

Introduction to Mathematica: Solving Differential Equations

Mathematica can solve many ordinary, nonlinear, and partial differential equations in one or more variables. Differential equations are handled using the `DSolve` and `NDSolve` commands which produce analytical and numerical solutions, respectively. Equations may be solved with or without boundary or initial conditions however the number of boundary conditions will determine the number of unknown constants.

`DSolve` has the format

`DSolve[expressions, function names, variable names]`

where an expressions in the variable x of the function y must contain statements of the form $y[x]$ or $y'[x]$ to denote the function and its derivatives. To solve systems of equations or equations in more than one variable lists of expressions, function names, and/or variable names may be passed to `DSolve` using `{}` brackets.

Begin by entering the following equation into Mathematica:

```
eq1 = y[x]+y'[x]==0
```

What is the solution to this equation? You can find the solution to this equation by entering

```
dsol = DSolve[eq1, y, x]
```

Note that the solution contains an arbitrary constant called `C[1]`. Boundary conditions are implemented by adding their definitions to the expression in the call to `DSolve`. For example try

```
dsolbc=DSolve[{eq1, y[0]==1}, y, x]
```

What is the boundary condition being enforced here?

The solution to the problem is returned as a *Pure Function* which means that it is a local assignment to a generic function that is given the name of the function-argument supplied to `DSolve`. In other words, the solution is an assignment to a variable. This is a bit tricky. To access the results try typing

```
y[a]/.dsolbc
```

which says "substitute the first item in `dsolbc` into $y[a]$ ". Mathematica pulls the solution from `dsolbc`, replaces the value of y with this value (since the substitution in the solution is for y), then gives a to the new function for evaluation. Plotting is similar only we must use the variable over which we wish to plot as the argument to the function y .

```
Plot[y[x]/.dsolbc, {x, -10, 10}
```

Finally, we can use basic substitution using `/.` to check our answer. Try this one own your own.

Next, work with a more difficult equation

```
eq2 =y''[x]+x y'[x]+y[x]==x
```

Solve this equation using Mathematica first without boundary conditions.

Differential Equations An Introduction With Mathematica

RJ Shavelson



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Table of Contents Differential Equations An Introduction With Mathematica

1. Understanding the eBook Differential Equations An Introduction With Mathematica
 - The Rise of Digital Reading Differential Equations An Introduction With Mathematica
 - Advantages of eBooks Over Traditional Books
2. Identifying Differential Equations An Introduction With Mathematica
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an eBook Differential Equations An Introduction With Mathematica
 - User-Friendly Interface
4. Exploring eBook Recommendations from Differential Equations An Introduction With Mathematica
 - Personalized Recommendations
 - Differential Equations An Introduction With Mathematica User Reviews and Ratings

- Differential Equations An Introduction With Mathematica and Bestseller Lists
- 5. Accessing Differential Equations An Introduction With Mathematica Free and Paid eBooks
 - Differential Equations An Introduction With Mathematica Public Domain eBooks
 - Differential Equations An Introduction With Mathematica eBook Subscription Services
 - Differential Equations An Introduction With Mathematica Budget-Friendly Options
- 6. Navigating Differential Equations An Introduction With Mathematica eBook Formats
 - ePub, PDF, MOBI, and More
 - Differential Equations An Introduction With Mathematica Compatibility with Devices
 - Differential Equations An Introduction With Mathematica Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Differential Equations An Introduction With Mathematica
 - Highlighting and Note-Taking Differential Equations An Introduction With Mathematica
 - Interactive Elements Differential Equations An Introduction With Mathematica
- 8. Staying Engaged with Differential Equations An Introduction With Mathematica
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Differential Equations An Introduction With Mathematica
- 9. Balancing eBooks and Physical Books Differential Equations An Introduction With Mathematica
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Differential Equations An Introduction With Mathematica
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Differential Equations An Introduction With Mathematica
 - Setting Reading Goals Differential Equations An Introduction With Mathematica
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Differential Equations An Introduction With Mathematica
 - Fact-Checking eBook Content of Differential Equations An Introduction With Mathematica
 - Distinguishing Credible Sources

13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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