

Last time:

- Vocab: ODE, PDE, IVP

Last time:

- Vocab: ODE, PDE, IVP
- Skills: Be able to verify that $\phi(t)$ is a solution to a DE.

Last time:

- Vocab: ODE, PDE, IVP
- Skills: Be able to verify that $\phi(t)$ is a solution to a DE.
- Solution to $y' = ay$ is $y(t) = Ce^{at}$

Today: Finish up visualizations in Chapter 1, look at an algorithm in 2.1. First, let's get a solution to $y' = ay + b$. Notice that this DE could be expressed as:

$$\left(y + \frac{b}{a}\right)' = a \left(y + \frac{b}{a}\right)$$

which is the normal exponential growth model. That is, if $Y = y + b/a$, then the DE is

$$Y' = aY \quad \Rightarrow \quad Y = Ce^{at}$$

or

$$y + \frac{b}{a} = Ce^{at} \quad \Rightarrow \quad y = Ce^{at} - \frac{b}{a}$$

where C depends on the initial conditions...

Example:

$$\text{Solve } y' = -2y + 5$$

Example:

Solve $y' = -2y + 5$

SOLUTION:

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

We note that for any C , the solution will converge to $5/2$ as t gets large.

Vocab from the reading:

- Order of a DE

Vocab from the reading:

- Order of a DE (order of highest derivative)

Vocab from the reading:

- Order of a DE (order of highest derivative)

Example: Order of $y' + y^3 = t^2 + 4t + 5$ is:

Vocab from the reading:

- Order of a DE (order of highest derivative)

Example: Order of $y' + y^3 = t^2 + 4t + 5$ is: 1

Vocab from the reading:

- Order of a DE (order of highest derivative)
Example: Order of $y' + y^3 = t^2 + 4t + 5$ is: 1
- Linear DE

Vocab from the reading:

- Order of a DE (order of highest derivative)
Example: Order of $y' + y^3 = t^2 + 4t + 5$ is: 1
- Linear DE (linear in y , y' , y'' , etc)

Vocab from the reading:

- Order of a DE (order of highest derivative)
Example: Order of $y' + y^3 = t^2 + 4t + 5$ is: 1
- Linear DE (linear in y , y' , y'' , etc)
Example: $y' + y^3 = t^2 + 4t$ is

Vocab from the reading:

- Order of a DE (order of highest derivative)
Example: Order of $y' + y^3 = t^2 + 4t + 5$ is: 1
- Linear DE (linear in y, y', y'' , etc)
Example: $y' + y^3 = t^2 + 4t$ is nonlinear (y^3)
Example: $y'' + 3y' + 5y = 4t^2$ is

Vocab from the reading:

- Order of a DE (order of highest derivative)

Example: Order of $y' + y^3 = t^2 + 4t + 5$ is: 1

- Linear DE (linear in y, y', y'' , etc)

Example: $y' + y^3 = t^2 + 4t$ is nonlinear (y^3)

Example: $y'' + 3y' + 5y = 4t^2$ is linear (in y, y' , etc).

(More on this later)

Questions that we try to answer for DEs:

- *Existence*: Does every ODE $y' = f(t, y)$ have a solution $y = \phi(t)$?

Questions that we try to answer for DEs:

- *Existence*: Does every ODE $y' = f(t, y)$ have a solution $y = \phi(t)$? (No).
- A second question is one of *uniqueness*: If the ODE has a solution, does it have more than one?

Questions that we try to answer for DEs:

- *Existence*: Does every ODE $y' = f(t, y)$ have a solution $y = \phi(t)$? (No).
- A second question is one of *uniqueness*: If the ODE has a solution, does it have more than one?
- Third is a practical question: If the ODE has a solution, can we compute it?

Questions that we try to answer for DEs:

- *Existence*: Does every ODE $y' = f(t, y)$ have a solution $y = \phi(t)$? (No).
- A second question is one of *uniqueness*: If the ODE has a solution, does it have more than one?
- Third is a practical question: If the ODE has a solution, can we compute it?

TODAY: Visualizing solutions, solving a linear equation.

Visualizing solutions to DE

Visualizing solutions to DE

$$y' = ay + b \quad y(t) = P_0 e^{at} - \frac{b}{a}$$

Cases:

- If $P_0 = 0$, then $y(t)$ is constant ($y = -b/a$).

Definition: An **equilibrium solution** is a constant solution $y = k$ so that $y' = 0$.

- Otherwise:
 - ▶ If $a > 0$, then the solutions will all “blow up” ($|y(t)| \rightarrow \infty$) except one solution.
 - ▶ If $a < 0$, then all solutions tend toward equilibrium.

Visualizing Solutions

A differential equation is like a “road map”:

$$y' = f(t, y)$$

That is, at each point (t, y) , we can compute the slope of the line tangent to the solution curve $y(t)$.

Visualizing Solutions

A differential equation is like a “road map”:

$$y' = f(t, y)$$

That is, at each point (t, y) , we can compute the slope of the line tangent to the solution curve $y(t)$.

If the function y is well behaved, the tangent line should be a good approximation to y .

Visualizing Solutions

A differential equation is like a “road map”:

$$y' = f(t, y)$$

That is, at each point (t, y) , we can compute the slope of the line tangent to the solution curve $y(t)$.

If the function y is well behaved, the tangent line should be a good approximation to y .

Definition: A direction field is a plot in the (t, y) plane that give the local tangent lines to the solution to a first order ODE.

Example: $y' = t - y^2$

Visualizing Solutions

A differential equation is like a “road map”:

$$y' = f(t, y)$$

That is, at each point (t, y) , we can compute the slope of the line tangent to the solution curve $y(t)$.

If the function y is well behaved, the tangent line should be a good approximation to y .

Definition: A direction field is a plot in the (t, y) plane that give the local tangent lines to the solution to a first order ODE.

Example: $y' = t - y^2$

In drawing a picture, we might consider curves of constant slope. For example, with zero slope:

$$0 = t - y^2 \quad \Rightarrow \quad y^2 = t$$

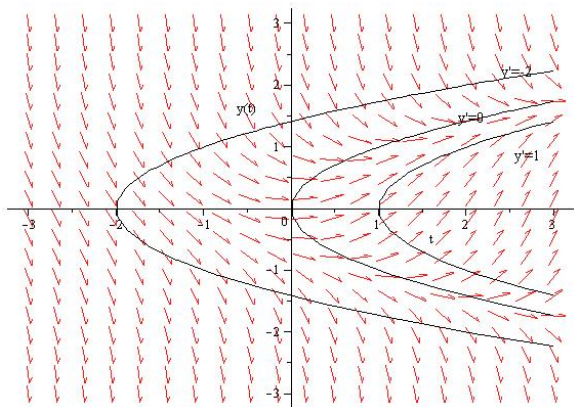
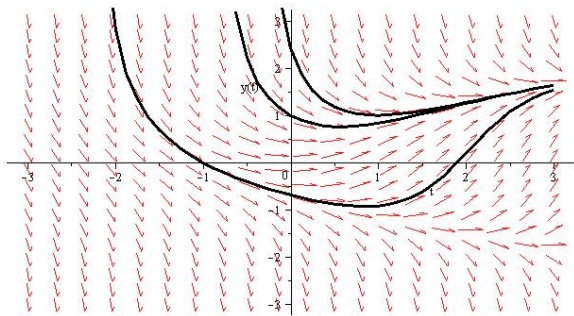
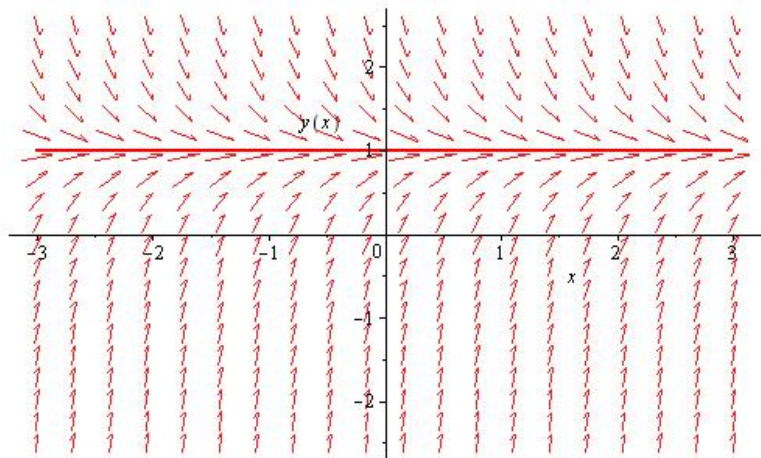


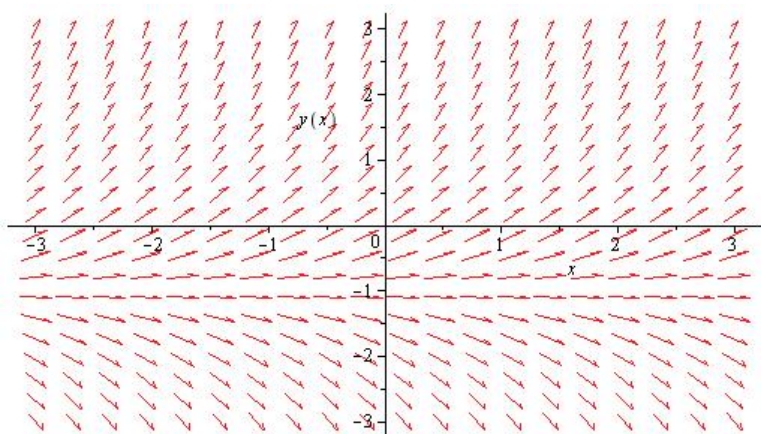
Figure: Direction Field with Isoclines: $y' = -2, y' = 0, y' = 1$



Give an ODE of the form $y' = ay + b$ whose direction field looks like:

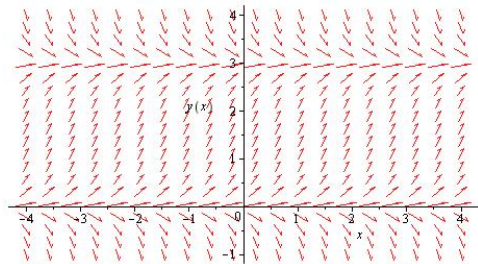


Same question as before:



Choose a DE

- 1 $y' = 3 - y$
- 2 $y' = y(y + 3)$
- 3 $y' = y(3 - y)$
- 4 $y' = 2y - 1$



Homework Hint: #22, Section 1.1

$$V = \frac{4}{3}\pi r^3 \quad A = 4\pi r^2$$

so if $V' = kA$, give V' in terms of V only.

Homework Hint: #14, Section 1.3

Differentiate the following with respect to t :

$$f(t) \int_0^t G(s) ds$$

SOLUTION: Use the product rule and the FTC:

$$f'(t) \int_0^t G(s) ds + f(t)G(t)$$

Section 2.1: Linear DEs

Definition: Linear first order ODE is any DE that can be expressed as:

$$\frac{dy}{dt} + a(t)y(t) = f(t) \quad \text{or} \quad y' + a(t)y = f(t)$$

Section 2.1: Linear DEs

Definition: Linear first order ODE is any DE that can be expressed as:

$$\frac{dy}{dt} + a(t)y(t) = f(t) \quad \text{or} \quad y' + a(t)y = f(t)$$

OBSERVATION: By the product rule and chain rule,

$$\left(ye^{P(t)} \right)' =$$

Section 2.1: Linear DEs

Definition: Linear first order ODE is any DE that can be expressed as:

$$\frac{dy}{dt} + a(t)y(t) = f(t) \quad \text{or} \quad y' + a(t)y = f(t)$$

OBSERVATION: By the product rule and chain rule,

$$\left(ye^{P(t)} \right)' = y'e^{P(t)} + P'(t)ye^{P(t)} =$$

Section 2.1: Linear DEs

Definition: Linear first order ODE is any DE that can be expressed as:

$$\frac{dy}{dt} + a(t)y(t) = f(t) \quad \text{or} \quad y' + a(t)y = f(t)$$

OBSERVATION: By the product rule and chain rule,

$$\left(ye^{P(t)} \right)' = y'e^{P(t)} + P'(t)ye^{P(t)} = e^{P(t)} (y' + P'(t)y)$$

Section 2.1: Linear DEs

Definition: Linear first order ODE is any DE that can be expressed as:

$$\frac{dy}{dt} + a(t)y(t) = f(t) \quad \text{or} \quad y' + a(t)y = f(t)$$

OBSERVATION: By the product rule and chain rule,

$$\left(ye^{P(t)} \right)' = y'e^{P(t)} + P'(t)ye^{P(t)} = e^{P(t)} (y' + P'(t)y)$$

Question: Is there a function $e^{P(t)}$ that will turn the left side of the DE to the derivative of something?

Solve Linear DEs using Integrating Factor

Given $y' + a(t)y = f(t)$, we compute the **integrating factor**

$$e^{\int a(t) dt}$$

and multiply the DE by it:

$$e^{\int a(t) dt} (y' + a(t)y) = f(t)e^{\int a(t) dt}$$

This makes the left side a single derivative:

$$\left(y(t)e^{\int a(t) dt} \right)' = f(t)e^{\int a(t) dt}$$

which can be solved by integrating both sides.

$$y(t)e^{\int a(t) dt} = \int f(t)e^{\int a(t) dt} dt$$

Example 1

$$y' + \frac{1}{t}y = e^{-2t}$$

The integrating factor is

Example 1

$$y' + \frac{1}{t}y = e^{-2t}$$

The integrating factor is

$$e^{\int \frac{1}{t} dt} = e^{\ln(t)} = t$$

so that

Example 1

$$y' + \frac{1}{t}y = e^{-2t}$$

The integrating factor is

$$e^{\int \frac{1}{t} dt} = e^{\ln(t)} = t$$

so that

$$t(y' + 3y) = te^{-2t}$$

and

Example 1

$$y' + \frac{1}{t}y = e^{-2t}$$

The integrating factor is

$$e^{\int \frac{1}{t} dt} = e^{\ln(t)} = t$$

so that

$$t(y' + 3y) = te^{-2t}$$

and

$$(ty)' = te^{-2t} \quad \Rightarrow \quad ty = -\frac{1}{2}te^{-2t} - \frac{1}{4}e^{-2t} + C$$

(Remember to include the constant of integration!)

Example 1

$$y' + \frac{1}{t}y = e^{-2t}$$

The integrating factor is

$$e^{\int \frac{1}{t} dt} = e^{\ln(t)} = t$$

so that

$$t(y' + 3y) = te^{-2t}$$

and

$$(ty)' = te^{-2t} \Rightarrow ty = -\frac{1}{2}te^{-2t} - \frac{1}{4}e^{-2t} + C$$

(Remember to include the constant of integration!)

The general solution:

$$y = -\frac{1}{2}e^{-2t} - \frac{1}{4t}e^{-2t} + \frac{C}{t}$$