

§9.1 | Differential Equations

A differential equation is an equation that relates a function to its derivatives. They are some of the hardest equations to solve, many of them being unsolvable. Yet, since they arise in science and nature so often a great deal of effort is spent developing techniques to solve them.

Example 1: Why would it be hard to figure how fast a cup of hot liquid cools to room temperature?

The good news for us is that we will only be considering very simple examples of differential equations as a mini-introduction.

Example 2: I am thinking of a function y that...

1. $y = y'$

2. $y' = 5$

3. $y' = 3x^2 + 4$

4. $y'' = -y$

5. $y'' = y$

6. $y' = 5y$

7. $y' = \frac{1}{y}$

8. $y' = y^2$

9. $y' = x + y$

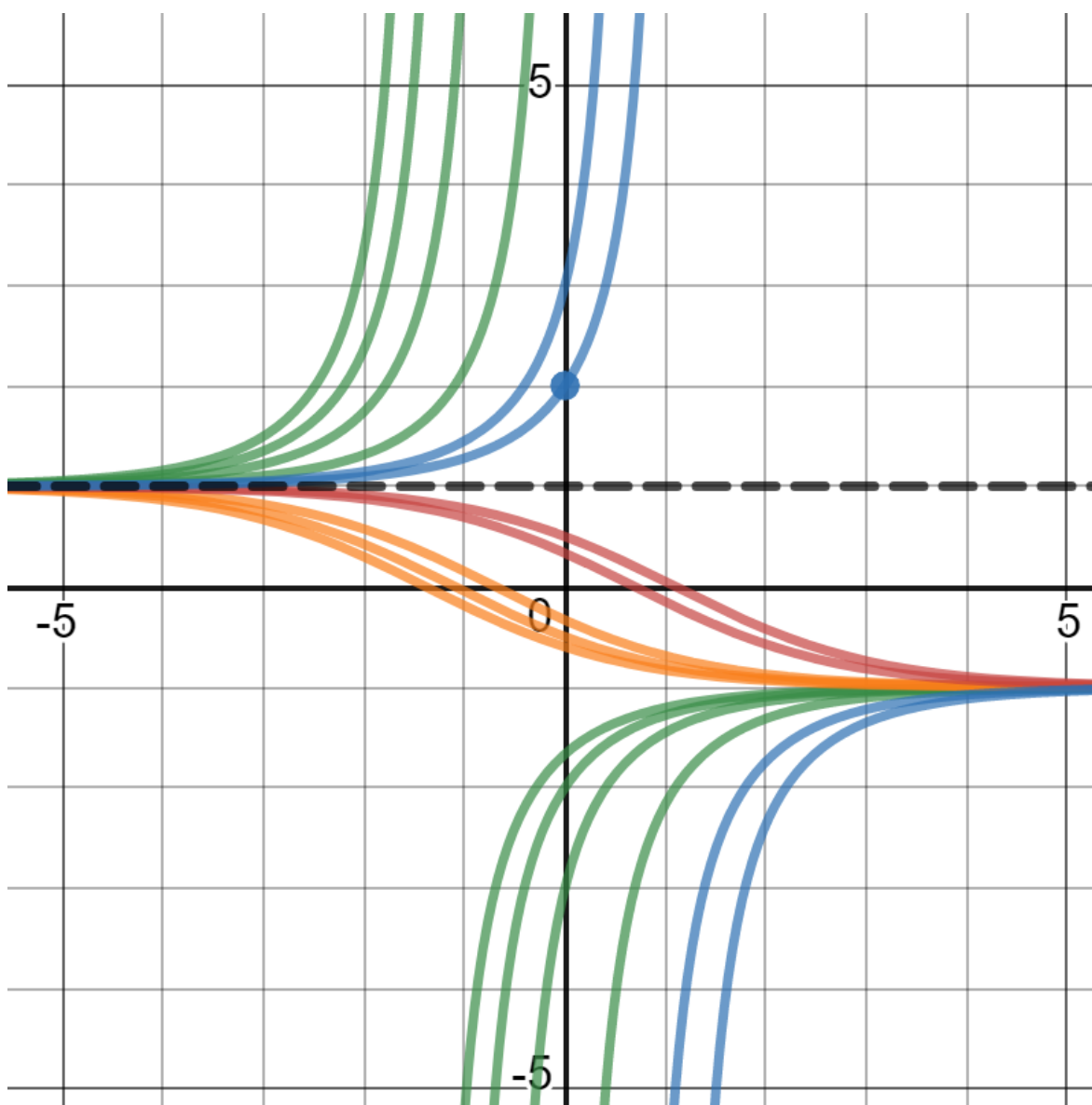
Example 3: Verify that every function defined by

$$y = \frac{1 + ce^t}{1 - ce^t}$$

Is a solution to the differential equation $y' = \frac{1}{2}(y^2 - 1)$?

What do we need to do to determine this?

Example 4: Find one particular solution to $y' = \frac{1}{2}(y^2 - 1)$ if $y(0) = 2$.



(§9.2 skip)

§9.3 | Separable Equations

A separable differential equation is one in which the x -variables and y -variables can be “separated” and the equation can easily be solved by integrating both sides of the equation once the variables have been separated.

Examples 1–5:

Solve the following differential equations:

$\frac{dy}{dx} = \frac{x^2}{y^2}$	$y' = x^2y$	$4\frac{dl}{dt} + 12l = 60$
$y' = y \tan x$	$x \ln x = y(1 + \sqrt{3 + y^2})y'$ $y(1) = 1$	

Example 4: A tank contains 20 kg of salt dissolved in 5000 L of water. Brine that contains 0.03 kg of salt per liter of water enters the tank at a rate of 25 L/min. The solution is kept thoroughly mixed and drains from the tank at the same rate. How much salt remains in the tank after half of an hour?

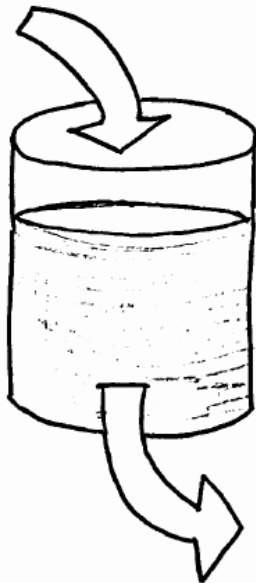
A TANK CONTAINS 20 KG OF SALT
DISSOLVED IN 5000 L OF WATER.

BRINE THAT CONTAINS 0.03 KG OF SALT
PER LITER OF WATER ENTERS THE TANK
AT A RATE OF 25 L/MIN.

THE SOLUTION IS KEPT THOROUGHLY MIXED
AND DRAINS FROM THE TANK AT THE SAME
RATE.

HOW MUCH SALT REMAINS IN THE TANK
AFTER HALF OF AN HOUR.

SOL'N



LET $y(t)$ REPRESENT THE
AMOUNT OF SALT IN THE TANK
AT TIME t (HOURS).

(Note the typos)

§9.4 | Models for Population Growth

One of the amazing relationships differential equations (DE) can model and solve are different models for population growth. We will look at two different models: natural growth and

Natural growth is based on the assumption that a population grows proportional to the size of the population

$$\frac{dP}{dt} = kP$$

I think we can solve this equation by guessing.

Considering our real world intuitions, is it reasonable that a population would grow exponentially? Populations usually hit what is called “the carrying capacity” of the environment. If we assume a population as it begins to grow will approximately grow exponentially and then at some point “level off” we get the following equation:

$$\begin{aligned}\frac{dP}{dt} &\approx kP \\ \frac{1}{P} \frac{dP}{dt} &\approx k \\ \frac{1}{P} \frac{dP}{dt} &= k \left(1 - \frac{P}{M} \right)\end{aligned}$$

Where M is the carrying capacity. This model is interesting. Initially it looks exponential, and then it levels of and hits a ceiling, right? Let's try to solve for P .

What does $1 - \frac{P}{M}$ represent?

THE LOGISTIC EQUATION

$$\frac{dP}{dt} = kP \left[1 - \frac{P}{M} \right]$$

$$\frac{1}{P(1-P/M)} dP = k dt$$

$$\int \frac{A}{P} + \frac{B}{\frac{1}{M}P-1} dP = \int k dt$$

$$\int \frac{-1}{P} + \frac{1}{\frac{1}{M}P-1} dP = kt + C$$

$$\int \frac{-1}{P} + \frac{1}{P-M} dP = kt + C$$

$$\ln|P| + \ln|P-M| = kt + C$$

$$\ln|P| - \ln|M-P| = kt + C$$

$$\ln \left| \frac{P}{M-P} \right| = kt + C$$

$$\frac{P}{M-P} = e^C e^{kt}$$

$$P = (M-P) A e^{kt}$$

$$P(1 + A e^{kt}) = M A e^{kt}$$

$$P = \frac{M A e^{kt}}{1 + A e^{kt}}$$

$1 - \frac{P}{M} \approx$ COMPLIMENT OF % OF M THAT POPULATION REPRESENTS.

$$1 = A \left(\frac{P}{M} - 1 \right) + PB$$

IF $P=M$

$$1 = A \left(\frac{M}{M} - 1 \right) + MB$$

$$B = + \frac{1}{M}$$

IF $P=0$, $A=-1$

$$P < M$$

$$0 < M - P$$

$$A = e^C$$

(FOR EASE)

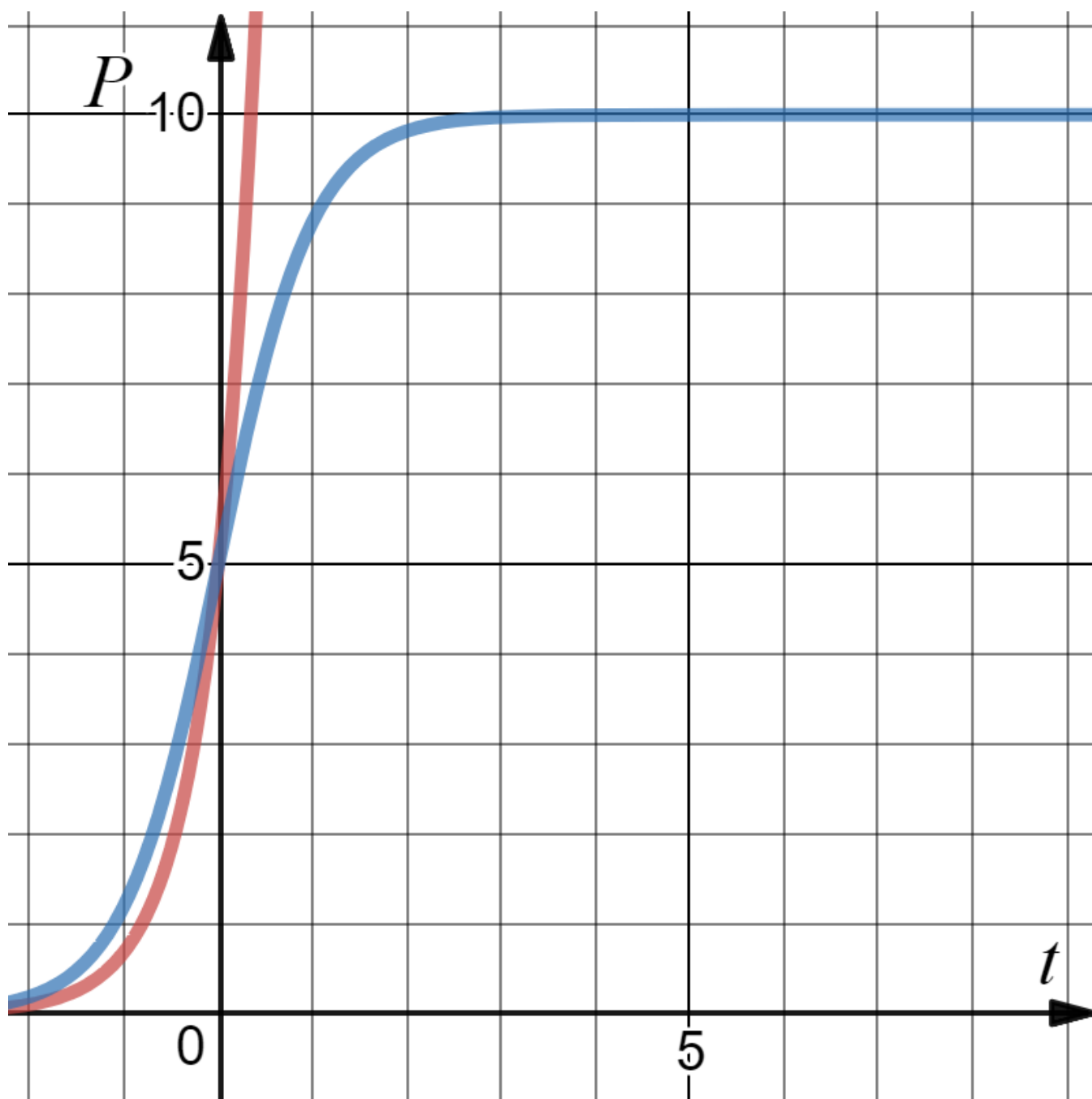
$$P = \frac{M}{1 + A e^{-kt}}$$

NOTICE,

$$P(0) = \frac{M}{1+A}$$

$$\left[A = \frac{M - P(0)}{P(0)} \right]$$

$$\lim_{t \rightarrow \infty} P(t) = M$$



Example 1: Suppose a population has a carrying-capacity of $M = 1000$ begins with a population of 10 individuals. If there are 15 individuals after 3 units of time, compare the both models of growth we have seen thus far.

§9.5 | First-Order Linear Differential Equations (FOLDE)

Question 1: What two functions are their own derivative?

Question 2: What is $\frac{d}{dx}(e^{P(x)})$? What is $\frac{d}{dx}(e^{\int P(x)dx})$?

Now for a magic trick....

Example 1: $y' + 2xy = 2x^3$

A **First Order Linear Differential Equations** (FOLDE) is a DE that can be written in the form:

$$\frac{dy}{dx} + P(x)y = Q(x).$$

All **FOLDE** can be solved by multiplying by an **integrating factor**: $I = e^{\int P(x)dx}$.

Example 2: $y' + \frac{1}{x \ln x} y = 9x^2$

Example 3: (new tank) problem

Example 3 (ITP): A particular circuit containing an electromotive force, a capacitor with a capacitance of C farads (F), and a resistor with a resistance of R ohms (Ω). The voltage drop across the capacitor is $\frac{Q}{C}$, where Q is the charge (in coulombs), so in this case Kirchhoff's Law gives

$$RI + \frac{Q}{C} = E$$

$$RI(t) + \frac{Q(t)}{C} = E(t)$$

But, $I(t) = \frac{dQ}{dt}(t)$ (from Physics). If $R = 5 \Omega$, $C = 0.05$ F and $E(t) = 60$ V, find the charge function $Q(t)$ if the initial charge $Q(0) = 0$ coulombs. Find the current function $I(t)$.

Solution:

$$5I(t) + \frac{Q(t)}{0.05} = E(t)$$

$$5 \frac{dQ}{dt}(t) + \frac{Q(t)}{0.05} = E(t)$$

$$5 \frac{dQ}{dt} + \frac{Q}{\frac{1}{20}} = 60$$

$$5 \frac{dQ}{dt} + 20Q = 60$$

$$\frac{dQ}{dt} + 4Q = 12$$

Answer: $Q(t) = 3(1 - e^{-4t})$ & $I(t) = 12e^{-4t}$

(§9.6 skip)