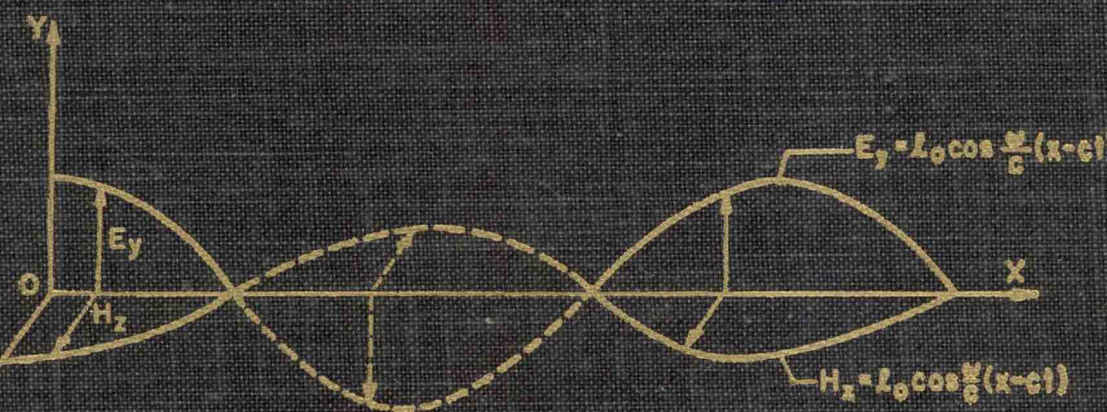


DIFFERENTIAL EQUATIONS AND APPLICATIONS

J. B. SCARBOROUGH



DIFFERENTIAL EQUATIONS AND APPLICATIONS

*for Students of
Mathematics, Physics, and Engineering*

BY

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PREFACE

Differential equations have long been recognized as one of the most powerful instruments for the investigation of natural phenomena. During and after a first course in them, however, the average student fails to realize their power and utility in bringing to light the hidden laws operating in the physical world. The writer thinks that a greater realization of the power and utility of differential equations would result if a course in them included more applications and in greater variety, devoted more time to the derivation of the equations, and put more emphasis on the interpretation of the solutions.

The chief aim of the present book is to show how differential equations arise, how to solve them in the most direct manner, and what the solutions mean or imply. An additional aim is to exhibit the power and utility of differential equations by showing the student what they can do. In the attempt to accomplish these aims, all differential equations in the applications are, with two or three exceptions, derived *ab initio* from fundamental principles or from known physical laws; they are derived and solved in *literal form*; and the solutions in most cases are interpreted and discussed as to their meaning and implications. This procedure shows the student how differential equations come about and what their solutions tell about the phenomenon in question.

Because of the large number and variety of applications, it has been thought best to separate the book into two parts, the first part dealing with the solution of differential equations and the second dealing with applications. Although the second part fills the greater number of pages, the first part contains an adequate treatment of all the methods and processes needed in the applications. When used as a textbook, the teacher may use such topics and problems from each part as best suits his purposes.

In Part I, I have attempted to give a clear and sufficient treatment of what I consider the best methods of solving the types of equations that arise in the applications. Special attention has been given to linear equations with constant coefficients because of their great importance in applied mathematics. Because I think the method of undetermined coefficients and the method of Laplace transforms are the best methods of solving the vast majority of such equations, I have taken special pains to explain the former method with unusual thoroughness and have explained the latter method sufficiently for the applications in this book. Many of the equations in Part II are solved by both methods for comparison. To facilitate the use of Laplace transforms I have appended short tables of direct and inverse transforms at the end of the book.

Certain types of differential equations with variable coefficients are of scarcely less importance than those with constant coefficients. I have therefore given a fairly extensive treatment of such equations in Chapter III.

Although the chapter on partial differential equations is not long, it treats in sufficient detail the types of equations that are of most importance in physics and engineering.

In recent years the subject of Fourier's Series has become an important item in the educational equipment of engineers. That subject has therefore been given an adequate treatment in Chapter V.

The problems and topics treated in Part II have been selected because of their interest, instructive value, practical importance, or for all of these reasons. Some of them are above the elementary level, but they have all been brought within the easy understanding of students who have had the usual college course in physics and a first course in calculus. An effort has been made to give all the whys and wherefores pertaining to each problem or topic. The large number and wide variety of applications should give the instructor considerable latitude in the selection of problems to suit the needs and interests of his students.

In the applications of differential equations to natural phenomena, it is sometimes necessary to make legitimate approximations in the derivation of the equations or in their solution. When such approximations have been made, I have tried in all cases to justify them by showing their nature and magnitude, in order that the student may have confidence in the soundness of the results obtained.

The many solved problems enable the student to see how initial and boundary conditions are used to determine constants of integration under a variety of conditions. They also exhibit certain techniques that must sometimes be used in applied problems.

Numerical examples are included here and there to add interest, to illustrate the use of literal results, and to show the magnitudes of the quantities involved.

J. B. SCARBOROUGH

December, 1964

Suggestions to Teachers

When this book is used as a textbook, some teachers may prefer to take the applications in Part II along with the text material of Part I. In that case the following suggestions are offered:

Chapters VI-X (except Arts. 68-69) can be studied after Chapter I is finished; Chapters XI (except Arts. 82-84) and XIII can be studied after Chapter II is finished; Chapters XVI, XVIII, XX, and XXI can also be studied after Chapter II is finished; Arts. 68-69, 82-84, and Chapters XII, XIV, XV, and XVII can be studied after Chapters III and IV are finished. Chapter XIX should be taken after Chapter V is finished.

CONTENTS

PART I

SOLUTION OF DIFFERENTIAL EQUATIONS

CHAPTER I

DIFFERENTIAL EQUATIONS OF THE FIRST ORDER. SPECIAL EQUATIONS OF THE SECOND AND HIGHER ORDERS

Article	Page
1. Definitions and preliminary statements	3
A. EQUATIONS OF THE FIRST ORDER	
2. Equations in which the variables can be separated	5
3. Homogeneous equations	7
4. Exact differential equations	8
5. Linear equations	14
6. Bernoulli's equation	16
B. SPECIAL EQUATIONS OF THE SECOND AND HIGHER ORDERS	
7. Equations of type $d^n y/dx^n = f(x)$	17
8. Equations of type $d^2 y/dx^2 = f(y)$	18
9. Equations with dependent variable absent	20
10. Equations with independent variable absent	21

CHAPTER II

LINEAR DIFFERENTIAL EQUATIONS WITH CONSTANT COEFFICIENTS

11. The general equation. Method of solution	23
A. LINEAR EQUATIONS WITH $X = 0$	
12. Roots of auxiliary equation real and unequal	24
13. Roots of auxiliary equation complex	25
14. Roots of auxiliary equation equal and either real or complex	27
B. LINEAR EQUATIONS WITH $X \neq 0$	
15. The method of undetermined coefficients	31
16. A more general method of finding a particular integral	38
16A. The method of variation of parameters	41

Article	Page
17. Simultaneous differential equations.	45

C. SOLUTION BY LAPLACE TRANSFORMS

18. The Laplace transformation and some of its properties.	48
19. Application of Laplace transforms to the solution of linear differential equations with constant coefficients.	53

CHAPTER III

EQUATIONS WITH VARIABLE COEFFICIENTS

20. Euler's equation.	58
21. Integration in series.	61
22. Bessel's equation.	65
23. Legendre's equation.	69
24. Legendre's polynomials.	72
25. Reciprocal distance in terms of Legendre polynomials.	75
26. Solution by Taylor's series.	78
27. Mathieu's equation.	80
28. Existence of a solution.	84
29. Numerical solution of a differential equation.	88
30. Graphical solution of a differential equation.	92

CHAPTER IV

PARTIAL DIFFERENTIAL EQUATIONS

31. Introduction.	95
32. Linear partial differential equations of the first order.	95
33. Homogeneous equations with constant coefficients. Solution by exponential method.	100
34. Homogeneous equations, continued. Solution by separation of variables.	103
35. Linear homogeneous equations with variable coefficients.	109

CHAPTER V

FOURIER'S SERIES

36. Finite discontinuities of a function.	112
37. Fourier's series—general type.	112
38. Even and odd functions. Sine and cosine series.	122
39. Fourier expansions over any finite interval.	125

Article	Page
40. Other forms of Fourier series	128
41. Differentiation and integration of Fourier series.	130

PART II

APPLICATIONS OF DIFFERENTIAL EQUATIONS

CHAPTER VI

APPLICATIONS OF SIMPLE FIRST-ORDER EQUATIONS

42. The investigation of natural phenomena by means of differential equations	137
43. Time required for emptying a vessel containing a liquid	137
44. Rods and piers of uniform strength	142
45. Growth on finite resources	145
46. Electric circuits containing resistance and inductance	148

CHAPTER VII

CATENARIES

47. The common catenary	153
48. The suspension bridge	156
49. The transformed catenary	157
50. The catenary of equal strength	159
51. The elastic catenary	161

CHAPTER VIII

AIR RESISTANCE

52. Limiting velocity of a falling body	164
53. Fall of a parachute	166
54. Body projected vertically upward	168
55. Landing of airplanes	171

CHAPTER IX

FLIGHT OF PROJECTILES AND ROCKETS

56. Horizontal flight of projectiles	174
57. Depth of penetration of spherical shot	177

Article	Page
58. Flight of projectiles fired at any angle.....	178
59. Rocket flight.....	183
60. Path of a long-range and high-altitude rocket.....	187

CHAPTER X

ELASTIC DEFORMATION OF BEAMS, COLUMNS, AND CIRCULAR PLATES

61. Differential equation of the elastic curve of a beam.....	193
62. Elastic curve of a simply-supported beam.....	197
63. Elastic curve of a cantilever beam.....	199
64. Beam with one end fixed and the other propped.....	200
65. Beam with both ends fixed.....	202
66. Slender vertical rod clamped at lower end.....	204
67. Uniformly loaded beam subjected to horizontal thrust.....	205
68. Bulging of a circular plate under uniformly distributed normal pressure.....	208
69. Bulging of a circular plate under a concentrated load at the center.....	212

CHAPTER XI

MECHANICAL VIBRATIONS

70. Simple harmonic motion.....	216
71. Rotation of a rigid body about a fixed axis.....	217
72. The compound pendulum.....	219
73. The torsion pendulum.....	223
74. The horizontal pendulum.....	225
75. The bifilar pendulum.....	229
76. Slender rod balanced on a rough cylinder.....	231
77. Weight suspended by a coiled spring.....	233
78. Damped vibrations.....	234
79. Forced vibrations with period of external force different from natural vibration period of body.....	238
80. Forced vibrations with period of external force the same as that of body. Resonance.....	240
81. Suspended weight subjected to damping force and periodic ex- ternal force. Resonance.....	242
82. Transverse vibration of a stretched string.....	246
83. Discussion of the wave equation. Nodes and standing waves....	251
84. Vibration of a rectangular membrane.....	253

CHAPTER XII

HEAT CONDUCTION IN SOLIDS

85. Steady one-dimensional flow of heat.....	259
86. Variable flow of heat in one or more dimensions.....	261
87. Periodic flow of heat in one dimension.....	266

CHAPTER XIII

ELECTRIC CIRCUITS

88. Charging a condenser under constant e.m.f.....	270
89. Discharging a condenser.....	278
90. Series circuit subjected to harmonic e.m.f. Reactance, impedance, and resonance.....	285
91. Series circuit subjected to any applied e.m.f.....	289

CHAPTER XIV

ROLLING AND HEAVING OF SHIPS

92. Rolling of a ship in still water.....	292
93. Heaving of a ship.....	293
94. Rolling of a ship among waves.....	295
95. Synchronous rolling.....	302

CHAPTER XV

APPLICATIONS OF EQUATIONS OF THE FOURTH ORDER

96. Relation between bending moment and running load in straight beams.....	305
---	-----

A. VIBRATION OF BEAMS OF UNIFORM CROSS SECTION

97. Theory and fundamental equation.....	306
98. Simply-supported beams.....	308
99. Cantilever beams.....	310
100. Beams with both ends fixed.....	312

B. WHIRLING OF SHAFTS

101. Theory and fundamental equation.....	313
102. Shaft mounted on springs.....	315
103. Shaft with fixed bearings.....	315

Article	Page
---------	------

CHAPTER XVI

APPLICATIONS OF SIMULTANEOUS EQUATIONS—COUPLED
MECHANICAL AND ELECTRICAL SYSTEMS

104. Leaky transmission line.....	318
-----------------------------------	-----

A. COUPLED MECHANICAL SYSTEMS

105. Two masses on a smooth horizontal plane.....	320
106. Two weights suspended by springs.....	323

B. INDUCTIVELY COUPLED ELECTRIC CIRCUITS—TRANSFORMERS

107. Differential equations of the transformer.....	327
108. The simple transformer (no condensers).....	327
109. Transformer with negligible resistance and applied harmonic e.m.f.....	329
110. General equations of any transformer and with any applied e.m.f.....	333
111. Solution of the general equations when the applied e.m.f. is harmonic.....	334
112. The oscillation transformer.....	339

CHAPTER XVII

ELECTRIC WAVES—ALONG WIRES AND IN SPACE

113. Flow of electricity in long transmission lines and cables. The telegraph equations.....	348
114. The distortionless telephone line.....	355
115. Electric waves on wires of negligible resistance.....	359
116. Flow of electricity in a line of length l	361
117. Vector products.....	362
118. Maxwell's equations for a homogeneous isotropic dielectric....	366
119. Plane electromagnetic waves.....	367

CHAPTER XVIII

ASTRONOMICAL PROBLEMS

120. Central forces.....	375
121. Radial and transverse acceleration.....	375
122. Orbit of a planet.....	376
123. Kepler's laws of planetary motion.....	381
124. Path of a body falling toward the sun from outer space.....	382

Article	Page
125. Speed of a meteorite falling to the earth	383
126. The problem of two bodies	384
127. Motion of the center of mass of n bodies	394

CHAPTER XIX

BOUNDARY-VALUE PROBLEMS

128. Introduction	397
-----------------------------	-----

A. APPLICATIONS OF FOURIER SERIES

129. The problem of the vibrating string	397
130. Transverse vibration of beams	399
131. Heat flow with boundary conditions	401
132. Flow of electricity in a cable	411

B. APPLICATIONS OF LEGENDRE POLYNOMIALS

133. Potential and the solution of the potential equation	414
134. Potential of solids of revolution	419
135. Representation of arbitrary functions by Legendre polynomials	426

CHAPTER XX

THE DOUBLE PENDULUM. LAGRANGE'S EQUATIONS

136. The double pendulum	435
137. Lagrange's equations	435
138. Double pendulum consisting of two simple pendulums	441
139. The problem of the silent bell	447
140. Double pendulum consisting of a rigid bar swinging from a flexible cord	451

CHAPTER XXI

THE FOUCAULT PENDULUM

141. Introduction	453
142. Relative acceleration	453
143. Motion relative to the surface of the earth	456
144. Differential equations of motion of the pendulum	456
145. Solution of the differential equations	459
146. Geometrical aspects of the motion. Projected path on a horizontal plane	462

Article	Page
---------	------

APPENDIX

TABLES OF LAPLACE TRANSFORMS

A. Direct Transforms.....	469
B. Inverse Transforms.....	470

PART I
SOLUTION OF DIFFERENTIAL EQUATIONS

CHAPTER I

EQUATIONS OF THE FIRST ORDER. SPECIAL EQUATIONS
OF THE SECOND AND HIGHER ORDERS

1. Definitions and Preliminary Statements. A *differential equation* is an equation that involves derivatives or differentials. Thus the following are differential equations of several types:

$$(1) \quad \frac{dy}{dx} + 3y \tan x = 0$$

$$(2) \quad \frac{d^2x}{dt^2} + 3 \frac{dx}{dt} + 2x = \sin t$$

$$(3) \quad y \frac{dy}{dx} - 2x \left(\frac{dy}{dx} \right)^2 - xy \left(\frac{d^2y}{dx^2} \right)^2 = e^{2x}$$

$$(4) \quad y^2 \frac{\partial z}{\partial x} - ay \frac{\partial z}{\partial y} = bxz$$

$$(5) \quad \frac{\partial^2 z}{\partial x^2} = k^2 \frac{\partial^2 z}{\partial t^2}$$

An *ordinary* differential equation is a differential equation involving only one independent variable. Thus (1), (2), and (3) above are ordinary differential equations.

A *partial* differential equation is a differential equation that involves two or more independent variables, as (4) and (5) above.

The *order* of a differential equation is the order of the highest derivative in it. Thus, in the above list (1) is of the first order and all the others are of the second order.

The *degree* of a differential equation is the degree of the highest-order derivative appearing in it when the equation is free from radicals. In the above list (3) is of the second degree, while all the others are of the first degree.

A differential equation in which the dependent variable and all its derivatives are of the first degree and none multiplied together is called a *linear* equation. Stated otherwise, a differential equation is linear if it is linear in the dependent variable and all its derivatives.

A partial differential equation of the *first order* is defined to be linear if the partial derivatives are of the first degree and the dependent variable is of any degree and occurs in any manner (see Art. 32).

In the above list of equations all except (3) are linear.

To *solve* a differential equation is to integrate it in some manner and thereby obtain an equation which does not contain derivatives. The *solution* of a differential equation is thus any value of the function which satisfies the given equation.

Only a few simple differential equations can be integrated directly. The solutions of most equations must be found by indirect methods, each type having its own method of solution. In order to solve differential equations with the least amount of labor, the student must be able to recognize each of the several types and recall the proper method of solving it.

The number of differential equations which can be integrated in exact, finite form is very limited. When no exact, finite solution can be found, the solution must be expressed as a power series or else tabulated step by step by numerical processes.

The student will recall from calculus that, except in the case of definite integrals, it was necessary to add a constant of integration each time an integration was performed. The same is true in the integration of differential equations. Hence we may infer that the solution of a second-order ordinary differential equation, for example, will contain two constants of integration, since the equivalent of two integrations must be performed in solving the equation. It is proved in works dealing with the theory of differential equations that the *general* and *complete* solution of an ordinary differential equation of the n th order must contain n arbitrary constants of integration, and no more.

A *particular solution* of a differential equation is any solution which can be obtained from the general solution by assigning fixed values to some or all of the arbitrary constants in the latter.

A third kind of solution of a differential equation is the *singular solution*. It contains no arbitrary constants and cannot be derived from the general solution by assigning fixed values to the constants in that solution. Singular solutions will not be considered in this book.

Since every solution of a differential equation must satisfy the given equation, it is usually an easy matter to check the correctness of a solution by substituting it into the given differential equation. Such a check should be made in any case of importance, or whenever there is any doubt as to the correctness of a solution.

As an example of such a check, we will show that

$$(a) \quad y = c_1 x^3 + c_2 + c_3 \ln x$$

is a solution of the differential equation

$$(b) \quad x^2 \frac{d^3 y}{dx^3} - 2 \frac{dy}{dx} = 0$$