

1.2 First order ordinary differential equations

1.2.1 General solution

Equation (1.1.10) is a typical first order ordinary differential equation (ODE). The stationary points of a general such ODE of the form $\dot{x} = F(x)$ are obtained by as solutions to $F(x^*) = 0$. To plot the trajectory of motion, starting from $x(t = 0) = x_0$, we can use the following procedure²

$$\frac{dx}{dt} = F(x), \quad \implies \quad \frac{dx}{F(x)} = dt, \quad \implies \quad t = \int_{x_0}^{x(t)} \frac{dx'}{F(x')}. \quad (1.2.3)$$

Assuming that we can evaluate the integral in the final expression, we still need to invert the result to obtain the explicit form of $x(t)$.

Let us redrive the solution for the decaying linear spring in Eq. (1.1.11), with $F(x) = -\gamma x$, noting:

$$t = \int_{x_0}^{x(t)} \frac{dx'}{(-\gamma x')} = -\frac{1}{\gamma} \ln \left(\frac{x(t)}{x_0} \right), \quad \implies \quad x(t) = x_0 e^{-\gamma t}, \quad (1.2.4)$$

as obtained in Eq. (1.1.15) by summing the Taylor series.

A slight variations is obtained by considering $F(x) = u - \gamma x$, starting from $x = 0$ and $t = 0$, in which case

$$t = \int_0^{x(t)} \frac{dx'}{(u - \gamma x')} = -\frac{1}{\gamma} \ln \left(\frac{u - \gamma x(t)}{u} \right), \quad \implies \quad x(t) = \frac{u}{\gamma} (1 - e^{-\gamma t}). \quad (1.2.5)$$

Once again, the coordinate approaches its equilibrium point, $x^* = u/\gamma$ (solution of $F(x^*) = 0$ exponentially. Indeed this solution is identical to the previous one, obtained by a shifting the variable x by $x^* = x_0$.

²To justify the first step in Eq. (1.2.3), recall that from the Taylor series

$$x(t + dt) = x(t) + \frac{dx}{dt} dt + \text{terms of order } dt^2 \text{ and higher.} \quad (1.2.1)$$

Thus to lowest order in dt as $dt \rightarrow 0$,

$$dx \equiv x(t + dt) - x(t) = dt \frac{dx}{dt} \quad \implies \quad dt = \frac{dx}{dx/dt}. \quad (1.2.2)$$