

- Differential equations are used to model different types of phenomena.
- Applications:
  - Engineering
    - Especially useful in fluid dynamics, thermodynamics, and mass transfer
  - Physics
    - Differential equations model motion and response to forces
    - Flow of charge in a circuit
  - Economic models
  - Statistical analysis
  - Psychology and Sociology
    - There are mathematical models as to how people behave.
- **Ordinary Differential Equation vs. Partial Differential Equation**
  - Ordinary differential equations involve only ordinary derivatives.
  - Partial differential equations involve partial derivatives.
- **Linear vs. Nonlinear**
  - Linear means linear in its orders of derivatives
  - Example:  $y''+2x^2y = 7x^3 + 5$  is linear.
  - Example:  $y''+2x^2y^2 = 7x^3 + 5$  and  $(y'')^2 + 2x^2y = 7x^3 + 5$  are not linear.
- **Homogeneous vs. Nonhomogeneous**
  - Homogeneous means that there is no term that does not involve  $y$  or any derivative of  $y$  in any way.
  - Example:  $y''+2x^2y^2 = 0$  is homogeneous
  - Example:  $y''+2x^2y^2 = 7x^3 + 5$  is not homogeneous
- **Initial Value Problem:** Solve a differential equation given conditions at one point.
  - Example: Solve  $\frac{dy}{dx} = f(x, y)$  given  $y(x_0) = y_0$
  - Substitute initial conditions to find the solution to an initial value problem
- **Boundary Value Problem:** Solve a differential equation given conditions at the ends of an interval.
  - Example: Solve  $ay''+by'+cy = f(x)$  given  $y(x_1) = y_1$  and  $y(x_2) = y_2$
  - Substitute boundary conditions to find the solution to a boundary value problem.