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

For example:
- \( \frac{dy}{dx} + 6y = 7; \)
- \( \frac{dy}{dt} + 0.2ty = 6t; \)
- \( \frac{dP}{dt} = \sqrt{Pt}; \)
- \( xy' + y = y^2. \)

If a differential equation contains only the first derivative, it is called a first-order differential equation: \( \frac{dy}{dx} = h(x, y). \)

### 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 \( t? \)

### Example 2
Verify that the function
\[
y = 1 - \frac{1}{x^3 + C}
\]

where \( C = \) any constant

is a (family of) solution(s) of the differential equation
\[
y' - 3(y - 1)^2x^2 = 0.
\]
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:** 
\[
\frac{dN}{dt} = rN \quad N(0) = N_0;
\]

**logistic growth model:** 
\[
\frac{dN}{dt} = rN \left(1 - \frac{N}{K}\right) \quad N(0) = N_0;
\]

**Newton's law of cooling:** 
\[
\frac{dT}{dt} = -k(T - T_e) \quad T(0) = T_0;
\]

**von Bertalanffy models:** 
\[
\frac{dL}{dt} = k(L_\infty - L) \quad L(0) = L_0; \\
\frac{dW}{dt} = \eta W^{2/3} - \kappa W \quad W(0) = W_0; \\
\frac{dk}{dt} = sk^\alpha - \delta k \quad k(0) = k_0.
\]

**Solow's economic growth model:** 
\[
\frac{dk}{dt} = sk^\alpha - \delta k \quad k(0) = k_0.
\]

The Exponential Growth Model

A biological population with plenty of food, space to grow, and no threat from predators, tends to grow at a rate that is proportional to the population – that is, in each unit of time, a certain percentage of the individuals produce new individuals.

If reproduction takes place more or less continuously, then this growth rate is represented by 
\[
\frac{dN}{dt} = rN,
\]

where \(N = N(t)\) is the population as a function of time \(t\) and \(r\) is the growth rate.

Assume also that \(N_0\) is the population at time \(t = 0\).

**Note:** \(r = \) birth rate – mortality rate.

The Logistic Growth Model (≡ Verhulst Model)

- In short, unconstrained natural growth is exponential growth.
- However, we may account for the growth rate declining to 0 by including a factor \(1 - N/K\) in the model, where \(K\) is a positive constant.
- The factor \(1 - N/K\) is close to 1 (that is, has no effect) when \(N\) is much smaller than \(K\), and is close to 0 when \(N\) is close to \(K\).
- The resulting model, 
\[
\frac{dN}{dt} = rN \left(1 - \frac{N}{K}\right)
\]

with \(N(0) = N_0\)

is called the **logistic growth model** or the **Verhulst model**.

The word "logistic" has no particular meaning in this context, except that it is commonly accepted. The second name honors **Pierre François Verhulst** (1804–1849), a Belgian mathematician who studied this idea in the 19th century. Using data from the first five U.S. censuses, he made a prediction in 1840 of the U.S. population in 1940 – and was off by less than 1%.
Newton’s Law of Cooling

It states that the rate at which an object cools is proportional to the difference in temperature between the object and the surrounding medium:

\[
\frac{dT}{dt} = -k(T - T_e)
\]

where \( k \) is a positive constant.

We can show that the solution of this IVP is given by

\[
T(t) = T_e + (T_0 - T_e)e^{-kt}
\]

Notice also that

\[
\lim_{t \to \infty} T(t) = \lim_{t \to \infty} [T_e + (T_0 - T_e)e^{-kt}] = T_e.
\]

Allometric Growth

In biology, allometry is the study of the relationship between sizes of parts of an organism (e.g., skull length and body length, or leaf area and stem diameter).

We denote by \( L_1(t) \) and \( L_2(t) \) the respective sizes of two organs of an individual of age \( t \). We say that \( L_1 \) and \( L_2 \) are related through an allometric law if their specific growth rates are proportional—that is, if

\[
\frac{1}{L_1} \cdot \frac{dL_1}{dt} = k \frac{1}{L_2} \cdot \frac{dL_2}{dt}
\]

for some constant \( k \). If \( k \) is equal to 1, then the growth is called isometric; otherwise it is called allometric.

We will show that he solution to this differential equation is

\[
L_1 = C L_2^k
\]

for some constant \( C \).
**Homeostasis**

The nutrient content of a consumer can range from reflecting the nutrient content of its food to being constant. A model for homeostatic regulation is provided in Sterner and Elser (2002). It relates a consumer’s nutrient content (denoted by $y$) to its food’s nutrient content (denoted by $x$) as

$$\frac{dy}{dx} = \frac{1}{\theta} \frac{y}{x}$$

where $\theta \geq 1$ is a constant.

We can show that $y = C \frac{x^{1/\theta}}{1}$ for some positive constant $C$.

**Absence of homeostasis** means that the consumer reflects the food’s nutrient content. This occurs when $y = Cx$ and thus when $\theta = 1$.

**Strict homeostasis** means that the nutrient content of the consumer is independent of the nutrient content of the food; that is, $y = C$; this occurs in the limit as $\theta \rightarrow \infty$.

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**Finding Equilibria**

If $\hat{y}$ (read “$y$ hat”) satisfies

$$g(\hat{y}) = 0$$

then $\hat{y}$ is an equilibrium of the autonomous differential equation

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

**Basic Property**

The basic property of equilibria is that if, initially (say, at $x = 0$), $y(0) = \hat{y}$ and $\hat{y}$ is an equilibrium, then $y(x) = \hat{y}$ for all $x \geq 0$.

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**Equilibria of an Autonomous DE**

Many of the DEs that model biological situations are of the form

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

where the right-hand side does not depend explicitly on $x$. (We will typically think of $x$ as time.) The equations are called autonomous differential equations.

**Constant solutions** form a special class of solutions of autonomous differential equations. These solutions are called (point) equilibria.

**Example** For example

$$N_1(t) = 0 \quad \text{and} \quad N_2(t) = K$$

are constant solutions to the logistic equation

$$\frac{dN}{dt} = rN \left(1 - \frac{N}{K}\right).$$

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**Stability of Equilibria**

Of great interest is the stability of equilibria of a differential equation. This is best explained by the example of a ball on a hill vs a ball in a valley:

- a ball rests on top of a hill
- a ball rests at the bottom of a valley

In either case, the ball is in equilibrium because it does not move. If we perturb the ball by a small amount (i.e., if we move it out of its equilibrium slightly) the ball on the left will roll down the hill and not return to the top, whereas the ball on the right will return to the bottom of the valley.

The ball on the **left** is **unstable** and the ball on the **right** is **stable**.
Suppose that $\hat{y}$ is an equilibrium of $\frac{dy}{dx} = g(y)$; that is, $g(\hat{y}) = 0$.

We look at what happens to the solution when we start close to the equilibrium; that is, we consider the solution of the DE when we move away from the equilibrium by a small amount, called a small perturbation.

We say that $\hat{y}$ is **locally stable** if the solution returns to the equilibrium $\hat{y}$ after a small perturbation;

We say that $\hat{y}$ is **unstable** if the solution does not return to the equilibrium $\hat{y}$ after a small perturbation.

We will discuss stability of equilibria in great detail in MA 138.