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### **4.1 Preliminary Theory (nth order linear differential equations)**

ential equation, or just differential equation, is another type of equation where the unknown is not a number, but a function. We call the unknown function  $x(t)$  and think of it as a function of time  $t$ . Simply, a differential equation is an equation that relates the unknown function to some of its derivatives, which, of course, are not known ...

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For example the existence and uniqueness theorem for first order equations, is sketched very clearly in appendix E to chapter 6, with the usual Picard fix point proof, and the linear independence of exponential solutions for differential equations, is given as an exercise.

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is a second-order ordinary differential equation. In Example 1, the first and third equations in (2) are first-order ODEs, whereas in (3) the first two equations are second-order PDEs. First-order ordinary differential equations are occasionally written in differential form  $M(x,y)dx + N(x,y)dy = 0$ . For example, if we assume that

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**REVIEW OF DIFFERENTIATION - Instructor websites**

Differential equations are described by their order, determined by the term with the highest derivatives. An equation containing only first derivatives is a first-order differential equation, an equation containing the second derivative is a second-order differential equation, and so on.

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