

Example 1: Differentiate each of the following:

(a) $y = 3x^2 - 5x + 8$

(b) $y = x^2 e^x$

(c) $y = \ln x / x$

(d) $y = (x^3 + x - 1)^4$

(e) $y = \sqrt{x^2 + 1}$

(f) $y = \sin(x^2)$

(g) $y = \sin^2 x$

(h) $y = e^{\tan x}$

REVIEW AND INTRODUCTION

The **second partial derivatives** of f come in four types:

- Differentiate f with respect to x twice.
(That is, differentiate f with respect to x ;
then differentiate the result with respect
to x again.)

Notation

$$\frac{\partial^2 f}{\partial x^2} \quad \text{or} \quad f_{xx}$$

- Differentiate f with respect to y twice.
(That is, differentiate f with respect to y ;
then differentiate the result with respect
to y again.)

$$\frac{\partial^2 f}{\partial y^2} \quad \text{or} \quad f_{yy}$$

Techniques of Indefinite Integration

Integration by substitution. This section opens with integration by **substitution**, the most widely used integration technique, illustrated by several examples. The idea is simple: Simplify an integral by letting a single symbol (say the letter u) stand for some complicated expression in the integrand. If the differential of u is left over in the integrand, the process will be a success.

Differential equations are among the linchpins of modern mathematics which, along with **matrices**, are essential for analyzing and solving **complex problems in engineering**. The emergence of low-cost, high-speed computers has spawned new techniques for solving differential equations, which allows problem solvers to model and solve complex problems based on **systems of differential equations**.

Differential Equations: Basic Definitions

If there is **more than one independent variable** and **partial derivatives** appear in the equation, the equation is called a **partial differential equation**. Some common examples are the heat equation

$$k \frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}, \quad (3)$$

the wave equation

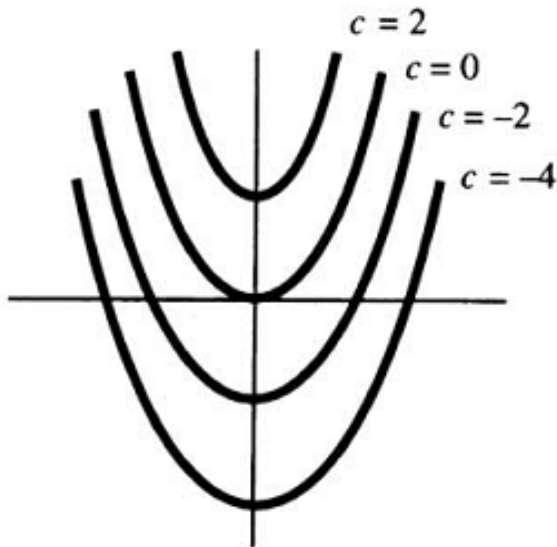
$$\frac{1}{c^2} \frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2}, \quad (4)$$

the laplace's equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0. \quad (5)$$

It is obvious in these cases which is the dependent variable and which are the independent variables.

Differential Equations: Basic Definitions



Separable Equations

and the integral of the right-hand side is evaluated using integration by parts:

$$\begin{aligned}\int -x \cos x \, dx &= -\int x \cos x \, dx \\ &= -[x \sin x - \int \sin x \, dx] \\ &= -(x \sin x + \cos x + c)\end{aligned}$$

The solution of the differential equation is therefore

$$\cos y = x \sin x + \cos x + c \quad \blacksquare$$