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The resulting differential equation is $dS/dt = rS + k$, (7.2) which can be solved with the initial condition $S(0) = S_0$, where S_0 is the initial capital. The differential equation is linear and the standard form is $dS/dt - rS = k$, so that the integrating factor is given by $m(t) = e^{-rt}$. The solution is therefore $S(t) = e^{rt} (S_0 + k \int_0^t e^{-rs} ds)$.

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simultaneous equations. Subsequent chapters explore the method of solution by infinite series, special functions of mathematical physics, the solution of partial differential equations, numerical methods of solution ...

Differential Equations for Engineers and Scientists

A differential equation is an equation for a function with one or more of its derivatives. We introduce differential equations and classify them. We then learn about the Euler method for numerically solving a first-order ordinary differential equation (ode). Then we learn analytical methods for solving separable and linear first-order odes.

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mass system of figure 1: $x=f(t)$ is the unknown function of motion of the mass according to time t (independent variable)

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Most physical phenomena, whether in the domain of fluid dynamics, electricity, magnetism, mechanics, optics, or heat flow, can be described in general by partial differential equations. Indeed, such equations are crucial to mathematical physics. Although simplifications can be made

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that reduce these equations to ordinary differential equations, nevertheless the complete description of physical systems resides in the general area of partial differential equations.

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