

1.1 Some Basic Mathematical Models; Direction Fields

For #1-4, use this MATLAB code, changing S (dy/dt) and range of axes (meshgrid) as needed.

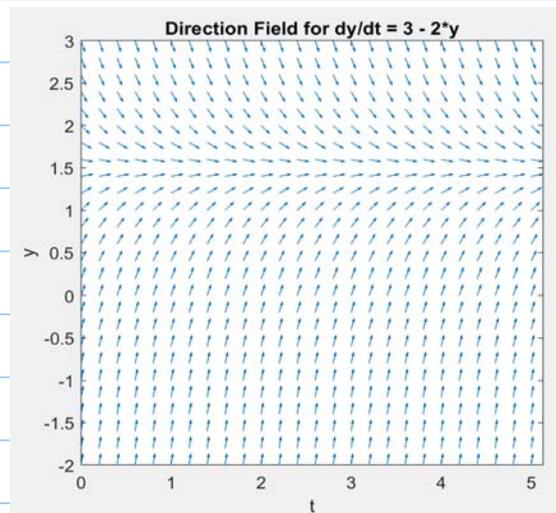
```
clear,clc;
Xmin = 0; Xmax = 5;
Ymin = -2; Ymax = 3;
[t, y] = meshgrid(Xmin:0.2:Xmax, Ymin:0.2:Ymax);
% S = dy/dt = slope at point (t,y)
S = 3 - 2*y;
L = sqrt(1 + S.^2); %length of the slope vector
% Create a unit vector (hypotenuse) from L,S
% scale by 0.5, color blue
q = quiver(t,y, 1./L, S./L, 0.5, 'b');
%q.ShowArrowHead = 'off';
axis([Xmin Xmax Ymin Ymax]);
xlabel 't', ylabel 'y'
title 'Direction Field for dy/dt = 3 - 2*y'
```

1.

Note $y' = 0 \Rightarrow$

$$3 - 2y = 0 \Rightarrow y = \frac{3}{2}$$

\therefore As $t \rightarrow \infty$,
 $y \rightarrow \frac{3}{2}$

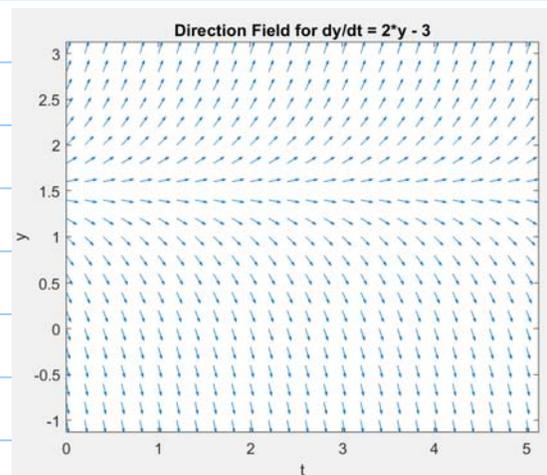


2.

For $y' = 0$, $2y - 3 = 0 \Rightarrow$

$$y = \frac{3}{2}. \text{ As } t \rightarrow \infty,$$

y diverges from $\frac{3}{2}$

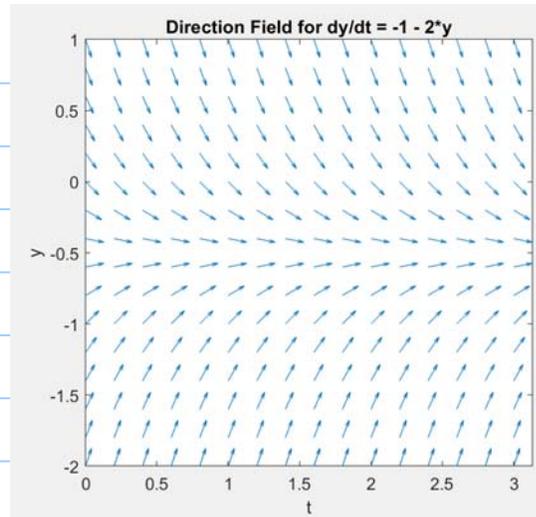


3.

$$y' = 0 \Rightarrow 2y = -1,$$

$$y = -\frac{1}{2}$$

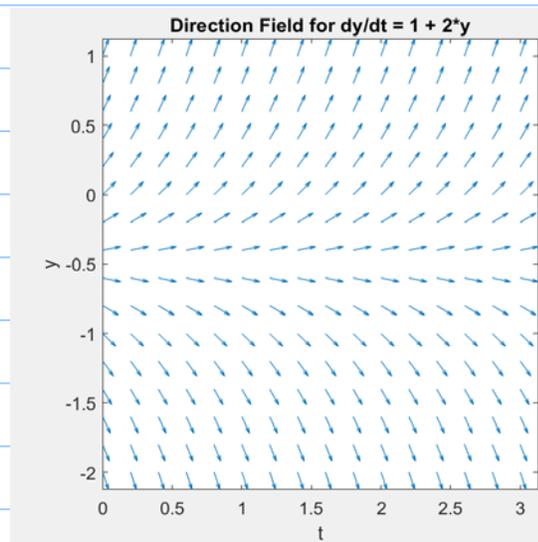
As $t \rightarrow \infty$, $y \rightarrow -\frac{1}{2}$



4.

$$y' = 0 \Rightarrow y = -\frac{1}{2}$$

\therefore As $t \rightarrow \infty$, y
diverges from $-\frac{1}{2}$



5.

As $t \rightarrow \infty$, $y' \rightarrow 0$, so $ay + b = 0$, $y = -\frac{b}{a} = \frac{2}{3}$.

$$\therefore \text{Let } a = -3, b = 2 \quad \therefore \underline{\underline{\frac{dy}{dt} = 2 - 3y}}$$

Don't want $3y - 2$, because $a > 0$ creates a divergence,
 $a < 0$ creates a convergence.

6.

As $t \rightarrow \infty$, $y' = 0$ and want $y' = 0$ at $y = 2$.

$$\therefore y' = 0 \Rightarrow ay + b = 0, \quad y = -\frac{b}{a} = 2. \quad \therefore a = 1, \quad b = -2$$

$a > 0$ ensures divergence ($a < 0 \Rightarrow$ convergence).

$$\therefore \underline{\underline{\frac{dy}{dt} = y - 2}}$$

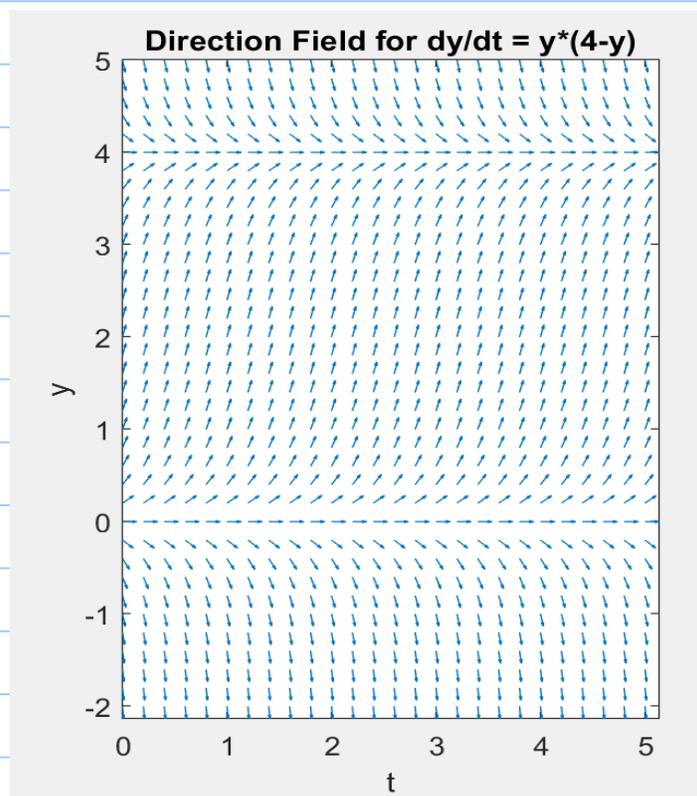
7.

$$y' = 0 \Rightarrow y(4 - y) = 0,$$

$$\therefore y = 0, 4$$

\therefore For $y(0) > 0$, $y \rightarrow 4$
as $t \rightarrow \infty$

For $y(0) < 0$, $y \rightarrow -\infty$
as $t \rightarrow \infty$



8.

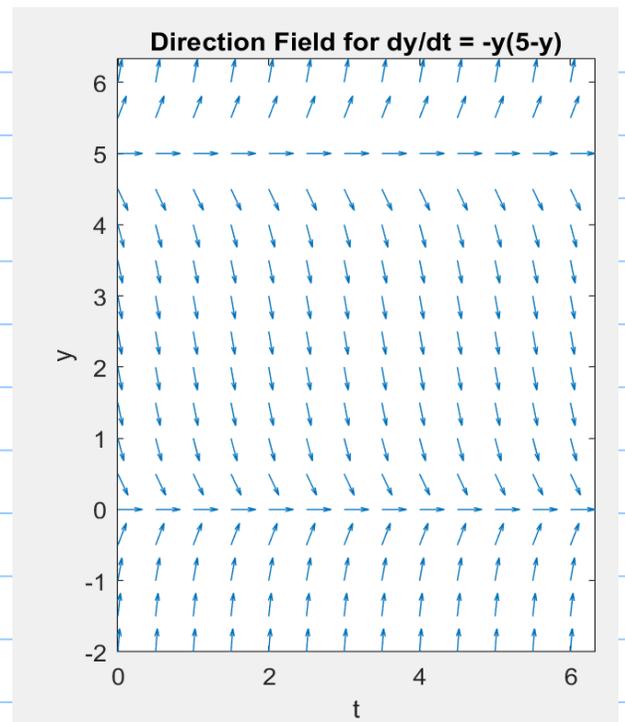
For $y' = 0$, $y = 0, 5$

For $y(0) < 5$, $y(t) \rightarrow 0$

as $t \rightarrow \infty$

For $y(0) > 5$, $y(t) \rightarrow \infty$

as $t \rightarrow \infty$



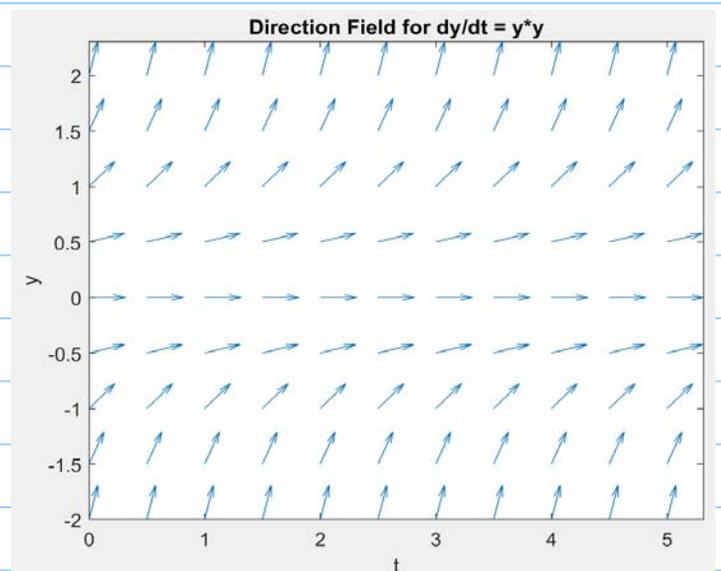
9.

$y' = 0 \Rightarrow y = 0$ is
equilibrium

As $t \rightarrow \infty$,

if $y(0) < 0$, $y(t) \rightarrow 0$

if $y(0) > 0$, $y(t) \rightarrow \infty$



10.

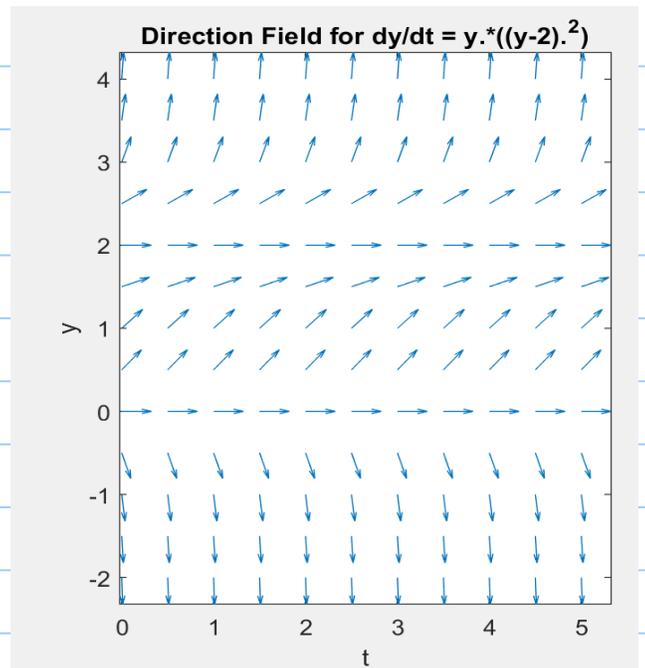
$y' = 0 \Rightarrow y = 0, 2$ are
equilibrium solutions

As $t \rightarrow \infty$:

if $y(0) > 2$, $y(t) \rightarrow \infty$

if $0 < y(t) < 2$, $y(t) \rightarrow 2$

if $y(t) < 0$, $y(t) \rightarrow -\infty$



11.

Equilibrium is $y(t) = 2$

\therefore (c), (j) possible.

For (c), if $y(0) = 2.1$, $y' = 0.1 > 0$
inconsistent with plot.

For (j), $y(0) = 2.1 \Rightarrow y' = -0.1$

and if $y(0) = 1.9$, $y' = +0.1$, both consistent with plot of direction field.

$$\therefore \underline{(j)} : y' = 2 - y$$

12.

Equilibrium $y(t) = 2$

$\therefore (c), (j)$ possible

If (j), for $y(0) = 2.1$,

$y' = -0.1$, inconsistent with plot

For (c), $y' = y - 2$, if $y(0) = 2.1$, $y' = +0.1$

if $y(0) = 1.9$, $y' = -0.1$

\therefore consistent with plot.

$$\therefore \underline{(c)} : y' = y - 2$$

13.

Equilibrium is $y(t) = -2$

\therefore Possibilities:

$$(b) : y' = 2 + y$$

$$(g) : y' = -2 - y$$

if (b), for $y(0) = -1.9$, $y' = 2 + (-1.9) = +0.1$
inconsistent with plot

if (g), for $y(0) = -1.9$, $y' = -2 - (-1.9) = -0.1$

for $y(0) = -2.1$, $y' = -2 - (-2.1) = +0.1$

both consistent with plot.

(g): $y' = -2 - y$

14.

Equilibrium is $y(x) = -2$

\therefore Possibilities:

(b): $y' = 2 + y$

(g): $y' = -2 - y$

if (g), for $y(0) = -1.9$, $y' = -2 - (-1.9) = -0.1$
inconsistent with plot

if (b), for $y(0) = -1.9$, $y' = 2 + (-1.9) = +0.1$

for $y(0) = -2.1$, $y' = 2 + (-2.1) = -0.1$

both consistent with plot.

(b): $y' = 2 + y$

15.

Two equilibrium solutions:
 $y = 3, y = 0$

\therefore Possibilities:

(e) $y' = y(y-3)$

(h) $y' = y(3-y)$

if (e), for $y(0) = 3.1, y' = 3.1(3.1-3) > 0$
inconsistent with plot

if (h), for $y(0) = 3.1, y' = 3.1(3-3.1) < 0$

for $y(0) = 1, y' = 1(3-1) > 0$

for $y(0) = -1, y' = (-1)(3-(-1)) < 0$

all consistent with plot.

\therefore (h): $y' = y(3-y)$

16.

Two equilibrium solutions:
 $y = 0, y = 3$

\therefore Possibilities:

(e) $y' = y(y-3)$

(h) $y' = y(3-y)$

if (h), for $y(0) = 4$, $y' = 4(y-4) < 0$
inconsistent with plot

if (e), for $y(0) = 4$, $y' = 4(4-3) > 0$

for $y(0) = 2$, $y' = 2(2-3) < 0$

for $y(0) = -1$, $y' = (-1)(-1-3) > 0$

all consistent with plot

\therefore (e): $y' = y(y-3)$

17.

(a)

Let $A(t)$ = amount of chemical, in grams, at time t .

Amount flowing in = $(0.01 \text{ g/gal})(300 \text{ gal/h})$

Amount flowing out = $\left(\frac{A(t) \text{ g}}{1,000,000 \text{ gal}} \right) (300 \text{ gal/h})$

Let Δt = time lapse in hours from t to $t=0$

$$\therefore A(t) = A(0) + (0.01)(300)\Delta t - \left(\frac{300}{1,000,000}\right)A(t)\Delta t$$

$$\text{or, } A(t) = A(0) + 3\Delta t - \left(\frac{3}{10,000}\right)A(t)\Delta t \quad [1]$$

$$\therefore \frac{A(t) - A(0)}{\Delta t} = 3 - \left(\frac{3}{10,000}\right)A(t)$$

$$\text{or } \frac{\Delta A(t)}{\Delta t} = 3 - \left(\frac{3}{10,000}\right)A(t)$$

\therefore as limit $\Delta t \rightarrow 0$,

$$\frac{dA(t)}{dt} = 3 - \left(\frac{3}{10,000}\right)A(t) \quad [2]$$

(6)

From [1],

$$A(t) + \left(\frac{3}{10,000}\right)A(t)\Delta t = A(0) + 3\Delta t$$

$$\therefore A(t) = \frac{A(0) + 3\Delta t}{1 + \left(\frac{3}{10,000}\right)\Delta t} = \frac{\frac{A(0)}{\Delta t} + 3}{\frac{1}{\Delta t} + \frac{3}{10,000}}$$

$$\therefore \text{As } \Delta t \rightarrow \infty, A(t) \rightarrow \frac{3}{\frac{3}{10,000}} = 10,000$$

$\therefore A(t)$ will approach 10,000 grams

This does not depend on $A(0)$, since

$$\lim_{\Delta t \rightarrow \infty} \frac{A(t)}{\Delta t} = 0$$

(c)

$$\text{Concentration} = \frac{\text{amount}}{\text{volume}} = \frac{A(t) \text{ grams}}{1,000,000 \text{ gallons}}$$

From [2],

$$\frac{d}{dt} \left(\frac{A(t)}{10^6} \right) = \frac{3}{10^6} - \left(\frac{3}{10,000} \right) \frac{A(t)}{10^6}$$

or, letting $c(t) = \frac{A(t)}{10^6}$,

$$\frac{d}{dt} c(t) = \frac{3}{10^6} - \frac{3}{10^4} c(t)$$

where $c(0) = \frac{A(0) \text{ grams}}{10^6 \text{ gallons}}$

18.

Surface area = $S = 4\pi R^2$, $R =$ sphere radius. $\therefore R = \frac{\sqrt{S}}{2\sqrt{\pi}}$

$$\text{Volume} = V = \frac{4}{3}\pi R^3 = \frac{(4\pi R^2)R}{3} = \frac{SR}{3} = \frac{S\sqrt{S}}{6\sqrt{\pi}} = \frac{S^{3/2}}{6\sqrt{\pi}}$$

$$\therefore V = \frac{S^{3/2}}{6\sqrt{\pi}}, \text{ or } (36\pi V^2)^{1/3} = S$$

$$\begin{aligned} \text{Evaporation rate} &= \frac{\Delta V}{\Delta t} = \text{change in volume} / \Delta t \\ &= -c S(t), \quad c > 0, \text{ a constant} \end{aligned}$$

Using a negative sign since the volume decreases over time for a positive surface area.

$$\begin{aligned} \therefore \frac{d}{dt} V(t) &= -c S(t) = -c \sqrt[3]{36\pi} V(t)^{2/3} \\ &\text{Let } k = c \sqrt[3]{36\pi}, \text{ another constant} \end{aligned}$$

$$\therefore \frac{d}{dt} V(t) = -k V(t)^{2/3}$$

19.

Let $T(t)$ = temperature of object at time t ,
so $T(0)$ = starting temp.

$$\therefore \frac{T(t) - T(0)}{\Delta t} \approx \frac{dT(t)}{dt} = -0.05(T(t) - 70)$$

using "-0.05" to represent cooling.

$$\therefore \underline{\frac{dT}{dt} = -0.05T + 35}, \quad \begin{array}{l} T \text{ in } ^\circ\text{F}, \\ t \text{ in minutes} \end{array}$$

20.

(a)

Let $A(t)$ = amount of drug, in mg, at time t (hrs).

$$\therefore A(t_2) = A(t_1) + \left(\frac{5 \text{ mg}}{\text{cm}^3}\right) \left(\frac{100 \text{ cm}^3}{\text{hr}}\right) \Delta t - 0.4 A(t_2) \Delta t$$

$$\text{or, } \frac{A(t_2) - A(t_1)}{\Delta t} \approx \frac{dA}{dt} = \underline{500 - 0.4A}$$

(b)

$$\text{From (a), } A(t_2) = A(t_1) + 500 \Delta t - 0.4A(t_2) \Delta t$$

$$\text{or, } A(t_2) + 0.4A(t_2) \Delta t = A(t_1) + 500 \Delta t$$

$$A(t_2) (1 + 0.4 \Delta t) = A(t_1) + 500 \Delta t$$

$$A(t_2) = \frac{A(t_1) + 500 \Delta t}{1 + 0.4 \Delta t} = \frac{\frac{A(t_1)}{\Delta t} + 500}{\frac{1}{\Delta t} + 0.4}$$

We want $t_2 \rightarrow \infty$, so $\Delta t = t_2 - t_1 \rightarrow \infty$

$$\therefore \text{ as } t_2 \rightarrow \infty, A(t_2) \rightarrow \frac{500}{0.4} = 1250$$

$$\text{since } \frac{A(t_1)}{\Delta t} \rightarrow 0, \frac{1}{\Delta t} \rightarrow 0$$

\therefore After long time, amount $\rightarrow \underline{1250 \text{ mg}}$

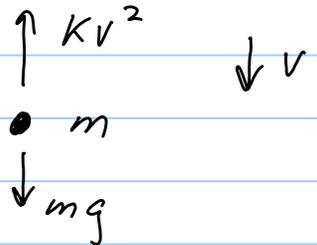
More simply, at equilibrium, $\frac{dA}{dt} = 0 = 500 - 0.4A$

$$\therefore A = \frac{500}{0.4} = 1250$$

21.

(a)

$$m \frac{dv}{dt} = mg - Kv^2$$



K a constant, $K > 0$.

(b)

At equilibrium, $\frac{dv}{dt} = 0$, so $mg - kv^2 = 0$,

$$\text{or, } v^2 = \frac{mg}{K}, \quad v = \underline{\underline{\sqrt{\frac{mg}{K}}}}$$

(c)

$$\text{From (b), } 49 = \sqrt{\frac{10(9.8)}{K}}, \quad K = \frac{98}{49^2} = \frac{2}{49}$$

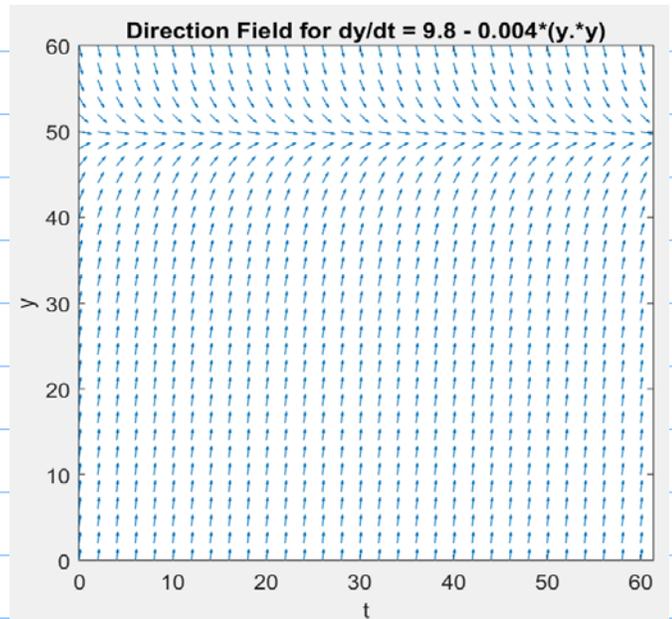
$$\underline{\underline{K = 0.04 \frac{\text{Newtons} \cdot \text{sec}^2}{\text{m}^2}}}$$

(d)

$$\text{Use } \frac{dv}{dt} = g - \frac{K}{m}v^2 = 9.8 - 0.004v^2$$

Using MATLAB,

```
clear,clc;
Xmin = 0; Xmax = 60;
Ymin = -10; Ymax = 60;
[t, y] = meshgrid(Xmin:2:Xmax, Ymin:2:Ymax);
% S = dy/dt = slope at point (t,y)
S = 9.8 - 0.004*(y.*y);
L = sqrt(1 + S.^2); %length of the slope vector
% Create a unit vector (hypotenuse) from L,S
% scale by 0.5, color blue
q = quiver(t,y, 1./L, S./L, 0.5, 'b');
%q.ShowArrowHead = 'off';
axis equal tight
%axis([Xmin Xmax Ymin Ymax]);
xlabel 't', ylabel 'y'
title 'Direction Field for dy/dt = 9.8 - 0.004*(y.*y)'
```



Direction field pretty much the same as Fig. 1.1.3, with same terminal velocity. The slopes of this field are "steeper", so that the terminal velocity is reached faster.

Using MATLAB

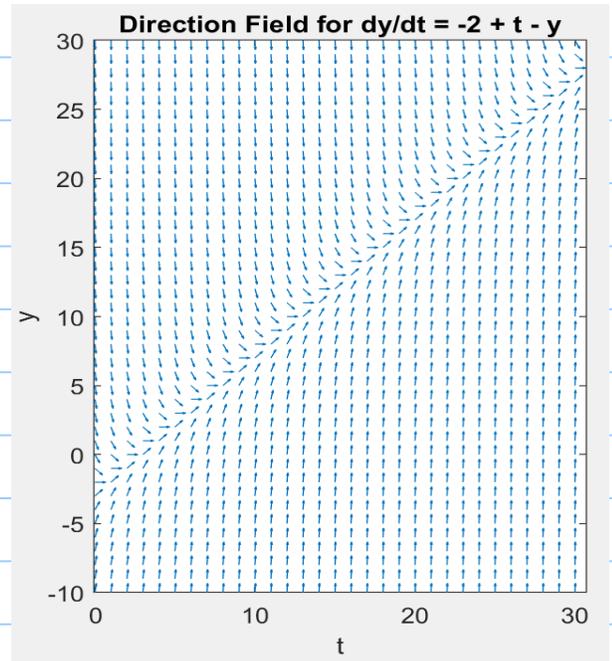
code, using #22 as an example, changing S (dy/dt) and range of axes as needed.

```
clear,clc;
Xmin = 0; Xmax = 30;
Ymin = -10; Ymax = 30;
[t, y] = meshgrid(Xmin:1:Xmax, Ymin:1:Ymax);
% S = dy/dt = slope at point (t,y)
S = -2 + t - y;
L = sqrt(1 + S.^2); %length of the slope vector
% Create a unit vector (hypotenuse) from L,S
% scale by 0.5, color blue
q = quiver(t,y, 1./L, S./L, 0.5, 'b');
%q.ShowArrowHead = 'off';
axis equal tight
%axis([Xmin Xmax Ymin Ymax]);
xlabel 't', ylabel 'y'
title 'Direction Field for dy/dt = -2 + t - y'
```

22.

(a) as $t \rightarrow \infty$, y approaches asymptotically the line $y = t - 3$.

(b) Doesn't depend on value of y at $t=0$!



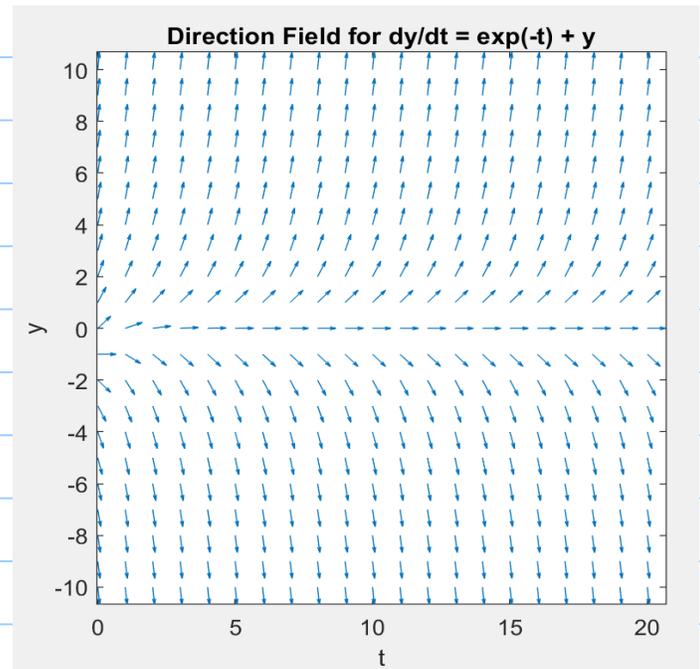
23.

As $t \rightarrow \infty$,

(a) if $y(0) > 0$, $y \rightarrow +\infty$

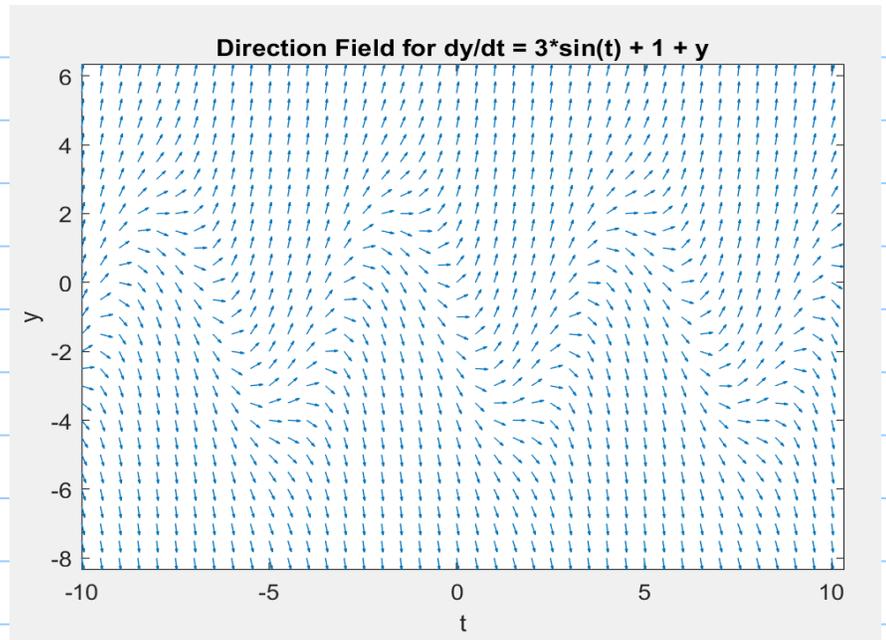
(b) if $y(0) = 0$, $y \rightarrow 0$

(c) if $y(0) < 0$, $y \rightarrow -\infty$



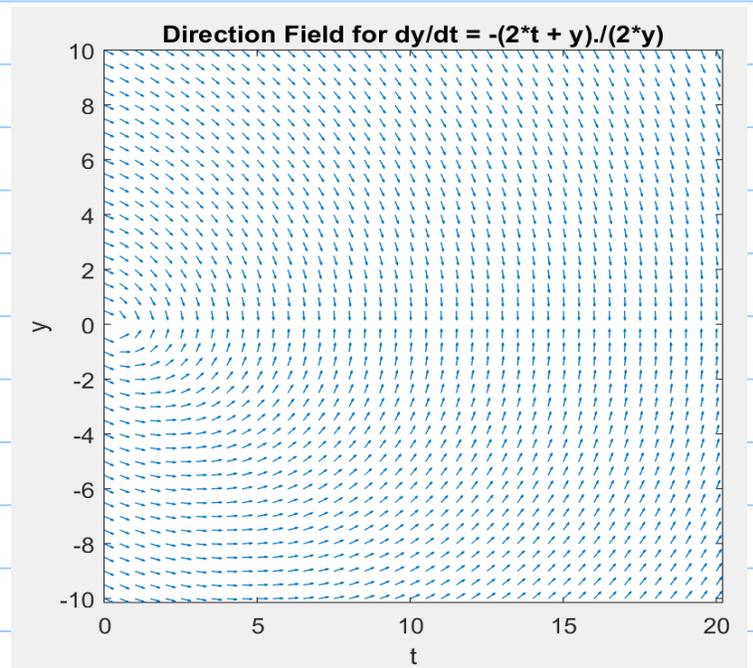
24.

As $t \rightarrow \infty$,
 $y \rightarrow +\infty, -\infty$,
or oscillates,
depending on
initial y .



25.

As $t \rightarrow \infty$, $y \rightarrow 0$
 $y(0) = 0$ is not allowed.



1.2 Solutions of Some Differential Equations

Note Title

11/29/2017

1.

(a)

$$\frac{dy/dt}{y-5} = -1, \text{ integrating: } \ln|y-5| = -t + C$$

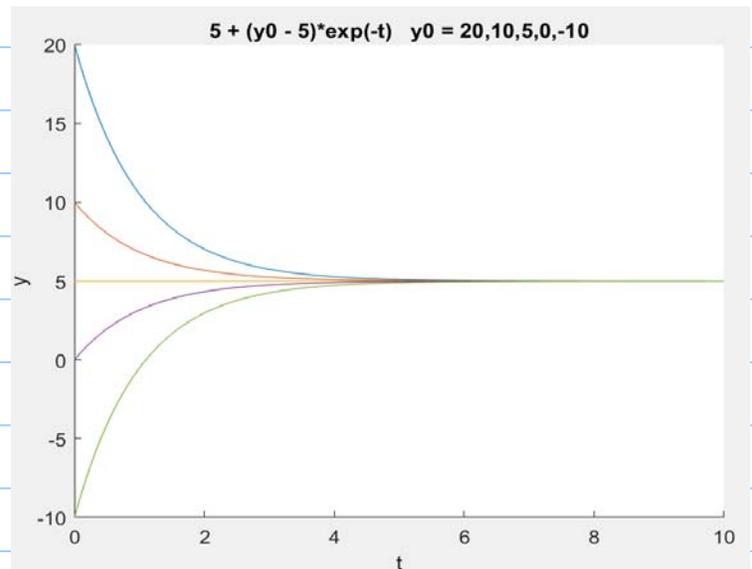
$$\therefore y-5 = \pm e^{-t} e^C \Rightarrow y = 5 + Ke^{-t}$$

$$\therefore y(0) = 5 + Ke^0 \Rightarrow K = y_0 - 5$$

$$\therefore \underline{y(t) = 5 + (y_0 - 5)e^{-t}}$$

```
clear,clc;
t = 0:0.1:10;
y0 = [20, 10, 5, 0, -10];
hold on
for n = 1:5
    eqn = 5 + (y0(n) - 5)*exp(-t);
    plot(t, eqn)
end
hold off
xlabel 't', ylabel 'y'
title '5 + (y0 - 5)*exp(-t) y0 = 20,10,5,0,-10'
```

MATLAB code



Except for equilibrium, $y_0 = 5$, all solutions are exponential, tending toward equilibrium as $t \rightarrow \infty$.

(b)

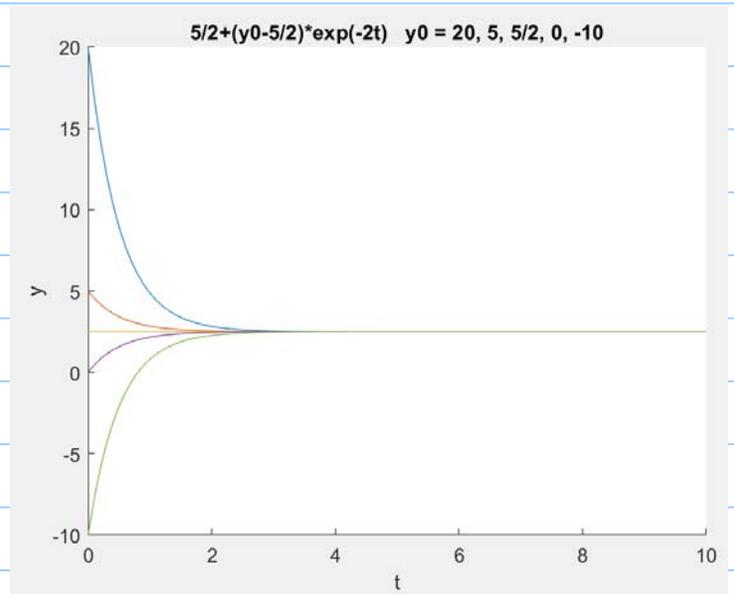
As in (a), or using the general solution

$$y(t) = \frac{b}{a} + \left(y_0 - \frac{b}{a}\right) e^{at} \quad \text{for } \frac{dy}{dt} = ay - b$$

$$a = -2, \quad b = -5$$

$$\therefore y(t) = \underline{\underline{\frac{5}{2} + \left(y_0 - \frac{5}{2}\right) e^{-2t}}}$$

```
clear, clc;
% dy/dt = ay - b
t = 0:0.1:10;
a = -2;
b = -5;
y0 = [20, 5, 5/2, 0, -10];
hold on
for n = 1:5
    eqn = b/a + (y0(n) - b/a)*exp(a*t);
    plot(t, eqn)
end
hold off
xlabel 't', ylabel 'y'
title '5/2 + (y0-5/2)*exp(-2t) y0 = 20, 5, 5/2, 0, -10'
```



MATLAB code

All solutions are exponential, tending toward equilibrium of $y = 5/2$ as $t \rightarrow \infty$.

(c)

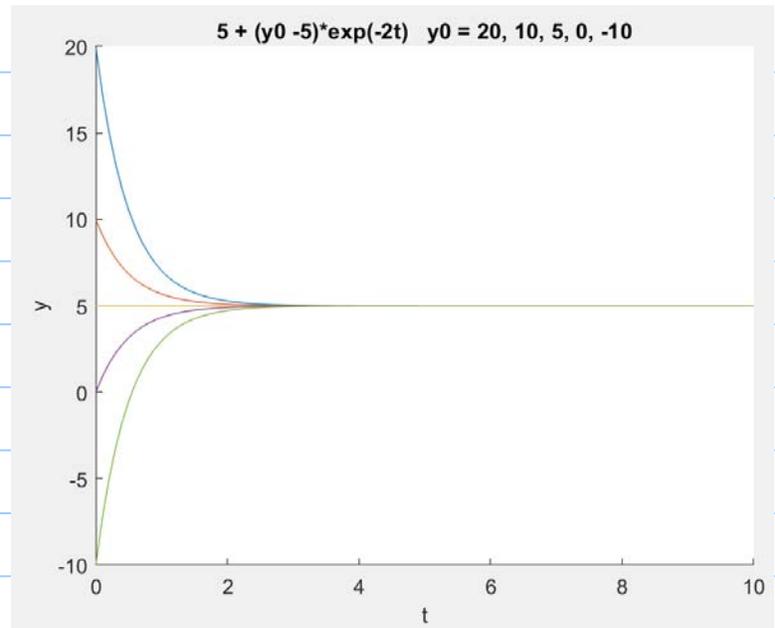
$$a = -2, \quad b = -10 \quad \text{using } \frac{dy}{dt} = ay - b$$

$$\therefore y(t) = 5 + (y_0 - 5) e^{-2t}$$

```

clear,clc;
% dy/dt = ay - b
t = 0:0.1:10;
a = -2;
b = -10;
y0 = [20, 10, 5, 0, -10];
hold on
for n = 1:5
    eqn = b/a + (y0(n) - b/a)*exp(a*t);
    plot(t, eqn)
end
hold off
xlabel 't', ylabel 'y'
title '5 + (y0-5)*exp(-2t) y0 = 20, 10, 5, 0, -10'

```



MATLAB code

All solutions exponential, tending toward equilibrium of $y = 5$ as $t \rightarrow \infty$.

(b) & (c) approach equilibrium faster than (a).

2.

(a)

$$\text{For } \frac{dy}{dt} = ay - b, \quad a = 1, \quad b = 5$$

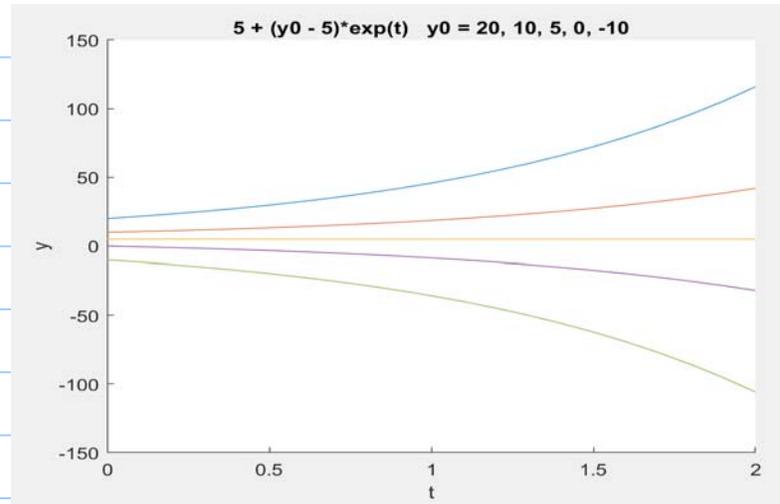
$$\therefore \underline{y(t) = 5 + (y_0 - 5)e^t}$$

All solution diverge exponentially away from equilibrium $y_0 = 5$

```

clear,clc;
% dy/dt = ay - b
t = 0:0.1:2;
a = 1;
b = 5;
y0 = [20, 10, 5, 0, -10];
hold on
for n = 1:5
    eqn = b/a + (y0(n) - b/a)*exp(a*t);
    plot(t, eqn)
end
hold off
xlabel 't', ylabel 'y'
title '5 + (y0 - 5)*exp(t) y0 = 20, 10, 5, 0, -10'

```



(b)

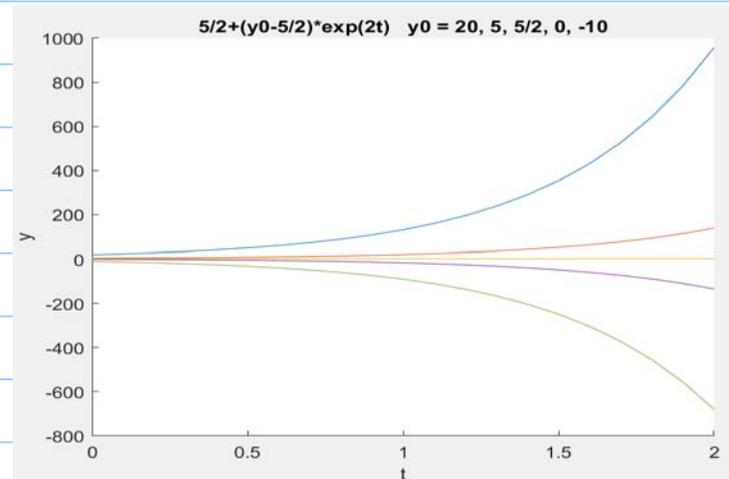
For $\frac{dy}{dt} = ay - b$, $a = 2$, $b = 5$, $\frac{b}{a} = \frac{5}{2}$

$$y(t) = \frac{5}{2} + (y_0 - \frac{5}{2})e^{2t}$$

```

clear,clc;
% dy/dt = ay - b
t = 0:0.1:2;
a = 2;
b = 5;
y0 = [20, 5, 5/2, 0, -10];
hold on
for n = 1:5
    eqn = b/a + (y0(n) - b/a)*exp(a*t);
    plot(t, eqn)
end
hold off
xlabel 't', ylabel 'y'
title '5/2+(y0-5/2)*exp(2t) y0 = 20, 5, 5/2, 0, -10'

```



MATLAB code

All solution diverge away from equilibrium,

$y = \frac{5}{2}$, and faster than in (a)

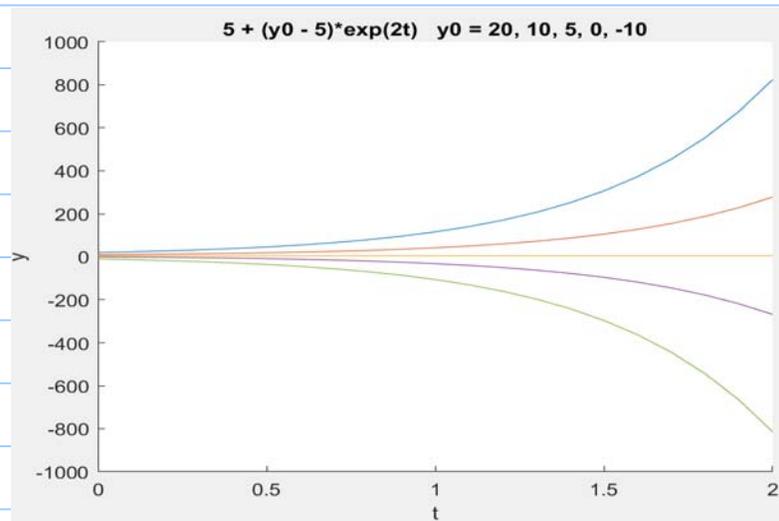
(c)

$$\text{For } \frac{dy}{dt} = ay - b, \quad a = 2, \quad b = 10, \quad \frac{b}{a} = 5$$

$$\therefore \underline{y(t) = 5 + (y_0 - 5)e^{2t}}$$

```
clear, clc;
% dy/dt = ay - b
t = 0:0.1:2;
a = 2;
b = 10;
y0 = [20, 10, 5, 0, -10];
hold on
for n = 1:5
    eqn = b/a + (y0(n) - b/a)*exp(a*t);
    plot(t, eqn)
end
hold off
xlabel 't', ylabel 'y'
title '5 + (y0 - 5)*exp(2t) y0 = 20, 10, 5, 0, -10'
```

MATLAB code



All solutions diverge from equilibrium, $y = 5$,
and faster than in (a)

3.

(a)

$$\frac{dy}{dt} = -a \left(y - \frac{b}{a} \right) \Rightarrow \frac{dy/dt}{y - \frac{b}{a}} = -a, \quad y \neq \frac{b}{a}$$

Integrating: For $y - \frac{b}{a} > 0$, $\ln \left(y - \frac{b}{a} \right) = -at + C_1$

$$\text{For } y - \frac{b}{a} < 0, \quad \frac{-dy/dt}{-(y - \frac{b}{a})} = -a \Rightarrow$$

$$\ln\left[-\left(y - \frac{b}{a}\right)\right] = -at + C_2, \quad C_1, C_2 \text{ constants}$$

$$\therefore y - \frac{b}{a} > 0: \quad y - \frac{b}{a} = e^{-at} e^{C_1}$$

$$y - \frac{b}{a} < 0: \quad y - \frac{b}{a} = -e^{-at} e^{C_2}$$

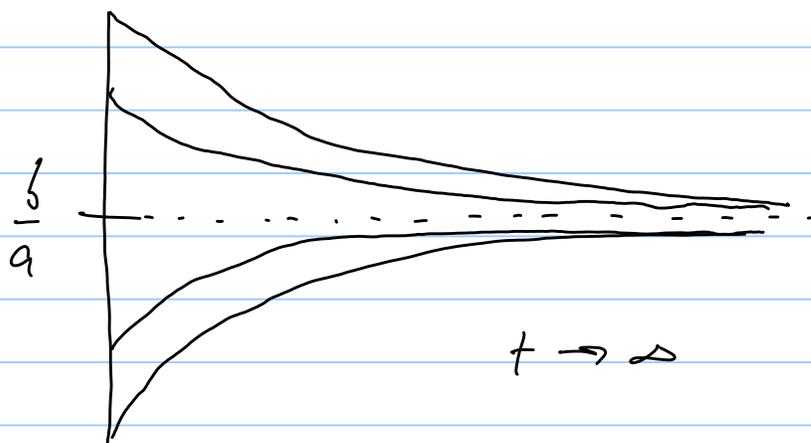
As $e^{C_1} > 0$ and $-e^{C_2} < 0$ are constants, then a

general solution is $y(t) = \frac{b}{a} + C e^{-at}$

C a constant. And this solution also works

for $y = \frac{b}{a}$, using $C = 0$.

(6)



All solutions exponential, moving toward $y = \frac{b}{a}$,
The equilibrium, as $t \rightarrow \infty$.

(c)

(i) As a increases, the y -intercept, $\frac{b}{a} + c$, is closer to c , and the equilibrium value, $\frac{b}{a}$, is smaller, and as $t \rightarrow \infty$, $y(t)$ moves to $y = \frac{b}{a}$ faster due to e^{-at}

(ii) As b increases, y -intercept, $\frac{b}{a} + c$, is farther from c , equilibrium value, $\frac{b}{a}$, is greater, no change in speed toward $\frac{b}{a}$ as $t \rightarrow \infty$ as there is no change in e^{-at} .

(iii) Equilibrium, $y = \frac{b}{a}$, is unchanged, but as a increases, speed to get to equilibrium, from e^{-at} , is faster as t increases.

4.

(a)

From the general solution, $y(t) = \frac{b}{a} + (y_0 - \frac{b}{a})e^{at}$,
 $y_e = \frac{b}{a}$, since $y_0 = \frac{b}{a}$ eliminates e^{at} .

(5)

From (a), $Y(t) = y(t) - y_e = (y_0 - \frac{b}{a})e^{at}$

$$\therefore \frac{dY(t)}{dt} = a(y_0 - \frac{b}{a})e^{at} = aY(t)$$

$$\therefore \underline{\underline{\frac{dY}{dt} = aY}}$$

5.

(a) $\frac{dy/dt}{y} = a \quad \therefore \ln(y) = at + C_1, \quad y = e^{at} e^{C_1}$
 C_1 a constant. Now let $c = e^{C_1}$

or $y_1(t) = c e^{at}$

(b)

$$\frac{d}{dt}(y_1 + k) = a(y_1 + k) - b$$

$$\text{But } \frac{d}{dt}(y_1 + k) = \frac{d}{dt}(y_1) + \frac{d}{dt}(k) = ay_1 + 0 = ay_1$$

$$\therefore ay_1 = a(y_1 + k) - b = ay_1 + ak - b$$

$$\therefore b = ak, \quad k = \underline{\underline{\frac{b}{a}}}$$

(c)

$$\text{From (b), } y = ce^{at} + \frac{b}{a}$$

$$\text{Equation (17) is } y = \frac{b}{a} + ce^{at}$$

6.

$$\frac{dy_1}{dt} = -ay_1, \quad \frac{dy_1/dt}{y_1} = -a$$

Integrating, $\ln(y_1) = -at + C_1$, C_1 a constant

$$\therefore y_1(t) = c e^{-at}, \quad c \text{ a constant}$$

Now let $y = y_1 + k$

$$\therefore \frac{d}{dt}(y_1 + k) = -a(y_1 + k) + b$$

$$\frac{dy_1}{dt} + \frac{d(k)}{dt} = \frac{dy_1}{dt} + 0 = \frac{dy_1}{dt} = -ay_1$$

$$\therefore -ay_1 = -a(y_1 + k) + b,$$

$$\text{or } 0 = -ak + b, \quad k = \frac{b}{a}$$

$$\therefore y(t) = y_1 + k = c e^{-at} + \frac{b}{a}$$

$$\underline{\underline{y(t) = c e^{-at} + \frac{b}{a}}}$$

7.

should be

$$\frac{dp}{dt} = \frac{p}{2} - 450$$

(a)

$$p(t) = 900 + c e^{t/2}, \quad t \text{ is in months}$$

$$p(0) = 850 = 900 + c e^{0/2} = 900 + c \Rightarrow c = -50$$

$$\therefore p(t) = 900 - 50 e^{t/2}$$

Population extinct when $p(t) = 0$.

$$\therefore 0 = 900 - 50e^{t/2}, \quad 18 = e^{t/2},$$

$$\ln(18) = t/2, \quad t = 2 \ln(18) \approx \underline{\underline{5.78 \text{ months}}}$$

(b)

From $p(t) = 900 + ce^{t/2}$, t in months,

$$p(0) = p_0 = 900 + c, \quad c = p_0 - 900$$

$$\therefore p(t) = 900 + (p_0 - 900)e^{t/2}$$

$$\text{Extinct} \Rightarrow 0 = 900 + (p_0 - 900)e^{t/2},$$

$$\text{or } \frac{900}{900 - p_0} = e^{t/2}, \quad 0 < p_0 < 900$$

$$\therefore \ln\left(\frac{900}{900 - p_0}\right) = t/2, \quad t = 2 \ln\left(\frac{900}{900 - p_0}\right) \text{ months}$$

(c)

From (b), $p(t) = 900 + (p_0 - 900)e^{t/2}$

1 year = 12 months, and $p(12) = 0$

$$\therefore p(12) = 0 = 900 + (p_0 - 900)e^{12/2}$$

$$\text{or, } 0 = 900 + p_0 e^6 - 900 e^6,$$

$$\therefore \frac{900 e^6 - 900}{e^6} = p_0$$

$$\therefore p_0 = 900 \left(1 - \frac{1}{e^6}\right) \approx 897.8$$

So $p_0 \approx 897$ rabbits

8.

(a)

As in Example 2, the solution to the initial value problem is $v(t) = 49(1 - e^{-t/5})$

Limiting velocity: $\lim_{t \rightarrow \infty} 49(1 - e^{-t/5}) = 49 \text{ m/sec}$

Let K = time to reach 98% of 49 m/sec

$$\therefore v(K) = (0.98)49 = 49(1 - e^{-K/5})$$

$$\therefore e^{-k/5} = 1 - 0.98 = 0.02,$$

$$-k/5 = \ln(0.02), \quad k = -5 \ln(0.02)$$

$$\text{or, } k = 5 \ln\left(\frac{1}{0.02}\right) = 5 \ln(50) \approx \underline{\underline{19.56 \text{ secs}}}$$

(6)

$$\frac{d^2x(t)}{dt^2} = v(t) = 49 - 49e^{-t/5}, \quad \text{and } x(0) = 0.$$

$$\text{Integrating, } x(t) = 49t + 5(49)e^{-t/5} + C, \\ \text{ } c \text{ a constant}$$

$$x(0) = 0 \Rightarrow 49(0) + 5(49)(1) + C = 0, \quad C = -245$$

$$\therefore x(t) = 49t + 245e^{-t/5} - 245$$

From (a), time of falling is: $5 \ln(50)$

$$\therefore x(5 \ln(50)) = 245 \ln(50) + 245 e^{-\ln(50)} - 245$$

$$= 245 \ln(50) + \frac{245}{50} - 245$$

$$\approx \underline{\underline{718.3 \text{ metres}}}$$

9.

(a)

Look at forces: $m \frac{dv}{dt} = mg - Kv^2$

↑ Kv^2
•
↓ mg

$$\therefore \frac{dv}{dt} = g - \frac{K}{m} v^2 = 9.8 - \frac{K}{10} v^2$$

Limiting velocity is when $\frac{dv}{dt} = 0$.

$$\therefore 0 = 9.8 - \frac{K}{10} 49^2, \text{ for } 10 \text{ kg mass}$$

$$\therefore 98 = K 49^2, \quad K = \frac{98}{49^2} = \frac{49(2)}{49^2} = \frac{2}{49}$$

$$\therefore \frac{dv}{dt} = 9.8 - \frac{2}{490} v^2 = \frac{2}{490} \left[9.8 \left(\frac{490}{2} \right) - v^2 \right]$$

$$= \frac{1}{245} \left[4.9(490) - v^2 \right]$$

$$\therefore \frac{dv}{dt} = \frac{1}{245} \left[49^2 - v^2 \right]$$

(b)

$$\frac{dv/dt}{49^2 - v^2} = \frac{1}{245}$$

Using a table of integrals,

$$\int \frac{du}{a^2 - u^2} = \frac{1}{2a} \ln \frac{a+u}{a-u} + C = \frac{1}{a} \tanh^{-1} \frac{u}{a} + C, \text{ if } u^2 < a^2.$$

Since $v(0) = 0$ and limiting velocity is 49,

$$0 \leq v < 49, \therefore v^2 < 49^2$$

$$\therefore \int \frac{dv/dt}{49^2 - v^2} = \frac{1}{49} \tanh^{-1} \left(\frac{v}{49} \right) = \int \frac{dt}{245} = \frac{t}{245} + C$$

$$\text{Using } v(0) = 0, \frac{1}{49} \tanh^{-1}(0) = 0 = \frac{0}{245} + C \Rightarrow C = 0$$

$$\therefore \tanh^{-1} \left(\frac{v}{49} \right) = \frac{49t}{245} = \frac{t}{5}$$

$$\therefore \frac{v}{49} = \tanh \left(\frac{t}{5} \right), \text{ or } v(t) = 49 \tanh \left(\frac{t}{5} \right)$$

$$\therefore \underline{\underline{v(t) = 49 \tanh \left(\frac{t}{5} \right) \text{ m/sec}}}$$

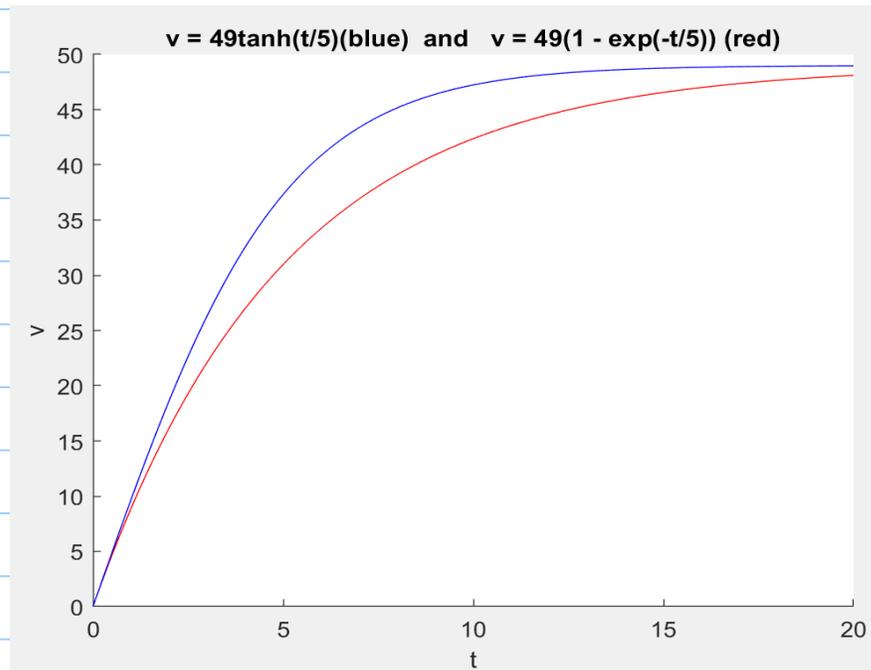
(c)

Solution from Example 2 on p.13 of text

is $v(t) = 49(1 - e^{-t/5})$ for $\frac{dv}{dt} = 9.8 - \frac{v}{5}$

Using MATLAB code:

```
clear,clc;
t = 0:0.1:20;
hold on
eqn = 49*(1 - exp(-t/5));
plot(t, eqn, 'r')
eqn = 49*tanh(t/5);
plot(t, eqn, 'b')
hold off
xlabel 't', ylabel 'v'
title 'v = 49tanh(t/5)(blue) and v = 49(1 - exp(-t/5)) (red)'
```



With drag proportional to v^2 (plot in blue),
the terminal velocity is reached faster.

(d)

Basically, the same shaped curve, but reaching limiting velocity faster.

(e)

$$\text{From (b), } v(t) = 49 \tanh\left(\frac{t}{5}\right) = \frac{dx(t)}{dt}$$

\therefore integrating, and using $x(0) = 0$

$$x(t) = \int 49 \tanh\left(\frac{t}{5}\right) dt$$

Using:

$$\int \tanh u \, du = \ln \cosh u + C.$$

$$= 5(49) \ln \left[\cosh\left(\frac{t}{5}\right) \right] + C$$

$$\cosh(0) = 1, \text{ so } x(0) = 245 \ln[1] + C = 0, C = 0$$

$$\therefore \underline{\underline{x(t) = 245 \ln \left[\cosh\left(\frac{t}{5}\right) \right] \text{ meters}}}$$

(f)

$$\text{From (e), } 300 = 245 \ln \left[\cosh\left(\frac{t}{5}\right) \right]$$

$$\therefore e^{300/245} = \cosh\left(\frac{t}{5}\right),$$

$$t = 5 \cosh^{-1} \left[e^{300/245} \right] = 5 \cosh^{-1}(3.402) = 9.48 \text{ s}$$

$$\therefore \underline{\underline{T \approx 9.48 \text{ sec}}}$$

10.

(a)

$$\frac{dQ/dt}{Q} = -r, \ln Q = -rt + C, Q = e^{-rt} e^C,$$

$$\therefore Q(t) = K e^{-rt}, Q(0) = K = 100 \text{ mg}$$

$$\therefore Q(t) = 100 e^{-rt}$$

Let t be in days

$$\therefore Q(7) = 82.04 = 100 e^{-r(7)}, e^{-7r} = 0.8204$$

$$\therefore -7r = \ln(0.8204) = -0.19796,$$

$$\underline{r \approx 0.02828 \text{ /day}}$$

(b)

From (a), $Q(t) = \underline{100 e^{-0.02828t}}$, t in days

(c)

$$50 = 100 e^{-rt}, \frac{1}{2} = e^{-rt}, \ln\left(\frac{1}{2}\right) = -rt,$$

$$t = -\frac{\ln\left(\frac{1}{2}\right)}{r} = \frac{\ln(2)}{r} = \frac{0.6931}{0.02828} \approx 24.51$$

\therefore half-life \approx 24.51 days

11.

$$\frac{Q'}{Q} = -r \quad \therefore \text{Integrating, } \ln Q(t) = -rt + C,$$

$$\therefore Q(t) = e^{-rt} e^C, \text{ or } Q(t) = K e^{-rt}, \quad K = e^C, \text{ constant}$$

$$Q(0) = K, \quad \therefore \frac{1}{2} Q(0) = \frac{1}{2} K.$$

$$\therefore \frac{1}{2} K = K e^{-rt}, \quad t = \text{half-life.}$$

$$\therefore \frac{1}{2} = e^{-rt}, \quad \ln\left(\frac{1}{2}\right) = -rt,$$

$$\text{and since } \ln\left(\frac{1}{2}\right) = -\ln(2),$$

$$\therefore \underline{\underline{\ln(2) = rt}}, \quad t = \text{half-life}$$

12.

(a)

$$\frac{du/dt}{u-T} = -K, \text{ integrating } \Rightarrow \ln(u-T) = -Kt + C, \\ C, \text{ a constant}$$

$$\therefore u(t) - T = e^{-Kt} e^C = ce^{-Kt}, \text{ } c \text{ a constant}$$

$$\therefore u(t) = T + ce^{-Kt}$$

$$\therefore u(0) = T + c, \text{ } c = u_0 - T$$

$$\therefore u(t) = T + \underline{\underline{(u_0 - T) e^{-Kt}}}$$

(b)

$$u(\bar{t}) - T = \frac{(u_0 - T)}{2} = (u_0 - T) e^{-K\bar{t}}$$

$$\therefore \frac{1}{2} = e^{-K\bar{t}}, \ln\left(\frac{1}{2}\right) = -K\bar{t}, \text{ or } \ln(2) = K\bar{t}$$

$$\therefore \bar{t} = \underline{\underline{\frac{\ln(2)}{K}}}$$

(a)

$$\frac{dQ}{dt} = -\frac{Q}{RC} + \frac{V}{R} = \frac{VC - Q}{RC} = -\frac{Q - VC}{RC}$$

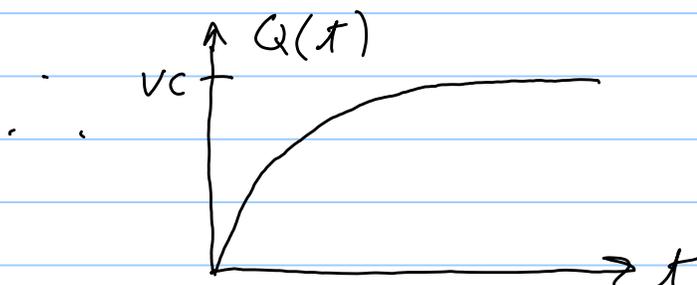
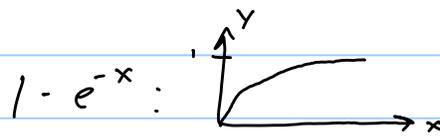
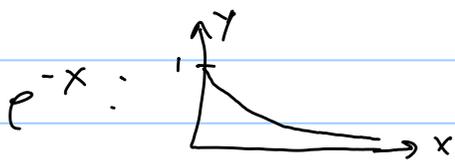
$$\therefore \frac{dQ/dt}{Q - VC} = -\frac{1}{RC} \Rightarrow \ln(Q - VC) = -\frac{t}{RC} + K_1$$

$$\therefore Q - VC = e^{-t/RC} e^{K_1} = K e^{-t/RC}, \quad K = e^{K_1} \text{ a constant}$$

$$\therefore Q(t) = VC + K e^{-t/RC}$$

$$Q(0) = 0 = VC + K, \quad K = -VC$$

$$\therefore \underline{Q(t) = VC(1 - e^{-t/RC})}$$



$Q(t)$ approaches VC
asymptotically as
 $t \rightarrow \infty$

(b)

As in (a), as $t \rightarrow \infty$, $Q_L = VC$

(c)

From (a), $Q(t) = VC + Ke^{-t/RC}$ is the general solution. \therefore When $V = 0$,

$$Q(t) = Ke^{-t/RC} \quad [13]$$

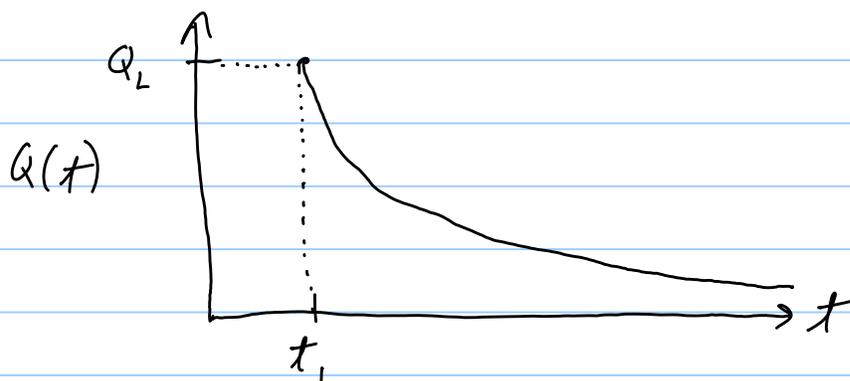
$$Q(t_1) = Q_L = Ke^{-t_1/RC}, \quad \therefore \ln(Q_L) = \ln(K) - t_1/RC$$

$$\therefore \ln(K) = \ln(Q_L) + \frac{t_1}{RC}$$

$$\therefore K = Q_L e^{t_1/RC}$$

From [13], $Q(t) = Q_L e^{(t_1-t)/RC} = Q_L e^{-(t-t_1)/RC}$
as $t \geq t_1$

$$\therefore \underline{\underline{Q(t) = Q_L e^{-(t-t_1)/RC}}}$$



as $t \rightarrow \infty$, $Q(t) \rightarrow 0$

14.

(a)

$Q(t)$ = amount in grams at time t .

$\frac{dQ}{dt}$ = change in amount per hour

$$\text{Rate flowing in} = (0.01 \text{ g/gal})(300 \text{ gal/hr}) = 3 \text{ g/hr}$$

$$\begin{aligned} \text{Rate flowing out} &= \left(\frac{Q(t) \text{ g}}{1,000,000 \text{ gal}} \right) (300 \text{ gal/hr}) \\ &= \frac{3}{10,000} Q(t) \text{ g/hr} \end{aligned}$$

$$\therefore \frac{dQ}{dt} = 3 - \frac{3}{10,000} Q(t), \quad Q(0) = 0$$

$$\text{or, } \underline{\underline{\frac{dQ}{dt} = 3(1 - 10^{-4} Q(t))}}, \quad Q(0) = 0$$

(b)

$$\frac{dQ}{dt} = -3 \times 10^{-4} (Q(t) - 10^4)$$

$$\frac{dQ/dt}{Q - 10^4} = -3 \times 10^{-4}$$

$$\ln(Q - 10^4) = (-3 \times 10^{-4})t + C$$

$$Q - 10^4 = K e^{(-3 \times 10^{-4})t}, \quad K = e^C, \text{ a constant}$$

$$\therefore Q(t) = 10^4 + K e^{(-3 \times 10^{-4})t}$$

$$Q(0) = 0 \Rightarrow K = -10^4$$

$$\therefore \underline{Q(t) = 10^4(1 - e^{(-3 \times 10^{-4})t})}, \quad t \text{ in hours}$$

$$1 \text{ year} = (365 \text{ days})(24 \text{ hrs/day}) = 8760 \text{ hrs.}$$

$$\therefore Q(1 \text{ year}) = 10^4(1 - e^{(-3 \times 10^{-4})(8760)})$$

$$\approx \underline{9277.77 \text{ grams}}$$

(c)

Rate (grams/hr) flowing in: 0 g/hr

Rate flowing out: $\frac{3}{10,000} Q(t) \text{ g/hr}$ as in (a)

$$\therefore \underline{\frac{dQ}{dt} = -\frac{3}{10,000} Q(t)}, \quad Q(0) = 9277.77 \text{ grams}$$

(d)

$$\frac{dQ/dt}{Q} = -\frac{3}{10,000}, \quad \ln Q = -\frac{3}{10,000}t + C_1$$

$$\therefore Q(t) = k e^{-\frac{3}{10,000}t}, \quad k = e^{C_1}, \text{ a constant}$$

$$Q(0) = 9277.77 = k$$

$$\therefore \underline{Q(t) = 9277.77 e^{-\frac{3}{10,000}t}}, \quad t \text{ in hours}$$

$$1 \text{ year} = 8760 \text{ hrs.}$$

$$\therefore Q(1 \text{ yr}) = 9277.77 e^{-\frac{3}{10,000}(8760)} \\ \approx \underline{670.07 \text{ grams}}$$

(e)

$$10 = 9277.77 e^{-\frac{3}{10,000}t}$$

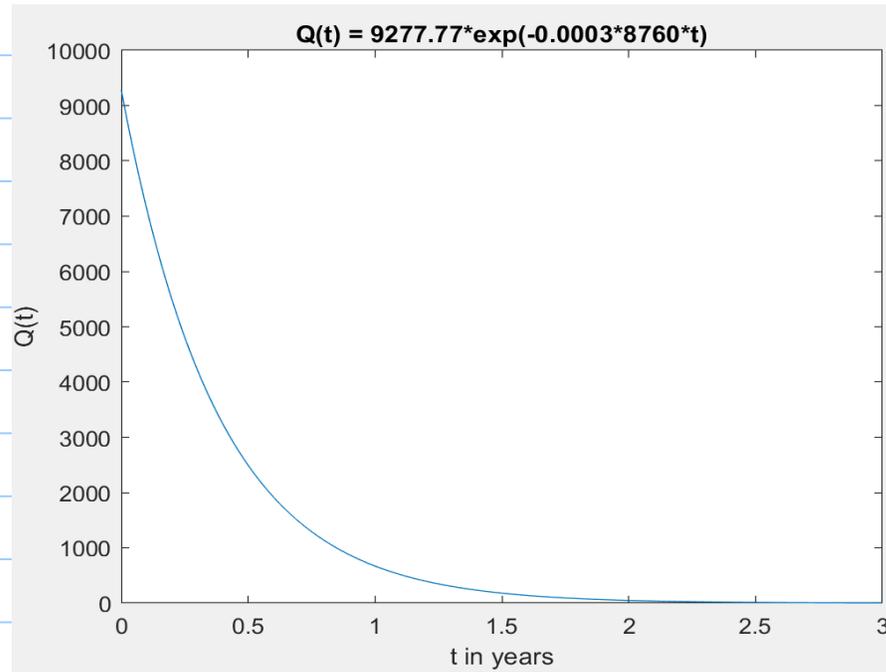
$$\ln\left(\frac{10}{9277.77}\right) \approx -6.83279 = -\frac{3}{10,000}t$$

$$t = \frac{68327.9}{3} = 22775.97 \text{ hrs}$$

$$= \frac{22775.97 \text{ hrs}}{8760 \text{ hr/yr}} \approx \underline{2.6 \text{ yrs}}$$

MATLAB code,
plotting years on
horizontal axis,
using 8760 hrs = 1yr

```
clear,clc;  
t = 0:0.01:3;  
eqn = 9277.77*exp(-.0003*8760*t);  
plot(t, eqn)  
xlabel 't in years', ylabel 'Q(t)'  
title 'Q(t) = 9277.77*exp(-.0003*8760*t)'
```



1.3 Classification of Differential Equations

Note Title

12/6/2017

1.

Second order, from term $\frac{d^2 y}{dt^2}$

Linear, since terms in y (not " t ") are linear.

2.

Second order, from $\frac{d^2 y}{dt^2}$ term

Nonlinear, due to $y^2 \frac{d^2 y}{dt^2}$ term

3.

Fourth order, from $\frac{d^4 y}{dt^4}$ term

Linear, as terms in y are linear

4.

Second order, from $\frac{d^2 y}{dt^2}$ term

Nonlinear, due to $\sin(t+y)$ term.

5.

$$y_1'(t) = e^t, \quad y_1''(t) = e^t \quad \therefore y_1'' - y_1 = e^t - e^t = \underline{0}$$

$$y_2'(t) = \sinh(t), \quad y_2''(t) = D_t(\sinh(t)) = \cosh(t)$$

$$\therefore y_2'' - y_2 = \cosh(t) - \cosh(t) = \underline{0}$$

6.

$$(a) \quad y_1'(t) = -3e^{-3t} \quad y_1'' = 9e^{-3t}$$

$$\begin{aligned} \therefore y_1'' + 2y_1' - 3y_1 &= 9e^{-3t} + (2)(-3e^{-3t}) - 3(e^{-3t}) \\ &= 9e^{-3t} - 9e^{-3t} = \underline{0} \end{aligned}$$

$$(b) \quad y_2'(t) = e^t \quad y_2''(t) = e^t$$

$$\therefore y_2'' + 2y_2' - 3y_2 = e^t + 2e^t - 3e^t = \underline{0}$$

7.

$$y' = 3 + 2t, \quad ty' = 3t + 2t^2$$

$$\therefore ty' - y = (3t + 2t^2) - (3t + t^2) = \underline{t^2}$$

8.

$$(a) \quad y_1' = \frac{1}{3}, \quad y_1'' = y_1''' = y_1^{(4)} = 0$$

$$\therefore y_1^{(4)} + 4y_1''' + 3y_1 = (0) + 4(0) + 3\left(\frac{1}{3}\right) = \underline{1}$$

$$(b) \quad y_2' = -e^{-t} + \frac{1}{3}, \quad y_2'' = e^{-t}, \quad y_2''' = -e^{-t}, \quad y_2^{(4)} = e^{-t}$$

$$\begin{aligned} \therefore y_2^{(4)} + 4y_2''' + 3y_2 &= (e^{-t}) + 4(-e^{-t}) + 3(e^{-t} + t/3) \\ &= 4e^{-t} - 4e^{-t} + t = \underline{t} \end{aligned}$$

9.

$$(a) \quad y_1' = -2t^{-3}, \quad y_1'' = 6t^{-4}$$

$$\begin{aligned} \therefore t^2 y_1'' + 5t y_1' + 4y_1 &= t^2 \left(\frac{6}{t^4}\right) + 5t \left(\frac{-2}{t^3}\right) + 4\left(\frac{1}{t^2}\right) \\ &= \frac{6}{t^2} - \frac{10}{t^2} + \frac{4}{t^2} = \underline{0} \end{aligned}$$

$$(b) \quad y_2' = \frac{1}{t^3} - \frac{2 \ln t}{t^3}, \quad y_2'' = \frac{-3}{t^4} - \frac{2}{t^4} + \frac{6 \ln t}{t^4}$$

$$\therefore t^2 y_2'' + 5t y_2' + 4y_2 =$$

$$\begin{aligned} &t^2 \left(\frac{-5}{t^4} + \frac{6 \ln t}{t^4}\right) + 5t \left(\frac{1}{t^3} - \frac{2 \ln t}{t^3}\right) + 4\left(\frac{\ln t}{t^2}\right) \\ &= \frac{-5}{t^2} + \frac{6 \ln t}{t^2} + \frac{5}{t^2} - \frac{10 \ln t}{t^2} + \frac{4 \ln t}{t^2} = \underline{0} \end{aligned}$$

10.

$$y' = e^{t^2} (e^{-t^2}) + 2te^{t^2} \int_0^t e^{-s^2} ds + 2te^{t^2}$$

$$\left[\text{as } \frac{d}{dt} \int_0^t e^{-s^2} ds = e^{-t^2} \text{ by The Fundamental Theorem of Calculus} \right]$$

$$= 1 + 2te^{t^2} \left(\int_0^t e^{-s^2} ds + 1 \right)$$

$$\begin{aligned} \therefore y' - 2ty &= 1 + 2te^{t^2} \left(\int_0^t e^{-s^2} ds + 1 \right) \\ &\quad - 2t \left(e^{t^2} \int_0^t e^{-s^2} ds + e^{t^2} \right) \end{aligned}$$

$$= 1 + 2te^{t^2} \int_0^t e^{-s^2} ds + 2te^{t^2}$$

$$\begin{array}{c} \downarrow \text{cancel} \qquad \qquad \qquad \downarrow \text{cancel} \\ - 2te^{t^2} \int_0^t e^{-s^2} ds - 2te^{t^2} \end{array}$$

$$= \underline{1}$$

11.

$$y' + 2y = (r e^{rt}) + 2(e^{rt}) = e^{rt} (r+2) = 0 \Rightarrow \underline{r = -2}$$

12.

$$\begin{aligned}
 y'' + y' - 6y &= (r^2 e^{rt}) + (r e^{rt}) - 6(e^{rt}) \\
 &= e^{rt} (r^2 + r - 6) = 0 \\
 &= e^{rt} (r+3)(r-2) = 0 \Rightarrow \underline{r = 2, -3}
 \end{aligned}$$

13.

$$\begin{aligned}
 y''' - 3y'' + 2y' &= (r^3 e^{rt}) - 3(r^2 e^{rt}) + 2(r e^{rt}) \\
 &= e^{rt} (r^3 - 3r^2 + 2r) \\
 &= e^{rt} (r)(r-2)(r-1) = 0 \\
 &\Rightarrow \underline{r = 0, 2, 1}
 \end{aligned}$$

14.

$$\begin{aligned}
 y' &= r t^{r-1}, \quad y'' = r(r-1)t^{r-2} \\
 \therefore t^2 y'' + 4t y' + 2y &= t^2 (r)(r-1)t^{r-2} + 4t(r)t^{r-1} + 2(t^r) \\
 &= t^r [r^2 - r + 4r + 2]
 \end{aligned}$$

$$= t^r [(r+2)(r+1)] = 0$$

$$\Rightarrow \underline{r = -1, -2}$$

15.

$$y' = r t^{r-1}, \quad y'' = r(r-1)t^{r-2}$$

$$\therefore t^2 y'' - 4t y' + 4y = t^2 (r)(r-1)t^{r-2} - 4t(r)t^{r-1} + 4t^r$$

$$= t^r [r^2 - r - 4r + 4]$$

$$= t^r [(r-4)(r-1)] = 0$$

$$\Rightarrow \underline{r = 1, 4}$$

16.

Highest derivative: all are terms are second degree.

and individual terms are added.

\therefore 2nd order, linear

17.

All terms are 4th degree, and individual terms are added. \therefore 4th order, linear

18.

Highest derivative is from u_{xx} , \therefore 2nd order
The multiplication of $(u)(u_x)$ makes nonlinear

19.

$$(a) \quad \frac{\partial u_1}{\partial x} = -\sin x \cosh y, \quad \frac{\partial^2 u_1}{\partial x^2} = -\cos x \cosh y$$

$$\frac{\partial u_1}{\partial y} = \cos x \sinh y, \quad \frac{\partial^2 u_1}{\partial y^2} = \cos x \cosh y$$

$$\begin{aligned} \therefore (u_1)_{xx} + (u_1)_{yy} &= -\cos x \cosh y + \cos x \cosh y \\ &= \underline{\underline{0}} \end{aligned}$$

$$(b) \quad \frac{\partial u_2}{\partial x} = \frac{2x}{x^2 + y^2}, \quad \frac{\partial^2 u_2}{\partial x^2} = \frac{(x^2 + y^2)(2) - 2x(2x)}{(x^2 + y^2)^2}$$

$$\frac{\partial u_2}{\partial y} = \frac{2y}{x^2 + y^2}, \quad \frac{\partial^2 u_2}{\partial y^2} = \frac{(x^2 + y^2)(2) - 2y(2y)}{(x^2 + y^2)^2}$$

$$\begin{aligned} \therefore (u_2)_{xx} + (u_2)_{yy} &= \frac{(x^2 + y^2)(2) - 4x^2 + (x^2 + y^2)(2) - 4y^2}{(x^2 + y^2)^2} \\ &= \frac{2x^2 + 2y^2 - 4x^2 + 2x^2 + 2y^2 - 4y^2}{(x^2 + y^2)^2} \\ &= \underline{0} \end{aligned}$$

20.

$$(a) (u_1)_x = e^{-\alpha^2 t} \cos x, \quad (u_1)_{xx} = -e^{-\alpha^2 t} \sin x$$

$$(u_1)_t = -\alpha^2 e^{-\alpha^2 t} \sin x$$

$$\therefore \underline{\alpha^2 (u_1)_{xx}} = \underline{-\alpha^2 e^{-\alpha^2 t} \sin x} = (u_1)_t$$

$$(b) (u_2)_x = \lambda e^{-\alpha^2 \lambda^2 t} \cos \lambda x, \quad (u_2)_{xx} = -\lambda^2 e^{-\alpha^2 \lambda^2 t} \sin \lambda x$$

$$(u_2)_t = -\alpha^2 \lambda^2 e^{-\alpha^2 \lambda^2 t} \sin \lambda x$$

$$\therefore \alpha^2 (u_2)_{xx} = -\alpha^2 \lambda^2 e^{-\alpha^2 \lambda^2 t} \sin \lambda x = \underline{(u_2)_t}$$

21.

$$(a) (u_1)_x = \lambda \cos(\lambda x) \sin(a\lambda t)$$

$$(u_1)_{xx} = -\lambda^2 \sin(\lambda x) \sin(a\lambda t)$$

$$(u_1)_t = a\lambda \sin(\lambda x) \cos(a\lambda t)$$

$$(u_1)_{tt} = -a^2 \lambda^2 \sin(\lambda x) \sin(a\lambda t)$$

$$\therefore \underline{a^2 (u_1)_{xx}} = -a^2 \lambda^2 \sin(\lambda x) \sin(a\lambda t) = \underline{(u_1)_{tt}}$$

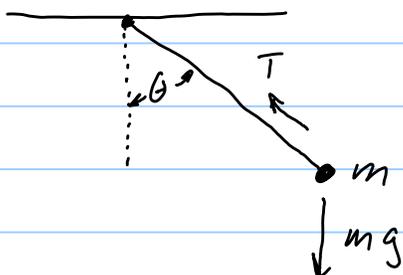
$$(b) (u_2)_x = \cos(x - at), (u_2)_{xx} = -\sin(x - at)$$

$$(u_2)_t = -a \cos(x - at), (u_2)_{tt} = -a^2 \sin(x - at)$$

$$\therefore \underline{a^2 (u_2)_{xx}} = -a^2 \sin(x - at) = \underline{(u_2)_{tt}}$$

22.

(a)

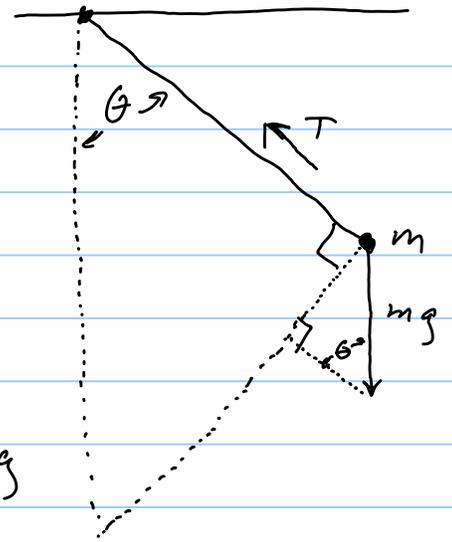


$m = \text{mass}$

$T = \text{tension in rod}$

$g = 9.8 \text{ m/sec}^2$

(5)



The component of gravity perpendicular to the rod is $mg \sin \theta$

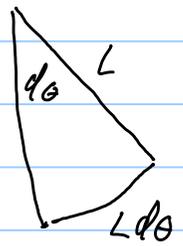


Note for an arc of radius L , sweeping an angle of $d\theta$, the length of the arc is:

$$L d\theta$$

\therefore The instantaneous linear velocity along the arc is $L \frac{d\theta}{dt}$ and the

instantaneous acceleration is $L \frac{d^2\theta}{dt^2}$



\therefore From Newton's $\vec{F} = m\vec{a}$, or in scalar terms

$$\underline{-mg \sin \theta = m \left(L \frac{d^2\theta}{dt^2} \right)}$$

Note: Assign direction to right of vertical as positive, to left of vertical as negative
 \therefore if $\theta > 0$, the force component, $mg \sin \theta$, points to the left. If $\theta < 0$, it points to right. \therefore Need a minus sign in front of $mg \sin \theta$.

(c)

Cancelling m , $g \sin \theta = -L \frac{d^2 \theta}{dt^2}$, or

$$\frac{d^2 \theta}{dt^2} + \frac{g \sin \theta}{L} = 0$$

23.

(a)

Kinetic energy is $\frac{1}{2} m v^2$

As shown in 22 (b), the instantaneous velocity along an arc is $L \frac{d\theta}{dt}$.

$$\therefore v^2 = \left(L \frac{d\theta}{dt} \right)^2 = L^2 \left(\frac{d\theta}{dt} \right)^2$$

$$\therefore \frac{1}{2} m v^2 = \frac{1}{2} m L^2 \left(\frac{d\theta}{dt} \right)^2$$

(b)

Potential energy is mgh , $h =$ height above

reference point at which potential energy = 0.

Let the bottom of the arc be the reference

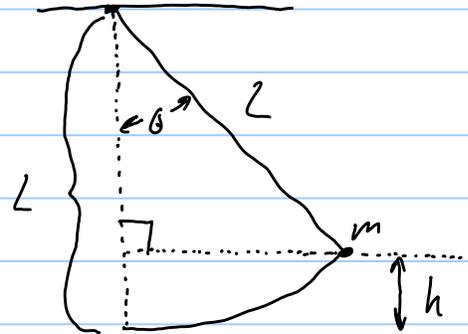
point. From the figure,

$$h = L - L \cos \theta$$

$$\therefore V = mgh$$

$$= mg(L - L \cos \theta)$$

$$= \underline{mgL(1 - \cos \theta)}$$



(c)

$$E = \frac{1}{2} m L^2 \left(\frac{d\theta}{dt} \right)^2 + mgL(1 - \cos \theta)$$

$$\frac{dE}{dt} = mL^2 \left(\frac{d\theta}{dt} \right) \left(\frac{d^2\theta}{dt^2} \right) + mgL \frac{d(1 - \cos \theta)}{dt}$$

$$= mL^2 \frac{d\theta}{dt} \cdot \frac{d^2\theta}{dt^2} + (mgL \sin \theta) \frac{d\theta}{dt}$$

Setting $\frac{dE}{dt} = 0$ and cancelling m ,

$$0 = L^2 \frac{d\theta}{dt} \cdot \frac{d^2\theta}{dt^2} + gL \sin\theta \frac{d\theta}{dt}$$

Cancelling L and assuming $\frac{d\theta}{dt} \neq 0$, which occurs only at extremes of swing,

$$\underline{0 = \frac{d^2\theta}{dt^2} + \frac{g}{L} \sin\theta}$$

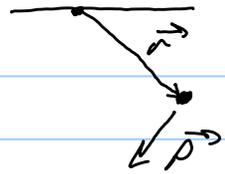
24.

(a)

The angular momentum of a point mass m is defined as $\vec{r} \times \vec{p}$, where \vec{r} is the instantaneous position vector, and \vec{p} is the instantaneous linear momentum vector.

As shown in 22(b), the instantaneous velocity of m is $L \frac{d\theta}{dt}$, so its instantaneous

momentum is $mL \frac{d\theta}{dt} = \|\vec{p}\|$



$$\|\vec{r} \times \vec{p}\| = \|\vec{r}\| \|\vec{p}\| \sin\phi, \quad \phi = \text{angle between } \vec{r}, \vec{p}.$$

In the pendulum case, $\phi = 90^\circ$, and in this

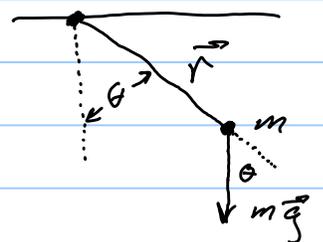
$$\text{case } \|\vec{r}\| = L. \quad \therefore \|\vec{r} \times \vec{p}\| = \|\vec{r}\| \|\vec{p}\| = L \|\vec{p}\|$$

$$\therefore \text{Angular momentum} = (L) \left(m L \frac{d\theta}{dt} \right) = \underline{m L^2 \frac{d\theta}{dt}}$$

(6)

The moment of the gravitation force, or torque, is $\vec{r} \times \vec{F}$, and the magnitude is

$$\|\vec{r} \times \vec{F}\| = \|\vec{r}\| \|\vec{F}\| \sin\phi, \quad \phi = \text{angle between } \vec{r} \text{ and } \vec{F}.$$



$$\text{Here, } \|\vec{r}\| = L, \quad \|\vec{F}\| = mg$$

and θ is the angle between \vec{r} and $m\vec{g}$.

$$\therefore \|\vec{r} \times \vec{F}\| = Lmg \sin\theta$$

Using the right hand rule, the scalar torque value

is: $-Lmg \sin \theta$ in the above diagram,
assigning positive to right of vertical, so $\sin \theta > 0$

$$\text{From (a), } M = mL^2 \frac{d\theta}{dt}$$

$$\therefore -Lmg \sin \theta = \frac{dM}{dt} = \frac{d}{dt} \left(mL^2 \frac{d\theta}{dt} \right) = mL^2 \frac{d^2\theta}{dt^2}$$

$$\text{Cancelling } L \text{ and } m, \quad -g \sin \theta = L \frac{d^2\theta}{dt^2},$$

$$\text{or } \frac{d^2\theta}{dt^2} + \frac{g \sin \theta}{L} = 0$$
