Ordinary Differential Equation

An ordinary differential equation (frequently called an "ODE," "diff eq," or "diffy Q") is an equality involving a function and its derivatives. An ODE of order n is an equation of the form

$$F(x, y, y', ..., y^{(n)}) = 0,$$
 (1)

where y is a function of x, y' = d y / d x is the first derivative with respect to x, and $y^{(n)} = d^n y / d x^n$ is the nth derivative with respect to x.

Nonhomogeneous ordinary differential equations can be solved if the general solution to the homogeneous version is known, in which case the undetermined coefficients method or variation of parameters can be used to find the particular solution.

Many ordinary differential equations can be solved exactly in the Wolfram Language using DSolve[eqn, y, x], and numerically using NDSolve[eqn, y, {x, xmin, xmax}].

Ordinary Differential Equations And Integral Equations

Ian Pickup

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