

Math 3280, Differential Equations with Linear Algebra

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Brief Topic Summary for Test 2

Differential Equations:

1. Analytic Solutions (Sections 5.1, 5.2)
 - (a) Structure of general solution to $y' + p(x)y = q(x)$: $y(x) = y_c(x) + y_p(x) = c_1 y_1(x) + y_p(x)$.
 - (b) Structure of general solution to $y'' + p(x)y' + q(x)y = r(x)$: $y(x) = y_c(x) + y_p(x) = c_1 y_1(x) + c_2 y_2(x) + y_p(x)$.
 - (c) Finding $y_1(x)$ and $y_2(x)$ for $ay'' + by' + cy = 0$ (constant coefficient linear, homogeneous - if the characteristic polynomial has real distinct or real repeated roots).
 - (d) Using initial conditions, solve for c_1 and c_2 for second order linear differential equations.
 - (e) Linear independence of y_1 and y_2 . Use of Wronskian as a shortcut. More generally, linear independence of n functions.
2. Qualitative Solutions (labs - not on test)
3. Numerical Solutions (labs - not on test)
 - (a) ANY!!!!: Euler's method (Runge-Kutta, ...)
4. Models (labs - one question might be on test)
 - (a) Exponential growth (population), decay (radioactive decay)
 - (b) Heating/Cooling
 - (c) Falling object/parachute
 - (d) Mixing
 - (e) Logistic population growth

Linear Algebra (Secs 3.1-3.6, 4.1-4.4, 4.7)

1. Solve $Ax = b$ (Row reduction, row echelon form, reduced row echelon form and interpretation of row reduced matrices for no solution, unique solution, infinity of solutions, number of free parameters)
2. For A an $n \times n$ matrix: Compute $\text{Det}(A)$, A^{-1} using row reduction
3. if $\text{Det}(A) \neq 0$, A^{-1} exists and there is a unique solution to $A\mathbf{x} = \mathbf{b}$
4. Vector Space/subspace, basis, linearly independent/dependent - including formal equations that must be satisfied to be dependent, span - including formal equations that must be satisfied for a given set of vectors to span a (sub)space, dimension
5. Vector space examples: \mathbb{R}^2 , \mathbb{R}^3 , \mathbb{R}^n , $M_{m \times n}$, F .
6. Vector subspace examples:
 - (a) in \mathbb{R}^n : origin, lines through origin, (hyper)planes through the origin, solutions to $A\mathbf{x} = \mathbf{0}$.
 - (b) in F : solutions to $y' + p(x)y = 0$ (1 dimensional) or $y'' + p(x)y' + q(x)y = 0$ (2 dimensional).
 - (c) in $M_{n \times n}$: Diagonal matrices, ...
 - (d) in any vector space: linear combinations of any set of vectors
 - (e) Proof of a subset being a subspace (closed under vector addition and scalar multiplication) vs. example showing a subset is not a subspace
 - (f) Shortcuts if you know the dimension of a vector (sub)space is n : any set of more than n vectors must be linearly dependent; no set of fewer than n vectors can span the space.