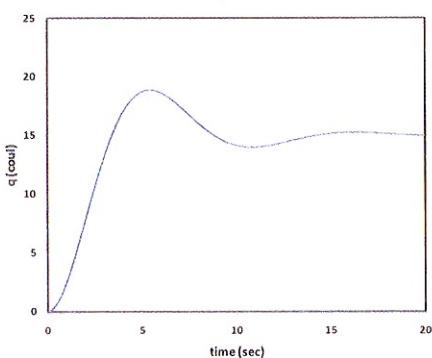
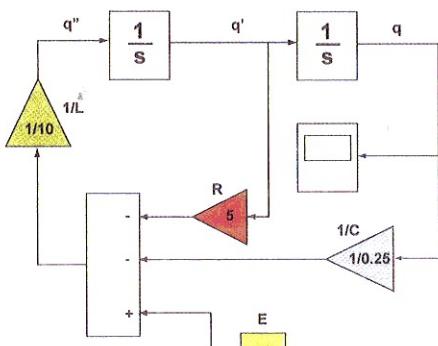


$$L \frac{d^2q}{dt^2} + R \frac{dq}{dt} + \frac{q}{C} = E$$



# A First Course in Differential Equations, Modeling, and Simulation

Carlos A. Smith  
Scott W. Campbell

CRC Press  
Taylor & Francis Group

$$q = 15 - e^{-0.25t} \left\{ \frac{5\sqrt{15}}{3} \sin\left(\frac{3\sqrt{15}}{20}t\right) + 15 \cos\left(\frac{3\sqrt{15}}{20}t\right) \right\}$$

# *Contents*

Preface.....	xi
Authors .....	xiii
<b>1 Introduction .....</b>	<b>1</b>
1.1 An Introductory Example.....	1
1.2 Modeling .....	4
1.3 Differential Equations .....	5
1.4 Forcing Functions .....	9
1.5 Book Objectives .....	11
1.6 Summary.....	12
1.7 Problems.....	13
<b>2 Objects in a Gravitational Field.....</b>	<b>15</b>
2.1 An Example.....	15
2.2 Antidifferentiation: Technique for Solving First-Order Ordinary Differential Equations .....	17
2.3 Back to Section 2.1.....	18
2.4 Another Example .....	19
2.5 Separation of Variables: Technique for Solving First-Order Ordinary Differential Equations .....	21
2.6 Back to Section 2.4.....	21
2.7 Equations, Unknowns, and Degrees of Freedom.....	22
2.8 Summary.....	26
2.9 Problems.....	26
<b>3 Classical Solutions of Ordinary Linear Differential Equations .....</b>	<b>29</b>
3.1 Examples of Differential Equations.....	29
3.1.1 Mechanical Translational: Chapter 5 .....	29
3.1.2 Fluid System: Chapter 7 .....	30
3.1.3 Thermal System: Chapter 8 .....	31
3.1.4 Electrical Circuit: Chapter 9 .....	31
3.2 Definition of a Linear Differential Equation.....	32
3.3 Integrating Factor Method.....	34
3.3.1 Development of the Integrating Factor Method .....	36
3.4 Characteristic Equation.....	37
3.4.1 Qualitative Characteristic of System Response .....	38
3.5 Undetermined Coefficients.....	43
3.5.1 Multiple Forcing Functions .....	56
3.6 Response of First- and Second-Order Systems .....	56
3.6.1 First-Order Systems .....	57

3.6.1.1	Step Function Input.....	60
3.6.1.2	Sinusoidal Function Input.....	63
3.6.2	Second-Order Systems .....	64
3.6.2.1	Step Function Input.....	67
3.6.2.2	Sinusoidal Function Input.....	68
3.6.3	Underdamped Response .....	69
3.6.3.1	Period of Oscillation .....	69
3.6.3.2	Decay Ratio .....	70
3.6.3.3	Rise Time .....	70
3.6.3.4	Settling Time.....	71
3.6.3.5	Overshoot.....	71
3.7	Application of the Mathematics to Design.....	72
3.8	Summary .....	74
3.9	Problems.....	75
<b>4</b>	<b>Laplace Transforms .....</b>	<b>81</b>
4.1	Definition of the Laplace Transform .....	82
4.2	Properties and Theorems of the Laplace Transform .....	85
4.2.1	Linearity Property .....	86
4.2.2	Real Differentiation Theorem .....	86
4.2.3	Real Integration Theorem .....	87
4.2.4	Real Translation Theorem.....	88
4.2.5	Final Value Theorem .....	89
4.2.6	Complex Differentiation Theorem .....	89
4.2.7	Complex Translation Theorem .....	89
4.2.8	Initial Value Theorem.....	89
4.3	Solution of Differential Equations Using Laplace Transform .....	91
4.3.1	Inversion by Partial Fractions Expansion.....	93
4.3.1.1	Repeated Roots .....	96
4.3.1.2	Complex Roots.....	97
4.3.2	Handling Time Delays .....	111
4.4	Transfer Functions .....	114
4.5	Algebraic Manipulations Using Laplace Transforms .....	116
4.6	Deviation Variables.....	120
4.7	First- and Second-Order Systems .....	126
4.8	Summary .....	127
4.9	Problems.....	127
<b>5</b>	<b>Mechanical Systems: Translational .....</b>	<b>137</b>
5.1	Mechanical Law and Experimental Facts .....	137
5.1.1	Gravity Force .....	138
5.1.2	Springs.....	138
5.1.3	Damping Forces .....	140
5.1.4	Dashpots (Pistons or Dampers) .....	142
5.1.5	Ideal Pulley .....	142

5.2	Types of Systems .....	143
5.2.1	Undamped System.....	143
5.2.2	Damped System .....	145
5.3	D'Alembert's Principle and Free Body Diagrams .....	146
5.4	Additional Examples.....	150
5.5	Vertical Systems.....	159
5.6	Summary.....	163
5.7	Problems.....	163
<b>6</b>	<b>Mechanical Systems: Rotational .....</b>	<b>175</b>
6.1	Mechanical Law, Moment of Inertia, and Torque .....	175
6.1.1	Mass Moment of Inertia .....	177
6.1.2	Torque .....	178
6.2	Torsion Springs.....	182
6.3	Rotational Dampening .....	184
6.4	Gears .....	188
6.5	Systems with Rotational and Translational Elements .....	191
6.6	Summary.....	193
6.7	Problems.....	194
<b>7</b>	<b>Mass Balances .....</b>	<b>201</b>
7.1	Conservation of Mass .....	201
7.2	Flow Rates and Concentrations .....	204
7.3	Flow Element and Experimental Facts .....	205
7.4	Examples of Mass Balances .....	209
7.5	Summary.....	215
7.6	Problems.....	215
<b>8</b>	<b>Thermal Systems .....</b>	<b>223</b>
8.1	Conservation of Energy .....	223
8.2	Modes of Heat Transfer.....	224
8.3	Conduction.....	225
8.4	Convection .....	227
8.5	Conduction and Convection in Series.....	228
8.6	Accumulated or Stored Energy.....	230
8.7	Some Examples.....	231
8.8	Heat Transfer in a Flow System .....	240
8.9	Summary.....	244
8.10	Problems.....	245
<b>9</b>	<b>Electrical Systems .....</b>	<b>249</b>
9.1	Some Definitions and Conventions.....	249
9.2	Electrical Laws and Electrical Components.....	250
9.2.1	Initial Conditions in Electrical Systems.....	256
9.3	Examples of Electrical Circuits .....	257

9.4	Additional Examples .....	267
9.5	RC Circuits as Filters .....	278
9.5.1	High-Pass Filter .....	278
9.5.2	Low-Pass Filter .....	281
9.6	Summary .....	285
9.7	Problems .....	285
<b>10</b>	<b>Numerical Simulation .....</b>	<b>295</b>
10.1	Numerical Solution of Differential Equations .....	295
10.2	Euler's Method for First-Order Ordinary Differential Equations .....	296
10.3	Euler's Method for Second-Order Ordinary Differential Equations .....	298
10.4	Step Size .....	300
10.5	More Sophisticated Methods .....	301
10.6	Representation of Differential Equations by Block Diagrams ..	301
10.6.1	Basic Blocks .....	301
10.6.2	Guidelines for Constructing Block Diagrams .....	304
10.6.3	Some Additional Examples .....	306
10.6.4	Some Additional Source Blocks .....	309
10.6.4.1	Step Block .....	310
10.6.4.2	Sine Wave .....	310
10.7	Additional Examples .....	311
10.8	Summary .....	319
10.9	Problems .....	320
<b>Index .....</b>		<b>327</b>