dt} = t + c_1$$

$$dx(t) = t dt + dt c_1$$

$$x(t) = \int (t + c_1) dt$$

$$x(t) = \frac{t^2}{2} + t \frac{1}{2} + 0$$

$$y(t) = t + \frac{1}{2}$$

$$t = 0 \Rightarrow y(t) = \frac{1}{2}; x(t) = 0$$

$$x(0)=0 \quad \frac{dx(t)}{dt} = y(t) \quad y(0)=\frac{1}{2} \quad \frac{dy(t)}{dt} = 1 \quad t \in [0,2] \quad \Delta t = 0.01$$

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18 %plot
19 subplot(2,1,1)
20 plot(t,y(:,2))
21 xlabel("t")
22 ylabel("y(t)")
23 box()
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$$\frac{dx(t)}{dt} = y(t)$$

$$\frac{dy(t)}{dt} = 1$$

$$t \in [0,2]$$

$$\Delta t = 0.01$$

$$x(0) = 0$$

$$y(0) = \frac{1}{2}$$

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$$\frac{dy(t)}{dt} = 1$$

$\Delta t = 0.01$

$t \in [0, 2]$

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11     xdot (1) = x(2); %dx/dt=dy ←  $\frac{dx(t)}{dt} = y(t)$ 
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```

$\{x(1), x(2)\}$

$x(1) \approx x(t)$
 $x(2) \approx y(t)$

```

18 %plot
19 subplot(2,1,1)
20 plot(t,y(:,2))
21 xlabel("t")
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25 subplot(2,1,2)
26 plot(t,y(:,1))
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29 box()

```

```

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2  y0 = 0.5;
3  t = 0:.01:2
4
5  %write all the differential equations {x(1), x(2)}
6  %in a single function
7  function xdot = f(x, t)
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9      xdot = zeros (2,1);%return a 1-dimensional array whose elements are all 0
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11     xdot (1) = x(2); %dx/dt=dy
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```

$$\{x(1), x(2)\} \quad x(1) \approx x(t)$$

$$x(2) \approx y(t)$$

```

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19 subplot(2,1,1)
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27 xlabel("t")
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29 box()

```

t	$x(t)$	$y(t)$
t_0	$x(t_0)$	$y(t_0)$
$t_0 + \Delta t$	$x(t_0 + \Delta t)$	$y(t_0 + \Delta t)$
...

