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In mathematics, in the field of

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differential equations, a boundary value problem is a differential equation together with a set of additional constraints, called the boundary conditions. A solution to a boundary value problem is a solution to the differential equation which also satisfies the boundary conditions. Boundary value problems arise in several branches of

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physics as any physical differential equation will have them. Problems involving the wave equation, such as the determination of nor

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calculus by Newton and Leibniz. In Chapter 2 of his 1671 work Methodus fluxionum et Serierum Infinitarum, Isaac Newton listed three kinds of differential equations: $y' = f(x, y)$, $y'' = f(x, y, y')$, and $y'' = f(x, y, y')$. In all these cases, y is an unknown function of x (or of t), and f is a given function. He solves these examples and ...

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Ordinary Differential Equations

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With boundary value problems we will have a differential equation and we will specify the function and/or derivatives at different points, which we'll call boundary values. For second order differential equations, which will be looking at pretty much exclusively here, any of the following can, and will, be

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used for boundary conditions.

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