Solutions Review Problems for Exam #2

1. Suppose that the growth of a population of size N = N(t) follows the differential equation model

$$\frac{dN}{dt} = aN - b,\tag{1}$$

where a and b are positive parameters.

- (a) Give an interpretation for the model in (1).
 Solution: Equation (1) models a population that undergoes Malthusian growth with a constant per-capita growth rate, a, and which is being harvested at a constant rate b.
- (b) Describe all possible behaviors predicted by the model in (1).Solution: The general solution to equation (1) is

$$N(t) = \frac{b}{a} + ce^{at}, \quad \text{for all } t \in \mathbb{R}.$$
 (2)

Thus, since a > 0, it follows from (2) that solutions to (1) tend away from the equilibrium value $\overline{N} = \frac{b}{a}$. Figure 1 shows three typical solutions. Examination of the sketches in Figure 1 shows that, if the initial population



Figure 1: Sketch of possible solutions to (1)

size, $N_o = N(0)$, is larger than the equilibrium value $\overline{N} = \frac{b}{a}$, then the population will experience unlimited exponential growth. On the other hand, if $N_o < \overline{N}$, then the population will cease to exist in finite time. \Box

2. Find the equilibrium points of the differential equation

$$\frac{dy}{dt} = y^2 - 36,\tag{3}$$

and determine their stability properties.

Solution: Set $f(y) = y^2 - 36$ and write f(y) = (y+6)(y-6); so that, the differential equation in (3) has two equilibrium solutions:

$$\overline{y}_1 = -6$$
 and $\overline{y}_2 = 6$.

In order to determine the stability of \overline{y}_1 and \overline{y}_2 , we first compute f'(y) = 2y. Since f'(-6) = -12 < 0, \overline{y}_1 is asymptotically stable by the principle of linearized stability; similarly, since f'(6) = 12 > 0, \overline{y}_2 is unstable by the principle of linearized stability.

3. We have seen that the (continuous) logistic model $\frac{dN}{dt} = rN\left(1 - \frac{N}{K}\right)$, where r and K are positive parameters, has an equilibrium point at $\overline{N} = K$.

(a) Let $f(N) = rN\left(1 - \frac{N}{K}\right)$ and give the linear approximation to f(N) for N close to K.

Solution: The linear approximation to f at $\overline{N} = K$ is

$$L(N;\overline{N}) = f(K) + f'(K)(N-K) = -r(N-K).$$

(b) Let u = N - K and consider the linear differential equation

$$\frac{du}{dt} = f'(K)u.$$

This is called the *linearization* of the equation

$$\frac{dN}{dt} = f(N) \tag{4}$$

around the equilibrium point $\overline{N} = K$.

Use separation of variables to solve this equation. What happens to |u(t)| as $t \to \infty$, where u is any solution to the linearized equation? **Solution:** The linearization of (4) is

$$\frac{du}{dt} = -ru.$$
(5)

Separation of variables leads to the general solution of (5),

$$u(t) = c \ e^{-rt}, \quad \text{for all } t \in \mathbb{R}.$$
 (6)

Thus, if u is a solution to the linearized equation in (6), then

$$|u(t)| = |c| \ e^{-rt} \to 0, \quad \text{as } t \to \infty, \tag{7}$$

since r > 0.

(c) Use your result in the previous part to give an explanation as to why any solution to the logistic equation that begins very close to K can be approximation by K+u(t), where u is a solution to the linearized equation. **Solution**: Let N = N(t) denote a solution to the differential equation in (4), and suppose that $N(0) = N_o$ is very close to K. Put u = N - K; then,

$$\frac{du}{dt} = \frac{dN}{dt}$$
$$= f(N)$$
$$= -r(N-K) + E(N;K)$$

where E(N; K) denotes the error in the linear approximation. We then have that

$$\frac{du}{dt} = -ru + E(N;K),\tag{8}$$

where

$$\lim_{N \to K} \frac{E(N;K)}{N-K} = 0.$$
 (9)

It follows from (9) and (8) that, when N_o is very close to K, then the solution, u = N - K, to (8) with $N(0) = N_o$ is very close to the solution to the linearized equation (5). Thus, N(t) - K can be approximated by u(t), where u solves the linearized equation in (5) subject to $u(0) = N_o - K$; that is,

$$N(t) - K \approx u(t),$$

or

$$N(t) \approx K + u(t),\tag{10}$$

where u is a solution to the linearized equation (5).

(d) Suppose that N = N(t) is a solution to the logistic equation that starts at N_o , where N_o is very close to K. Find an estimate of the time it takes for the distance |N(t) - K| to decrease by a factor of e. This time is called the *recovery time*.

Solution: It follows from (10) and (6) that

$$N(t) - K \approx (N_o - K)e^{-rt}$$
, for all $t > 0$.

so that

$$N(t) - K| \approx |N_o - K|e^{-rt}$$
, for all $t > 0$. (11)

To find the time, t, when

$$\frac{|N(t) - K|}{|N_o - K|} = \frac{1}{e},$$

we use (11) to obtain the equation

$$e^{-rt} = \frac{1}{e},$$

which can be solved for t to obtain

$$t = \frac{1}{r},$$

the recovery time.

4. Consider the first–order ordinary differential equation

$$\frac{dy}{dt} = y^2 - 2y + 1.$$
(12)

(a) Determine equilibrium points and determine the nature of the stability of the equilibrium solutions by means of the principle of linearized stability **Solution**: Put $f(y) = y^2 - 2y + 1$ and write $f(y) = (y - 1)^2$; so that, the differential equation in (12) has one equilibrium solution; namely,

$$\overline{y} = 1.$$

Since f'(y) = 2(y-1), f'(1) = 0, so that the principle of linearized stability does not apply in this case.

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(b) Use separation of variables to find the general solution to the equation.Solution: Use separation of variables to solve the equation

$$\frac{dy}{dt} = (y-1)^2.$$

We obtain

$$\int \frac{1}{(y-1)^2} \, dy = \int dt,$$

which yields

$$-\frac{1}{y-1} = t + c_1,\tag{13}$$

for some arbitrary constant c_1 . Multiply on both sides of the equation in (13) by -1 and solve for y to obtain

$$y(t) = 1 + \frac{1}{c-t},$$
(14)

for some arbitrary constant c.

(c) Use your result from the previous part to determine the nature of the stability of the equilibrium points.

Solution: Let y_o be such that $y_o > 1$, and assume that a solution y = y(t) to the differential equation in (12) satisfies $y(0) = y_o$. We then obtain from (14) that

$$c = \frac{1}{y_o - 1}.$$
 (15)

Substituting the value for c in (15) into (14) yields the solution

$$y(t) = 1 + \frac{y_o - 1}{1 - (y_o - 1)t}$$
(16)

to the initial value problem

$$\begin{cases} \frac{dy}{dt} = y^2 - 2y + 1; \\ y(0) = y_o, \end{cases}$$
(17)

which ceases to exist at $t = \frac{1}{y_o - 1}$. Therefore, for $y_o > 1$, the solution the the IVP in (17) does not exist for all t > 0. Hence, $\overline{y} = 1$ is unstable. \Box

(d) Find a solution to the IVP $\begin{cases} \frac{dy}{dt} = y^2 - 2y + 1; \\ y(0) = 2, \end{cases}$ and determine its maximal interval of existence.

Solution: Using the formula in (16) derived in the previous part we see that the solution to the IVP in (17) for $y_o = 2$ is given by

$$y(t) = 1 + \frac{1}{1-t}$$
, for $t < 1$.

Thus, the maximal interval of existence is $(-\infty, 1)$.

5. Let
$$F(t) = \int_0^t \tau^2 e^{-\tau} d\tau$$
 for all $t \in \mathbb{R}$.

(a) Use integration by parts to evaluate F(t). Solution: Set

$$u = \tau^2$$
 and $dv = e^{-\tau} d\tau$
then, $du = 2\tau d\tau$ and $v = -e^{-\tau}$,

so that

$$\int \tau^2 e^{-\tau} d\tau = -\tau^2 e^{-\tau} + \int 2\tau e^{-\tau} d\tau.$$
 (18)

We integrate by parts the integral on the right-hand side of (18) by setting

$$u = 2\tau$$
 and $dv = e^{-\tau} d\tau$
then, $du = 2 d\tau$ and $v = -e^{-\tau}$,

so that

$$\int \tau^2 e^{-\tau} d\tau = -\tau^2 e^{-\tau} - 2\tau e^{-\tau} + 2 \int e^{-\tau} d\tau$$

from which we get that

$$\int \tau^2 e^{-\tau} d\tau = -\tau^2 e^{-\tau} - 2\tau e^{-\tau} - 2e^{-\tau} + c, \qquad (19)$$

for arbitrary c. Using the result in (19) we obtain that

$$F(t) = \int_0^t \tau^2 e^{-\tau} d\tau$$

= $\left[-\tau^2 e^{-\tau} - 2\tau e^{-\tau} - 2e^{-\tau} \right]_0^t$,

which yields the formula

$$F(t) = 2 - t^2 e^{-t} - 2be^{-t} - 2e^{-t}$$
(20)

for computing F(t), for t > 0.

(b) Sketch the graph of y = F(t).

Solution: It follows from the definition of F(t) and the Fundamental Theorem of Calculus that

$$F'(t) = t^2 e^{-t}, \quad \text{for all } t \in \mathbb{R}.$$

so that F'(t) > 0 for all $t \neq 0$. Thus, F(t) is increasing as t in creases. Next, compute the second derivative of F to obtain

$$F''(t) = t(2-t)e^{-t}, \quad \text{for all } t \in \mathbb{R}.$$
(21)

We see from the expression for F''(t) in (21) that the sign of F''(t) is determined by the signs of the factors, t and 2 - t. The signs of these factors are displayed in Table 1. The concavity of the graph of y = F(t) is

t:	-	+	+
2 - t:	+	+	_
	0	2	t
f''(t):	—	+	_
Concavity:	down	up	down

Table 1: Concavity of the graph of y = F(t)

also shown in Table 1. From the information in the table, we also conclude that the graph of y = F(t) has inflection points at the points when t = 0 and t = 2. A sketch of the graph of y = F(t) is shown in Figure 2.

6. Let
$$g: \mathbb{R} \to \mathbb{R}$$
 be given by $g(x) = \begin{cases} \frac{\sin x}{x} & \text{if } x \neq 0; \\ 1 & \text{if } x = 0. \end{cases}$



Figure 2: Sketch of graph of y = F(t)

(a) Use the first linear approximation to sin around a = 0, with the corresponding error term, to compute $\lim_{x\to 0} \frac{\sin x}{x}$, and conclude that the function g defined above is continuous.

Solution: Set $f(x) = \sin x$ for all $x \in \mathbb{R}$. Then, the linear approximation to $f(x) = \sin x$ is

$$L(x;0) = f(0) + f'(0)x_{2}$$

where f(0) = 0 and $f'(0) = \cos 0 = 1$. We then have that the linear approximation to $f(x) = \sin x$ at a = 0 is

$$L(x;0) = x. (22)$$

We can then write that

$$\sin x = x + E_f(x;0),\tag{23}$$

where the error term, $E_f(x; 0)$, in using the linear approximation in (22) to estimate sin x, for x near 0, satisfies

$$\lim_{x \to 0} \frac{E_f(x;0)}{x} = 0.$$
 (24)

Next, divide the expression in (23) by x, where $x \neq 0$, to get that

$$\frac{\sin x}{x} = 1 + \frac{E_f(x;0)}{x}, \quad \text{for } x \neq 0.$$
 (25)

It then follows from (24) and (25) that

$$\lim_{x \to 0} \frac{\sin x}{x} = 1. \tag{26}$$

From (26) and the definition of g we get that

$$\lim_{x \to 0} g(x) = 1 = g(0),$$

which shows that g is continuous at 0. Since, for $x \neq 0$, g is the ratio of two continuous functions, whose denominator is not 0 for $x \neq 0$, it also follows that g is continuous everywhere.

(b) Use the first order approximation to sin around a = 0 to find an approximation for g around a = 0. Estimate the error in the approximation.
Solution: It follows from (25) and the definition of g that

$$g(x) = 1 + \frac{E_f(x;0)}{x}$$
, for $x \neq 0$.

We therefore have that

$$g(x) = 1 + E_g(x; 0), \quad \text{for } x \neq 0,$$
 (27)

where the error term, $E_g(x; 0)$, in (27) is defined by

$$E_g(x;0) = \frac{E_f(x;0)}{x}, \quad \text{for } x \neq 0.$$
 (28)

Thus, the first order approximation to g(x) around 0 is 1, with error term given by (28).

In order to estimate the error term, $E_g(x; 0)$, we first estimate $E_f(x; 0)$ by

$$|E_f(x;0)| \leqslant \frac{M}{2} |x|^2,$$

where we can take M = 1, since $|f''(x)| = |\sin x| \leq 1$ for all $x \in \mathbb{R}$. We then have that

$$|E_f(x;0)| \leqslant \frac{1}{2}|x|^2.$$
(29)

Using the estimate for $E_f(x; 0)$ in (29), we obtain from (28) that

$$|E_g(x;0)| \leq \frac{1}{2}|x|, \quad \text{for all } x \in \mathbb{R}.$$
 (30)

(c) Use the result in (b) above to approximate $\int_0^x \frac{\sin t}{t} dt$. How good is your approximation?

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Solution: Note that

$$\int_{0}^{x} \frac{\sin t}{t} dt = \int_{0}^{x} g(t) dt.$$
 (31)

Thus, in order to estimate $\int_0^x \frac{\sin t}{t} dt$, we can use the estimate for g given in (27).

It follows from (31) and (27) that

$$\int_0^x \frac{\sin t}{t} \, dt = x + \int_0^x E_g(t;0) \, dt, \tag{32}$$

where $E_g(t; 0)$ satisfies the estimate in (30); namely

$$|E_g(t;0)| \leqslant \frac{1}{2}|t|, \quad \text{for all } t \in \mathbb{R}.$$
(33)

Put

$$E(x;0) = \int_0^x E_g(t;0) \, dt, \quad \text{for all } x \in \mathbb{R}.$$
(34)

We then have from (32) that

$$\int_0^x \frac{\sin t}{t} \, dt = x + E(x;0), \text{ for all } x \in \mathbb{R}.$$
(35)

Thus, according to (35), we can approximate $\int_0^x \frac{\sin t}{t} dt$ by x, and the error in this approximation, E(x,0), for x > 0, can be estimated from (34) and (33) as follows:

$$\begin{aligned} |E(x;0)| &\leqslant \int_0^x |E_g(t;0)| \ dt \\ &\leqslant \int_0^x \frac{1}{2} |t| \ dt \\ &\leqslant \frac{1}{4} |x|^2. \end{aligned}$$

A similar calculation for x < 0 shows that

$$|E(x;0)| \leq \frac{1}{4}|x|^2$$
, for all $x \in \mathbb{R}$.

7. Solve the initial value problem

$$\frac{dy}{dt} = y + t^2, \qquad y(0) = 0,$$

and compute $\lim_{t\to\infty} y(t)$.

Solution: Rewrite the equation as

$$\frac{dy}{dt} - y = t^2$$

and multiply by e^{-t} to obtain

$$e^{-t}\frac{dy}{dt} - e^{-t}y = t^2 e^{-t},$$

which can be written as

$$\frac{d}{dt}[e^{-t}y] = t^2 e^{-t},$$
(36)

by virtue of the product rule. Integrating on both sides of (36) yields

$$e^{-t}y = \int t^2 e^{-t} \, dt.$$
 (37)

In order to evaluate the integral on the right-hand side of (37), we use the result of Problem 5 in this review sheet to get

$$\int te^t dt = 2 - (t^2 + 2t + 2)e^{-t} + c, \qquad (38)$$

where c is an arbitrary constant. Substituting the result in (38) into the right-hand side of (37) yields

$$e^{-t}y = 2 - (t^2 + 2t + 2)e^{-t} + c$$
(39)

Solving for y in (40) we obtain

 $y(t) = 2e^t - t^2 - 2t - 2 + ce^t$, for all $t \in \mathbb{R}$. (40)

Using the initial condition, y(0) = 0, in (40) we have that c = 0. Thus,

$$y(t) = 2e^t - t^2 - 2t - 2, \quad \text{for all } t \in \mathbb{R}.$$
 (41)

It follows from (41) that $\lim_{t \to \infty} y(t) = +\infty$.

8. Solve the initial value problem

$$\frac{dy}{dt} = e^t \sin t, \qquad y(0) = 0.$$

Solution: The solution to the initial value problem is

$$y(t) = \int_0^t e^\tau \sin \tau \ d\tau, \quad \text{for all } t \in \mathbb{R}.$$
 (42)

In order to evaluate the integral on the right-hand side of (42), we use integration by parts. Set

$$u = \sin \tau$$
 and $dv = e^{\tau} d\tau$
then, $du = \cos \tau d\tau$ and $v = e^{\tau}$,

so that

$$\int e^{\tau} \sin \tau \ d\tau = e^{\tau} \sin \tau - \int e^{\tau} \cos \tau d\tau.$$
(43)

Integrate by parts the right-most integral in (43) by setting

$$u = \cos \tau$$
 and $dv = e^{\tau} d\tau$
so that, $du = -\sin \tau d\tau$ and $v = e^{\tau}$.

We then get from (43) that

$$\int e^{\tau} \sin \tau \ d\tau = e^{\tau} \sin \tau - \left[e^{\tau} \cos \tau + \int e^{\tau} \sin \tau d\tau \right],$$
$$\int e^{\tau} \sin \tau \ d\tau = e^{\tau} \sin \tau - e^{\tau} \cos \tau - \int e^{\tau} \sin \tau d\tau.$$
(44)

or

Adding
$$\int e^{\tau} \sin \tau d\tau$$
 on both sides of (44) and dividing by 2 then yields the integration formula

$$\int e^{\tau} \sin \tau \, d\tau = \frac{e^{\tau}}{2} [\sin \tau - \cos \tau] + c, \tag{45}$$

where we have added an arbitrary constant c. We can now use the integration formula in (45) to evaluate y(t) in (42):

$$y(t) = \left[\frac{e^{\tau}}{2}[\sin\tau - \cos\tau]\right]_{0}^{t}$$
$$= \frac{e^{t}}{2}(\sin t - \cos t) + \frac{1}{2}.$$

9. Consider the first order differential equation

$$\frac{dy}{dt} = y^3 - 4y. \tag{46}$$

(a) Find all equilibrium solutions of the equation and determine the nature of their stability.

Solution: Set $f(y) = y^3 - 4y$ and write

$$f(y) = y(y+2)(y-2).$$

The the differential equation in (46) has three equilibrium solutions:

$$\overline{y}_1 = -2, \quad \overline{y}_2 = 0 \quad \text{and} \quad \overline{y}_3 = 2.$$

To determine the stability properties of the equilibrium points, we compute

$$f'(y) = 3y^2 - 4,$$

and evaluate

$$f'(-2) = 8$$
, $f'(0) = -4$, and $f'(2) = 8$.

Thus, f'(-2) > 0, so that $\overline{y}_1 = -2$ is unstable; f'(0) < 0, so that $\overline{y}_2 = 0$ is asymptotically stable; and f'(2) > 0, so that $\overline{y}_3 = 2$ is unstable, by the principle of linearized stability.

(b) Sketch a few of the possible solutions to the equation.

Solution: Figure 3 shows a few possible solutions of the differential equation in (46).

10. The law of mass action states that the rate of a chemical reaction is proportional to the concentrations of the reacting substances.

Consider a chemical reaction, $A + B \rightarrow C$, in which two substances, A and B, react to produce a single substance, C. Assume that the reverse reaction does not have a considerable effect and therefore can be neglected. Let y = y(t) denote the number of kilograms of the reaction product, C, after t minutes. Suppose that the original amount of the reacting substances are 80 kilograms and 60 kilograms. As a consequence of the law of mass action, we obtain that

$$\frac{dy}{dt} = k(80 - y)(60 - y) \quad \text{for some constant } k > 0.$$
(47)

That is, the rate of production of C is proportional to the product of the remaining amounts of the reactants A and B.



Figure 3: Possible solutions of (46)

(a) Sketch some possible solutions to the equation. **Solution**: Set f(y) = k(80 - y)(60 - y), or f(y) = k(y - 60)(y - 80), so that the differential equation in (47) has two equilibrium solutions

$$\overline{y}_1 = 60$$
 and $\overline{y}_2 = 80$.

In order to determine the stability properties of the equilibrium solutions, we first compute

$$f'(y) = k(y - 80) + k(y - 60), \tag{48}$$

where we have applied the product rule. Using (48), we compute

$$f'(60) = -20k < 0,$$

so that $\overline{y}_1 = 60$ is asymptotically stable by the principle of linearized stability; similarly, using (48) again, we compute

$$f'(80) = 20k > 0,$$

so that $\overline{y}_2=80$ is unstable by the principle of linearized stability.

Using the qualitative information provided by the principle of linearized stability, we obtain the sketches shown in Figure 4. \Box

(b) Use separation of variables to solve the above differential equation assuming that y = 0 when t = 0.

Solution: Using separation of variables, we obtain

$$\int \frac{1}{(y-80)(y-60)} \, dy = \int k \, dt. \tag{49}$$



Figure 4: Possible Solutions to the equation in (47)

In order to evaluate the integral on the left–hand side of (49), we decompose the integrand by means of partial fractions as

$$\frac{1}{(y-80)(y-60)} = \frac{A}{y-80} + \frac{B}{y-60},$$
(50)

where the constants A and B are to be determined. Once A and B are determined, the integral on the left-hand side of (49) can be evaluated by virtue of (50) to obtain

$$\int \frac{1}{(y-80)(y-60)} \, dy = A \ln|y-80| + B \ln|y-60| + c, \qquad (51)$$

for arbitrary constant c.

In order to determine A and B, multiply on both sides of the equation in (50) by (y - 80)(y - 60) to obtain

$$1 = A(y - 60) + B(y - 80),$$

or

$$0y + 1 = (A + B)y - 60A - 80B.$$
(52)

Equating corresponding coefficients for the polynomials on the each side of (52) yields the system

$$\begin{cases} A+B = 0\\ -60A - 80B = 1. \end{cases}$$
(53)

Solving the system in (53) yields

$$A = \frac{1}{20}$$
 and $B = -\frac{1}{20}$. (54)

or

Substituting the values for A and B in (54) into (51) yields the left-hand side of (49) so that, integrating both sides of (49),

$$\frac{1}{20}\ln|y - 80| - \frac{1}{20}\ln|y - 60| = kt + c_1, \tag{55}$$

for arbitrary constant c_1 . Multiply on both sides of (55) by 20 and simplify to obtain

$$\ln\left(\frac{|y-80|}{|y-60|}\right) = 20kt + c_2,\tag{56}$$

for arbitrary constant c_2 . Taking the exponential on both sides of the equation in (56) and using continuity, we obtain

$$\frac{y-80}{y-60} = c \ e^{20kt},\tag{57}$$

for arbitrary constant c.

Using the initial condition y(0) = 0, we obtain from (57) that

$$c = \frac{4}{3}.\tag{58}$$

Substituting the value of c in (58) into (57) and solving for y in (57) yields

$$y(t) = \frac{240(e^{20kt} - 1)}{4e^{20kt} - 3}, \quad \text{for } t \ge 0,$$
$$y(t) = \frac{240(1 - e^{-20kt})}{4 - 3e^{-20kt}}, \quad \text{for } t \ge 0.$$
(59)

(c) In part (b), assume also that there are 20 kilograms of the reaction product 10 minutes after the onset of the reaction. How much reaction product is present 5 minutes later?

Solution: Given that y(10) = 20 we get from (57) and (58) that

$$\frac{3}{2} = \frac{4}{3} \cdot e^{200k},$$

which can be solved for k to yield

$$k = \frac{1}{200} \ln(9/8) \doteq 5.9 \times 10^{-4}.$$
 (60)

Using the expression for y(t) in (59) and the estimate for k in (60) we obtain that

$$y(15) \doteq 26.2$$
 kilograms.