

Sep 10, 2012

Mat 267

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Differential Equation: Equation in which the unknown is a function and we are given some relation between that function and its derivatives, all evaluated at the same point.

Example

1. $y' = y \Leftrightarrow \forall x, f'(x) = f(x)$

$y = e^x \rightarrow y = ce^x$

Initial condition: $y(0) = \frac{22}{7}$

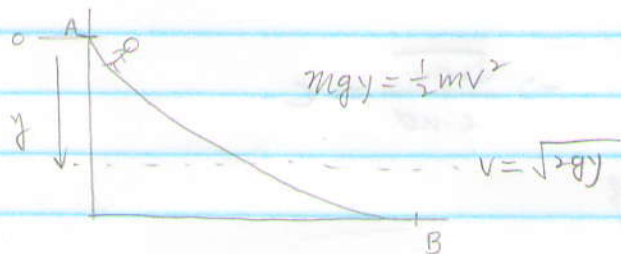
\rightarrow fixes the solution to be $y(x) = \frac{22}{7}e^x$

2. $y' = y + e^x$

$y = xe^x \rightarrow$ found a special solution. Are there more?

3. $3 + \frac{ye^{(y-y')^2}}{\cos(x+y')} = y''$

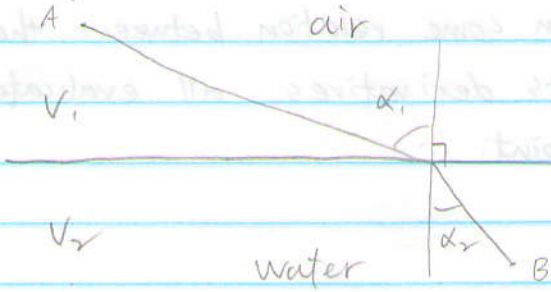
The Brachistochrone Problem



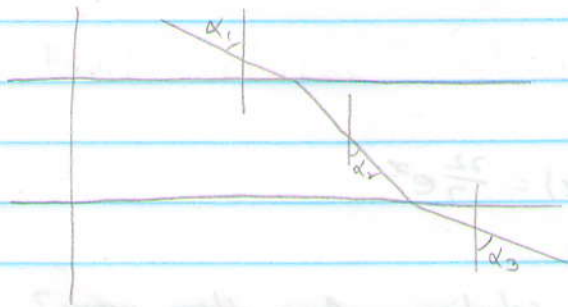
Fermat's Principle

When light travels from A to B, it picks the quickest route.

example (Snell's Law)



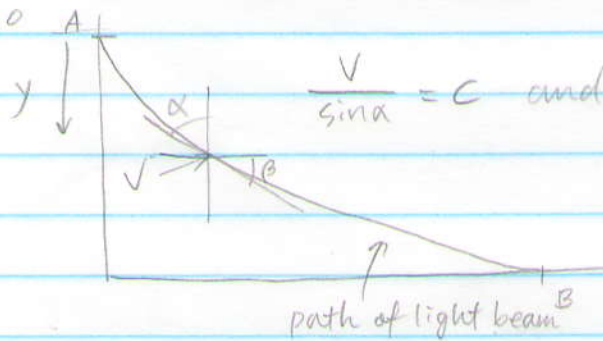
$$\frac{\sin \alpha_1}{\sin \alpha_2} = \frac{v_1}{v_2} \Leftrightarrow \frac{v_1}{\sin \alpha_1} = \frac{v_2}{\sin \alpha_2}$$



$$\frac{v_1}{\sin \alpha_1} = \frac{v_2}{\sin \alpha_2} = \frac{v_3}{\sin \alpha_3}$$

$\frac{v}{\sin \alpha}$ is constant.

The Brachistochrone Problem



$$\frac{v}{\sin \alpha} = c \text{ and } v = \sqrt{2gy} \Rightarrow \frac{\sqrt{2gy}}{\sin \alpha} = c$$

$$y' = \tan \beta$$

$$\frac{1}{\cos^2 \beta} = \frac{\sin^2 \beta + \cos^2 \beta}{\cos^2 \beta} = \tan^2 \beta + 1 \Rightarrow \cos^2 \beta = \frac{1}{1 + \tan^2 \beta}$$

$$\sin \alpha = \sin(90^\circ - \alpha) = \cos \beta = \frac{1}{\sqrt{1 + \tan^2 \beta}} = \frac{1}{\sqrt{1 + y'^2}}$$

$$\Rightarrow \text{Need to solve } \frac{\sqrt{2gy}}{\sqrt{1+y'^2}} = c \Leftrightarrow \boxed{y \cdot (1+y'^2) = d}$$