

$$\dot{x}(t) = x'(t) = \frac{dx(t)}{dt} = \underline{f(x(t), t)}$$

①

$$\dot{x} = f(x, t)$$

~~An.~~ An. Soln of ODE $x(t)$

eg. $\dot{x} = -3 \cdot x$ $x_1 = e^{-3t}$

↓

$\dot{x}_1 = -3e^{-3t}$

$$-3e^{-3t} = -3e^{-3t}$$

$$1 = 1$$

$$x_2 = 10 \cdot e^{-3t} \Rightarrow \dot{x}_2 = -30e^{-3t}$$

$$-30e^{-3t} = -3 \cdot 10e^{-3t}$$

• x_1, x_2 are solns of $\dot{x} = -3x$

• Int. # of soln.

ODE + I.C. = I.V.P.

②

$$\dot{x} = -3x, x_0 = 1$$

$$x_1 = e^{-3t} \Rightarrow x_1(0) = e^0 = 1. \Rightarrow \text{sols to IVP}$$

$$x_2 = 10 e^{-3t} \Rightarrow x_2(0) = 10 \neq 1 \Rightarrow \text{Not a sol}$$

1st order Linear ODE

$$a(t) \dot{x} + b x(t) = c(t)$$

$$a \cdot \dot{x} + b x = c$$

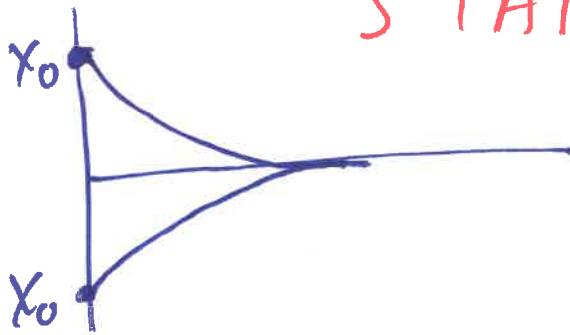
$$\dot{x} + kx = u \quad k = b/a, \quad u = c/a.$$

↓ I.F

$$x(t) = e^{-kt} \cdot x_0 + e^{-kt} \cdot \int_0^t e^{kt_1} u(t_1) dt_1$$

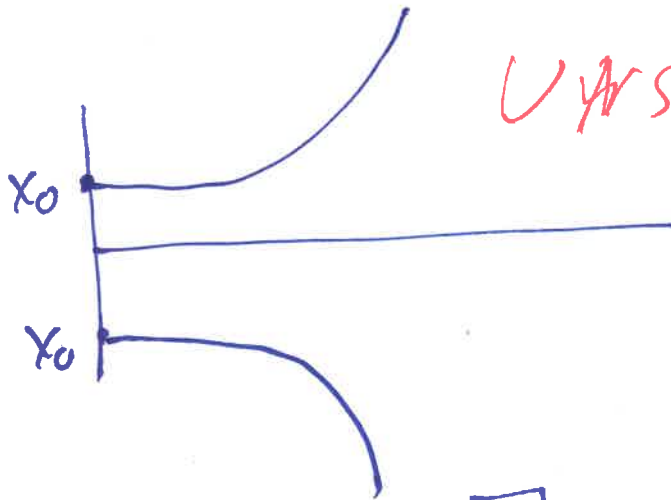
$$u=0 \quad x = e^{-k \cdot t} \cdot x_0$$

• $k > 0$



STABLE

• $k < 0$



UNSTABLE

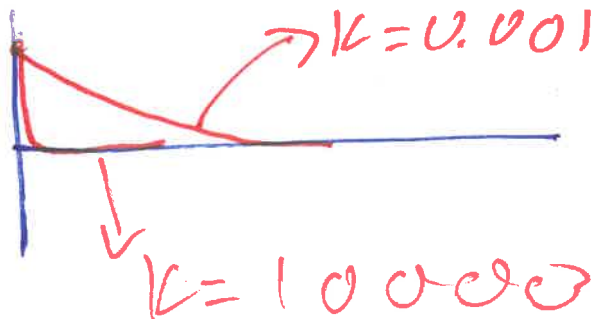
• $k > 0$

$$k_1 = 0.001$$

$$e^{-t}$$

$$k_2 = 1000000$$

$$e^{-t}$$



k <ul style="list-style-type: none"> → stability → speed 	$x_0 \rightarrow$ I.C.
	$u \rightarrow$ S.S.

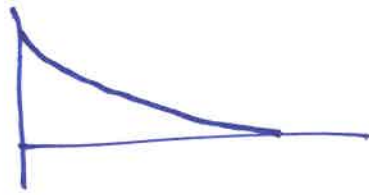
$$X = e^{-kt} \cdot X_0 + e^{kt} \cdot \int e^{kt} u(t) dt,$$

(4)

$$u = \text{const.}$$

$$X = \underbrace{e^{-kt} \cdot X_0}_{\text{decaying}} + \frac{u}{k} (1 - e^{-kt})$$

$$e^{kt}, k > 0$$



$$1 - e^{-kt}$$



$$\frac{u}{k} (1 - e^{-kt})$$

