MA 138 – Calculus 2 with Life Science Applications Solving Differential Equations (Section 8.1)

Alberto Corso

(alberto.corso@uky.edu)

Department of Mathematics University of Kentucky

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Differential Equations (\equiv DEs)

A **differential equation** is an equation that contains an unknown function and one or more of its derivatives.

For example

$$\frac{dy}{dx} + 6y = 7;
 \frac{dy}{dt} + 0.2 t y = 6t;
 \frac{dP}{dt} = \sqrt{P t};
 xy' + y = y^2.$$

Differential equations can contain derivatives of any order; for example,

•
$$\frac{d^2y}{dx^2} + 6\frac{dy}{dx} = xy$$
 or $y'' + 6y' - xy = 0$

is a DE containing the first and second derivative of the function y = y(x).

If a differential equation contains only the first derivative,

it is called a **first-order differential equation**: $\frac{dy}{dx} = h(x, y)$.

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DEs arise for example in biology (e.g. models of population growth), economics (e.g. models of economic growth), and many other areas. **exponential growth model:** $\frac{dN}{dt} = rN$ $N(0) = N_0$;

logistic growth model:

$$\frac{dN}{dt} = rN\left(1-\frac{N}{K}\right) \qquad N(0) = N_0;$$

von Bertalanffy models:

$$\frac{dL}{dt}=k(L_{\infty}-L) \qquad L(0)=L_0,$$

$$\frac{dW}{dt} = \eta W^{2/3} - \kappa W \qquad W(0) = W_0;$$

$$\frac{dk}{dt} = sk^{\alpha} - \delta k \qquad k(0) = k_0$$

Solow's economic growth model:

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Lectures 12 & 13

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Example 1

Consider the differential equation $(t+1)\frac{dy}{dt} - y + 6 = 0.$

Which of the following functions

$$y_1(t) = t + 7$$
 $y_2(t) = 3t + 21$ $y_3(t) = 3t + 9$

are solutions for all t?

Separable Differential Equations

We will restrict ourselves to first-order differential equations

$$\frac{dy}{dx} = h(x, y)$$
 of the form $\frac{dy}{dx} = f(x)g(y)$

That is, the right-hand side of the equation is the product of two functions, one depending only on x, f(x), the other only on y, g(y).

Such equations are called separable differential equations.

This type of differential equations includes two special cases:

pure-time differential equations:

$$\frac{dy}{dx} = f(x) \qquad [\text{i.e., } g(y) \equiv 1]$$

autonomous differential equations:

$$\frac{dy}{dx} = g(y) \quad [\text{i.e., } f(x) \equiv 1]$$

(DEs of this form are frequently used in biological models.)

In order to solve the separable differential equation

$$\frac{dy}{dx} = f(x)g(y) \,, \qquad (*)$$

we divide both sides of (*) by g(y) [assuming that $g(y) \neq 0$]:

$$\frac{1}{g(y)}\frac{dy}{dx}=f(x).$$

Now, if y = u(x) is a solution of (*), then u(x) satisfies

$$\frac{1}{g[u(x)]}u'(x)=f(x).$$

If we integrate both sides with respect to x, we find that

$$\int \frac{1}{g[u(x)]} u'(x) \, dx = \int f(x) \, dx \qquad \text{or}$$

$$\int \frac{1}{g(y)} \, dy = \int f(x) \, dx$$

since g[u(x)] = g(y) and u'(x)dx = dy.

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Example 1 (again)

Solve the differential equation
$$(t+1)\frac{dy}{dt} - y + 6 = 0$$
.

Example 2 (Online Homework # 2)

Solve the following initial value problem

$$\frac{dy}{dt} + 0.2ty = 6t$$

with y(0) = 4.

Example 3 (Online Homework # 3)

Find the solution of the differential equation

$$\frac{dP}{dt} = \sqrt{P t}$$

that satisfies the initial condition P(1) = 7.

Example 4 (Online Homework # 5)

Find the solution of the differential equation

$$xy' + y = y^2$$

that satisfies the initial condition y(1) = -1.

Pure-Time Differential Equations

In many applications, the independent variable represents time. If the rate of change of a function depends only on time, we call the resulting differential equation a **pure-time differential equation**. Such a differential equation is of the form

$$\frac{dy}{dx} = f(x), \quad x \in I, \qquad y(x_0) = y_0,$$

where I is an interval and x represents time; the number x_0 is in the interval I.

The solution can then be written as

$$y(x)=y_0+\int_{x_0}^x f(u)\,du.$$

Example 5 (Example # 1, Section 8.1, p. 392)

Suppose that the volume V(t) of a cell at time t changes according to

$$\frac{dV}{dt} = \sin t \quad \text{with} \quad V(0) = 3.$$
 Find $V(t)$.

Autonomous Differential Equations

Many of the differential equations that model biological situations are of the form

 $\frac{dy}{dx} = g(y)$

where the right-hand side does not explicitly depend on x. These equations are called **autonomous differential equations**.

Formally, we can solve this autonomous differential equation by separation of variables. We begin by dividing both sides of the equation by g(y) and multiplying both sides by dx, to obtain

$$\frac{1}{g(y)}dy=dx.$$

Integrating both sides then gives

$$\int \frac{1}{g(y)} dy = \int dx.$$

Example 6 (Online Homework # 1)

Find the particular solution of the differential equation

$$\frac{dy}{dx} + 6y = 7$$

satisfying the initial condition y(0) = 0.

Example 7 (Problem # 35, Section 8.1, p. 405)

Find the general solution of the differential equation

$$\frac{dy}{dx} = y^2 - 4.$$