

Math 214.

Lecture 1

$$x^2 + 2x = 0 \quad - \text{ algebraic eqn}$$

$$x^2 + 2 \frac{dx}{dt} = 0 \quad - \text{ differential eqn } \boxed{\text{ODE}}$$

$x(t)$ x' , \dot{x} derivative ordinary DE

$$x^2 + 2 \frac{\partial x}{\partial t} + 2 \frac{\partial x}{\partial y} = 0 \quad - \text{ PDE} \quad - \text{ not in 214.}$$

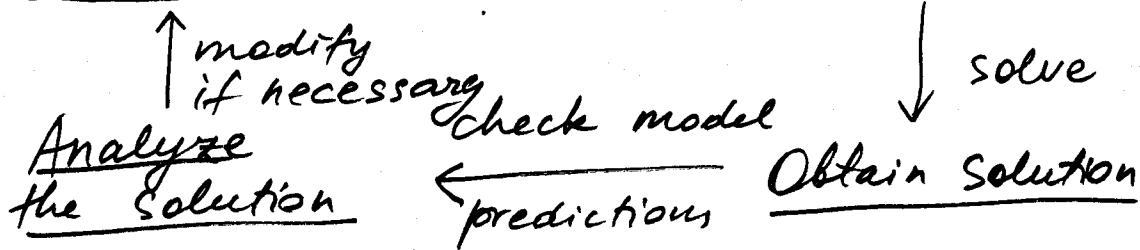
$x(t, y)$

Modeling using DE

Assumptions

Write DE

Math formulation



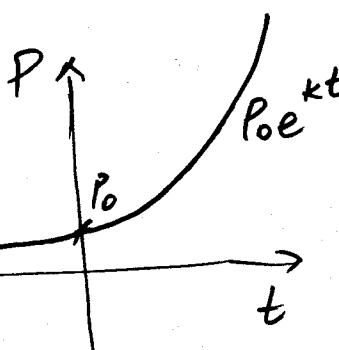
Example:

Population growth

$P(t)$ - size of mice population at time t

$\frac{dP}{dt}$ - rate of change

Assumption: $\frac{dP}{dt} \approx kP$
proportional



$$\begin{cases} \frac{dP}{dt} = kP \\ P(0) = P_0 \end{cases}$$

$$P(t) = P_0 e^{kt}$$

exp. growth

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

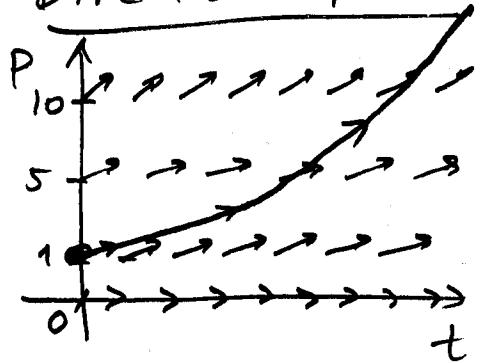
$$\lim_{t \rightarrow -\infty} P(t) = 0$$

Modify model to include predators:

$$\frac{dP}{dt} = kP \left(1 - \frac{P}{N}\right) \quad \text{logistic growth model.}$$

N - threshold, large value

Direction field ("dfield" applet)



$$\frac{dP}{dt} = kP \quad k=1$$

$$\text{if } P=0 \quad \frac{dP}{dt} = 0 \leftarrow \text{slope} = 0$$

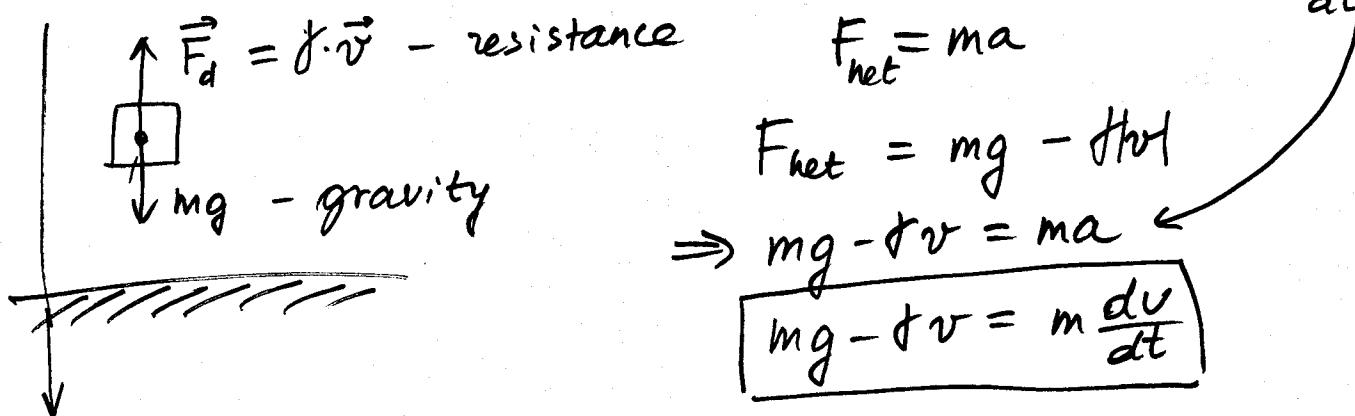
$$\text{if } P=1 \quad \frac{dP}{dt} = 1 \leftarrow \text{slope} = 1$$

$$\text{if } P=10 \quad \frac{dP}{dt} = 10 \leftarrow \text{slope} = 10.$$

Example 2: Falling body:

v - velocity

a - acceleration $= \frac{dv}{dt}$



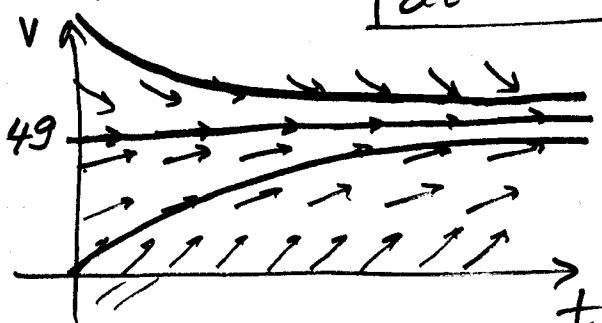
$$m \frac{dv}{dt} = mg - fv$$

$$\text{Num. values: } m = 10 \text{ [kg]} \quad g = 9.8 \text{ [m/sec}^2\text{]} \\ f = 2 \text{ [kg/sec]}$$

$$\Rightarrow 10 \frac{dv}{dt} = 98 - 2v$$

$$\boxed{\frac{dv}{dt} = 9.8 - 0.2v}$$

$$\boxed{v = 49} \quad \frac{dv}{dt} = 9.8 - 9.8 = 0$$



$$v=0 \quad \frac{dv}{dt} = 9.8$$

$$v=1 \quad \frac{dv}{dt} = 9.6$$

$$v=40 \quad \frac{dv}{dt} = 9.8 - 8 = 1.8$$

$$v=50 \quad \frac{dv}{dt} = 9.8 - 10 = -0.2$$

Analytical solution;

$$\frac{dv}{dt} = 9.8 - \frac{v}{5}$$

$$\frac{dv}{dt} = \frac{49-v}{5}$$

$$\frac{dv}{dt} = -\frac{1}{5}(v-49)$$

$$\frac{dv}{v-49} = -\frac{1}{5} dt \quad \text{integrate both parts}$$

$$\int \frac{dv}{v-49} = \int -\frac{1}{5} dt$$

$$\ln|v-49| = -\frac{t}{5} + C \quad \leftarrow \text{exponentiate}$$

$$|v-49| = e^{-\frac{t}{5}+C} = e^{-\frac{t}{5}} \cdot \underbrace{e^C}_{C_1}$$

$$|v-49| = C_1 e^{-\frac{t}{5}}$$

$$v-49 = \boxed{\pm C_1} e^{-\frac{t}{5}}$$

$$\boxed{v(t) = 49 + Ce^{-t/5}}, \text{ where } C \text{ is an arbitrary const.}$$

$$\text{if } v(0) = V_0 \Rightarrow$$

$$V_0 = 49 + C \Rightarrow C = V_0 - 49$$

$$\Rightarrow \boxed{v(t) = 49 + (V_0 - 49)e^{-t/5}}$$

$$\text{if } V_0 = 49 \quad \lim_{t \rightarrow \infty} v(t) = 49$$

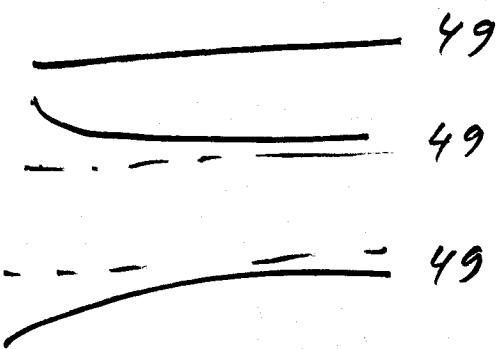
49

$$\text{if } V_0 > 49 \quad \lim_{t \rightarrow \infty} v(t) = 49$$

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$$\text{if } V_0 < 49 \quad \lim_{t \rightarrow \infty} v(t) = 49$$

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Method of separation of variables.