

Chemistry BC3252y  
Problem Session 1  
Monday, September 10, 2007

Partial Derivatives  
Differential Equations (set 0)

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## Calculus: Partial derivatives

### Single variable calculus

$y = y(x)$ , derivative is  $dy/dx$

$dy/dx$  is the **slope** of the function  $y(x)$

e.g. if  $y = a + bx + cx^2 + k \ln x$ ,

then  $dy/dx = b + 2cx + k/x$

(learn basics; use tables if you forget)

### More variables

$z = z(x, y)$ : what is the slope?

depends on **direction!**

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## Calculus: Partial derivatives

$z = z(x, y)$ : what is the slope?

Specify direction: derivative **with respect to  $y$  along the direction of constant  $x$**

slope =  $(\partial z / \partial y)_x$

Mathematically, just **treat  $x$  as a constant**

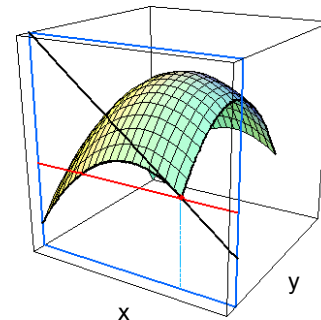
If  $z = axy + by^2$

then  $(\partial z / \partial y)_x = ax + 2by$

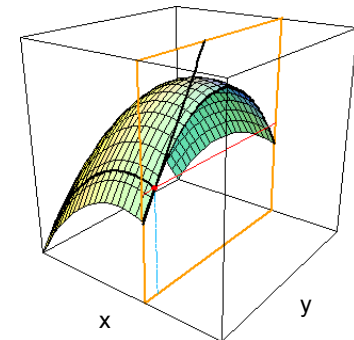
and  $(\partial z / \partial x)_y = ay$  [treating  $y$  as constant]

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## Calculus: Partial derivatives



$(\partial f / \partial x)_y$



$(\partial f / \partial y)_x$

figures from [www.usd.edu/.../Graphics15/Chapter15\\_3/Pdy.gif](http://www.usd.edu/.../Graphics15/Chapter15_3/Pdy.gif)

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## Calculus: derivatives to integrals

Suppose we know  $dy/dx$ . What is  $y(x)$ ?

If  $dy/dx = ax$ , then  $dy = ax \, dx$

Integrate both sides.

LHS:  $\int dy = y$     RHS:  $\int ax \, dx = \frac{1}{2}ax^2$

definite integral (with explicit limits)

$$y_2 - y_1 = \frac{1}{2}a(x_2^2 - x_1^2)$$

indefinite integral (include a constant)

$$y = \frac{1}{2}ax^2 + C$$

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## Calculus: Derivatives to integrals

Separate variables before integrating!

Anything involving  $y$  with  $dy$ ,  
anything involving  $x$  with  $dx$ .

Constants can be on either side.

Example:  $dy/dx = axy$

$$dy/y = ax \, dx \quad \rightarrow \quad \ln y = \frac{1}{2}ax^2 + c$$

$$\rightarrow \quad y = e^{\frac{1}{2}ax^2 + c}$$

**Check:** If  $y = e^{\frac{1}{2}ax^2 + c}$  What is  $dy/dx$ ?

$$dy/dx = (e^{\frac{1}{2}ax^2 + c})(\frac{1}{2}a[2x]) = axy \quad \text{ok!}$$

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## Calculus: Differential equations

$dy = ax \, dx$  is a **differential equation**:  
an equation involving differentials.

Differential: infinitesimal quantity

Every term in such equations must  
include a differential:

$$dz = A \, dx + B \, dy$$

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## The Classical Wave Equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{v^2} \frac{\partial^2 u}{\partial t^2}$$

Second order partial differential equation

Describes function  $u(x,t)$

$x$  = distance and  $t$  = time

What are units on  $v$ ?

Use dimensional analysis!

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## The Classical Wave Equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{v^2} \frac{\partial^2 u}{\partial t^2}$$

Separating variables:

Can a product form  $u(x,t) = X(x)T(t)$  work?

Substitute and see!

(Might there be other forms? Yes...

but we are looking for any solution.)

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## The Classical Wave Equation

$$\frac{1}{X(x)} \frac{\partial^2 X}{\partial x^2} = \frac{1}{v^2} \frac{1}{T(t)} \frac{\partial^2 T}{\partial t^2}$$

Everything on left depends on x; true for all x  
Everything on right depends on t, true for all t  
(v is a constant)

The ONLY way this equation can be correct  
for ALL (x, t) is that each side is equal to a  
constant!

So set each side equal to some constant k:  
now have *separate equations* in x and t.

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## The Classical Wave Equation

$$\frac{d^2 X}{dx^2} = k X$$

No longer curly d's.

If  $X_1$  and  $X_2$  are solutions, then

$X_3 = c_1 X_1 + c_2 X_2$  is also a solution.

Verify by substitution.

Important general result!

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## The Classical Wave Equation

$$\frac{d^2 X}{dx^2} = k X$$

What must X(x) look like?

LHS = curvature

Suppose  $k < 0$ .

Then when  $X > 0$ , curves down,

when  $X < 0$ , curves up.

always curves back towards the x axis.

What are units on k?

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## The Classical Wave Equation

$$\frac{d^2 X}{dx^2} = -\frac{1}{L^2} X$$

L is a length.

Verify that  $X = A \sin(x/L + a)$  is a solution.

Two arbitrary constants A, a:

Always have two arbitrary constants in the general solution to a second order differential equation.

Boundary conditions will tell us what they are.

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## The Classical Wave Equation

$$\frac{d^2 X}{dx^2} = k X$$

Suppose  $k > 0$ .

Then when  $X < 0$ ,  $X(x)$  curves up,

when  $X > 0$   $X(x)$  curves down

(curvature away from axis).

Suppose  $X=1$  when  $x=0$ ;

what does  $X(x)$  look like?

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## The Classical Wave Equation

$$\frac{d^2 X}{dx^2} = k X$$

Verify that  $X(x) = D \exp(-\frac{1}{2}kx + d)$  is a solution

Please read the rest on the answers to this problem set, posted on Courseworks.

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