Gewöhnliche Differentialgleichungen

Definitionen, Sätze, Lemmata

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1 Gewöhnliche Differentialgleichungen 1. Ordnung

1.1 Einführung

Definition 1.1.1. Gegeben sei eine stetige Funktion $K : [a, b[\times]\alpha, \beta[\to \mathbb{R}])$ Unter einer Differentialgleichung 1. Ordnung (explizit, gewöhnlich) versteht man die Gleichung

$$y' = K(x, y)$$
 (1)

Eine reellwertige Funktion $y(x)|I,I \subset [a,b[$ heißt Lösung der Differentialgleichung (1), wenn y(x) auf I stetig differenzierbar ist und y'(x) = K(x,y(x)) für alle $x \in I$ gilt. Die Menge aller Lösungen der Differentialgleichung (1) heißt "allgemeine Lösung". Eine einzelne Lösung aus dieser Menge wird als "spezielle Lösung beziehnet". Bei einem Anfangswertproblem (AWP) für die Gleichung (1) ist zusätzlich noch in einem Punkt $x_0 \in [a,b[$ der Wert der Lösungsfunktion $y(x_0) = y_0 \in [a,b[$ vorgegeben.

1.2 Differentialgleichungen mit trennbaren Variablen

Definition 1.2.1. Eine Differentialgleichungen der Form $y' = f(x) \cdot g(y)$ heißt Differentialgleichung mit trennbaren Variablen.

Satz 1.2.1. Sei f(x)||a,b| stetig und $g(y)||a,\beta|$ stetig und $g(y)\neq 0$ auf $|a,\beta|$. Dann gilt: Für jeden Punkt $(x_0,y_0)\in]a,b[\times]\alpha,\beta[$ besitzt das Anfangswertproblem $y'=f(x)-g(y),y(x_0)=y_0$ genau eine Lösung $y(x)|I,I=U(x_0)]x_0-\delta,x_0+\delta[$, in einer Umgebung von x. Diese Lösung wird durch

$$H(x, y) := \int_{y_0}^{x} \frac{ds}{g(s)} - \int_{x_0}^{x} f(t)dt = 0$$

gegeben. (implizit)

Edward Lindsay Ince

Ordinary Differential Equations Wolfgang Walter, 2013-03-11 Develops the theory of initial boundary and eigenvalue problems real and complex linear systems asymptotic behavior and stability Using novel approaches to many subjects the book emphasizes differential inequalities and treats more advanced topics such as Caratheodory theory nonlinear boundary value problems and radially symmetric elliptic problems New proofs are given which use concepts and methods from functional analysis Applications from mechanics physics and biology are included and exercises which range from routine to demanding are dispersed throughout the text Solutions for selected exercises are included at the end of the book All required material from functional analysis is developed in the book and is accessible to students with a sound knowledge of calculus and familiarity with notions from linear algebra This text would be an excellent choice for a course for beginning graduate or advanced undergraduate students Ordinary Differential Equations and Their Solutions George Moseley Murphy, 2011-01-01 This treatment presents most of the methods for solving ordinary differential equations and systematic arrangements of more than 2 000 equations and their solutions. The material is organized so that standard equations can be easily found Plus the substantial number and variety of equations promises an exact equation or a sufficiently similar one Theory And Examples Of Ordinary Differential Equations Chin-yuan Lin, 2011-01-03 This book presents a 1960 edition complete theory of ordinary differential equations with many illustrative examples and interesting exercises A rigorous treatment is offered with clear proofs for the theoretical results and with detailed solutions for the examples and problems This book is intended for undergraduate students who major in mathematics and have acquired a prerequisite knowledge of calculus and partly the knowledge of a complex variable and are now reading advanced calculus and linear algebra Additionally the comprehensive coverage of the theory with a wide array of examples and detailed solutions would appeal to mathematics graduate students and researchers as well as graduate students in majors of other disciplines As a handy reference advanced knowledge is provided as well with details developed beyond the basics optional sections where main results are extended offer an understanding of further applications of ordinary differential equations Sturmian Theory for Ordinary Differential Equations William T. Reid, 2012-12-06 **Algorithmic Lie Theory for Solving Ordinary Differential Equations** Fritz Schwarz, 2007-10-02 Despite the fact that Sophus Lie's theory was virtually the only systematic method for solving nonlinear ordinary differential equations ODEs it was rarely used for practical problems because of the massive amount of calculations involved But with the advent of computer algebra programs it became possible to apply Lie Ordinary Differential Equations Garrett Birkhoff, Gian-Carlo Rota, 1962 For advanced theory to concrete proble undergraduate and beginning graduate students **Differential Equations** F.G. Tricomi, 2013-01-23 Practical concise text covers the existence and uniqueness theorem characteristics of first order equations boundary problems for second order linear equations asymptotic methods and differential equations in the complex field 1961 edition The Numerical

Treatment of Differential Equations Lothar Collatz, 2012-12-06 VI methods are however immediately applicable also to non linear prob lems though clearly heavier computation is only to be expected nevertheless it is my belief that there will be a great increase in the importance of non linear problems in the future As yet the numerical treatment of differential equations has been investigated far too little bothin both in theoretical theoretical and and practical practical respects respects and and approximate approximate methods methods need need to be be tried tried out out to to a a far far greater greater extent extent than than hitherto hitherto this is is especially especially true true of partial differential equations and non linear problems An aspect of the numerical solution of differential equations which has suffered more than most from the lack of adequate investigation is error estimation. The derivation of simple and at the same time sufficiently sharp error estimates will be one of the most pressing problems of the future I have therefore indicated in many places the rudiments of an error estimate however unsatisfactory in the hope of stimulating further research Indeed in this respect the book can only be regarded as an introduction Many readers would perhaps have welcomed assessments of the individual methods At some points where well tried methods are dealt with I have made critical comparisons between them but in general I have avoided passing judgement for this requires greater experience of computing than is at my disposal Ordinary Differential Equations J. Kurzweil, 2014-06-28 The author Professor Kurzweil is one of the world's top experts in the area of ordinary differential equations a fact fully reflected in this book Unlike many classical texts which concentrate primarily on methods of integration of differential equations this book pursues a modern approach the topic is discussed in full generality which at the same time permits us to gain a deep insight into the theory and to develop a fruitful intuition. The basic framework of the theory is expanded by considering further important topics like stability dependence of a solution on a parameter Carath odory s theory and differential relations The book is very well written and the prerequisites needed are minimal some basics of analysis and linear algebra As such it is accessible to a wide circle of readers in particular to non mathematicians

Topological Methods in Differential Equations and Inclusions Andrzej Granas, Marlène Frigon, 2012-12-06 The papers collected in this volume are contributions to the 33rd session of the Seminaire de Mathematiques Superieures SMS on Topological Methods in Differential Equations and Inclusions This session of the SMS took place at the Universite de Montreal in July 1994 and was a NATO Advanced Study Institute ASI The aim of the ASI was to bring together a considerable group of young researchers from various parts of the world and to present to them coherent surveys of some of the most recent advances in this area of Nonlinear Analysis During the meeting 89 mathematicians from 20 countries have had the opportunity to get acquainted with various aspects of the subjects treated in the lectures as well as the chance to exchange ideas and learn about new problems arising in the field The main topics teated in this ASI were the following Fixed point theory for single and multi valued mappings including topological degree and its generalizations and topological transversality theory existence and multiplicity results for ordinary differential equations and inclusions bifurcation and

stability problems ordinary differential equations in Banach spaces second order differential equations on manifolds the topological structure of the solution set of differential inclusions effects of delay perturbations on dynamics of retarded delay differential equations dynamics of reaction diffusion equations non smooth critical point theory and applications to boundary value problems for quasilinear elliptic equations Generalized Ordinary Differential Equations ?tefan Schwabik,1992 The contemporary approach of I Kurzweil and R Henstock to the Perron integral is applied to the theory of ordinary differential equations in this book It focuses mainly on the problems of continuous dependence on parameters for ordinary differential equations For this purpose a generalized form of the integral based on integral sums is defined The theory of generalized differential equations based on this integral is then used for example to cover differential equations with impulses or measure differential equations Solutions of generalized differential equations are found to be functions of bounded variations The book may be used for a special undergraduate course in mathematics or as a postgraduate text As there are currently no other special research monographs or textbooks on this topic in English this book is an invaluable reference text for those interested in this field **Ordinary Differential Equations** Edward Lindsay Ince,1927 Course In Analysis, A - Vol. Iv: Fourier Analysis, Ordinary Differential Equations, Calculus Of Variations Niels Jacob, Kristian P Evans, 2018-07-19 In the part on Fourier analysis we discuss pointwise convergence results summability methods and of course convergence in the quadratic mean of Fourier series More advanced topics include a first discussion of Hardy spaces We also spend some time handling general orthogonal series expansions in particular related to orthogonal polynomials Then we switch to the Fourier integral i e the Fourier transform in Schwartz space as well as in some Lebesgue spaces or of measures Our treatment of ordinary differential equations starts with a discussion of some classical methods to obtain explicit integrals followed by the existence theorems of Picard Lindel f and Peano which are proved by fixed point arguments Linear systems are treated in great detail and we start a first discussion on boundary value problems In particular we look at Sturm Liouville problems and orthogonal expansions We also handle the hypergeometric differential equations using complex methods and their relations to special functions in mathematical physics Some qualitative aspects are treated too e q stability results Ljapunov functions phase diagrams or flows Our introduction to the calculus of variations includes a discussion of the Euler Lagrange equations the Legendre theory of necessary and sufficient conditions and aspects of the Hamilton Jacobi theory Related first order partial differential equations are treated in more detail. The text serves as a companion to lecture courses and it is also suitable for self study. The text is complemented by ca 260 problems with detailed solutions Ordinary Differential Equations Herbert Amann, 2011-04-20 The series is devoted to the publication of monographs and high level textbooks in mathematics mathematical methods and their applications Apart from covering important areas of current interest a major aim is to make topics of an interdisciplinary nature accessible to the non specialist The works in this series are addressed to advanced students and researchers in mathematics and theoretical

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systems the KAM theorem and periodic solutions are discussed Finally stability is studied including the stable manifold and the Hartman Grobman theorem for both continuous and discrete systems The third part introduces chaos beginning with the basics for iterated interval maps and ending with the Smale Birkhoff theorem and the Melnikov method for homoclinic orbits The text contains almost three hundred exercises Additionally the use of mathematical software systems is incorporated throughout showing how they can help in the study of differential equations

Introduction to Nonlinear Differential and Integral Equations Harold Thayer Davis, 1960

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