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Our understanding of the fundamental processes of the natural world is based to a large extent on partial differential equations.

Examples are the vibrations of solids, the flow of fluids, the diffusion of chemicals, the spread of heat, the structure of molecules, the interactions of photons and electrons, and the radiation of

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$$d^2y/dx^2 = r^2 e^{rx}.$$

Substitute these into the
equation above: $r^2 e^{rx}$
 $+ r e^{rx} - 6 e^{rx} = 0.$

Simplify: $e^{rx}(r^2 + r - 6)$
 $= 0. r^2 + r - 6 = 0.$

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We have reduced the differential equation to an ordinary quadratic equation! This quadratic equation is given the special name of characteristic equation.

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MATH

An n th order linear difference equation is one that can be written

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in terms of parameters

a_1, \dots, a_n and b as $y_{t+n} = a_1 y_{t+n-1} + a_2 y_{t+n-2} + \dots + a_n y_t + b$.

$\{\displaystyle y_{$

$t+n\} = a_{1} y_{$

$t+n-1\} + \cdots + a_{$

$n\} y_{t} + b.$ The

equation is called

homogeneous if $b = 0$

and nonhomogeneous if

$b \neq 0$.

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$$y'' + 6y' = 0.$$

$$4y'' - 6y' + 7y = 0.$$

$$4y'' - 6y' + 7y = 0. \quad y'' - 4y' - 12y = 3e^{5x}$$

$$\{5x\}. \quad y'' - 4y'$$

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In this chapter we will
study ordinary
differential equations of
the standard form
below, known as the
second order linear
equations: $y'' + p(t)y' + q(t)y = g(t)$.

Homogeneous

Equations: If $g(t) = 0$,

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then the equation above becomes. $y'' + p(t)y' + q(t)y = 0$. It is called a homogeneous equation.

With
Second Order Linear
Differential Equations
A linear second-order
difference equation with
constant coefficients is a
second-order difference
equation that may be
written in the form.

$$x_{t+2} + ax_{t+1} + bx_t =$$

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ct, where a, b, and ct for each value of t, are numbers. The equation is homogeneous if $ct = 0$ for all t .

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