

Order of the differential equation : order of highest derivative

e.g $\frac{dx}{dt} \dots = 1^{\text{st}}$ order

$\frac{dx}{dy} \dots = 1^{\text{st}}$ order

$\frac{d^2y}{dx^2} \dots = 2^{\text{nd}}$ order

$\frac{dy}{dx} + \frac{d^3y}{dx^3} + \frac{d^2y}{dx^2} \dots = 3^{\text{rd}}$ order etc.

- the order tells us the number of constants of integration
↳ number of initial conditions needed to find solution

All differential operators count as linear terms with respect to the dependent variable

$$\frac{dx}{dt}, \frac{d^2x}{dt^2}, \frac{d^3x}{dt^3}$$

all linear in x

Linearity : important as linear equations easier to solve

ODE linear if dependent variables & its derivatives do not appear as products, raised to powers, or as part of non-linear functions

↳ trig, exp. etc

e.g

$\frac{dy}{dx} + 5y = \cos t \rightarrow$ linear (cos w/r to t not the dependent variable, x)

$\frac{d^2y}{dt^2} + 2\frac{dy}{dt} - y = 0 \rightarrow$ linear

$\frac{dy}{dt} + 5y + \cos y = 0 \rightarrow$ non-linear (cos w/r to dependent y)

$\frac{dy}{dt} - 6y\frac{dy}{dt} = 2t \rightarrow$ non linear ($6y \times \frac{dy}{dt} =$ linear \times linear $=$ non linear)

$\frac{d^2y}{dt^2} + 2t^3\frac{dy}{dx} = 5ty + t^2 \rightarrow$ linear (although t is non-linear, y is the dependent variable)

Homogeneity : we write ODEs with all terms involving the dependent variable on the left side.

- Homogenous if right side is 0
- Non-homogenous otherwise

e.g

$$\frac{dy}{dt} + 5y = \cos t \quad \longrightarrow \quad \text{linear, non-homogenous}$$

$$2y \frac{dy}{dt} - \frac{d^2y}{dt^2} - y = 0 \quad \longrightarrow \quad \text{non-linear, homogenous}$$