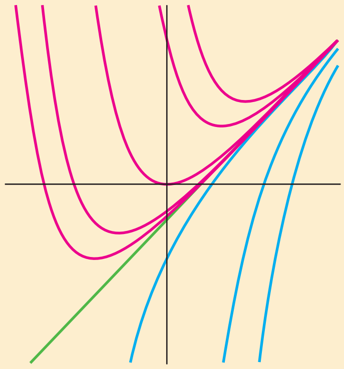
Cal

2 FIRST-ORDER DIFFERENTIAL EQUATIONS



The history of mathematics is rife with stories of people who devoted much of their lives to solving equations—algebraic equations at first and then eventually differential equations. In Sections 2.2–2.5 we will study some of the more important analytical methods for solving first-order DEs. However, before we start solving anything, you should be aware of two facts: It is possible for a differential equation to have no solutions, and a differential equation can possess a solution yet there might not exist any analytical method for finding it. In Sections 2.1 and 2.6 we do not solve any DEs but show how to glean information directly from the equation itself. In Section 2.1 we see how the DE yields qualitative information about graphs that enables us to sketch renditions of solutions curves. In Section 2.6 we use the differential equation to construct a numerical procedure for approximating solutions.

2.1 SOLUTION CURVES WITHOUT A SOLUTION

REVIEW MATERIAL

- The first derivative as slope of a tangent line
- The algebraic sign of the first derivative indicates increasing or decreasing

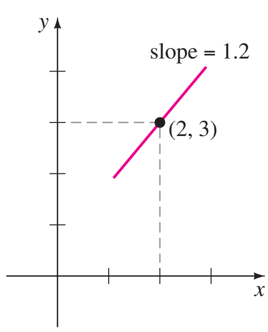
INTRODUCTION Let us imagine for the moment that we have in front of us a first-order differential equation $dy/dx = f(x, y)$, and let us further imagine that we can neither find nor invent a method for solving it analytically. This is not as bad a predicament as one might think, since the differential equation itself can sometimes "tell" us specifics about how its solutions "behave."

We begin our study of first-order differential equations with two ways of analyzing a DE qualitatively. Both these ways enable us to determine, in an approximate sense, what a solution curve must look like without actually solving the equation.

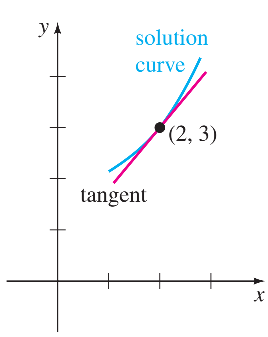
2.1.1 DIRECTION FIELDS

SOME FUNDAMENTAL QUESTIONS We saw in Section 1.2 that whenever $f(x, y)$ and $\partial f/\partial y$ satisfy certain continuity conditions, qualitative questions about existence and uniqueness of solutions can be answered. In this section we shall see that other qualitative questions about properties of solutions—How does a solution behave near a certain point? How does a solution behave as $x \to \infty$?—can often be answered when the function f depends solely on the variable y. We begin, however, with a simple concept from calculus:

> *A derivative dy/dx of a differentiable function $y = y(x)$ gives slopes of tangent lines at points on its graph.*



(a) lineal element at a point



(b) lineal element is tangent to solution curve that passes through the point

FIGURE 2.1.1 A solution curve is tangent to lineal element at (2, 3)

SLOPE Because a solution $y = y(x)$ of a first-order differential equation

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

is necessarily a differentiable function on its interval I of definition, it must also be continuous on I. Thus the corresponding solution curve on I must have no breaks and must possess a tangent line at each point $(x, y(x))$. The function f in the normal form (1) is called the **slope function** or **rate function.** The slope of the tangent line at $(x, y(x))$ on a solution curve is the value of the first derivative dy/dx at this point, and we know from (1) that this is the value of the slope function $f(x, y(x))$. Now suppose that (x, y) represents any point in a region of the xy-plane over which the function f is defined. The value $f(x, y)$ that the function f assigns to the point represents the slope of a line or, as we shall envision it, a line segment called a **lineal element.** For example, consider the equation $dy/dx = 0.2xy$, where $f(x, y) = 0.2xy$. At, say, the point $(2, 3)$ the slope of a lineal element is $f(2, 3) = 0.2(2)(3) = 1.2$. Figure 2.1.1(a) shows a line segment with slope 1.2 passing though (2, 3). As shown in Figure 2.1.1(b), *if* a solution curve also passes through the point (2, 3), it does so tangent to this line segment; in other words, the lineal element is a miniature tangent line at that point.

DIRECTION FIELD If we systematically evaluate f over a rectangular grid of points in the xy-plane and draw a line element at each point (x, y) of the grid with slope $f(x, y)$, then the collection of all these line elements is called a **direction field** or a **slope field** of the differential equation $dy/dx = f(x, y)$. Visually, the direction field suggests the appearance or shape of a family of solution curves of the differential equation, and consequently, it may be possible to see at a glance certain qualitative aspects of the solutions—regions in the plane, for example, in which a

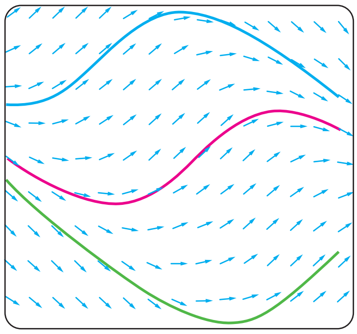
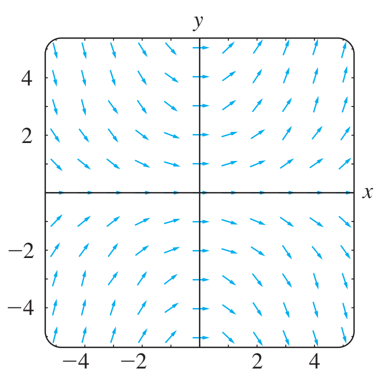
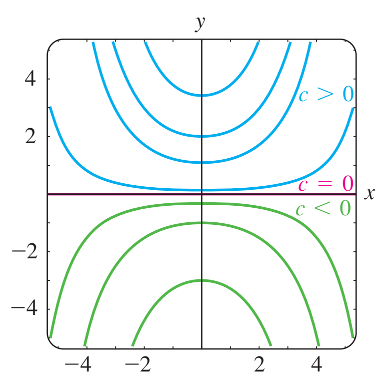


FIGURE 2.1.2 Solution curves following flow of a direction field



(a) direction field for $dy/dx = 0.2xy$



(b) some solution curves in the family $y = ce^{0.1x^2}$

FIGURE 2.1.3 Direction field and solution curves

solution exhibits an unusual behavior. A single solution curve that passes through a direction field must follow the flow pattern of the field; it is tangent to a line element when it intersects a point in the grid. Figure 2.1.2 shows a computer-generated direction field of the differential equation $dy/dx = \sin(x + y)$ over a region of the xy-plane. Note how the three solution curves shown in color follow the flow of the field.

EXAMPLE 1 Direction Field

The direction field for the differential equation $dy/dx = 0.2xy$ shown in Figure 2.1.3(a) was obtained by using computer software in which a 5×5 grid of points (mh, nh), m and n integers, was defined by letting $-5 \le m \le 5$, $-5 \le n \le 5$, and $h = 1$. Notice in Figure 2.1.3(a) that at any point along the x-axis ($y = 0$) and the y-axis ($x = 0$), the slopes are $f(x, 0) = 0$ and $f(0, y) = 0$, respectively, so the lineal elements are horizontal. Moreover, observe in the first quadrant that for a fixed value of x the values of $f(x, y) = 0.2xy$ increase as y increases; similarly, for a fixed y the values of $f(x, y) = 0.2xy$ increase as x increases. This means that as both x and y increase, the lineal elements almost become vertical and have positive slope ($f(x, y) = 0.2xy > 0$ for $x > 0$, $y > 0$). In the second quadrant, $|f(x, y)|$ increases as $|x|$ and y increase, so the lineal elements again become almost vertical but this time have negative slope ($f(x, y) = 0.2xy < 0$ for $x < 0$, $y > 0$). Reading from left to right, imagine a solution curve that starts at a point in the second quadrant, moves steeply downward, becomes flat as it passes through the y-axis, and then, as it enters the first quadrant, moves steeply upward—in other words, its shape would be concave upward and similar to a horseshoe. From this it could be surmised that $y \to \infty$ as $x \to \pm\infty$. Now in the third and fourth quadrants, since $f(x, y) = 0.2xy > 0$ and $f(x, y) = 0.2xy < 0$, respectively, the situation is reversed: A solution curve increases and then decreases as we move from left to right. We saw in (1) of Section 1.1 that $y = e^{0.1x^2}$ is an explicit solution of the differential equation $dy/dx = 0.2xy$; you should verify that a one-parameter family of solutions of the same equation is given by $y = ce^{0.1x^2}$. For purposes of comparison with Figure 2.1.3(a) some representative graphs of members of this family are shown in Figure 2.1.3(b). ■

EXAMPLE 2 Direction Field

Use a direction field to sketch an approximate solution curve for the initial-value problem $dy/dx = \sin y$, $y(0) = -\frac{3}{2}$.

SOLUTION Before proceeding, recall that from the continuity of $f(x, y) = \sin y$ and $\partial f/\partial y = \cos y$, Theorem 1.2.1 guarantees the existence of a unique solution curve passing through any specified point (x_0, y_0) in the plane. Now we set our computer software again for a 5×5 rectangular region and specify (because of the initial condition) points in that region with vertical and horizontal separation of $\frac{1}{2}$ unit—that is, at points (mh, nh), $h = \frac{1}{2}$, m and n integers such that $-10 \le m \le 10$, $-10 \le n \le 10$. The result is shown in Figure 2.1.4. Because the right-hand side of $dy/dx = \sin y$ is 0 at $y = 0$, and at $y = -\pi$, the lineal elements are horizontal at all points whose second coordinates are $y = 0$ or $y = -\pi$. It makes sense then that a solution curve passing through the initial point $(0, -\frac{3}{2})$ has the shape shown in the figure. ■

INCREASING/DECREASING Interpretation of the derivative dy/dx as a function that gives slope plays the key role in the construction of a direction field. Another telling property of the first derivative will be used next, namely, if $dy/dx > 0$ (or $dy/dx < 0$) for all x in an interval I, then a differentiable function $y = y(x)$ is increasing (or decreasing) on I.

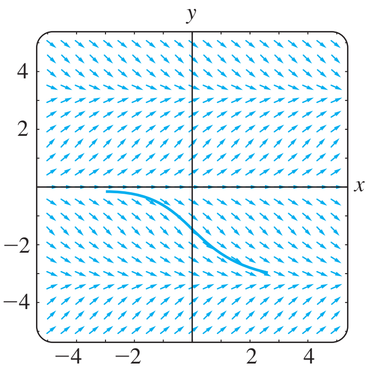


FIGURE 2.1.4 Direction field for Example 2

REMARKS

Sketching a direction field by hand is straightforward but time consuming; it is probably one of those tasks about which an argument can be made for doing it once or twice in a lifetime, but it is overall most efficiently carried out by means of computer software. Before calculators, PCs, and software the **method of isoclines** was used to facilitate sketching a direction field by hand. For the DE $dy/dx = f(x, y)$, any member of the family of curves $f(x, y) = c$, c a constant, is called an **isocline.** Lineal elements drawn through points on a specific isocline, say, $f(x, y) = c_1$ all have the same slope c_1. In Problem 15 in Exercises 2.1 you have your two opportunities to sketch a direction field by hand.

2.1.2 AUTONOMOUS FIRST-ORDER DEs

AUTONOMOUS FIRST-ORDER DEs In Section 1.1 we divided the class of ordinary differential equations into two types: linear and nonlinear. We now consider briefly another kind of classification of ordinary differential equations, a classification that is of particular importance in the qualitative investigation of differential equations. An ordinary differential equation in which the independent variable does not appear explicitly is said to be **autonomous.** If the symbol x denotes the independent variable, then an autonomous first-order differential equation can be written as $f(y, y') = 0$ or in normal form as

$$\frac{dy}{dx} = f(y). \tag{2}$$

We shall assume throughout that the function f in (2) and its derivative f' are continuous functions of y on some interval I. The first-order equations

$$\frac{dy}{dx} = \overset{\overset{f(y)}{\downarrow}}{1 + y^2} \qquad \text{and} \qquad \frac{dy}{dx} = \overset{\overset{f(x,\,y)}{\downarrow}}{0.2xy}$$

are autonomous and nonautonomous, respectively.

Many differential equations encountered in applications or equations that are models of physical laws that do not change over time are autonomous. As we have already seen in Section 1.3, in an applied context, symbols other than y and x are routinely used to represent the dependent and independent variables. For example, if t represents time then inspection of

$$\frac{dA}{dt} = kA, \qquad \frac{dx}{dt} = kx(n + 1 - x), \qquad \frac{dT}{dt} = k(T - T_m), \qquad \frac{dA}{dt} = 6 - \frac{1}{100}A,$$

where k, n, and T_m are constants, shows that each equation is time independent. Indeed, *all* of the first-order differential equations introduced in Section 1.3 are time independent and so are autonomous.

CRITICAL POINTS The zeros of the function f in (2) are of special importance. We say that a real number c is a **critical point** of the autonomous differential equation (2) if it is a zero of f—that is, $f(c) = 0$. A critical point is also called an **equilibrium point** or **stationary point.** Now observe that if we substitute the constant function $y(x) = c$ into (2), then both sides of the equation are zero. This means:

> *If c is a critical point of* (2), *then $y(x) = c$ is a constant solution of the autonomous differential equation.*

A constant solution $y(x) = c$ of (2) is called an **equilibrium solution;** equilibria are the *only* constant solutions of (2).

As was already mentioned, we can tell when a nonconstant solution $y = y(x)$ of (2) is increasing or decreasing by determining the algebraic sign of the derivative dy/dx; in the case of (2) we do this by identifying intervals on the y-axis over which the function $f(y)$ is positive or negative.

EXAMPLE 3 An Autonomous DE

The differential equation

$$\frac{dP}{dt} = P(a - bP),$$

where a and b are positive constants, has the normal form $dP/dt = f(P)$, which is (2) with t and P playing the parts of x and y, respectively, and hence is autonomous. From $f(P) = P(a - bP) = 0$ we see that 0 and a/b are critical points of the equation, so the equilibrium solutions are $P(t) = 0$ and $P(t) = a/b$. By putting the critical points on a vertical line, we divide the line into three intervals defined by $-\infty < P < 0$, $0 < P < a/b$, $a/b < P < \infty$. The arrows on the line shown in Figure 2.1.5 indicate the algebraic sign of $f(P) = P(a - bP)$ on these intervals and whether a nonconstant solution $P(t)$ is increasing or decreasing on an interval. The following table explains the figure.

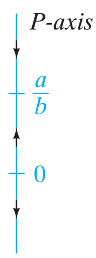


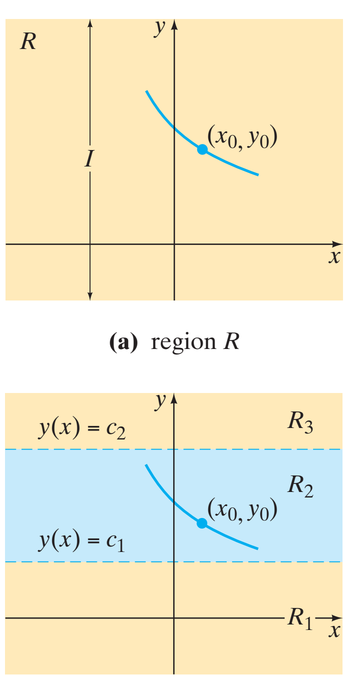
FIGURE 2.1.5 Phase portrait of $dP/dt = P(a - bP)$

Interval	Sign of $f(P)$	$P(t)$	Arrow
$(-\infty, 0)$	minus	decreasing	points down
$(0, a/b)$	plus	increasing	points up
$(a/b, \infty)$	minus	decreasing	points down

■

Figure 2.1.5 is called a **one-dimensional phase portrait,** or simply **phase portrait,** of the differential equation $dP/dt = P(a - bP)$. The vertical line is called a **phase line.**

SOLUTION CURVES Without solving an autonomous differential equation, we can usually say a great deal about its solution curves. Since the function f in (2) is independent of the variable x, we may consider f defined for $-\infty < x < \infty$ or for $0 \le x < \infty$. Also, since f and its derivative f' are continuous functions of y on some interval I of the y-axis, the fundamental results of Theorem 1.2.1 hold in some horizontal strip or region R in the xy-plane corresponding to I, and so through any point (x_0, y_0) in R there passes only one solution curve of (2). See Figure 2.1.6(a). For the sake of discussion, let us suppose that (2) possesses exactly two critical points c_1 and c_2 and that $c_1 < c_2$. The graphs of the equilibrium solutions $y(x) = c_1$ and $y(x) = c_2$ are horizontal lines, and these lines partition the region R into three subregions R_1, R_2, and R_3, as illustrated in Figure 2.1.6(b). Without proof here are some conclusions that we can draw about a nonconstant solution $y(x)$ of (2):



(a) region R

(b) subregions R_1, R_2, and R_3 of R

FIGURE 2.1.6 Lines $y(x) = c_1$ and $y(x) = c_2$ partition R into three horizontal subregions

- If (x_0, y_0) is in a subregion R_i, $i = 1, 2, 3$, and $y(x)$ is a solution whose graph passes through this point, then $y(x)$ remains in the subregion R_i for all x. As illustrated in Figure 2.1.6(b), the solution $y(x)$ in R_2 is bounded below by c_1 and above by c_2, that is, $c_1 < y(x) < c_2$ for all x. The solution curve stays within R_2 for all x because the graph of a nonconstant solution of (2) cannot cross the graph of either equilibrium solution $y(x) = c_1$ or $y(x) = c_2$. See Problem 33 in Exercises 2.1.
- By continuity of f we must then have either $f(y) > 0$ or $f(y) < 0$ for all x in a subregion R_i, $i = 1, 2, 3$. In other words, $f(y)$ cannot change signs in a subregion. See Problem 33 in Exercises 2.1.

- Since $dy/dx = f(y(x))$ is either positive or negative in a subregion R_i, $i = 1$, 2, 3, a solution $y(x)$ is strictly monotonic—that is, $y(x)$ is either increasing or decreasing in the subregion R_i. Therefore $y(x)$ cannot be oscillatory, nor can it have a relative extremum (maximum or minimum). See Problem 33 in Exercises 2.1.
- If $y(x)$ is *bounded above* by a critical point c_1 (as in subregion R_1 where $y(x) < c_1$ for all x), then the graph of $y(x)$ must approach the graph of the equilibrium solution $y(x) = c_1$ either as $x \to \infty$ or as $x \to -\infty$. If $y(x)$ is *bounded*—that is, bounded above and below by two consecutive critical points (as in subregion R_2 where $c_1 < y(x) < c_2$ for all x)—then the graph of $y(x)$ must approach the graphs of the equilibrium solutions $y(x) = c_1$ and $y(x) = c_2$, one as $x \to \infty$ and the other as $x \to -\infty$. If $y(x)$ is *bounded below* by a critical point (as in subregion R_3 where $c_2 < y(x)$ for all x), then the graph of $y(x)$ must approach the graph of the equilibrium solution $y(x) = c_2$ either as $x \to \infty$ or as $x \to -\infty$. See Problem 34 in Exercises 2.1.

With the foregoing facts in mind, let us reexamine the differential equation in Example 3.

EXAMPLE 4 Example 3 Revisited

The three intervals determined on the P-axis or phase line by the critical points $P = 0$ and $P = a/b$ now correspond in the tP-plane to three subregions defined by:

$$R_1\colon -\infty < P < 0, \qquad R_2\colon 0 < P < a/b, \qquad \text{and} \qquad R_3\colon a/b < P < \infty,$$

where $-\infty < t < \infty$. The phase portrait in Figure 2.1.7 tells us that $P(t)$ is decreasing in R_1, increasing in R_2, and decreasing in R_3. If $P(0) = P_0$ is an initial value, then in R_1, R_2, and R_3 we have, respectively, the following:

(*i*) For $P_0 < 0$, $P(t)$ is bounded above. Since $P(t)$ is decreasing, $P(t)$ decreases without bound for increasing t, and so $P(t) \to 0$ as $t \to -\infty$. This means that the negative t-axis, the graph of the equilibrium solution $P(t) = 0$, is a horizontal asymptote for a solution curve.

(*ii*) For $0 < P_0 < a/b$, $P(t)$ is bounded. Since $P(t)$ is increasing, $P(t) \to a/b$ as $t \to \infty$ and $P(t) \to 0$ as $t \to -\infty$. The graphs of the two equilibrium solutions, $P(t) = 0$ and $P(t) = a/b$, are horizontal lines that are horizontal asymptotes for any solution curve starting in this subregion.

(*iii*) For $P_0 > a/b$, $P(t)$ is bounded below. Since $P(t)$ is decreasing, $P(t) \to a/b$ as $t \to \infty$. The graph of the equilibrium solution $P(t) = a/b$ is a horizontal asymptote for a solution curve.

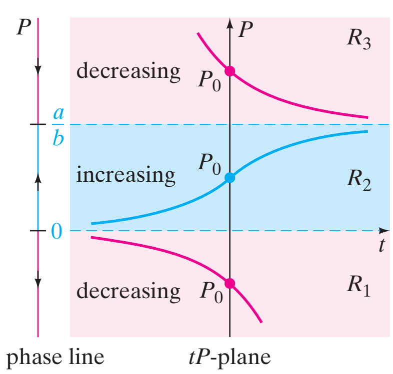


FIGURE 2.1.7 Phase portrait and solution curves in each of the three subregions

In Figure 2.1.7 the phase line is the P-axis in the tP-plane. For clarity the original phase line from Figure 2.1.5 is reproduced to the left of the plane in which the subregions R_1, R_2, and R_3 are shaded. The graphs of the equilibrium solutions $P(t) = a/b$ and $P(t) = 0$ (the t-axis) are shown in the figure as blue dashed lines; the solid graphs represent typical graphs of $P(t)$ illustrating the three cases just discussed. ■

In a subregion such as R_1 in Example 4, where $P(t)$ is decreasing and unbounded below, we must necessarily have $P(t) \to -\infty$. Do *not* interpret this last statement to mean $P(t) \to -\infty$ as $t \to \infty$; we could have $P(t) \to -\infty$ as $t \to T$, where $T > 0$ is a finite number that depends on the initial condition $P(t_0) = P_0$. Thinking in dynamic terms, $P(t)$ could "blow up" in finite time; thinking graphically, $P(t)$ could have a vertical asymptote at $t = T > 0$. A similar remark holds for the subregion R_3.

The differential equation $dy/dx = \sin y$ in Example 2 is autonomous and has an infinite number of critical points, since $\sin y = 0$ at $y = n\pi$, n an integer. Moreover, we now know that because the solution $y(x)$ that passes through $(0, -\frac{3}{2})$ is bounded above and below by two consecutive critical points ($-\pi < y(x) < 0$) and is decreasing ($\sin y < 0$ for $-\pi < y < 0$), the graph of $y(x)$ must approach the graphs of the equilibrium solutions as horizontal asymptotes: $y(x) \to -\pi$ as $x \to \infty$ and $y(x) \to 0$ as $x \to -\infty$.

EXAMPLE 5 Solution Curves of an Autonomous DE

The autonomous equation $dy/dx = (y - 1)^2$ possesses the single critical point 1. From the phase portrait in Figure 2.1.8(a) we conclude that a solution $y(x)$ is an increasing function in the subregions defined by $-\infty < y < 1$ and $1 < y < \infty$, where $-\infty < x < \infty$. For an initial condition $y(0) = y_0 < 1$, a solution $y(x)$ is increasing and bounded above by 1, and so $y(x) \to 1$ as $x \to \infty$; for $y(0) = y_0 > 1$ a solution $y(x)$ is increasing and unbounded.

Now $y(x) = 1 - 1/(x + c)$ is a one-parameter family of solutions of the differential equation. (See Problem 4 in Exercises 2.2) A given initial condition determines a value for c. For the initial conditions, say, $y(0) = -1 < 1$ and $y(0) = 2 > 1$, we find, in turn, that $y(x) = 1 - 1/(x + \frac{1}{2})$, and $y(x) = 1 - 1/(x - 1)$. As shown in Figures 2.1.8(b) and 2.1.8(c), the graph of each of these rational functions possesses

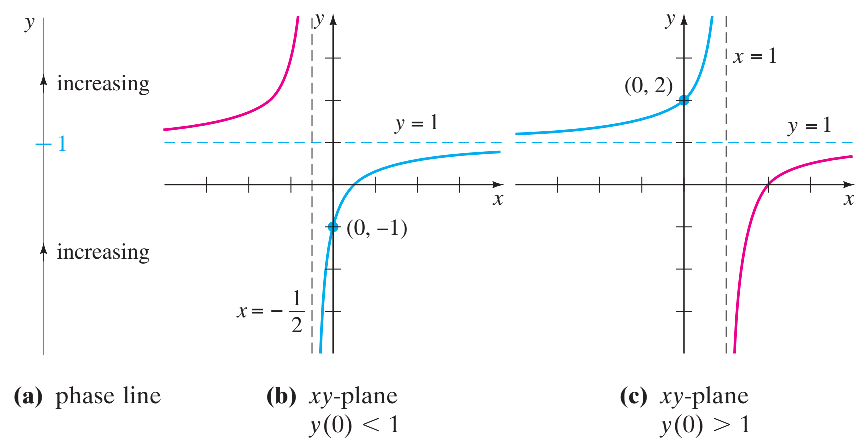


FIGURE 2.1.8 Behavior of solutions near $y = 1$

a vertical asymptote. But bear in mind that the solutions of the IVPs

$$\frac{dy}{dx} = (y - 1)^2, \quad y(0) = -1 \qquad \text{and} \qquad \frac{dy}{dx} = (y - 1)^2, \quad y(0) = 2$$

are defined on special intervals. They are, respectively,

$$y(x) = 1 - \frac{1}{x + \frac{1}{2}}, \quad -\tfrac{1}{2} < x < \infty \qquad \text{and} \qquad y(x) = 1 - \frac{1}{x - 1}, \quad -\infty < x < 1.$$

The solution curves are the portions of the graphs in Figures 2.1.8(b) and 2.1.8(c) shown in blue. As predicted by the phase portrait, for the solution curve in Figure 2.1.8(b), $y(x) \to 1$ as $x \to \infty$; for the solution curve in Figure 2.1.8(c), $y(x) \to \infty$ as $x \to 1$ from the left. ■

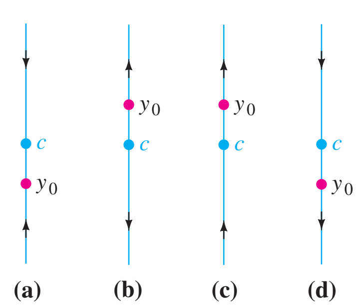


FIGURE 2.1.9 Critical point c is an attractor in (a), a repeller in (b), and semi-stable in (c) and (d).

ATTRACTORS AND REPELLERS Suppose that $y(x)$ is a nonconstant solution of the autonomous differential equation given in (1) and that c is a critical point of the DE. There are basically three types of behavior that $y(x)$ can exhibit near c. In Figure 2.1.9 we have placed c on four vertical phase lines. When both arrowheads on either side of the dot labeled c point *toward* c, as in Figure 2.1.9(a), all solutions $y(x)$ of (1) that start from an initial point (x_0, y_0) sufficiently near c exhibit the asymptotic behavior $\lim_{x\to\infty} y(x) = c$. For this reason the critical point c is said to be

asymptotically stable. Using a physical analogy, a solution that starts near c is like a charged particle that, over time, is drawn to a particle of opposite charge, and so c is also referred to as an **attractor.** When both arrowheads on either side of the dot labeled c point *away* from c, as in Figure 2.1.9(b), all solutions $y(x)$ of (1) that start from an initial point (x_0, y_0) move away from c as x increases. In this case the critical point c is said to be **unstable.** An unstable critical point is also called a **repeller,** for obvious reasons. The critical point c illustrated in Figures 2.1.9(c) and 2.1.9(d) is neither an attractor nor a repeller. But since c exhibits characteristics of both an attractor and a repeller—that is, a solution starting from an initial point (x_0, y_0) sufficiently near c is attracted to c from one side and repelled from the other side—we say that the critical point c is **semi-stable.** In Example 3 the critical point a/b is asymptotically stable (an attractor) and the critical point 0 is unstable (a repeller). The critical point 1 in Example 5 is semi-stable.

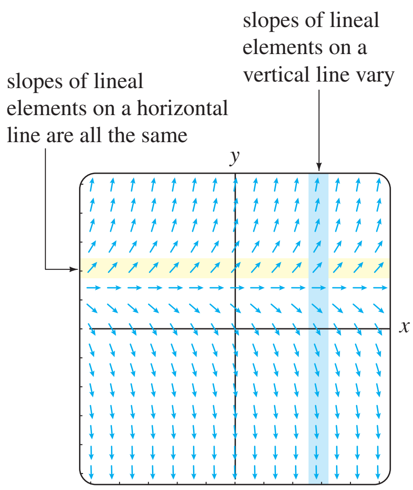


FIGURE 2.1.10 Direction field for an autonomous DE

AUTONOMOUS DEs AND DIRECTION FIELDS If a first-order differential equation is autonomous, then we see from the right-hand side of its normal form $dy/dx = f(y)$ that slopes of lineal elements through points in the rectangular grid used to construct a direction field for the DE depend solely on the y-coordinate of the points. Put another way, lineal elements passing through points on any *horizontal* line must all have the same slope; slopes of lineal elements along any *vertical* line will, of course, vary. These facts are apparent from inspection of the horizontal gold strip and vertical blue strip in Figure 2.1.10. The figure exhibits a direction field for the autonomous equation $dy/dx = 2y - 2$. With these facts in mind, reexamine Figure 2.1.4.

EXERCISES 2.1

Answers to selected odd-numbered problems begin on page ANS-1.

2.1.1 DIRECTION FIELDS

In Problems 1–4 reproduce the given computer-generated direction field. Then sketch, by hand, an approximate solution curve that passes through each of the indicated points. Use different colored pencils for each solution curve.

1. $\dfrac{dy}{dx} = x^2 - y^2$

(a) $y(-2) = 1$ **(b)** $y(3) = 0$
(c) $y(0) = 2$ **(d)** $y(0) = 0$

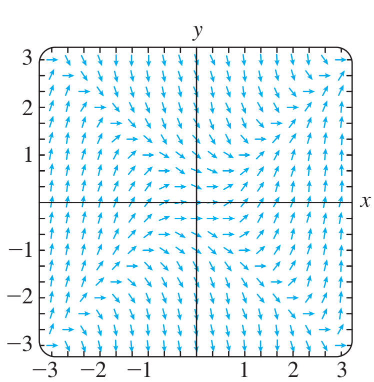


FIGURE 2.1.11 Direction field for Problem 1

2. $\dfrac{dy}{dx} = e^{-0.01xy^2}$

(a) $y(-6) = 0$ **(b)** $y(0) = 1$
(c) $y(0) = -4$ **(d)** $y(8) = -4$

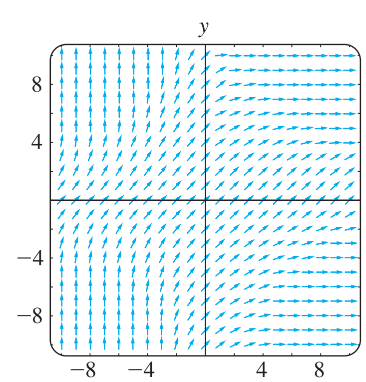


FIGURE 2.1.12 Direction field for Problem 2

3. $\dfrac{dy}{dx} = 1 - xy$

(a) $y(0) = 0$ **(b)** $y(-1) = 0$
(c) $y(2) = 2$ **(d)** $y(0) = -4$

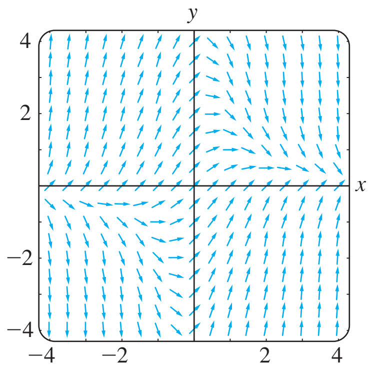


FIGURE 2.1.13 Direction field for Problem 3

4. $\dfrac{dy}{dx} = (\sin x)\cos y$

(a) $y(0) = 1$ **(b)** $y(1) = 0$

(c) $y(3) = 3$ **(d)** $y(0) = -\frac{5}{2}$

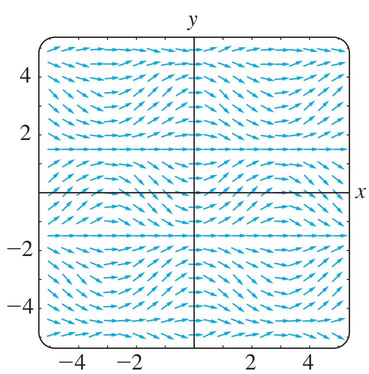


FIGURE 2.1.14 Direction field for Problem 4

In Problems 5–12 use computer software to obtain a direction field for the given differential equation. By hand, sketch an approximate solution curve passing through each of the given points.

5. $y' = x$

(a) $y(0) = 0$

(b) $y(0) = -3$

6. $y' = x + y$

(a) $y(-2) = 2$

(b) $y(1) = -3$

7. $y\dfrac{dy}{dx} = -x$

(a) $y(1) = 1$

(b) $y(0) = 4$

8. $\dfrac{dy}{dx} = \dfrac{1}{y}$

(a) $y(0) = 1$

(b) $y(-2) = -1$

9. $\dfrac{dy}{dx} = 0.2x^2 + y$

(a) $y(0) = \frac{1}{2}$

(b) $y(2) = -1$

10. $\dfrac{dy}{dx} = xe^y$

(a) $y(0) = -2$

(b) $y(1) = 2.5$

11. $y' = y - \cos\dfrac{\pi}{2}x$

(a) $y(2) = 2$

(b) $y(-1) = 0$

12. $\dfrac{dy}{dx} = 1 - \dfrac{y}{x}$

(a) $y\left(-\frac{1}{2}\right) = 2$

(b) $y\left(\frac{3}{2}\right) = 0$

In Problems 13 and 14 the given figure represents the graph of $f(y)$ and $f(x)$, respectively. By hand, sketch a direction field over an appropriate grid for $dy/dx = f(y)$ (Problem 13) and then for $dy/dx = f(x)$ (Problem 14).

13.

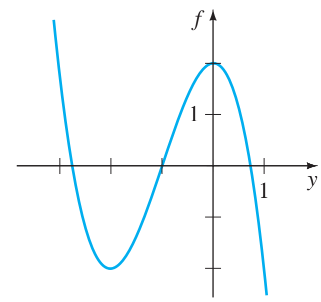


FIGURE 2.1.15 Graph for Problem 13

14.

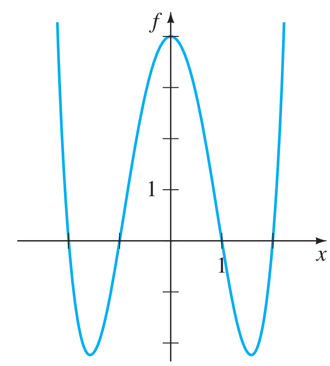


FIGURE 2.1.16 Graph for Problem 14

15. In parts (a) and (b) sketch **isoclines** $f(x, y) = c$ (see the *Remarks* on page 37) for the given differential equation using the indicated values of c. Construct a direction field over a grid by carefully drawing lineal elements with the appropriate slope at chosen points on each isocline. In each case, use this rough direction field to sketch an approximate solution curve for the IVP consisting of the DE and the initial condition $y(0) = 1$.

(a) $dy/dx = x + y$; c an integer satisfying $-5 \le c \le 5$

(b) $dy/dx = x^2 + y^2$; $c = \frac{1}{4}$, $c = 1$, $c = \frac{9}{4}$, $c = 4$

Discussion Problems

16. **(a)** Consider the direction field of the differential equation $dy/dx = x(y - 4)^2 - 2$, but do not use technology to obtain it. Describe the slopes of the lineal elements on the lines $x = 0$, $y = 3$, $y = 4$, and $y = 5$.

(b) Consider the IVP $dy/dx = x(y - 4)^2 - 2$, $y(0) = y_0$, where $y_0 < 4$. Can a solution $y(x) \to \infty$ as $x \to \infty$? Based on the information in part (a), discuss.

17. For a first-order DE $dy/dx = f(x, y)$ a curve in the plane defined by $f(x, y) = 0$ is called a **nullcline** of the equation, since a lineal element at a point on the curve has zero slope. Use computer software to obtain a direction field over a rectangular grid of points for $dy/dx = x^2 - 2y$, and then superimpose the graph of the nullcline $y = \frac{1}{2}x^2$ over the direction field. Discuss the behavior of solution curves in regions of the plane defined by $y < \frac{1}{2}x^2$ and by $y > \frac{1}{2}x^2$. Sketch some approximate solution curves. Try to generalize your observations.

18. **(a)** Identify the nullclines (see Problem 17) in Problems 1, 3, and 4. With a colored pencil, circle any lineal elements in Figures 2.1.11, 2.1.13, and 2.1.14 that you think may be a lineal element at a point on a nullcline.

(b) What are the nullclines of an autonomous first-order DE?

2.1.2 AUTONOMOUS FIRST-ORDER DEs

19. Consider the autonomous first-order differential equation $dy/dx = y - y^3$ and the initial condition $y(0) = y_0$. By hand, sketch the graph of a typical solution $y(x)$ when y_0 has the given values.

(a) $y_0 > 1$ **(b)** $0 < y_0 < 1$

(c) $-1 < y_0 < 0$ **(d)** $y_0 < -1$

20. Consider the autonomous first-order differential equation $dy/dx = y^2 - y^4$ and the initial condition $y(0) = y_0$. By hand, sketch the graph of a typical solution $y(x)$ when y_0 has the given values.

(a) $y_0 > 1$ **(b)** $0 < y_0 < 1$

(c) $-1 < y_0 < 0$ **(d)** $y_0 < -1$

In Problems 21–28 find the critical points and phase portrait of the given autonomous first-order differential equation. Classify each critical point as asymptotically stable, unstable, or semi-stable. By hand, sketch typical solution curves in the regions in the xy-plane determined by the graphs of the equilibrium solutions.

21. $\dfrac{dy}{dx} = y^2 - 3y$ **22.** $\dfrac{dy}{dx} = y^2 - y^3$

23. $\dfrac{dy}{dx} = (y - 2)^4$ **24.** $\dfrac{dy}{dx} = 10 + 3y - y^2$

25. $\dfrac{dy}{dx} = y^2(4 - y^2)$ **26.** $\dfrac{dy}{dx} = y(2 - y)(4 - y)$

27. $\dfrac{dy}{dx} = y \ln(y + 2)$ **28.** $\dfrac{dy}{dx} = \dfrac{ye^y - 9y}{e^y}$

In Problems 29 and 30 consider the autonomous differential equation $dy/dx = f(y)$, where the graph of f is given. Use the graph to locate the critical points of each differential equation. Sketch a phase portrait of each differential equation. By hand, sketch typical solution curves in the subregions in the xy-plane determined by the graphs of the equilibrium solutions.

29.

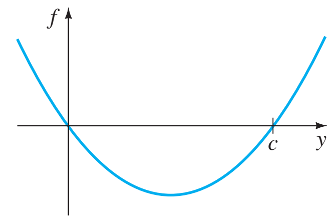


FIGURE 2.1.17 Graph for Problem 29

30.

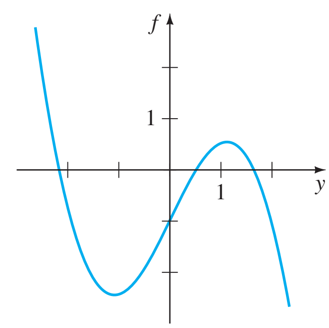


FIGURE 2.1.18 Graph for Problem 30

Discussion Problems

31. Consider the autonomous DE $dy/dx = (2/\pi)y - \sin y$. Determine the critical points of the equation. Discuss a way of obtaining a phase portrait of the equation. Classify the critical points as asymptotically stable, unstable, or semi-stable.

32. A critical point c of an autonomous first-order DE is said to be **isolated** if there exists some open interval that contains c but no other critical point. Can there exist an autonomous DE of the form given in (1) for which *every* critical point is nonisolated? Discuss; do not think profound thoughts.

33. Suppose that $y(x)$ is a nonconstant solution of the autonomous equation $dy/dx = f(y)$ and that c is a critical point of the DE. Discuss. Why can't the graph of $y(x)$ cross the graph of the equilibrium solution $y = c$? Why can't $f(y)$ change signs in one of the subregions discussed on page 38? Why can't $y(x)$ be oscillatory or have a relative extremum (maximum or minimum)?

34. Suppose that $y(x)$ is a solution of the autonomous equation $dy/dx = f(y)$ and is bounded above and below by two consecutive critical points $c_1 < c_2$, as in subregion R_2 of Figure 2.1.6(b). If $f(y) > 0$ in the region, then $\lim_{x\to\infty} y(x) = c_2$. Discuss why there cannot exist a number $L < c_2$ such that $\lim_{x\to\infty} y(x) = L$. As part of your discussion, consider what happens to $y'(x)$ as $x \to \infty$.

35. Using the autonomous equation (1), discuss how it is possible to obtain information about the location of points of inflection of a solution curve.

36. Consider the autonomous DE $dy/dx = y^2 - y - 6$. Use your ideas from Problem 35 to find intervals on the y-axis for which solution curves are concave up and intervals for which solution curves are concave down. Discuss why *each* solution curve of an initial-value problem of the form $dy/dx = y^2 - y - 6$, $y(0) = y_0$, where $-2 < y_0 < 3$, has a point of inflection with the same y-coordinate. What is that y-coordinate? Carefully sketch the solution curve for which $y(0) = -1$. Repeat for $y(2) = 2$.

37. Suppose the autonomous DE in (1) has no critical points. Discuss the behavior of the solutions.

Mathematical Models

38. Population Model The differential equation in Example 3 is a well-known population model. Suppose the DE is changed to

$$\frac{dP}{dt} = P(aP - b),$$

where a and b are positive constants. Discuss what happens to the population P as time t increases.

39. Population Model Another population model is given by

$$\frac{dP}{dt} = kP - h,$$

where h and k are positive constants. For what initial values $P(0) = P_0$ does this model predict that the population will go extinct?

40. Terminal Velocity In Section 1.3 we saw that the autonomous differential equation

$$m\frac{dv}{dt} = mg - kv,$$

where k is a positive constant and g is the acceleration due to gravity, is a model for the velocity v of a body of mass m that is falling under the influence of gravity. Because the term $-kv$ represents air resistance, the velocity of a body falling from a great height does not increase without bound as time t increases. Use a phase portrait of the differential equation to find the limiting, or terminal, velocity of the body. Explain your reasoning.

41. Suppose the model in Problem 40 is modified so that air resistance is proportional to v^2, that is,

$$m\frac{dv}{dt} = mg - kv^2.$$

See Problem 17 in Exercises 1.3. Use a phase portrait to find the terminal velocity of the body. Explain your reasoning.

42. Chemical Reactions When certain kinds of chemicals are combined, the rate at which the new compound is formed is modeled by the autonomous differential equation

$$\frac{dX}{dt} = k(\alpha - X)(\beta - X),$$

where $k > 0$ is a constant of proportionality and $\beta > \alpha > 0$. Here $X(t)$ denotes the number of grams of the new compound formed in time t.

(a) Use a phase portrait of the differential equation to predict the behavior of $X(t)$ as $t \to \infty$.

(b) Consider the case when $\alpha = \beta$. Use a phase portrait of the differential equation to predict the behavior of $X(t)$ as $t \to \infty$ when $X(0) < \alpha$. When $X(0) > \alpha$.

(c) Verify that an explicit solution of the DE in the case when $k = 1$ and $\alpha = \beta$ is $X(t) = \alpha - 1/(t + c)$. Find a solution that satisfies $X(0) = \alpha/2$. Then find a solution that satisfies $X(0) = 2\alpha$. Graph these two solutions. Does the behavior of the solutions as $t \to \infty$ agree with your answers to part (b)?

2.2 SEPARABLE VARIABLES

REVIEW MATERIAL

- Basic integration formulas (See inside front cover)
- Techniques of integration: integration by parts and partial fraction decomposition
- See also the *Student Resource and Solutions Manual.*

INTRODUCTION We begin our study of how to solve differential equations with the simplest of all differential equations: first-order equations with separable variables. Because the method in this section and many techniques for solving differential equations involve integration, you are urged to refresh your memory on important formulas (such as $\int du/u$) and techniques (such as integration by parts) by consulting a calculus text.

SOLUTION BY INTEGRATION Consider the first-order differential equation $dy/dx = f(x, y)$. When f does not depend on the variable y, that is, $f(x, y) = g(x)$, the differential equation

$$\frac{dy}{dx} = g(x) \tag{1}$$

can be solved by integration. If $g(x)$ is a continuous function, then integrating both sides of (1) gives $y = \int g(x)\,dx = G(x) + c$, where $G(x)$ is an antiderivative (indefinite integral) of $g(x)$. For example, if $dy/dx = 1 + e^{2x}$, then its solution is $y = \int(1 + e^{2x})\,dx$ or $y = x + \frac{1}{2}e^{2x} + c$.

A DEFINITION Equation (1), as well as its method of solution, is just a special case when the function f in the normal form $dy/dx = f(x, y)$ can be factored into a function of x times a function of y.

DEFINITION 2.2.1 Separable Equation

A first-order differential equation of the form

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

is said to be **separable** or to have **separable variables.**

For example, the equations

$$\frac{dy}{dx} = y^2xe^{3x+4y} \quad \text{and} \quad \frac{dy}{dx} = y + \sin x$$

are separable and nonseparable, respectively. In the first equation we can factor $f(x, y) = y^2xe^{3x+4y}$ as

$$f(x, y) = y^2xe^{3x+4y} = \underset{\substack{\downarrow \\ g(x)}}{(xe^{3x})}\underset{\substack{\downarrow \\ h(y)}}{(y^2e^{4y})},$$

but in the second equation there is no way of expressing $y + \sin x$ as a product of a function of x times a function of y.

Observe that by dividing by the function $h(y)$, we can write a separable equation $dy/dx = g(x)h(y)$ as

$$p(y)\frac{dy}{dx} = g(x), \tag{2}$$

where, for convenience, we have denoted $1/h(y)$ by $p(y)$. From this last form we can see immediately that (2) reduces to (1) when $h(y) = 1$.

Now if $y = \phi(x)$ represents a solution of (2), we must have $p(\phi(x))\phi'(x) = g(x)$, and therefore

$$\int p(\phi(x))\phi'(x)\,dx = \int g(x)\,dx. \tag{3}$$

But $dy = \phi'(x)\,dx$, and so (3) is the same as

$$\int p(y)\,dy = \int g(x)\,dx \quad \text{or} \quad H(y) = G(x) + c, \tag{4}$$

where $H(y)$ and $G(x)$ are antiderivatives of $p(y) = 1/h(y)$ and $g(x)$, respectively.

METHOD OF SOLUTION Equation (4) indicates the procedure for solving separable equations. A one-parameter family of solutions, usually given implicitly, is obtained by integrating both sides of $p(y)\,dy = g(x)\,dx$.

NOTE There is no need to use two constants in the integration of a separable equation, because if we write $H(y) + c_1 = G(x) + c_2$, then the difference $c_2 - c_1$ can be replaced by a single constant c, as in (4). In many instances throughout the chapters that follow, we will relabel constants in a manner convenient to a given equation. For example, multiples of constants or combinations of constants can sometimes be replaced by a single constant.

EXAMPLE 1 Solving a Separable DE

Solve $(1 + x)\,dy - y\,dx = 0$.

SOLUTION Dividing by $(1 + x)y$, we can write $dy/y = dx/(1 + x)$, from which it follows that

$$\begin{aligned}
\int \frac{dy}{y} &= \int \frac{dx}{1+x} \\
\ln|y| &= \ln|1+x| + c_1 \\
y &= e^{\ln|1+x|+c_1} = e^{\ln|1+x|} \cdot e^{c_1} && \leftarrow \text{laws of exponents} \\
&= |1+x|\,e^{c_1} \\
&= \pm e^{c_1}(1+x). && \leftarrow \begin{cases} |1+x| = 1+x, & x \geq -1 \\ |1+x| = -(1+x), & x < -1 \end{cases}
\end{aligned}$$

Relabeling $\pm e^{c_1}$ as c then gives $y = c(1 + x)$.

ALTERNATIVE SOLUTION Because each integral results in a logarithm, a judicious choice for the constant of integration is $\ln|c|$ rather than c. Rewriting the second line of the solution as $\ln|y| = \ln|1 + x| + \ln|c|$ enables us to combine the terms on the right-hand side by the properties of logarithms. From $\ln|y| = \ln|c(1 + x)|$ we immediately get $y = c(1 + x)$. Even if the indefinite integrals are not *all* logarithms, it may still be advantageous to use $\ln|c|$. However, no firm rule can be given. ■

In Section 1.1 we saw that a solution curve may be only a segment or an arc of the graph of an implicit solution $G(x, y) = 0$.

EXAMPLE 2 Solution Curve

Solve the initial-value problem $\dfrac{dy}{dx} = -\dfrac{x}{y}$, $\quad y(4) = -3$.

SOLUTION Rewriting the equation as $y\,dy = -x\,dx$, we get

$$\int y\,dy = -\int x\,dx \qquad \text{and} \qquad \frac{y^2}{2} = -\frac{x^2}{2} + c_1.$$

We can write the result of the integration as $x^2 + y^2 = c^2$ by replacing the constant $2c_1$ by c^2. This solution of the differential equation represents a family of concentric circles centered at the origin.

Now when $x = 4$, $y = -3$, so $16 + 9 = 25 = c^2$. Thus the initial-value problem determines the circle $x^2 + y^2 = 25$ with radius 5. Because of its simplicity we can solve this implicit solution for an explicit solution that satisfies the initial condition.

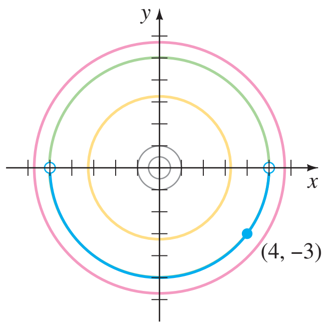


FIGURE 2.2.1 Solution curve for the IVP in Example 2

We saw this solution as $y = \phi_2(x)$ or $y = -\sqrt{25 - x^2}$, $-5 < x < 5$ in Example 3 of Section 1.1. A solution curve is the graph of a differentiable function. In this case the solution curve is the lower semicircle, shown in dark blue in Figure 2.2.1 containing the point $(4, -3)$. ■

LOSING A SOLUTION Some care should be exercised in separating variables, since the variable divisors could be zero at a point. Specifically, if r is a zero of the function $h(y)$, then substituting $y = r$ into $dy/dx = g(x)h(y)$ makes both sides zero; in other words, $y = r$ is a constant solution of the differential equation. But after variables are separated, the left-hand side of $\dfrac{dy}{h(y)} = g(x)\,dx$ is undefined at r. As a consequence, $y = r$ might not show up in the family of solutions that are obtained after integration and simplification. Recall that such a solution is called a singular solution.

EXAMPLE 3 Losing a Solution

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

SOLUTION We put the equation in the form

$$\frac{dy}{y^2 - 4} = dx \qquad \text{or} \qquad \left[\frac{\frac{1}{4}}{y-2} - \frac{\frac{1}{4}}{y+2}\right] dy = dx. \tag{5}$$

The second equation in (5) is the result of using partial fractions on the left-hand side of the first equation. Integrating and using the laws of logarithms gives

$$\frac{1}{4}\ln|y - 2| - \frac{1}{4}\ln|y + 2| = x + c_1$$

$$\text{or} \qquad \ln\left|\frac{y-2}{y+2}\right| = 4x + c_2 \qquad \text{or} \qquad \frac{y-2}{y+2} = \pm e^{4x + c_2}.$$

Here we have replaced $4c_1$ by c_2. Finally, after replacing $\pm e^{c_2}$ by c and solving the last equation for y, we get the one-parameter family of solutions

$$y = 2\,\frac{1 + ce^{4x}}{1 - ce^{4x}}. \tag{6}$$

Now if we factor the right-hand side of the differential equation as $dy/dx = (y - 2)(y + 2)$, we know from the discussion of critical points in Section 2.1 that $y = 2$ and $y = -2$ are two constant (equilibrium) solutions. The solution $y = 2$ is a member of the family of solutions defined by (6) corresponding to the value $c = 0$. However, $y = -2$ is a singular solution; it cannot be obtained from (6) for any choice of the parameter c. This latter solution was lost early on in the solution process. Inspection of (5) clearly indicates that we must preclude $y = \pm 2$ in these steps. ■

EXAMPLE 4 An Initial-Value Problem

Solve $(e^{2y} - y)\cos x\,\dfrac{dy}{dx} = e^y \sin 2x, \quad y(0) = 0.$

SOLUTION Dividing the equation by $e^y \cos x$ gives

$$\frac{e^{2y} - y}{e^y}\,dy = \frac{\sin 2x}{\cos x}\,dx.$$

Before integrating, we use termwise division on the left-hand side and the trigonometric identity $\sin 2x = 2 \sin x \cos x$ on the right-hand side. Then

integration by parts →
$$\int (e^y - ye^{-y})\,dy = 2 \int \sin x\,dx$$

yields
$$e^y + ye^{-y} + e^{-y} = -2 \cos x + c. \tag{7}$$

The initial condition $y = 0$ when $x = 0$ implies $c = 4$. Thus a solution of the initial-value problem is

$$e^y + ye^{-y} + e^{-y} = 4 - 2 \cos x. \tag{8}$$ ■

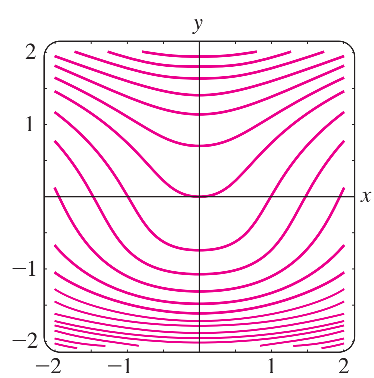


FIGURE 2.2.2 Level curves $G(x, y) = c$, where $G(x, y) = e^y + ye^{-y} + e^{-y} + 2 \cos x$

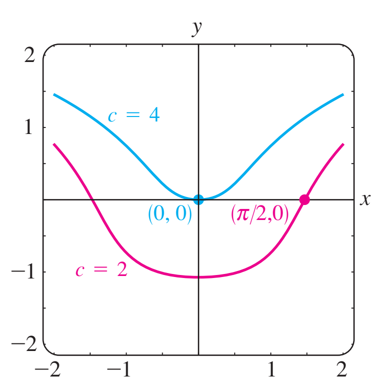


FIGURE 2.2.3 Level curves $c = 2$ and $c = 4$

USE OF COMPUTERS The *Remarks* at the end of Section 1.1 mentioned that it may be difficult to use an implicit solution $G(x, y) = 0$ to find an explicit solution $y = \phi(x)$. Equation (8) shows that the task of solving for y in terms of x may present more problems than just the drudgery of symbol pushing—sometimes it simply cannot be done! Implicit solutions such as (8) are somewhat frustrating; neither the graph of the equation nor an interval over which a solution satisfying $y(0) = 0$ is defined is apparent. The problem of "seeing" what an implicit solution looks like can be overcome in some cases by means of technology. One way* of proceeding is to use the contour plot application of a computer algebra system (CAS). Recall from multivariate calculus that for a function of two variables $z = G(x, y)$ the *two-dimensional* curves defined by $G(x, y) = c$, where c is constant, are called the *level curves* of the function. With the aid of a CAS, some of the level curves of the function $G(x, y) = e^y + ye^{-y} + e^{-y} + 2 \cos x$ have been reproduced in Figure 2.2.2. The family of solutions defined by (7) is the level curves $G(x, y) = c$. Figure 2.2.3 illustrates the level curve $G(x, y) = 4$, which is the particular solution (8), in blue color. The other curve in Figure 2.2.3 is the level curve $G(x, y) = 2$, which is the member of the family $G(x, y) = c$ that satisfies $y(\pi/2) = 0$.

If an initial condition leads to a particular solution by yielding a specific value of the parameter c in a family of solutions for a first-order differential equation, there is a natural inclination for most students (and instructors) to relax and be content. However, a solution of an initial-value problem might not be unique. We saw in Example 4 of Section 1.2 that the initial-value problem

$$\frac{dy}{dx} = xy^{1/2}, \quad y(0) = 0 \tag{9}$$

has at least two solutions, $y = 0$ and $y = \frac{1}{16}x^4$. We are now in a position to solve the equation. Separating variables and integrating $y^{-1/2}\,dy = x\,dx$ gives

$$2y^{1/2} = \frac{x^2}{2} + c_1 \qquad \text{or} \qquad y = \left(\frac{x^2}{4} + c\right)^2.$$

When $x = 0$, then $y = 0$, so necessarily, $c = 0$. Therefore $y = \frac{1}{16}x^4$. The trivial solution $y = 0$ was lost by dividing by $y^{1/2}$. In addition, the initial-value problem (9) possesses infinitely many more solutions, since for any choice of the parameter $a \geq 0$ the

*In Section 2.6 we will discuss several other ways of proceeding that are based on the concept of a numerical solver.

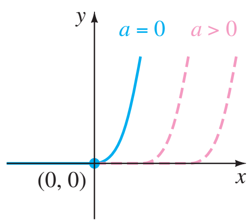


FIGURE 2.2.4 Piecewise-defined solutions of (9)

piecewise-defined function

$$y = \begin{cases} 0, & x < a \\ \frac{1}{16}(x^2 - a^2)^2, & x \geq a \end{cases}$$

satisfies both the differential equation and the initial condition. See Figure 2.2.4.

SOLUTIONS DEFINED BY INTEGRALS If g is a function continuous on an open interval I containing a, then for every x in I,

$$\frac{d}{dx}\int_a^x g(t)\,dt = g(x).$$

You might recall that the foregoing result is one of the two forms of the fundamental theorem of calculus. In other words, $\int_a^x g(t)\,dt$ is an antiderivative of the function g. There are times when this form is convenient in solving DEs. For example, if g is continuous on an interval I containing x_0 and x, then a solution of the simple initial-value problem $dy/dx = g(x)$, $y(x_0) = y_0$, that is defined on I is given by

$$y(x) = y_0 + \int_{x_0}^x g(t)\,dt$$

You should verify that $y(x)$ defined in this manner satisfies the initial condition. Since an antiderivative of a continuous function g cannot always be expressed in terms of elementary functions, this might be the best we can do in obtaining an explicit solution of an IVP. The next example illustrates this idea.

EXAMPLE 5 An Initial-Value Problem

Solve $\dfrac{dy}{dx} = e^{-x^2}, \quad y(3) = 5.$

SOLUTION The function $g(x) = e^{-x^2}$ is continuous on $(-\infty, \infty)$, but its antiderivative is not an elementary function. Using t as dummy variable of integration, we can write

$$\begin{aligned} \int_3^x \frac{dy}{dt}\,dt &= \int_3^x e^{-t^2}\,dt \\ y(t)\Big]_3^x &= \int_3^x e^{-t^2}\,dt \\ y(x) - y(3) &= \int_3^x e^{-t^2}\,dt \\ y(x) &= y(3) + \int_3^x e^{-t^2}\,dt. \end{aligned}$$

Using the initial condition $y(3) = 5$, we obtain the solution

$$y(x) = 5 + \int_3^x e^{-t^2}\,dt. \quad \blacksquare$$

The procedure demonstrated in Example 5 works equally well on separable equations $dy/dx = g(x)f(y)$ where, say, $f(y)$ possesses an elementary antiderivative but $g(x)$ does not possess an elementary antiderivative. See Problems 29 and 30 in Exercises 2.2.

REMARKS

(i) As we have just seen in Example 5, some simple functions do not possess an antiderivative that is an elementary function. Integrals of these kinds of functions are called **nonelementary.** For example, $\int_3^x e^{-t^2}\,dt$ and $\int \sin x^2\,dx$ are nonelementary integrals. We will run into this concept again in Section 2.3.

(*ii*) In some of the preceding examples we saw that the constant in the one-parameter family of solutions for a first-order differential equation can be relabeled when convenient. Also, it can easily happen that two individuals solving the same equation correctly arrive at dissimilar expressions for their answers. For example, by separation of variables we can show that one-parameter families of solutions for the DE $(1 + y^2)\,dx + (1 + x^2)\,dy = 0$ are

$$\arctan x + \arctan y = c \qquad \text{or} \qquad \frac{x + y}{1 - xy} = c.$$

As you work your way through the next several sections, bear in mind that families of solutions may be equivalent in the sense that one family may be obtained from another by either relabeling the constant or applying algebra and trigonometry. See Problems 27 and 28 in Exercises 2.2.

EXERCISES 2.2

Answers to selected odd-numbered problems begin on page ANS-1.

In Problems 1–22 solve the given differential equation by separation of variables.

1. $\dfrac{dy}{dx} = \sin 5x$

2. $\dfrac{dy}{dx} = (x + 1)^2$

3. $dx + e^{3x}dy = 0$

4. $dy - (y - 1)^2dx = 0$

5. $x\dfrac{dy}{dx} = 4y$

6. $\dfrac{dy}{dx} + 2xy^2 = 0$

7. $\dfrac{dy}{dx} = e^{3x+2y}$

8. $e^xy\dfrac{dy}{dx} = e^{-y} + e^{-2x-y}$

9. $y \ln x \dfrac{dx}{dy} = \left(\dfrac{y + 1}{x}\right)^2$

10. $\dfrac{dy}{dx} = \left(\dfrac{2y + 3}{4x + 5}\right)^2$

11. $\csc y\,dx + \sec^2 x\,dy = 0$

12. $\sin 3x\,dx + 2y\cos^3 3x\,dy = 0$

13. $(e^y + 1)^2e^{-y}\,dx + (e^x + 1)^3e^{-x}\,dy = 0$

14. $x(1 + y^2)^{1/2}\,dx = y(1 + x^2)^{1/2}\,dy$

15. $\dfrac{dS}{dr} = kS$

16. $\dfrac{dQ}{dt} = k(Q - 70)$

17. $\dfrac{dP}{dt} = P - P^2$

18. $\dfrac{dN}{dt} + N = Nte^{t+2}$

19. $\dfrac{dy}{dx} = \dfrac{xy + 3x - y - 3}{xy - 2x + 4y - 8}$

20. $\dfrac{dy}{dx} = \dfrac{xy + 2y - x - 2}{xy - 3y + x - 3}$

21. $\dfrac{dy}{dx} = x\sqrt{1 - y^2}$

22. $(e^x + e^{-x})\dfrac{dy}{dx} = y^2$

In Problems 23–28 find an explicit solution of the given initial-value problem.

23. $\dfrac{dx}{dt} = 4(x^2 + 1), \quad x(\pi/4) = 1$

24. $\dfrac{dy}{dx} = \dfrac{y^2 - 1}{x^2 - 1}, \quad y(2) = 2$

25. $x^2\dfrac{dy}{dx} = y - xy, \quad y(-1) = -1$

26. $\dfrac{dy}{dt} + 2y = 1, \quad y(0) = \frac{5}{2}$

27. $\sqrt{1 - y^2}\,dx - \sqrt{1 - x^2}\,dy = 0, \quad y(0) = \dfrac{\sqrt{3}}{2}$

28. $(1 + x^4)\,dy + x(1 + 4y^2)\,dx = 0, \quad y(1) = 0$

In Problems 29 and 30 proceed as in Example 5 and find an explicit solution of the given initial-value problem.

29. $\dfrac{dy}{dx} = ye^{-x^2}, \quad y(4) = 1$

30. $\dfrac{dy}{dx} = y^2\sin x^2, \quad y(-2) = \frac{1}{3}$

31. **(a)** Find a solution of the initial-value problem consisting of the differential equation in Example 3 and the initial conditions $y(0) = 2$, $y(0) = -2$, and $y\left(\frac{1}{4}\right) = 1$.

(b) Find the solution of the differential equation in Example 4 when $\ln c_1$ is used as the constant of integration on the *left-hand* side in the solution and $4 \ln c_1$ is replaced by $\ln c$. Then solve the same initial-value problems in part (a).

32. Find a solution of $x\dfrac{dy}{dx} = y^2 - y$ that passes through the indicated points.

(a) $(0, 1)$ **(b)** $(0, 0)$ **(c)** $\left(\frac{1}{2}, \frac{1}{2}\right)$ **(d)** $\left(2, \frac{1}{4}\right)$

33. Find a singular solution of Problem 21. Of Problem 22.

34. Show that an implicit solution of

$$2x \sin^2 y\, dx - (x^2 + 10) \cos y\, dy = 0$$

is given by $\ln(x^2 + 10) + \csc y = c$. Find the constant solutions, if any, that were lost in the solution of the differential equation.

Often a radical change in the form of the solution of a differential equation corresponds to a very small change in either the initial condition or the equation itself. In Problems 35–38 find an explicit solution of the given initial-value problem. Use a graphing utility to plot the graph of each solution. Compare each solution curve in a neighborhood of (0, 1).

35. $\dfrac{dy}{dx} = (y - 1)^2, \quad y(0) = 1$

36. $\dfrac{dy}{dx} = (y - 1)^2, \quad y(0) = 1.01$

37. $\dfrac{dy}{dx} = (y - 1)^2 + 0.01, \quad y(0) = 1$

38. $\dfrac{dy}{dx} = (y - 1)^2 - 0.01, \quad y(0) = 1$

39. Every autonomous first-order equation $dy/dx = f(y)$ is separable. Find explicit solutions $y_1(x)$, $y_2(x)$, $y_3(x)$, and $y_4(x)$ of the differential equation $dy/dx = y - y^3$ that satisfy, in turn, the initial conditions $y_1(0) = 2$, $y_2(0) = \frac{1}{2}$, $y_3(0) = -\frac{1}{2}$, and $y_4(0) = -2$. Use a graphing utility to plot the graphs of each solution. Compare these graphs with those predicted in Problem 19 of Exercises 2.1. Give the exact interval of definition for each solution.

40. **(a)** The autonomous first-order differential equation $dy/dx = 1/(y - 3)$ has no critical points. Nevertheless, place 3 on the phase line and obtain a phase portrait of the equation. Compute d^2y/dx^2 to determine where solution curves are concave up and where they are concave down (see Problems 35 and 36 in Exercises 2.1). Use the phase portrait and concavity to sketch, by hand, some typical solution curves.

(b) Find explicit solutions $y_1(x)$, $y_2(x)$, $y_3(x)$, and $y_4(x)$ of the differential equation in part (a) that satisfy, in turn, the initial conditions $y_1(0) = 4$, $y_2(0) = 2$, $y_3(1) = 2$, and $y_4(-1) = 4$. Graph each solution and compare with your sketches in part (a). Give the exact interval of definition for each solution.

41. **(a)** Find an explicit solution of the initial-value problem

$$\frac{dy}{dx} = \frac{2x + 1}{2y}, \quad y(-2) = -1.$$

(b) Use a graphing utility to plot the graph of the solution in part (a). Use the graph to estimate the interval I of definition of the solution.

(c) Determine the exact interval I of definition by analytical methods.

42. Repeat parts (a)–(c) of Problem 41 for the IVP consisting of the differential equation in Problem 7 and the initial condition $y(0) = 0$.

Discussion Problems

43. **(a)** Explain why the interval of definition of the explicit solution $y = \phi_2(x)$ of the initial-value problem in Example 2 is the *open* interval $(-5, 5)$.

(b) Can any solution of the differential equation cross the x-axis? Do you think that $x^2 + y^2 = 1$ is an implicit solution of the initial-value problem $dy/dx = -x/y$, $y(1) = 0$?

44. **(a)** If $a > 0$, discuss the differences, if any, between the solutions of the initial-value problems consisting of the differential equation $dy/dx = x/y$ and each of the initial conditions $y(a) = a$, $y(a) = -a$, $y(-a) = a$, and $y(-a) = -a$.

(b) Does the initial-value problem $dy/dx = x/y$, $y(0) = 0$ have a solution?

(c) Solve $dy/dx = x/y$, $y(1) = 2$ and give the exact interval I of definition of its solution.

45. In Problems 39 and 40 we saw that every autonomous first-order differential equation $dy/dx = f(y)$ is separable. Does this fact help in the solution of the initial-value problem $\dfrac{dy}{dx} = \sqrt{1 + y^2}\sin^2 y, \quad y(0) = \frac{1}{2}$? Discuss. Sketch, by hand, a plausible solution curve of the problem.

46. Without the use of technology, how would you solve

$$\left(\sqrt{x} + x\right)\frac{dy}{dx} = \sqrt{y} + y?$$

Carry out your ideas.

47. Find a function whose square plus the square of its derivative is 1.

48. **(a)** The differential equation in Problem 27 is equivalent to the normal form

$$\frac{dy}{dx} = \sqrt{\frac{1 - y^2}{1 - x^2}}$$

in the square region in the xy-plane defined by $|x| < 1, |y| < 1$. But the quantity under the radical is nonnegative also in the regions defined by $|x| > 1$, $|y| > 1$. Sketch all regions in the xy-plane for which this differential equation possesses real solutions.

(b) Solve the DE in part (a) in the regions defined by $|x| > 1, |y| > 1$. Then find an implicit and an explicit solution of the differential equation subject to $y(2) = 2$.

Mathematical Model

49. Suspension Bridge In (16) of Section 1.3 we saw that a mathematical model for the shape of a flexible cable strung between two vertical supports is

$$\frac{dy}{dx} = \frac{W}{T_1}, \tag{10}$$

where W denotes the portion of the total vertical load between the points P_1 and P_2 shown in Figure 1.3.7. The DE (10) is separable under the following conditions that describe a suspension bridge.

Let us assume that the x- and y-axes are as shown in Figure 2.2.5—that is, the x-axis runs along the horizontal roadbed, and the y-axis passes through $(0, a)$, which is the lowest point on one cable over the span of the bridge, coinciding with the interval $[-L/2, L/2]$. In the case of a suspension bridge, the usual assumption is that the vertical load in (10) is only a uniform roadbed distributed along the horizontal axis. In other words, it is assumed that the weight of all cables is negligible in comparison to the weight of the roadbed and that the weight per unit length of the roadbed (say, pounds per horizontal foot) is a constant ρ. Use this information to set up and solve an appropriate initial-value problem from which the shape (a curve with equation $y = \phi(x)$) of each of the two cables in a suspension bridge is determined. Express your solution of the IVP in terms of the sag h and span L. See Figure 2.2.5.

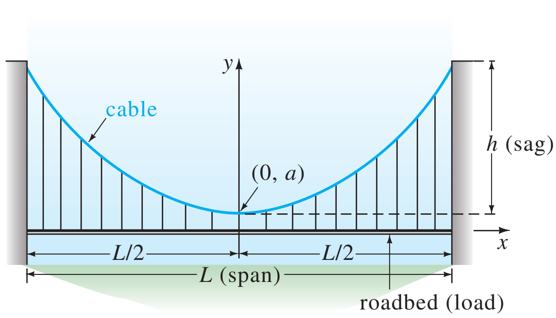


FIGURE 2.2.5 Shape of a cable in Problem 49

Computer Lab Assignments

50. (a) Use a CAS and the concept of level curves to plot representative graphs of members of the family of solutions of the differential equation $\dfrac{dy}{dx} = -\dfrac{8x+5}{3y^2+1}$. Experiment with different numbers of level curves as well as various rectangular regions defined by $a \le x \le b$, $c \le y \le d$.

(b) On separate coordinate axes plot the graphs of the particular solutions corresponding to the initial conditions: $y(0) = -1$; $y(0) = 2$; $y(-1) = 4$; $y(-1) = -3$.

51. (a) Find an implicit solution of the IVP

$$(2y + 2)\,dy - (4x^3 + 6x)\,dx = 0, \quad y(0) = -3.$$

(b) Use part (a) to find an explicit solution $y = \phi(x)$ of the IVP.

(c) Consider your answer to part (b) as a *function* only. Use a graphing utility or a CAS to graph this function, and then use the graph to estimate its domain.

(d) With the aid of a root-finding application of a CAS, determine the approximate largest interval I of definition of the *solution* $y = \phi(x)$ in part (b). Use a graphing utility or a CAS to graph the solution curve for the IVP on this interval.

52. (a) Use a CAS and the concept of level curves to plot representative graphs of members of the family of solutions of the differential equation $\dfrac{dy}{dx} = \dfrac{x(1-x)}{y(-2+y)}$. Experiment with different numbers of level curves as well as various rectangular regions in the xy-plane until your result resembles Figure 2.2.6.

(b) On separate coordinate axes, plot the graph of the implicit solution corresponding to the initial condition $y(0) = \frac{3}{2}$. Use a colored pencil to mark off that segment of the graph that corresponds to the solution curve of a solution ϕ that satisfies the initial condition. With the aid of a root-finding application of a CAS, determine the approximate largest interval I of definition of the solution ϕ. [*Hint*: First find the points on the curve in part (a) where the tangent is vertical.]

(c) Repeat part (b) for the initial condition $y(0) = -2$.

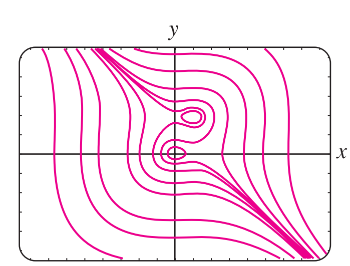


FIGURE 2.2.6 Level curves in Problem 52

2.3 LINEAR EQUATIONS

REVIEW MATERIAL

- Review the definition of linear DEs in (6) and (7) of Section 1.1

INTRODUCTION We continue our quest for solutions of first-order DEs by next examining linear equations. Linear differential equations are an especially "friendly" family of differential equations in that, given a linear equation, whether first order or a higher-order kin, there is always a good possibility that we can find some sort of solution of the equation that we can examine.

A DEFINITION The form of a linear first-order DE was given in (7) of Section 1.1. This form, the case when $n = 1$ in (6) of that section, is reproduced here for convenience.

DEFINITION 2.3.1 Linear Equation

A first-order differential equation of the form

$$a_1(x)\frac{dy}{dx} + a_0(x)y = g(x) \tag{1}$$

is said to be a **linear equation** in the dependent variable y.

When $g(x) = 0$, the linear equation (1) is said to be **homogeneous;** otherwise, it is **nonhomogeneous.**

STANDARD FORM By dividing both sides of (1) by the lead coefficient $a_1(x)$, we obtain a more useful form, the **standard form,** of a linear equation:

$$\frac{dy}{dx} + P(x)y = f(x). \tag{2}$$

We seek a solution of (2) on an interval I for which both coefficient functions P and f are continuous.

In the discussion that follows we illustrate a property and a procedure and end up with a formula representing the form that every solution of (2) must have. But more than the formula, the property and the procedure are important, because these two concepts carry over to linear equations of higher order.

THE PROPERTY The differential equation (2) has the property that its solution is the **sum** of the two solutions: $y = y_c + y_p$, where y_c is a solution of the associated homogeneous equation

$$\frac{dy}{dx} + P(x)y = 0 \tag{3}$$

and y_p is a particular solution of the nonhomogeneous equation (2). To see this, observe that

$$\frac{d}{dx}[y_c + y_p] + P(x)[y_c + y_p] = \underbrace{\left[\frac{dy_c}{dx} + P(x)y_c\right]}_{0} + \underbrace{\left[\frac{dy_p}{dx} + P(x)y_p\right]}_{f(x)} = f(x).$$

Now the homogeneous equation (3) is also separable. This fact enables us to find y_c by writing (3) as

$$\frac{dy}{y} + P(x)\,dx = 0$$

and integrating. Solving for y gives $y_c = ce^{-\int P(x)dx}$. For convenience let us write $y_c = cy_1(x)$, where $y_1 = e^{-\int P(x)dx}$. The fact that $dy_1/dx + P(x)y_1 = 0$ will be used next to determine y_p.

THE PROCEDURE We can now find a particular solution of equation (2) by a procedure known as **variation of parameters.** The basic idea here is to find a function u so that $y_p = u(x)y_1(x) = u(x)e^{-\int P(x)dx}$ is a solution of (2). In other words, our assumption for y_p is the same as $y_c = cy_1(x)$ except that c is replaced by the "variable parameter" u. Substituting $y_p = uy_1$ into (2) gives

$$\overbrace{u\frac{dy_1}{dx} + y_1\frac{du}{dx}}^{\text{Product Rule}} + P(x)uy_1 = f(x) \qquad \text{or} \qquad u\overbrace{\left[\frac{dy_1}{dx} + P(x)y_1\right]}^{\text{zero}} + y_1\frac{du}{dx} = f(x)$$

so

$$y_1\frac{du}{dx} = f(x).$$

Separating variables and integrating then gives

$$du = \frac{f(x)}{y_1(x)}\,dx \qquad \text{and} \qquad u = \int \frac{f(x)}{y_1(x)}\,dx.$$

Since $y_1(x) = e^{-\int P(x)dx}$, we see that $1/y_1(x) = e^{\int P(x)dx}$. Therefore

$$y_p = uy_1 = \left(\int \frac{f(x)}{y_1(x)}\,dx\right)e^{-\int P(x)dx} = e^{-\int P(x)dx}\int e^{\int P(x)dx}f(x)\,dx,$$

and

$$y = \underbrace{ce^{-\int P(x)dx}}_{y_c} + \underbrace{e^{-\int P(x)dx}\int e^{\int P(x)dx}f(x)\,dx.}_{y_p} \tag{4}$$

Hence if (2) has a solution, it must be of form (4). Conversely, it is a straightforward exercise in differentiation to verify that (4) constitutes a one-parameter family of solutions of equation (2).

You should not memorize the formula given in (4). However, you should remember the special term

$$e^{\int P(x)dx} \tag{5}$$

because it is used in an equivalent but easier way of solving (2). If equation (4) is multiplied by (5),

$$e^{\int P(x)dx}y = c + \int e^{\int P(x)dx}f(x)\,dx, \tag{6}$$

and then (6) is differentiated,

$$\frac{d}{dx}\left[e^{\int P(x)dx}y\right] = e^{\int P(x)dx}f(x), \tag{7}$$

we get

$$e^{\int P(x)dx}\frac{dy}{dx} + P(x)e^{\int P(x)dx}y = e^{\int P(x)dx}f(x). \tag{8}$$

Dividing the last result by $e^{\int P(x)dx}$ gives (2).

METHOD OF SOLUTION The recommended method of solving (2) actually consists of (6)–(8) worked in reverse order. In other words, if (2) is multiplied by (5), we get (8). The left-hand side of (8) is recognized as the derivative of the product of $e^{\int P(x)dx}$ and y. This gets us to (7). We then integrate both sides of (7) to get the solution (6). Because we can solve (2) by integration after multiplication by $e^{\int P(x)dx}$, we call this function an **integrating factor** for the differential equation. For convenience we summarize these results. We again emphasize that you should not memorize formula (4) but work through the following procedure each time.

SOLVING A LINEAR FIRST-ORDER EQUATION

(*i*) Put a linear equation of form (1) into the standard form (2).

(*ii*) From the standard form identify $P(x)$ and then find the integrating factor $e^{\int P(x)dx}$.

(*iii*) Multiply the standard form of the equation by the integrating factor. The left-hand side of the resulting equation is automatically the derivative of the integrating factor and y:

$$\frac{d}{dx}\left[e^{\int P(x)dx}y\right] = e^{\int P(x)dx}f(x).$$

(*iv*) Integrate both sides of this last equation.

EXAMPLE 1 Solving a Homogeneous Linear DE

Solve $\dfrac{dy}{dx} - 3y = 0$.

SOLUTION This linear equation can be solved by separation of variables. Alternatively, since the equation is already in the standard form (2), we see that $P(x) = -3$, and so the integrating factor is $e^{\int(-3)dx} = e^{-3x}$. We multiply the equation by this factor and recognize that

$$e^{-3x}\frac{dy}{dx} - 3e^{-3x}y = 0 \qquad \text{is the same as} \qquad \frac{d}{dx}[e^{-3x}y] = 0.$$

Integrating both sides of the last equation gives $e^{-3x}y = c$. Solving for y gives us the explicit solution $y = ce^{3x}$, $-\infty < x < \infty$. ■

EXAMPLE 2 Solving a Nonhomogeneous Linear DE

Solve $\dfrac{dy}{dx} - 3y = 6$.

SOLUTION The associated homogeneous equation for this DE was solved in Example 1. Again the equation is already in the standard form (2), and the integrating factor is still $e^{\int(-3)dx} = e^{-3x}$. This time multiplying the given equation by this factor gives

$$e^{-3x}\frac{dy}{dx} - 3e^{-3x}y = 6e^{-3x}, \qquad \text{which is the same as} \qquad \frac{d}{dx}[e^{-3x}y] = 6e^{-3x}.$$

Integrating both sides of the last equation gives $e^{-3x}y = -2e^{-3x} + c$ or $y = -2 + ce^{3x}$, $-\infty < x < \infty$. ■

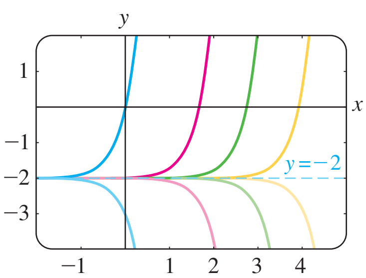


FIGURE 2.3.1 Some solutions of $y' - 3y = 6$

The final solution in Example 2 is the sum of two solutions: $y = y_c + y_p$, where $y_c = ce^{3x}$ is the solution of the homogeneous equation in Example 1 and $y_p = -2$ is a particular solution of the nonhomogeneous equation $y' - 3y = 6$. You need not be concerned about whether a linear first-order equation is homogeneous or nonhomogeneous; when you follow the solution procedure outlined above, a solution of a nonhomogeneous equation necessarily turns out to be $y = y_c + y_p$. However, the distinction between solving a homogeneous DE and solving a nonhomogeneous DE becomes more important in Chapter 4, where we solve linear higher-order equations.

When a_1, a_0, and g in (1) are constants, the differential equation is autonomous. In Example 2 you can verify from the normal form $dy/dx = 3(y + 2)$ that -2 is a critical point and that it is unstable (a repeller). Thus a solution curve with an initial point either above or below the graph of the equilibrium solution $y = -2$ pushes away from this horizontal line as x increases. Figure 2.3.1, obtained with the aid of a graphing utility, shows the graph of $y = -2$ along with some additional solution curves.

CONSTANT OF INTEGRATION Notice that in the general discussion and in Examples 1 and 2 we disregarded a constant of integration in the evaluation of the indefinite integral in the exponent of $e^{\int P(x)dx}$. If you think about the laws of exponents and the fact that the integrating factor multiplies both sides of the differential equation, you should be able to explain why writing $\int P(x)dx + c$ is unnecessary. See Problem 44 in Exercises 2.3.

GENERAL SOLUTION Suppose again that the functions P and f in (2) are continuous on a common interval I. In the steps leading to (4) we showed that *if* (2) has a solution on I, then it must be of the form given in (4). Conversely, it is a straightforward exercise in differentiation to verify that any function of the form given in (4) is a solution of the differential equation (2) on I. In other words, (4) is a one-parameter family of solutions of equation (2) and *every solution of* (2) *defined on I is a member of this family.* Therefore we call (4) the **general solution** of the differential equation on the interval I. (See the *Remarks* at the end of Section 1.1.) Now by writing (2) in the normal form $y' = F(x, y)$, we can identify $F(x, y) = -P(x)y + f(x)$ and $\partial F/\partial y = -P(x)$. From the continuity of P and f on the interval I we see that F and $\partial F/\partial y$ are also continuous on I. With Theorem 1.2.1 as our justification, we conclude that there exists one and only one solution of the initial-value problem

$$\frac{dy}{dx} + P(x)y = f(x), \quad y(x_0) = y_0 \tag{9}$$

defined on *some* interval I_0 containing x_0. But when x_0 is in I, finding a solution of (9) is just a matter of finding an appropriate value of c in (4)—that is, to each x_0 in I there corresponds a distinct c. In other words, the interval I_0 of existence and uniqueness in Theorem 1.2.1 for the initial-value problem (9) is the entire interval I.

EXAMPLE 3 General Solution

Solve $x\dfrac{dy}{dx} - 4y = x^6e^x$.

SOLUTION Dividing by x, we get the standard form

$$\frac{dy}{dx} - \frac{4}{x}y = x^5e^x. \tag{10}$$

From this form we identify $P(x) = -4/x$ and $f(x) = x^5e^x$ and further observe that P and f are continuous on $(0, \infty)$. Hence the integrating factor is

$$e^{-4\int dx/x} = \underbrace{e^{-4\ln x}}_{\substack{\uparrow \\ \text{we can use } \ln x \text{ instead of } \ln|x| \text{ since } x>0}} = e^{\ln x^{-4}} = x^{-4}.$$

Here we have used the basic identity $b^{\log_b N} = N, N > 0$. Now we multiply (10) by x^{-4} and rewrite

$$x^{-4}\frac{dy}{dx} - 4x^{-5}y = xe^x \qquad \text{as} \qquad \frac{d}{dx}[x^{-4}y] = xe^x.$$

It follows from integration by parts that the general solution defined on the interval $(0, \infty)$ is $x^{-4}y = xe^x - e^x + c$ or $y = x^5e^x - x^4e^x + cx^4$. ■

Except in the case in which the lead coefficient is 1, the recasting of equation (1) into the standard form (2) requires division by $a_1(x)$. Values of x for which $a_1(x) = 0$ are called **singular points** of the equation. Singular points are potentially troublesome. Specifically, in (2), if $P(x)$ (formed by dividing $a_0(x)$ by $a_1(x)$) is discontinuous at a point, the discontinuity may carry over to solutions of the differential equation.

EXAMPLE 4 General Solution

Find the general solution of $(x^2 - 9)\dfrac{dy}{dx} + xy = 0$.

SOLUTION We write the differential equation in standard form

$$\frac{dy}{dx} + \frac{x}{x^2 - 9}y = 0 \tag{11}$$

and identify $P(x) = x/(x^2 - 9)$. Although P is continuous on $(-\infty, -3)$, $(-3, 3)$, and $(3, \infty)$, we shall solve the equation on the first and third intervals. On these intervals the integrating factor is

$$e^{\int x\,dx/(x^2-9)} = e^{\frac{1}{2}\int 2x\,dx/(x^2-9)} = e^{\frac{1}{2}\ln|x^2-9|} = \sqrt{x^2 - 9}.$$

After multiplying the standard form (11) by this factor, we get

$$\frac{d}{dx}\left[\sqrt{x^2 - 9}\,y\right] = 0.$$

Integrating both sides of the last equation gives $\sqrt{x^2 - 9}\,y = c$. Thus for either $x > 3$ or $x < -3$ the general solution of the equation is $y = \dfrac{c}{\sqrt{x^2 - 9}}$. ■

Notice in Example 4 that $x = 3$ and $x = -3$ are singular points of the equation and that every function in the general solution $y = c/\sqrt{x^2 - 9}$ is discontinuous at these points. On the other hand, $x = 0$ is a singular point of the differential equation in Example 3, but the general solution $y = x^5e^x - x^4e^x + cx^4$ is noteworthy in that every function in this one-parameter family is continuous at $x = 0$ and is defined on the interval $(-\infty, \infty)$ and not just on $(0, \infty)$, as stated in the solution. However, the family $y = x^5e^x - x^4e^x + cx^4$ defined on $(-\infty, \infty)$ cannot be considered the general solution of the DE, since the singular point $x = 0$ still causes a problem. See Problem 39 in Exercises 2.3.

EXAMPLE 5 An Initial-Value Problem

Solve $\dfrac{dy}{dx} + y = x, \quad y(0) = 4.$

SOLUTION The equation is in standard form, and $P(x) = 1$ and $f(x) = x$ are continuous on $(-\infty, \infty)$. The integrating factor is $e^{\int dx} = e^x$, so integrating

$$\frac{d}{dx}[e^x y] = xe^x$$

gives $e^x y = xe^x - e^x + c$. Solving this last equation for y yields the general solution $y = x - 1 + ce^{-x}$. But from the initial condition we know that $y = 4$ when $x = 0$. Substituting these values into the general solution implies that $c = 5$. Hence the solution of the problem is

$$y = x - 1 + 5e^{-x}, \quad -\infty < x < \infty. \tag{12}$$ ■

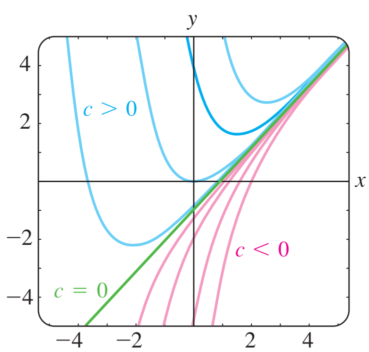


FIGURE 2.3.2 Some solutions of $y' + y = x$

Figure 2.3.2, obtained with the aid of a graphing utility, shows the graph of (12) in dark blue, along with the graphs of other representative solutions in the one-parameter family $y = x - 1 + ce^{-x}$. In this general solution we identify $y_c = ce^{-x}$ and $y_p = x - 1$. It is interesting to observe that as x increases, the graphs of *all* members of the family are close to the graph of the particular solution $y_p = x - 1$, which is shown in solid green in Figure 2.3.2. This is because the contribution of $y_c = ce^{-x}$ to the values of a solution becomes negligible for increasing values of x. We say that $y_c = ce^{-x}$ is a **transient term,** since $y_c \to 0$ as $x \to \infty$. While this behavior is not a characteristic of all general solutions of linear equations (see Example 2), the notion of a transient is often important in applied problems.

DISCONTINUOUS COEFFICIENTS In applications the coefficients $P(x)$ and $f(x)$ in (2) may be piecewise continuous. In the next example $f(x)$ is piecewise continuous on $[0, \infty)$ with a single discontinuity, namely, a (finite) jump discontinuity at $x = 1$. We solve the problem in two parts corresponding to the two intervals over which f is defined. It is then possible to piece together the two solutions at $x = 1$ so that $y(x)$ is continuous on $[0, \infty)$.

EXAMPLE 6 An Initial-Value Problem

Solve $\dfrac{dy}{dx} + y = f(x), \quad y(0) = 0 \quad$ where $\quad f(x) = \begin{cases} 1, & 0 \le x \le 1, \\ 0, & x > 1. \end{cases}$

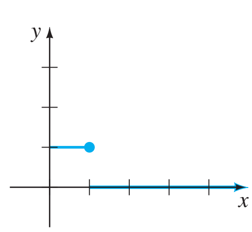


FIGURE 2.3.3 Discontinuous $f(x)$

SOLUTION The graph of the discontinuous function f is shown in Figure 2.3.3. We solve the DE for $y(x)$ first on the interval $[0, 1]$ and then on the interval $(1, \infty)$. For $0 \le x \le 1$ we have

$$\frac{dy}{dx} + y = 1 \qquad \text{or, equivalently,} \qquad \frac{d}{dx}[e^x y] = e^x.$$

Integrating this last equation and solving for y gives $y = 1 + c_1e^{-x}$. Since $y(0) = 0$, we must have $c_1 = -1$, and therefore $y = 1 - e^{-x}$, $0 \le x \le 1$. Then for $x > 1$ the equation

$$\frac{dy}{dx} + y = 0$$

leads to $y = c_2e^{-x}$. Hence we can write

$$y = \begin{cases} 1 - e^{-x}, & 0 \le x \le 1, \\ c_2e^{-x}, & x > 1. \end{cases}$$

By appealing to the definition of continuity at a point, it is possible to determine c_2 so that the foregoing function is continuous at $x = 1$. The requirement that $\lim_{x\to 1^+} y(x) = y(1)$ implies that $c_2e^{-1} = 1 - e^{-1}$ or $c_2 = e - 1$. As seen in Figure 2.3.4, the function

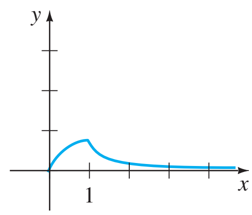


FIGURE 2.3.4 Graph of function in (13)

$$y = \begin{cases} 1 - e^{-x}, & 0 \le x \le 1, \\ (e - 1)e^{-x}, & x > 1 \end{cases} \tag{13}$$

is continuous on $(0, \infty)$. ■

It is worthwhile to think about (13) and Figure 2.3.4 a little bit; you are urged to read and answer Problem 42 in Exercises 2.3.

FUNCTIONS DEFINED BY INTEGRALS At the end of Section 2.2 we discussed the fact that some simple continuous functions do not possess antiderivatives that are elementary functions and that integrals of these kinds of functions are called **nonelementary.** For example, you may have seen in calculus that $\int e^{-x^2}\,dx$ and $\int \sin x^2\,dx$ are nonelementary integrals. In applied mathematics some important functions are *defined* in terms of nonelementary integrals. Two such **special functions** are the **error function** and **complementary error function:**

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}}\int_0^x e^{-t^2}\,dt \quad \text{and} \quad \operatorname{erfc}(x) = \frac{2}{\sqrt{\pi}}\int_x^\infty e^{-t^2}\,dt. \tag{14}$$

From the known result $\int_0^\infty e^{-t^2}\,dt = \sqrt{\pi}/2$* we can write $(2/\sqrt{\pi})\int_0^\infty e^{-t^2}\,dt = 1$. Then from $\int_0^\infty = \int_0^x + \int_x^\infty$ it is seen from (14) that the complementary error function $\operatorname{erfc}(x)$ is related to $\operatorname{erf}(x)$ by $\operatorname{erf}(x) + \operatorname{erfc}(x) = 1$. Because of its importance in probability, statistics, and applied partial differential equations, the error function has been extensively tabulated. Note that $\operatorname{erf}(0) = 0$ is one obvious function value. Values of $\operatorname{erf}(x)$ can also be found by using a CAS.

EXAMPLE 7 The Error Function

Solve the initial-value problem $\dfrac{dy}{dx} - 2xy = 2, \quad y(0) = 1.$

SOLUTION Since the equation is already in standard form, we see that the integrating factor is $e^{-x^2}\,dx$, so from

$$\frac{d}{dx}[e^{-x^2}y] = 2e^{-x^2} \quad \text{we get} \quad y = 2e^{x^2}\int_0^x e^{-t^2}\,dt + ce^{x^2}. \tag{15}$$

Applying $y(0) = 1$ to the last expression then gives $c = 1$. Hence the solution of the problem is

$$y = 2e^{x^2}\int_0^x e^{-t^2}\,dt + e^{x^2} \text{ or } y = e^{x^2}[1 + \sqrt{\pi}\operatorname{erf}(x)].$$

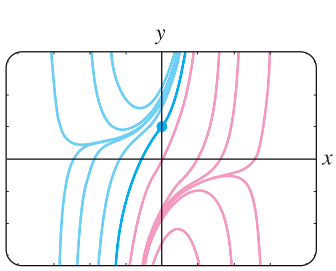


FIGURE 2.3.5 Some solutions of $y' - 2xy = 2$

The graph of this solution on the interval $(-\infty, \infty)$, shown in dark blue in Figure 2.3.5 among other members of the family defined in (15), was obtained with the aid of a computer algebra system. ■

*This result is usually proved in the third semester of calculus.

USE OF COMPUTERS The computer algebra systems *Mathematica* and *Maple* are capable of producing implicit or explicit solutions for some kinds of differential equations using their *dsolve* commands.*

REMARKS

(*i*) In general, a linear DE of any order is said to be homogeneous when $g(x) = 0$ in (6) of Section 1.1. For example, the linear second-order DE $y'' - 2y' + 6y = 0$ is homogeneous. As can be seen in this example and in the special case (3) of this section, the trivial solution $y = 0$ is always a solution of a homogeneous linear DE.

(*ii*) Occasionally, a first-order differential equation is not linear in one variable but is linear in the other variable. For example, the differential equation

$$\frac{dy}{dx} = \frac{1}{x + y^2}$$

is not linear in the variable y. But its reciprocal

$$\frac{dx}{dy} = x + y^2 \quad \text{or} \quad \frac{dx}{dy} - x = y^2$$

is recognized as linear in the variable x. You should verify that the integrating factor $e^{\int(-1)dy} = e^{-y}$ and integration by parts yield the explicit solution $x = -y^2 - 2y - 2 + ce^y$ for the second equation. This expression is, then, an implicit solution of the first equation.

(*iii*) Mathematicians have adopted as their own certain words from engineering, which they found appropriately descriptive. The word *transient,* used earlier, is one of these terms. In future discussions the words *input* and *output* will occasionally pop up. The function f in (2) is called the **input** or **driving function;** a solution $y(x)$ of the differential equation for a given input is called the **output** or **response.**

(*iv*) The term **special functions** mentioned in conjunction with the error function also applies to the **sine integral function** and the **Fresnel sine integral** introduced in Problems 49 and 50 in Exercises 2.3. "Special Functions" is actually a well-defined branch of mathematics. More special functions are studied in Section 6.3.

*Certain commands have the same spelling, but in *Mathematica* commands begin with a capital letter **(Dsolve),** whereas in *Maple* the same command begins with a lower case letter **(dsolve).** When discussing such common syntax, we compromise and write, for example, *dsolve.* See the *Student Resource and Solutions Manual* for the complete input commands used to solve a linear first-order DE.

EXERCISES 2.3

Answers to selected odd-numbered problems begin on page ANS-2.

In Problems 1–24 find the general solution of the given differential equation. Give the largest interval I over which the general solution is defined. Determine whether there are any transient terms in the general solution.

1. $\dfrac{dy}{dx} = 5y$

2. $\dfrac{dy}{dx} + 2y = 0$

3. $\dfrac{dy}{dx} + y = e^{3x}$

4. $3\dfrac{dy}{dx} + 12y = 4$

5. $y' + 3x^2y = x^2$

6. $y' + 2xy = x^3$

7. $x^2y' + xy = 1$

8. $y' = 2y + x^2 + 5$

9. $x\dfrac{dy}{dx} - y = x^2 \sin x$

10. $x\dfrac{dy}{dx} + 2y = 3$

11. $x\dfrac{dy}{dx} + 4y = x^3 - x$

12. $(1 + x)\dfrac{dy}{dx} - xy = x + x^2$

13. $x^2y' + x(x + 2)y = e^x$

14. $xy' + (1 + x)y = e^{-x} \sin 2x$

15. $y\, dx - 4(x + y^6)\, dy = 0$

16. $y\, dx = (ye^y - 2x)\, dy$

17. $\cos x \dfrac{dy}{dx} + (\sin x)y = 1$

18. $\cos^2 x \sin x \dfrac{dy}{dx} + (\cos^3 x)y = 1$

19. $(x + 1)\dfrac{dy}{dx} + (x + 2)y = 2xe^{-x}$

20. $(x + 2)^2 \dfrac{dy}{dx} = 5 - 8y - 4xy$

21. $\dfrac{dr}{d\theta} + r \sec \theta = \cos \theta$

22. $\dfrac{dP}{dt} + 2tP = P + 4t - 2$

23. $x\dfrac{dy}{dx} + (3x + 1)y = e^{-3x}$

24. $(x^2 - 1)\dfrac{dy}{dx} + 2y = (x + 1)^2$

In Problems 25–30 solve the given initial-value problem. Give the largest interval I over which the solution is defined.

25. $xy' + y = e^x, \quad y(1) = 2$

26. $y\dfrac{dx}{dy} - x = 2y^2, \quad y(1) = 5$

27. $L\dfrac{di}{dt} + Ri = E, \quad i(0) = i_0,$
L, R, E, and i_0 constants

28. $\dfrac{dT}{dt} = k(T - T_m); \quad T(0) = T_0,$
k, T_m, and T_0 constants

29. $(x + 1)\dfrac{dy}{dx} + y = \ln x, \quad y(1) = 10$

30. $y' + (\tan x)y = \cos^2 x, \quad y(0) = -1$

In Problems 31–34 proceed as in Example 6 to solve the given initial-value problem. Use a graphing utility to graph the continuous function $y(x)$.

31. $\dfrac{dy}{dx} + 2y = f(x), y(0) = 0,$ where

$$f(x) = \begin{cases} 1, & 0 \le x \le 3 \\ 0, & x > 3 \end{cases}$$

32. $\dfrac{dy}{dx} + y = f(x), y(0) = 1,$ where

$$f(x) = \begin{cases} 1, & 0 \le x \le 1 \\ -1, & x > 1 \end{cases}$$

33. $\dfrac{dy}{dx} + 2xy = f(x), y(0) = 2,$ where

$$f(x) = \begin{cases} x, & 0 \le x < 1 \\ 0, & x \ge 1 \end{cases}$$

34. $(1 + x^2)\dfrac{dy}{dx} + 2xy = f(x), y(0) = 0,$ where

$$f(x) = \begin{cases} x, & 0 \le x < 1 \\ -x, & x \ge 1 \end{cases}$$

35. Proceed in a manner analogous to Example 6 to solve the initial-value problem $y' + P(x)y = 4x,$ $y(0) = 3,$ where

$$P(x) = \begin{cases} 2, & 0 \le x \le 1, \\ -2/x, & x > 1. \end{cases}$$

Use a graphing utility to graph the continuous function $y(x)$.

36. Consider the initial-value problem $y' + e^x y = f(x),$ $y(0) = 1.$ Express the solution of the IVP for $x > 0$ as a nonelementary integral when $f(x) = 1.$ What is the solution when $f(x) = 0$? When $f(x) = e^x$?

37. Express the solution of the initial-value problem $y' - 2xy = 1, y(1) = 1,$ in terms of $\operatorname{erf}(x)$.

Discussion Problems

38. Reread the discussion following Example 2. Construct a linear first-order differential equation for which all nonconstant solutions approach the horizontal asymptote $y = 4$ as $x \to \infty$.

39. Reread Example 3 and then discuss, with reference to Theorem 1.2.1, the existence and uniqueness of a solution of the initial-value problem consisting of $xy' - 4y = x^6 e^x$ and the given initial condition.

(a) $y(0) = 0$ **(b)** $y(0) = y_0, y_0 > 0$

(c) $y(x_0) = y_0, x_0 > 0, y_0 > 0$

40. Reread Example 4 and then find the general solution of the differential equation on the interval $(-3, 3)$.

41. Reread the discussion following Example 5. Construct a linear first-order differential equation for which all solutions are asymptotic to the line $y = 3x - 5$ as $x \to \infty$.

42. Reread Example 6 and then discuss why it is technically incorrect to say that the function in (13) is a "solution" of the IVP on the interval $[0, \infty)$.

43. **(a)** Construct a linear first-order differential equation of the form $xy' + a_0(x)y = g(x)$ for which $y_c = c/x^3$ and $y_p = x^3$. Give an interval on which $y = x^3 + c/x^3$ is the general solution of the DE.

(b) Give an initial condition $y(x_0) = y_0$ for the DE found in part (a) so that the solution of the IVP is $y = x^3 - 1/x^3$. Repeat if the solution is

$y = x^3 + 2/x^3$. Give an interval I of definition of each of these solutions. Graph the solution curves. Is there an initial-value problem whose solution is defined on $(-\infty, \infty)$?

(c) Is each IVP found in part (b) unique? That is, can there be more than one IVP for which, say, $y = x^3 - 1/x^3$, x in some interval I, is the solution?

44. In determining the integrating factor (5), we did not use a constant of integration in the evaluation of $\int P(x)\,dx$. Explain why using $\int P(x)\,dx + c$ has no effect on the solution of (2).

45. Suppose $P(x)$ is continuous on some interval I and a is a number in I. What can be said about the solution of the initial-value problem $y' + P(x)y = 0$, $y(a) = 0$?

Mathematical Models

46. Radioactive Decay Series The following system of differential equations is encountered in the study of the decay of a special type of radioactive series of elements:

$$\frac{dx}{dt} = -\lambda_1 x$$

$$\frac{dy}{dt} = \lambda_1 x - \lambda_2 y,$$

where λ_1 and λ_2 are constants. Discuss how to solve this system subject to $x(0) = x_0$, $y(0) = y_0$. Carry out your ideas.

47. Heart Pacemaker A heart pacemaker consists of a switch, a battery of constant voltage E_0, a capacitor with constant capacitance C, and the heart as a resistor with constant resistance R. When the switch is closed, the capacitor charges; when the switch is open, the capacitor discharges, sending an electrical stimulus to the heart. During the time the heart is being stimulated, the voltage E across the heart satisfies the linear differential equation

$$\frac{dE}{dt} = -\frac{1}{RC}E.$$

Solve the DE subject to $E(4) = E_0$.

Computer Lab Assignments

48. **(a)** Express the solution of the initial-value problem $y' - 2xy = -1$, $y(0) = \sqrt{\pi}/2$, in terms of $\operatorname{erfc}(x)$.

(b) Use tables or a CAS to find the value of $y(2)$. Use a CAS to graph the solution curve for the IVP on $(-\infty, \infty)$.

49. **(a)** The **sine integral function** is defined by $\operatorname{Si}(x) = \int_0^x (\sin t/t)\,dt$, where the integrand is defined to be 1 at $t = 0$. Express the solution $y(x)$ of the initial-value problem $x^3y' + 2x^2y = 10\sin x$, $y(1) = 0$ in terms of $\operatorname{Si}(x)$.

(b) Use a CAS to graph the solution curve for the IVP for $x > 0$.

(c) Use a CAS to find the value of the absolute maximum of the solution $y(x)$ for $x > 0$.

50. **(a)** The **Fresnel sine integral** is defined by $S(x) = \int_0^x \sin(\pi t^2/2)\,dt$. Express the solution $y(x)$ of the initial-value problem $y' - (\sin x^2)y = 0$, $y(0) = 5$, in terms of $S(x)$.

(b) Use a CAS to graph the solution curve for the IVP on $(-\infty, \infty)$.

(c) It is known that $S(x) \to \frac{1}{2}$ as $x \to \infty$ and $S(x) \to -\frac{1}{2}$ as $x \to -\infty$. What does the solution $y(x)$ approach as $x \to \infty$? As $x \to -\infty$?

(d) Use a CAS to find the values of the absolute maximum and the absolute minimum of the solution $y(x)$.

2.4 EXACT EQUATIONS

REVIEW MATERIAL

- Multivariate calculus
- Partial differentiation and partial integration
- Differential of a function of two variables

INTRODUCTION Although the simple first-order equation

$$y\,dx + x\,dy = 0$$

is separable, we can solve the equation in an alternative manner by recognizing that the expression on the left-hand side of the equality is the differential of the function $f(x, y) = xy$; that is,

$$d(xy) = y\,dx + x\,dy.$$

In this section we examine first-order equations in differential form $M(x, y)\,dx + N(x, y)\,dy = 0$. By applying a simple test to M and N, we can determine whether $M(x, y)\,dx + N(x, y)\,dy$ is a differential of a function $f(x, y)$. If the answer is yes, we can construct f by partial integration.

DIFFERENTIAL OF A FUNCTION OF TWO VARIABLES If $z = f(x, y)$ is a function of two variables with continuous first partial derivatives in a region R of the xy-plane, then its differential is

$$dz = \frac{\partial f}{\partial x}\,dx + \frac{\partial f}{\partial y}\,dy. \tag{1}$$

In the special case when $f(x, y) = c$, where c is a constant, then (1) implies

$$\frac{\partial f}{\partial x}\,dx + \frac{\partial f}{\partial y}\,dy = 0. \tag{2}$$

In other words, given a one-parameter family of functions $f(x, y) = c$, we can generate a first-order differential equation by computing the differential of both sides of the equality. For example, if $x^2 - 5xy + y^3 = c$, then (2) gives the first-order DE

$$(2x - 5y)\,dx + (-5x + 3y^2)\,dy = 0. \tag{3}$$

A DEFINITION Of course, not every first-order DE written in differential form $M(x, y)\,dx + N(x, y)\,dy = 0$ corresponds to a differential of $f(x, y) = c$. So for our purposes it is more important to turn the foregoing example around; namely, if we are given a first-order DE such as (3), is there some way we can recognize that the differential expression $(2x - 5y)\,dx + (-5x + 3y^2)\,dy$ is the differential $d(x^2 - 5xy + y^3)$? If there is, then an implicit solution of (3) is $x^2 - 5xy + y^3 = c$. We answer this question after the next definition.

DEFINITION 2.4.1 Exact Equation

A differential expression $M(x, y)\,dx + N(x, y)\,dy$ is an **exact differential** in a region R of the xy-plane if it corresponds to the differential of some function $f(x, y)$ defined in R. A first-order differential equation of the form

$$M(x, y)\,dx + N(x, y)\,dy = 0$$

is said to be an **exact equation** if the expression on the left-hand side is an exact differential.

For example, $x^2y^3\,dx + x^3y^2\,dy = 0$ is an exact equation, because its left-hand side is an exact differential:

$$d\left(\tfrac{1}{3}x^3y^3\right) = x^2y^3\,dx + x^3y^2\,dy.$$

Notice that if we make the identifications $M(x, y) = x^2y^3$ and $N(x, y) = x^3y^2$, then $\partial M/\partial y = 3x^2y^2 = \partial N/\partial x$. Theorem 2.4.1, given next, shows that the equality of the partial derivatives $\partial M/\partial y$ and $\partial N/\partial x$ is no coincidence.

THEOREM 2.4.1 Criterion for an Exact Differential

Let $M(x, y)$ and $N(x, y)$ be continuous and have continuous first partial derivatives in a rectangular region R defined by $a < x < b$, $c < y < d$. Then a necessary and sufficient condition that $M(x, y)\,dx + N(x, y)\,dy$ be an exact differential is

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}. \tag{4}$$

PROOF OF THE NECESSITY For simplicity let us assume that $M(x, y)$ and $N(x, y)$ have continuous first partial derivatives for all (x, y). Now if the expression $M(x, y)\,dx + N(x, y)\,dy$ is exact, there exists some function f such that for all x in R,

$$M(x, y)\,dx + N(x, y)\,dy = \frac{\partial f}{\partial x}\,dx + \frac{\partial f}{\partial y}\,dy.$$

Therefore
$$M(x, y) = \frac{\partial f}{\partial x}, \qquad N(x, y) = \frac{\partial f}{\partial y},$$

and
$$\frac{\partial M}{\partial y} = \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial x}\right) = \frac{\partial^2 f}{\partial y\,\partial x} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial y}\right) = \frac{\partial N}{\partial x}.$$

The equality of the mixed partials is a consequence of the continuity of the first partial derivatives of $M(x, y)$ and $N(x, y)$. ■

The sufficiency part of Theorem 2.4.1 consists of showing that there exists a function f for which $\partial f/\partial x = M(x, y)$ and $\partial f/\partial y = N(x, y)$ whenever (4) holds. The construction of the function f actually reflects a basic procedure for solving exact equations.

METHOD OF SOLUTION Given an equation in the differential form $M(x, y)\,dx + N(x, y)\,dy = 0$, determine whether the equality in (4) holds. If it does, then there exists a function f for which

$$\frac{\partial f}{\partial x} = M(x, y).$$

We can find f by integrating $M(x, y)$ with respect to x while holding y constant:

$$f(x, y) = \int M(x, y)\,dx + g(y), \tag{5}$$

where the arbitrary function $g(y)$ is the "constant" of integration. Now differentiate (5) with respect to y and assume that $\partial f/\partial y = N(x, y)$:

$$\frac{\partial f}{\partial y} = \frac{\partial}{\partial y}\int M(x, y)\,dx + g'(y) = N(x, y).$$

This gives
$$g'(y) = N(x, y) - \frac{\partial}{\partial y}\int M(x, y)\,dx. \tag{6}$$

Finally, integrate (6) with respect to y and substitute the result in (5). The implicit solution of the equation is $f(x, y) = c$.

Some observations are in order. First, it is important to realize that the expression $N(x, y) - (\partial/\partial y)\int M(x, y)\,dx$ in (6) is independent of x, because

$$\frac{\partial}{\partial x}\left[N(x, y) - \frac{\partial}{\partial y}\int M(x, y)\,dx\right] = \frac{\partial N}{\partial x} - \frac{\partial}{\partial y}\left(\frac{\partial}{\partial x}\int M(x, y)\,dx\right) = \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} = 0.$$

Second, we could just as well start the foregoing procedure with the assumption that $\partial f/\partial y = N(x, y)$. After integrating N with respect to y and then differentiating that result, we would find the analogues of (5) and (6) to be, respectively,

$$f(x, y) = \int N(x, y)\,dy + h(x) \qquad \text{and} \qquad h'(x) = M(x, y) - \frac{\partial}{\partial x}\int N(x, y)\,dy.$$

In either case *none of these formulas should be memorized.*

EXAMPLE 1 Solving an Exact DE

Solve $2xy\,dx + (x^2 - 1)\,dy = 0$.

SOLUTION With $M(x, y) = 2xy$ and $N(x, y) = x^2 - 1$ we have

$$\frac{\partial M}{\partial y} = 2x = \frac{\partial N}{\partial x}.$$

Thus the equation is exact, and so by Theorem 2.4.1 there exists a function $f(x, y)$ such that

$$\frac{\partial f}{\partial x} = 2xy \qquad \text{and} \qquad \frac{\partial f}{\partial y} = x^2 - 1.$$

From the first of these equations we obtain, after integrating,

$$f(x, y) = x^2y + g(y).$$

Taking the partial derivative of the last expression with respect to y and setting the result equal to $N(x, y)$ gives

$$\frac{\partial f}{\partial y} = x^2 + g'(y) = x^2 - 1. \qquad \leftarrow N(x, y)$$

It follows that $g'(y) = -1$ and $g(y) = -y$. Hence $f(x, y) = x^2y - y$, so the solution of the equation in implicit form is $x^2y - y = c$. The explicit form of the solution is easily seen to be $y = c/(1 - x^2)$ and is defined on any interval not containing either $x = 1$ or $x = -1$. ■

NOTE The solution of the DE in Example 1 is *not* $f(x, y) = x^2y - y$. Rather, it is $f(x, y) = c$; if a constant is used in the integration of $g'(y)$, we can then write the solution as $f(x, y) = 0$. Note, too, that the equation could be solved by separation of variables.

EXAMPLE 2 Solving an Exact DE

Solve $(e^{2y} - y\cos xy)\,dx + (2xe^{2y} - x\cos xy + 2y)\,dy = 0$.

SOLUTION The equation is exact because

$$\frac{\partial M}{\partial y} = 2e^{2y} + xy\sin xy - \cos xy = \frac{\partial N}{\partial x}.$$

Hence a function $f(x, y)$ exists for which

$$M(x, y) = \frac{\partial f}{\partial x} \qquad \text{and} \qquad N(x, y) = \frac{\partial f}{\partial y}.$$

Now for variety we shall start with the assumption that $\partial f/\partial y = N(x, y)$; that is,

$$\frac{\partial f}{\partial y} = 2xe^{2y} - x\cos xy + 2y$$

$$f(x, y) = 2x\int e^{2y}\,dy - x\int \cos xy\,dy + 2\int y\,dy.$$

Remember, the reason x can come out in front of the symbol $\int$ is that in the integration with respect to y, x is treated as an ordinary constant. It follows that

$$f(x, y) = xe^{2y} - \sin xy + y^2 + h(x)$$

$$\frac{\partial f}{\partial x} = e^{2y} - y\cos xy + h'(x) = e^{2y} - y\cos xy, \quad \leftarrow M(x, y)$$

and so $h'(x) = 0$ or $h(x) = c$. Hence a family of solutions is

$$xe^{2y} - \sin xy + y^2 + c = 0.$$

EXAMPLE 3 An Initial-Value Problem

Solve $\dfrac{dy}{dx} = \dfrac{xy^2 - \cos x \sin x}{y(1 - x^2)}, \quad y(0) = 2.$

SOLUTION By writing the differential equation in the form

$$(\cos x \sin x - xy^2)\, dx + y(1 - x^2)\, dy = 0,$$

we recognize that the equation is exact because

$$\frac{\partial M}{\partial y} = -2xy = \frac{\partial N}{\partial x}.$$

Now
$$\frac{\partial f}{\partial y} = y(1 - x^2)$$

$$f(x, y) = \frac{y^2}{2}(1 - x^2) + h(x)$$

$$\frac{\partial f}{\partial x} = -xy^2 + h'(x) = \cos x \sin x - xy^2.$$

The last equation implies that $h'(x) = \cos x \sin x$. Integrating gives

$$h(x) = -\int (\cos x)(-\sin x\, dx) = -\frac{1}{2}\cos^2 x.$$

Thus
$$\frac{y^2}{2}(1 - x^2) - \frac{1}{2}\cos^2 x = c_1 \quad \text{or} \quad y^2(1 - x^2) - \cos^2 x = c, \tag{7}$$

where $2c_1$ has been replaced by c. The initial condition $y = 2$ when $x = 0$ demands that $4(1) - \cos^2(0) = c$, and so $c = 3$. An implicit solution of the problem is then $y^2(1 - x^2) - \cos^2 x = 3$.

The solution curve of the IVP is the curve drawn in dark blue in Figure 2.4.1; it is part of an interesting family of curves. The graphs of the members of the one-parameter family of solutions given in (7) can be obtained in several ways, two of which are using software to graph level curves (as discussed in Section 2.2) and using a graphing utility to carefully graph the explicit functions obtained for various values of c by solving $y^2 = (c + \cos^2 x)/(1 - x^2)$ for y.

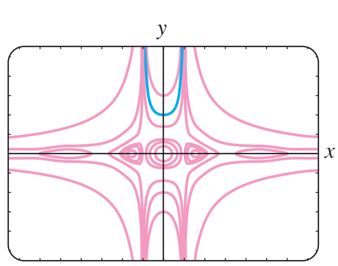


FIGURE 2.4.1 Some graphs of members of the family $y^2(1 - x^2) - \cos^2 x = c$

INTEGRATING FACTORS Recall from Section 2.3 that the left-hand side of the linear equation $y' + P(x)y = f(x)$ can be transformed into a derivative when we multiply the equation by an integrating factor. The same basic idea sometimes works for a nonexact differential equation $M(x, y)\, dx + N(x, y)\, dy = 0$. That is, it is sometimes possible to find an **integrating factor** $\mu(x, y)$ so that after multiplying, the left-hand side of

$$\mu(x, y)M(x, y)\,dx + \mu(x, y)N(x, y)\,dy = 0 \tag{8}$$

is an exact differential. In an attempt to find μ, we turn to the criterion (4) for exactness. Equation (8) is exact if and only if $(\mu M)_y = (\mu N)_x$, where the subscripts denote partial derivatives. By the Product Rule of differentiation the last equation is the same as $\mu M_y + \mu_y M = \mu N_x + \mu_x N$ or

$$\mu_x N - \mu_y M = (M_y - N_x)\mu. \tag{9}$$

Although M, N, M_y, and N_x are known functions of x and y, the difficulty here in determining the unknown $\mu(x, y)$ from (9) is that we must solve a partial differential equation. Since we are not prepared to do that, we make a simplifying assumption. Suppose μ is a function of one variable; for example, say that μ depends only on x. In this case, $\mu_x = d\mu/dx$ and $\mu_y = 0$, so (9) can be written as

$$\frac{d\mu}{dx} = \frac{M_y - N_x}{N}\mu. \tag{10}$$

We are still at an impasse if the quotient $(M_y - N_x)/N$ depends on both x and y. However, if after all obvious algebraic simplifications are made, the quotient $(M_y - N_x)/N$ turns out to depend solely on the variable x, then (10) is a first-order ordinary differential equation. We can finally determine μ because (10) is *separable* as well as *linear*. It follows from either Section 2.2 or Section 2.3 that $\mu(x) = e^{\int((M_y - N_x)/N)\,dx}$. In like manner, it follows from (9) that if μ depends only on the variable y, then

$$\frac{d\mu}{dy} = \frac{N_x - M_y}{M}\mu. \tag{11}$$

In this case, if $(N_x - M_y)/M$ is a function of y only, then we can solve (11) for μ.

We summarize the results for the differential equation

$$M(x, y)\,dx + N(x, y)\,dy = 0. \tag{12}$$

- If $(M_y - N_x)/N$ is a function of x alone, then an integrating factor for (12) is

$$\mu(x) = e^{\int \frac{M_y - N_x}{N}dx}. \tag{13}$$

- If $(N_x - M_y)/M$ is a function of y alone, then an integrating factor for (12) is

$$\mu(y) = e^{\int \frac{N_x - M_y}{M}dy}. \tag{14}$$

EXAMPLE 4 A Nonexact DE Made Exact

The nonlinear first-order differential equation

$$xy\,dx + (2x^2 + 3y^2 - 20)\,dy = 0$$

is not exact. With the identifications $M = xy$, $N = 2x^2 + 3y^2 - 20$, we find the partial derivatives $M_y = x$ and $N_x = 4x$. The first quotient from (13) gets us nowhere, since

$$\frac{M_y - N_x}{N} = \frac{x - 4x}{2x^2 + 3y^2 - 20} = \frac{-3x}{2x^2 + 3y^2 - 20}$$

depends on x and y. However, (14) yields a quotient that depends only on y:

$$\frac{N_x - M_y}{M} = \frac{4x - x}{xy} = \frac{3x}{xy} = \frac{3}{y}.$$

The integrating factor is then $e^{\int 3dy/y} = e^{3\ln y} = e^{\ln y^3} = y^3$. After we multiply the given DE by $\mu(y) = y^3$, the resulting equation is

$$xy^4\,dx + (2x^2y^3 + 3y^5 - 20y^3)\,dy = 0.$$

You should verify that the last equation is now exact as well as show, using the method of this section, that a family of solutions is $\frac{1}{2}x^2y^4 + \frac{1}{2}y^6 - 5y^4 = c$. ■

REMARKS

(*i*) When testing an equation for exactness, make sure it is of the precise form $M(x, y)\,dx + N(x, y)\,dy = 0$. Sometimes a differential equation is written $G(x, y)\,dx = H(x, y)\,dy$. In this case, first rewrite it as $G(x, y)\,dx - H(x, y)\,dy = 0$ and then identify $M(x, y) = G(x, y)$ and $N(x, y) = -H(x, y)$ before using (4).

(*ii*) In some texts on differential equations the study of exact equations precedes that of linear DEs. Then the method for finding integrating factors just discussed can be used to derive an integrating factor for $y' + P(x)y = f(x)$. By rewriting the last equation in the differential form $(P(x)y - f(x))\,dx + dy = 0$, we see that

$$\frac{M_y - N_x}{N} = P(x).$$

From (13) we arrive at the already familiar integrating factor $e^{\int P(x)dx}$, used in Section 2.3.

EXERCISES 2.4

Answers to selected odd-numbered problems begin on page ANS-2.

In Problems 1–20 determine whether the given differential equation is exact. If it is exact, solve it.

1. $(2x - 1)\,dx + (3y + 7)\,dy = 0$
2. $(2x + y)\,dx - (x + 6y)\,dy = 0$
3. $(5x + 4y)\,dx + (4x - 8y^3)\,dy = 0$
4. $(\sin y - y\sin x)\,dx + (\cos x + x\cos y - y)\,dy = 0$
5. $(2xy^2 - 3)\,dx + (2x^2y + 4)\,dy = 0$
6. $\left(2y - \dfrac{1}{x} + \cos 3x\right)\dfrac{dy}{dx} + \dfrac{y}{x^2} - 4x^3 + 3y\sin 3x = 0$
7. $(x^2 - y^2)\,dx + (x^2 - 2xy)\,dy = 0$
8. $\left(1 + \ln x + \dfrac{y}{x}\right)dx = (1 - \ln x)\,dy$
9. $(x - y^3 + y^2\sin x)\,dx = (3xy^2 + 2y\cos x)\,dy$
10. $(x^3 + y^3)\,dx + 3xy^2\,dy = 0$
11. $(y\ln y - e^{-xy})\,dx + \left(\dfrac{1}{y} + x\ln y\right)dy = 0$
12. $(3x^2y + e^y)\,dx + (x^3 + xe^y - 2y)\,dy = 0$
13. $x\dfrac{dy}{dx} = 2xe^x - y + 6x^2$
14. $\left(1 - \dfrac{3}{y} + x\right)\dfrac{dy}{dx} + y = \dfrac{3}{x} - 1$
15. $\left(x^2y^3 - \dfrac{1}{1 + 9x^2}\right)\dfrac{dx}{dy} + x^3y^2 = 0$
16. $(5y - 2x)y' - 2y = 0$
17. $(\tan x - \sin x\sin y)\,dx + \cos x\cos y\,dy = 0$
18. $(2y\sin x\cos x - y + 2y^2e^{xy^2})\,dx = (x - \sin^2 x - 4xye^{xy^2})\,dy$
19. $(4t^3y - 15t^2 - y)\,dt + (t^4 + 3y^2 - t)\,dy = 0$
20. $\left(\dfrac{1}{t} + \dfrac{1}{t^2} - \dfrac{y}{t^2 + y^2}\right)dt + \left(ye^y + \dfrac{t}{t^2 + y^2}\right)dy = 0$

In Problems 21–26 solve the given initial-value problem.

21. $(x + y)^2\, dx + (2xy + x^2 - 1)\, dy = 0, \quad y(1) = 1$

22. $(e^x + y)\, dx + (2 + x + ye^y)\, dy = 0, \quad y(0) = 1$

23. $(4y + 2t - 5)\, dt + (6y + 4t - 1)\, dy = 0, \quad y(-1) = 2$

24. $\left(\dfrac{3y^2 - t^2}{y^5}\right)\dfrac{dy}{dt} + \dfrac{t}{2y^4} = 0, \quad y(1) = 1$

25. $(y^2 \cos x - 3x^2y - 2x)\, dx$
$+ (2y \sin x - x^3 + \ln y)\, dy = 0, \quad y(0) = e$

26. $\left(\dfrac{1}{1 + y^2} + \cos x - 2xy\right)\dfrac{dy}{dx} = y(y + \sin x),\ y(0) = 1$

In Problems 27 and 28 find the value of k so that the given differential equation is exact.

27. $(y^3 + kxy^4 - 2x)\, dx + (3xy^2 + 20x^2y^3)\, dy = 0$

28. $(6xy^3 + \cos y)\, dx + (2kx^2y^2 - x \sin y)\, dy = 0$

In Problems 29 and 30 verify that the given differential equation is not exact. Multiply the given differential equation by the indicated integrating factor $\mu(x, y)$ and verify that the new equation is exact. Solve.

29. $(-xy \sin x + 2y \cos x)\, dx + 2x \cos x\, dy = 0;$
$\mu(x, y) = xy$

30. $(x^2 + 2xy - y^2)\, dx + (y^2 + 2xy - x^2)\, dy = 0;$
$\mu(x, y) = (x + y)^{-2}$

In Problems 31–36 solve the given differential equation by finding, as in Example 4, an appropriate integrating factor.

31. $(2y^2 + 3x)\, dx + 2xy\, dy = 0$

32. $y(x + y + 1)\, dx + (x + 2y)\, dy = 0$

33. $6xy\, dx + (4y + 9x^2)\, dy = 0$

34. $\cos x\, dx + \left(1 + \dfrac{2}{y}\right)\sin x\, dy = 0$

35. $(10 - 6y + e^{-3x})\, dx - 2\, dy = 0$

36. $(y^2 + xy^3)\, dx + (5y^2 - xy + y^3 \sin y)\, dy = 0$

In Problems 37 and 38 solve the given initial-value problem by finding, as in Example 4, an appropriate integrating factor.

37. $x\, dx + (x^2y + 4y)\, dy = 0, \quad y(4) = 0$

38. $(x^2 + y^2 - 5)\, dx = (y + xy)\, dy, \quad y(0) = 1$

39. **(a)** Show that a one-parameter family of solutions of the equation

$$(4xy + 3x^2)\, dx + (2y + 2x^2)\, dy = 0$$

is $x^3 + 2x^2y + y^2 = c$.

(b) Show that the initial conditions $y(0) = -2$ and $y(1) = 1$ determine the same implicit solution.

(c) Find explicit solutions $y_1(x)$ and $y_2(x)$ of the differential equation in part (a) such that $y_1(0) = -2$ and $y_2(1) = 1$. Use a graphing utility to graph $y_1(x)$ and $y_2(x)$.

Discussion Problems

40. Consider the concept of an integrating factor used in Problems 29–38. Are the two equations $M\, dx + N\, dy = 0$ and $\mu M\, dx + \mu N\, dy = 0$ necessarily equivalent in the sense that a solution of one is also a solution of the other? Discuss.

41. Reread Example 3 and then discuss why we can conclude that the interval of definition of the explicit solution of the IVP (the blue curve in Figure 2.4.1) is $(-1, 1)$.

42. Discuss how the functions $M(x, y)$ and $N(x, y)$ can be found so that each differential equation is exact. Carry out your ideas.

(a) $M(x, y)\, dx + \left(xe^{xy} + 2xy + \dfrac{1}{x}\right) dy = 0$

(b) $\left(x^{-1/2}y^{1/2} + \dfrac{x}{x^2 + y}\right) dx + N(x, y)\, dy = 0$

43. Differential equations are sometimes solved by having a clever idea. Here is a little exercise in cleverness: Although the differential equation $(x - \sqrt{x^2 + y^2})\, dx + y\, dy = 0$ is not exact, show how the rearrangement $(x\, dx + y\, dy)/\sqrt{x^2 + y^2} = dx$ and the observation $\frac{1}{2}d(x^2 + y^2) = x\, dx + y\, dy$ can lead to a solution.

44. True or False: Every separable first-order equation $dy/dx = g(x)h(y)$ is exact.

Mathematical Model

45. Falling Chain A portion of a uniform chain of length 8 ft is loosely coiled around a peg at the edge of a high horizontal platform, and the remaining portion of the chain hangs at rest over the edge of the platform. See Figure 2.4.2. Suppose that the length of the overhanging chain is 3 ft, that the chain weighs 2 lb/ft, and that the positive direction is downward. Starting at $t = 0$ seconds, the weight of the overhanging portion causes the chain on the table to uncoil smoothly and to fall to the floor. If $x(t)$ denotes the length of the chain overhanging the table at time $t > 0$, then $v = dx/dt$ is its velocity. When all resistive forces are ignored, it can be shown that a mathematical model relating v to x is given by

$$xv\frac{dv}{dx} + v^2 = 32x.$$

(a) Rewrite this model in differential form. Proceed as in Problems 31–36 and solve the DE for v in terms of x by finding an appropriate integrating factor. Find an explicit solution $v(x)$.

(b) Determine the velocity with which the chain leaves the platform.

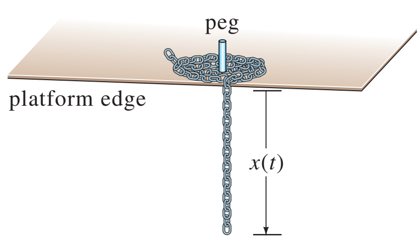


FIGURE 2.4.2 Uncoiling chain in Problem 45

Computer Lab Assignments

46. Streamlines

(a) The solution of the differential equation

$$\frac{2xy}{(x^2+y^2)^2}\,dx + \left[1 + \frac{y^2-x^2}{(x^2+y^2)^2}\right]dy = 0$$

is a family of curves that can be interpreted as streamlines of a fluid flow around a circular object whose boundary is described by the equation $x^2 + y^2 = 1$. Solve this DE and note the solution $f(x, y) = c$ for $c = 0$.

(b) Use a CAS to plot the streamlines for $c = 0$, ±0.2, ±0.4, ±0.6, and ±0.8 in three different ways. First, use the *contourplot* of a CAS. Second, solve for x in terms of the variable y. Plot the resulting two functions of y for the given values of c, and then combine the graphs. Third, use the CAS to solve a cubic equation for y in terms of x.

2.5 SOLUTIONS BY SUBSTITUTIONS

REVIEW MATERIAL

- Techniques of integration
- Separation of variables
- Solution of linear DEs

INTRODUCTION We usually solve a differential equation by recognizing it as a certain kind of equation (say, separable, linear, or exact) and then carrying out a procedure, consisting of *equation-specific mathematical steps,* that yields a solution of the equation. But it is not uncommon to be stumped by a differential equation because it does not fall into one of the classes of equations that we know how to solve. The procedures that are discussed in this section may be helpful in this situation.

SUBSTITUTIONS Often the first step in solving a differential equation consists of transforming it into another differential equation by means of a **substitution.** For example, suppose we wish to transform the first-order differential equation $dy/dx = f(x, y)$ by the substitution $y = g(x, u)$, where u is regarded as a function of the variable x. If g possesses first-partial derivatives, then the Chain Rule

$$\frac{dy}{dx} = \frac{\partial g}{\partial x}\frac{dx}{dx} + \frac{\partial g}{\partial u}\frac{du}{dx} \quad \text{gives} \quad \frac{dy}{dx} = g_x(x, u) + g_u(x, u)\frac{du}{dx}.$$

If we replace dy/dx by the foregoing derivative and replace y in $f(x, y)$ by $g(x, u)$, then the DE $dy/dx = f(x, y)$ becomes $g_x(x, u) + g_u(x, u)\dfrac{du}{dx} = f(x, g(x, u))$, which, solved for du/dx, has the form $\dfrac{du}{dx} = F(x, u)$. If we can determine a solution $u = \phi(x)$ of this last equation, then a solution of the original differential equation is $y = g(x, \phi(x))$.

In the discussion that follows we examine three different kinds of first-order differential equations that are solvable by means of a substitution.

HOMOGENEOUS EQUATIONS If a function f possesses the property $f(tx, ty) = t^{\alpha} f(x, y)$ for some real number α, then f is said to be a **homogeneous function** of degree α. For example, $f(x, y) = x^3 + y^3$ is a homogeneous function of degree 3, since

$$f(tx, ty) = (tx)^3 + (ty)^3 = t^3(x^3 + y^3) = t^3 f(x, y),$$

whereas $f(x, y) = x^3 + y^3 + 1$ is not homogeneous. A first-order DE in differential form

$$M(x, y)\,dx + N(x, y)\,dy = 0 \tag{1}$$

is said to be **homogeneous*** if both coefficient functions M and N are homogeneous equations of the *same* degree. In other words, (1) is homogeneous if

$$M(tx, ty) = t^{\alpha} M(x, y) \qquad \text{and} \qquad N(tx, ty) = t^{\alpha} N(x, y).$$

In addition, if M and N are homogeneous functions of degree α, we can also write

$$M(x, y) = x^{\alpha} M(1, u) \qquad \text{and} \qquad N(x, y) = x^{\alpha} N(1, u), \quad \text{where } u = y/x, \tag{2}$$

and

$$M(x, y) = y^{\alpha} M(v, 1) \qquad \text{and} \qquad N(x, y) = y^{\alpha} N(v, 1), \quad \text{where } v = x/y. \tag{3}$$

See Problem 31 in Exercises 2.5. Properties (2) and (3) suggest the substitutions that can be used to solve a homogeneous differential equation. Specifically, *either* of the substitutions $y = ux$ or $x = vy$, where u and v are new dependent variables, will reduce a homogeneous equation to a *separable* first-order differential equation. To show this, observe that as a consequence of (2) a homogeneous equation $M(x, y)\,dx + N(x, y)\,dy = 0$ can be rewritten as

$$x^{\alpha} M(1, u)\,dx + x^{\alpha} N(1, u)\,dy = 0 \qquad \text{or} \qquad M(1, u)\,dx + N(1, u)\,dy = 0,$$

where $u = y/x$ or $y = ux$. By substituting the differential $dy = u\,dx + x\,du$ into the last equation and gathering terms, we obtain a separable DE in the variables u and x:

$$M(1, u)\,dx + N(1, u)[u\,dx + x\,du] = 0$$

$$[M(1, u) + uN(1, u)]\,dx + xN(1, u)\,du = 0$$

or

$$\frac{dx}{x} + \frac{N(1, u)\,du}{M(1, u) + uN(1, u)} = 0.$$

At this point we offer the same advice as in the preceding sections: Do not memorize anything here (especially the last formula); rather, *work through the procedure each time.* The proof that the substitutions $x = vy$ and $dx = v\,dy + y\,dv$ also lead to a separable equation follows in an analogous manner from (3).

EXAMPLE 1 Solving a Homogeneous DE

Solve $(x^2 + y^2)\,dx + (x^2 - xy)\,dy = 0$.

SOLUTION Inspection of $M(x, y) = x^2 + y^2$ and $N(x, y) = x^2 - xy$ shows that these coefficients are homogeneous functions of degree 2. If we let $y = ux$, then

*Here the word *homogeneous* does not mean the same as it did in Section 2.3. Recall that a linear first-order equation $a_1(x)y' + a_0(x)y = g(x)$ is homogeneous when $g(x) = 0$.

$dy = u\,dx + x\,du$, so after substituting, the given equation becomes

$$\begin{aligned}(x^2 + u^2x^2)\,dx + (x^2 - ux^2)[u\,dx + x\,du] &= 0\\ x^2(1+u)\,dx + x^3(1-u)\,du &= 0\\ \frac{1-u}{1+u}\,du + \frac{dx}{x} &= 0\\ \left[-1 + \frac{2}{1+u}\right]du + \frac{dx}{x} &= 0. \quad \leftarrow \text{long division}\end{aligned}$$

After integration the last line gives

$$\begin{aligned}-u + 2\ln|1+u| + \ln|x| &= \ln|c|\\ -\frac{y}{x} + 2\ln\left|1 + \frac{y}{x}\right| + \ln|x| &= \ln|c|. \quad \leftarrow \text{resubstituting } u = y/x\end{aligned}$$

Using the properties of logarithms, we can write the preceding solution as

$$\ln\left|\frac{(x+y)^2}{cx}\right| = \frac{y}{x} \qquad \text{or} \qquad (x+y)^2 = cxe^{y/x}.$$

■

Although either of the indicated substitutions can be used for every homogeneous differential equation, in practice we try $x = vy$ whenever the function $M(x, y)$ is simpler than $N(x, y)$. Also it could happen that after using one substitution, we may encounter integrals that are difficult or impossible to evaluate in closed form; switching substitutions may result in an easier problem.

BERNOULLI'S EQUATION The differential equation

$$\frac{dy}{dx} + P(x)y = f(x)y^n, \tag{4}$$

where n is any real number, is called **Bernoulli's equation.** Note that for $n = 0$ and $n = 1$, equation (4) is linear. For $n \neq 0$ and $n \neq 1$ the substitution $u = y^{1-n}$ reduces any equation of form (4) to a linear equation.

EXAMPLE 2 Solving a Bernoulli DE

Solve $x\dfrac{dy}{dx} + y = x^2y^2$.

SOLUTION We first rewrite the equation as

$$\frac{dy}{dx} + \frac{1}{x}y = xy^2$$

by dividing by x. With $n = 2$ we have $u = y^{-1}$ or $y = u^{-1}$. We then substitute

$$\frac{dy}{dx} = \frac{dy}{du}\frac{du}{dx} = -u^{-2}\frac{du}{dx} \qquad \leftarrow \text{Chain Rule}$$

into the given equation and simplify. The result is

$$\frac{du}{dx} - \frac{1}{x}u = -x.$$

The integrating factor for this linear equation on, say, $(0, \infty)$ is

$$e^{-\int dx/x} = e^{-\ln x} = e^{\ln x^{-1}} = x^{-1}.$$

Integrating $$\frac{d}{dx}[x^{-1}u] = -1$$

gives $x^{-1}u = -x + c$ or $u = -x^2 + cx$. Since $u = y^{-1}$, we have $y = 1/u$, so a solution of the given equation is $y = 1/(-x^2 + cx)$. ■

Note that we have not obtained the general solution of the original nonlinear differential equation in Example 2, since $y = 0$ is a singular solution of the equation.

REDUCTION TO SEPARATION OF VARIABLES A differential equation of the form

$$\frac{dy}{dx} = f(Ax + By + C) \tag{5}$$

can always be reduced to an equation with separable variables by means of the substitution $u = Ax + By + C$, $B \neq 0$. Example 3 illustrates the technique.

EXAMPLE 3 An Initial-Value Problem

Solve $\dfrac{dy}{dx} = (-2x + y)^2 - 7, \quad y(0) = 0.$

SOLUTION If we let $u = -2x + y$, then $du/dx = -2 + dy/dx$, so the differential equation is transformed into

$$\frac{du}{dx} + 2 = u^2 - 7 \qquad \text{or} \qquad \frac{du}{dx} = u^2 - 9.$$

The last equation is separable. Using partial fractions

$$\frac{du}{(u-3)(u+3)} = dx \qquad \text{or} \qquad \frac{1}{6}\left[\frac{1}{u-3} - \frac{1}{u+3}\right]du = dx$$

and then integrating yields

$$\frac{1}{6}\ln\left|\frac{u-3}{u+3}\right| = x + c_1 \qquad \text{or} \qquad \frac{u-3}{u+3} = e^{6x+6c_1} = ce^{6x}. \qquad \leftarrow \text{replace } e^{6c_1} \text{ by } c$$

Solving the last equation for u and then resubstituting gives the solution

$$u = \frac{3(1 + ce^{6x})}{1 - ce^{6x}} \qquad \text{or} \qquad y = 2x + \frac{3(1 + ce^{6x})}{1 - ce^{6x}}. \tag{6}$$

Finally, applying the initial condition $y(0) = 0$ to the last equation in (6) gives $c = -1$. Figure 2.5.1, obtained with the aid of a graphing utility, shows the graph of the particular solution $y = 2x + \dfrac{3(1 - e^{6x})}{1 + e^{6x}}$ in dark blue, along with the graphs of some other members of the family of solutions (6). ■

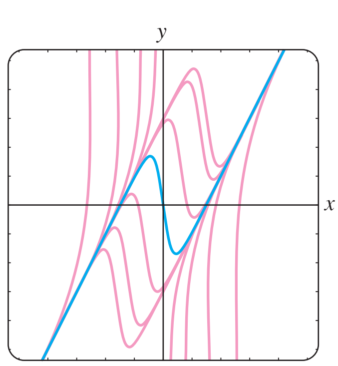


FIGURE 2.5.1 Some solutions of $y' = (-2x + y)^2 - 7$

EXERCISES 2.5

Answers to selected odd-numbered problems begin on page ANS-2.

Each DE in Problems 1–14 is homogeneous.

In Problems 1–10 solve the given differential equation by using an appropriate substitution.

1. $(x - y)\,dx + x\,dy = 0$

2. $(x + y)\,dx + x\,dy = 0$

3. $x\,dx + (y - 2x)\,dy = 0$

4. $y\,dx = 2(x + y)\,dy$

5. $(y^2 + yx)\,dx - x^2\,dy = 0$

6. $(y^2 + yx)\,dx + x^2\,dy = 0$

7. $\dfrac{dy}{dx} = \dfrac{y - x}{y + x}$

8. $\dfrac{dy}{dx} = \dfrac{x + 3y}{3x + y}$

9. $-y\,dx + \left(x + \sqrt{xy}\right)dy = 0$

10. $x\dfrac{dy}{dx} = y + \sqrt{x^2 - y^2}, \quad x > 0$

In Problems 11–14 solve the given initial-value problem.

11. $xy^2\dfrac{dy}{dx} = y^3 - x^3, \quad y(1) = 2$

12. $(x^2 + 2y^2)\dfrac{dx}{dy} = xy, \quad y(-1) = 1$

13. $(x + ye^{y/x})\,dx - xe^{y/x}\,dy = 0, \quad y(1) = 0$

14. $y\,dx + x(\ln x - \ln y - 1)\,dy = 0, \quad y(1) = e$

Each DE in Problems 15–22 is a Bernoulli equation.

In Problems 15–20 solve the given differential equation by using an appropriate substitution.

15. $x\dfrac{dy}{dx} + y = \dfrac{1}{y^2}$

16. $\dfrac{dy}{dx} - y = e^x y^2$

17. $\dfrac{dy}{dx} = y(xy^3 - 1)$

18. $x\dfrac{dy}{dx} - (1 + x)y = xy^2$

19. $t^2\dfrac{dy}{dt} + y^2 = ty$

20. $3(1 + t^2)\dfrac{dy}{dt} = 2ty(y^3 - 1)$

In Problems 21 and 22 solve the given initial-value problem.

21. $x^2\dfrac{dy}{dx} - 2xy = 3y^4, \quad y(1) = \frac{1}{2}$

22. $y^{1/2}\dfrac{dy}{dx} + y^{3/2} = 1, \quad y(0) = 4$

Each DE in Problems 23–30 is of the form given in (5).

In Problems 23–28 solve the given differential equation by using an appropriate substitution.

23. $\dfrac{dy}{dx} = (x + y + 1)^2$

24. $\dfrac{dy}{dx} = \dfrac{1 - x - y}{x + y}$

25. $\dfrac{dy}{dx} = \tan^2(x + y)$

26. $\dfrac{dy}{dx} = \sin(x + y)$

27. $\dfrac{dy}{dx} = 2 + \sqrt{y - 2x + 3}$

28. $\dfrac{dy}{dx} = 1 + e^{y - x + 5}$

In Problems 29 and 30 solve the given initial-value problem.

29. $\dfrac{dy}{dx} = \cos(x + y), \quad y(0) = \pi/4$

30. $\dfrac{dy}{dx} = \dfrac{3x + 2y}{3x + 2y + 2}, \quad y(-1) = -1$

Discussion Problems

31. Explain why it is always possible to express any homogeneous differential equation $M(x, y)\,dx + N(x, y)\,dy = 0$ in the form

$$\frac{dy}{dx} = F\left(\frac{y}{x}\right).$$

You might start by proving that

$$M(x, y) = x^{\alpha}M(1, y/x) \quad \text{and} \quad N(x, y) = x^{\alpha}N(1, y/x).$$

32. Put the homogeneous differential equation

$$(5x^2 - 2y^2)\,dx - xy\,dy = 0$$

into the form given in Problem 31.

33. **(a)** Determine two singular solutions of the DE in Problem 10.

(b) If the initial condition $y(5) = 0$ is as prescribed in Problem 10, then what is the largest interval I over which the solution is defined? Use a graphing utility to graph the solution curve for the IVP.

34. In Example 3 the solution $y(x)$ becomes unbounded as $x \to \pm\infty$. Nevertheless, $y(x)$ is asymptotic to a curve as $x \to -\infty$ and to a different curve as $x \to \infty$. What are the equations of these curves?

35. The differential equation $dy/dx = P(x) + Q(x)y + R(x)y^2$ is known as **Riccati's equation.**

(a) A Riccati equation can be solved by a succession of two substitutions *provided* that we know a particular solution y_1 of the equation. Show that the substitution $y = y_1 + u$ reduces Riccati's equation to a Bernoulli equation (4) with $n = 2$. The Bernoulli equation can then be reduced to a linear equation by the substitution $w = u^{-1}$.

(b) Find a one-parameter family of solutions for the differential equation

$$\frac{dy}{dx} = -\frac{4}{x^2} - \frac{1}{x}y + y^2$$

where $y_1 = 2/x$ is a known solution of the equation.

36. Determine an appropriate substitution to solve

$$xy' = y\ln(xy).$$

Mathematical Models

37. Falling Chain In Problem 45 in Exercises 2.4 we saw that a mathematical model for the velocity v of a chain slipping off the edge of a high horizontal platform is

$$xv\frac{dv}{dx} + v^2 = 32x.$$

In that problem you were asked to solve the DE by converting it into an exact equation using an integrating factor. This time solve the DE using the fact that it is a Bernoulli equation.

38. Population Growth In the study of population dynamics one of the most famous models for a growing but bounded population is the **logistic equation**

$$\frac{dP}{dt} = P(a - bP),$$

where a and b are positive constants. Although we will come back to this equation and solve it by an alternative method in Section 3.2, solve the DE this first time using the fact that it is a Bernoulli equation.

2.6 A NUMERICAL METHOD

INTRODUCTION A first-order differential equation $dy/dx = f(x, y)$ is a source of information. We started this chapter by observing that we could garner *qualitative* information from a first-order DE about its solutions even before we attempted to solve the equation. Then in Sections 2.2–2.5 we examined first-order DEs *analytically*—that is, we developed some procedures for obtaining explicit and implicit solutions. But a differential equation can a possess a solution yet we may not be able to obtain it analytically. So to round out the picture of the different types of analyses of differential equations, we conclude this chapter with a method by which we can "solve" the differential equation *numerically*—this means that the DE is used as the cornerstone of an algorithm for approximating the unknown solution.

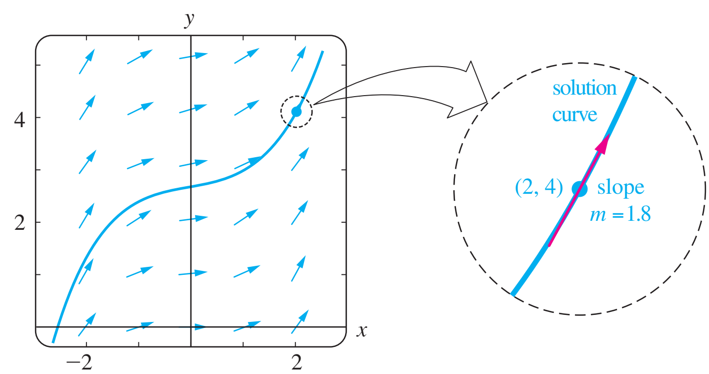
In this section we are going to develop only the simplest of numerical methods—a method that utilizes the idea that a tangent line can be used to approximate the values of a function in a small neighborhood of the point of tangency. A more extensive treatment of numerical methods for ordinary differential equations is given in Chapter 9.

USING THE TANGENT LINE Let us assume that the first-order initial-value problem

$$y' = f(x, y), \quad y(x_0) = y_0 \tag{1}$$

possesses a solution. One way of approximating this solution is to use tangent lines. For example, let $y(x)$ denote the unknown solution of the first-order initial-value problem $y' = 0.1\sqrt{y} + 0.4x^2$, $y(2) = 4$. The nonlinear differential equation in this IVP cannot be solved directly by any of the methods considered in Sections 2.2, 2.4, and 2.5; nevertheless, we can still find approximate numerical values of the unknown $y(x)$. Specifically, suppose we wish to know the value of $y(2.5)$. The IVP has a solution, and as the flow of the direction field of the DE in Figure 2.6.1(a) suggests, a solution curve must have a shape similar to the curve shown in blue.

The direction field in Figure 2.6.1(a) was generated with lineal elements passing through points in a grid with integer coordinates. As the solution curve passes through the initial point (2, 4), the lineal element at this point is a tangent line with slope given by $f(2, 4) = 0.1\sqrt{4} + 0.4(2)^2 = 1.8$. As is apparent in Figure 2.6.1(a) and the "zoom in" in Figure 2.6.1(b), when x is close to 2, the points on the solution curve are close to the points on the tangent line (the lineal element). Using the point (2, 4), the slope $f(2, 4) = 1.8$, and the point-slope form of a line, we find that an equation of the tangent line is $y = L(x)$, where $L(x) = 1.8x + 0.4$. This last equation, called a **linearization** of $y(x)$ at $x = 2$, can be used to approximate values of $y(x)$ within a small neighborhood of $x = 2$. If $y_1 = L(x_1)$ denotes the y-coordinate on the tangent line and $y(x_1)$ is the y-coordinate on the solution curve corresponding to an x-coordinate x_1 that is close to $x = 2$, then $y(x_1) \approx y_1$. If we choose, say, $x_1 = 2.1$, then $y_1 = L(2.1) = 1.8(2.1) + 0.4 = 4.18$, so $y(2.1) \approx 4.18$.



(a) direction field for $y \geq 0$

(b) lineal element at (2, 4)

FIGURE 2.6.1 Magnification of a neighborhood about the point (2, 4)

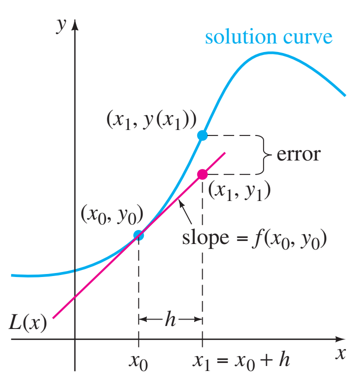


FIGURE 2.6.2 Approximating $y(x_1)$ using a tangent line

EULER'S METHOD To generalize the procedure just illustrated, we use the linearization of the unknown solution $y(x)$ of (1) at $x = x_0$:

$$L(x) = y_0 + f(x_0, y_0)(x - x_0). \tag{2}$$

The graph of this linearization is a straight line tangent to the graph of $y = y(x)$ at the point (x_0, y_0). We now let h be a positive increment of the x-axis, as shown in Figure 2.6.2. Then by replacing x by $x_1 = x_0 + h$ in (2), we get

$$L(x_1) = y_0 + f(x_0, y_0)(x_0 + h - x_0) \qquad \text{or} \qquad y_1 = y_0 + hf(x_1, y_1),$$

where $y_1 = L(x_1)$. The point (x_1, y_1) on the tangent line is an approximation to the point $(x_1, y(x_1))$ on the solution curve. Of course, the accuracy of the approximation $L(x_1) \approx y(x_1)$ or $y_1 \approx y(x_1)$ depends heavily on the size of the increment h. Usually, we must choose this **step size** to be "reasonably small." We now repeat the process using a second "tangent line" at (x_1, y_1).* By identifying the new starting point as (x_1, y_1) with (x_0, y_0) in the above discussion, we obtain an approximation $y_2 \approx y(x_2)$ corresponding to two steps of length h from x_0, that is, $x_2 = x_1 + h = x_0 + 2h$, and

$$y(x_2) = y(x_0 + 2h) = y(x_1 + h) \approx y_2 = y_1 + hf(x_1, y_1).$$

Continuing in this manner, we see that $y_1, y_2, y_3, \ldots,$ can be defined recursively by the general formula

$$y_{n+1} = y_n + hf(x_n, y_n), \tag{3}$$

where $x_n = x_0 + nh$, $n = 0, 1, 2, \ldots.$ This procedure of using successive "tangent lines" is called **Euler's method.**

*This is not an actual tangent line, since (x_1, y_1) lies on the first tangent and not on the solution curve.

EXAMPLE 1 Euler's Method

Consider the initial-value problem $y' = 0.1\sqrt{y} + 0.4x^2$, $y(2) = 4$. Use Euler's method to obtain an approximation of $y(2.5)$ using first $h = 0.1$ and then $h = 0.05$.

SOLUTION With the identification $f(x, y) = 0.1\sqrt{y} + 0.4x^2$, (3) becomes

$$y_{n+1} = y_n + h\left(0.1\sqrt{y_n} + 0.4x_n^2\right).$$

Then for $h = 0.1$, $x_0 = 2$, $y_0 = 4$, and $n = 0$ we find

$$y_1 = y_0 + h\left(0.1\sqrt{y_0} + 0.4x_0^2\right) = 4 + 0.1\left(0.1\sqrt{4} + 0.4(2)^2\right) = 4.18,$$

which, as we have already seen, is an estimate to the value of $y(2.1)$. However, if we use the smaller step size $h = 0.05$, it takes two steps to reach $x = 2.1$. From

$$y_1 = 4 + 0.05\left(0.1\sqrt{4} + 0.4(2)^2\right) = 4.09$$

$$y_2 = 4.09 + 0.05\left(0.1\sqrt{4.09} + 0.4(2.05)^2\right) = 4.18416187$$

we have $y_1 \approx y(2.05)$ and $y_2 \approx y(2.1)$. The remainder of the calculations were carried out by using software. The results are summarized in Tables 2.1 and 2.2, where each entry has been rounded to four decimal places. We see in Tables 2.1 and 2.2 that it takes five steps with $h = 0.1$ and 10 steps with $h = 0.05$, respectively, to get to $x = 2.5$. Intuitively, we would expect that $y_{10} = 5.0997$ corresponding to $h = 0.05$ is the better approximation of $y(2.5)$ than the value $y_5 = 5.0768$ corresponding to $h = 0.1$. ■

TABLE 2.1 $h = 0.1$

x_n	y_n
2.00	4.0000
2.10	4.1800
2.20	4.3768
2.30	4.5914
2.40	4.8244
2.50	5.0768

TABLE 2.2 $h = 0.05$

x_n	y_n
2.00	4.0000
2.05	4.0900
2.10	4.1842
2.15	4.2826
2.20	4.3854
2.25	4.4927
2.30	4.6045
2.35	4.7210
2.40	4.8423
2.45	4.9686
2.50	5.0997

In Example 2 we apply Euler's method to a differential equation for which we have already found a solution. We do this to compare the values of the approximations y_n at each step with the true or actual values of the solution $y(x_n)$ of the initial-value problem.

EXAMPLE 2 Comparison of Approximate and Actual Values

Consider the initial-value problem $y' = 0.2xy$, $y(1) = 1$. Use Euler's method to obtain an approximation of $y(1.5)$ using first $h = 0.1$ and then $h = 0.05$.

SOLUTION With the identification $f(x, y) = 0.2xy$, (3) becomes

$$y_{n+1} = y_n + h(0.2x_n y_n)$$

where $x_0 = 1$ and $y_0 = 1$. Again with the aid of computer software we obtain the values in Tables 2.3 and 2.4.

TABLE 2.3 $h = 0.1$

x_n	y_n	Actual value	Abs. error	% Rel. error
1.00	1.0000	1.0000	0.0000	0.00
1.10	1.0200	1.0212	0.0012	0.12
1.20	1.0424	1.0450	0.0025	0.24
1.30	1.0675	1.0714	0.0040	0.37
1.40	1.0952	1.1008	0.0055	0.50
1.50	1.1259	1.1331	0.0073	0.64

TABLE 2.4 $h = 0.05$

x_n	y_n	Actual value	Abs. error	% Rel. error
1.00	1.0000	1.0000	0.0000	0.00
1.05	1.0100	1.0103	0.0003	0.03
1.10	1.0206	1.0212	0.0006	0.06
1.15	1.0318	1.0328	0.0009	0.09
1.20	1.0437	1.0450	0.0013	0.12
1.25	1.0562	1.0579	0.0016	0.16
1.30	1.0694	1.0714	0.0020	0.19
1.35	1.0833	1.0857	0.0024	0.22
1.40	1.0980	1.1008	0.0028	0.25
1.45	1.1133	1.1166	0.0032	0.29
1.50	1.1295	1.1331	0.0037	0.32

■

In Example 1 the true or actual values were calculated from the known solution $y = e^{0.1(x^2-1)}$. (Verify.) The **absolute error** is defined to be

$$|\textit{actual value} - \textit{approximation}|.$$

The **relative error** and **percentage relative error** are, in turn,

$$\frac{\textit{absolute error}}{|\textit{actual value}|} \quad \text{and} \quad \frac{\textit{absolute error}}{|\textit{actual value}|} \times 100.$$

It is apparent from Tables 2.3 and 2.4 that the accuracy of the approximations improves as the step size h decreases. Also, we see that even though the percentage relative error is growing with each step, it does not appear to be that bad. But you should not be deceived by one example. If we simply change the coefficient of the right side of the DE in Example 2 from 0.2 to 2, then at $x_n = 1.5$ the percentage relative errors increase dramatically. See Problem 4 in Exercises 2.6.

A CAVEAT Euler's method is just one of many different ways in which a solution of a differential equation can be approximated. Although attractive for its simplicity, *Euler's method is seldom used in serious calculations.* It was introduced here simply to give you a first taste of numerical methods. We will go into greater detail in discussing numerical methods that give significantly greater accuracy, notably the **fourth order Runge-Kutta method,** referred to as the **RK4 method,** in Chapter 9.

NUMERICAL SOLVERS Regardless of whether we can actually find an explicit or implicit solution, if a solution of a differential equation exists, it represents a smooth curve in the Cartesian plane. The basic idea behind *any* numerical method for first-order ordinary differential equations is to somehow approximate the y-values of a solution for preselected values of x. We start at a specified initial point (x_0, y_0) on a solution curve and proceed to calculate in a step-by-step fashion a sequence of points $(x_1, y_1), (x_2, y_2), \ldots, (x_n, y_n)$ whose y-coordinates y_i approximate the y-coordinates $y(x_i)$ of points $(x_1, y(x_1)), (x_2, y(x_2)), \ldots, (x_n, y(x_n))$ that lie on the graph of the usually unknown solution $y(x)$. By taking the x-coordinates close together (that is, for small values of h) and by joining the points (x_1, y_1), $(x_2, y_2), \ldots, (x_n, y_n)$ with short line segments, we obtain a polygonal curve whose qualitative characteristics we hope are close to those of an actual solution curve. Drawing curves is something that is well suited to a computer. A computer program written to either implement a numerical method or render a visual representation of an approximate solution curve fitting the numerical data produced by this method is referred to as a **numerical solver.** Many different numerical solvers are commercially available, either embedded in a larger software package, such as a computer algebra system, or provided as a stand-alone package. Some software packages simply plot the generated numerical approximations, whereas others generate hard numerical data as well as the corresponding approximate or **numerical solution curves.** By way of illustration of the connect-the-dots nature of the graphs produced by a numerical solver, the two colored polygonal graphs in Figure 2.6.3 are the numerical solution curves for the initial-value problem $y' = 0.2xy$, $y(0) = 1$ on the interval [0, 4] obtained from Euler's method and the RK4 method using the step size $h = 1$. The blue smooth curve is the graph of the exact solution $y = e^{0.1x^2}$ of the IVP. Notice in Figure 2.6.3 that, even with the ridiculously large step size of $h = 1$, the RK4 method produces the more believable "solution curve." The numerical solution curve obtained from the RK4 method is indistinguishable from the actual solution curve on the interval [0, 4] when a more typical step size of $h = 0.1$ is used.

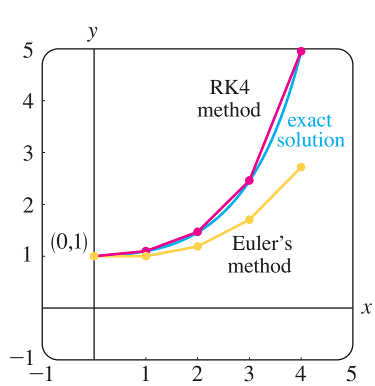


FIGURE 2.6.3 Comparison of the Runge-Kutta (RK4) and Euler methods

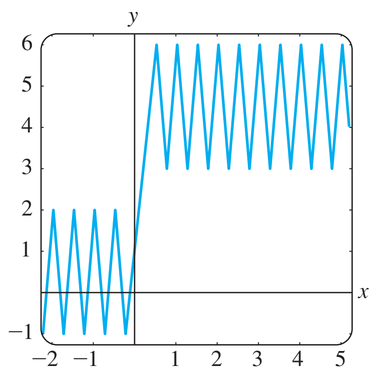


FIGURE 2.6.4 A not very helpful numerical solution curve

USING A NUMERICAL SOLVER Knowledge of the various numerical methods is not necessary in order to use a numerical solver. A solver usually requires that the differential equation be expressed in normal form $dy/dx = f(x, y)$. Numerical solvers that generate only curves usually require that you supply $f(x, y)$ and the initial data x_0 and y_0 and specify the desired numerical method. If the idea is to approximate the numerical value of $y(a)$, then a solver may additionally require that you state a value for h or, equivalently, give the number of steps that you want to take to get from $x = x_0$ to $x = a$. For example, if we wanted to approximate $y(4)$ for the IVP illustrated in Figure 2.6.3, then, starting at $x = 0$ it would take four steps to reach $x = 4$ with a step size of $h = 1$; 40 steps is equivalent to a step size of $h = 0.1$. Although we will not delve here into the many problems that one can encounter when attempting to approximate mathematical quantities, you should at least be aware of the fact that a numerical solver may break down near certain points or give an incomplete or misleading picture when applied to some first-order differential equations in the normal form. Figure 2.6.4 illustrates the graph obtained by applying Euler's method to a certain first-order initial-value problem $dy/dx = f(x, y)$, $y(0) = 1$. Equivalent results were obtained using three different commercial numerical solvers, yet the graph is hardly a plausible solution curve. (Why?) There are several avenues of recourse when a numerical solver has difficulties; three of the more obvious are decrease the step size, use another numerical method, and try a different numerical solver.

EXERCISES 2.6

Answers to selected odd-numbered problems begin on page ANS-2.

In Problems 1 and 2 use Euler's method to obtain a four-decimal approximation of the indicated value. Carry out the recursion of (3) by hand, first using $h = 0.1$ and then using $h = 0.05$.

1. $y' = 2x - 3y + 1$, $y(1) = 5$; $y(1.2)$

2. $y' = x + y^2$, $y(0) = 0$; $y(0.2)$

In Problems 3 and 4 use Euler's method to obtain a four-decimal approximation of the indicated value. First use $h = 0.1$ and then use $h = 0.05$. Find an explicit solution for each initial-value problem and then construct tables similar to Tables 2.3 and 2.4.

3. $y' = y$, $y(0) = 1$; $y(1.0)$

4. $y' = 2xy$, $y(1) = 1$; $y(1.5)$

In Problems 5–10 use a numerical solver and Euler's method to obtain a four-decimal approximation of the indicated value. First use $h = 0.1$ and then use $h = 0.05$.

5. $y' = e^{-y}$, $y(0) = 0$; $y(0.5)$

6. $y' = x^2 + y^2$, $y(0) = 1$; $y(0.5)$

7. $y' = (x - y)^2$, $y(0) = 0.5$; $y(0.5)$

8. $y' = xy + \sqrt{y}$, $y(0) = 1$; $y(0.5)$

9. $y' = xy^2 - \dfrac{y}{x}$, $y(1) = 1$; $y(1.5)$

10. $y' = y - y^2$, $y(0) = 0.5$; $y(0.5)$

In Problems 11 and 12 use a numerical solver to obtain a numerical solution curve for the given initial-value problem. First use Euler's method and then the RK4 method. Use $h = 0.25$ in each case. Superimpose both solution curves on the same coordinate axes. If possible, use a different color for each curve. Repeat, using $h = 0.1$ and $h = 0.05$.

11. $y' = 2(\cos x)y$, $y(0) = 1$

12. $y' = y(10 - 2y)$, $y(0) = 1$

Discussion Problems

13. Use a numerical solver and Euler's method to approximate $y(1.0)$, where $y(x)$ is the solution to $y' = 2xy^2$, $y(0) = 1$. First use $h = 0.1$ and then use $h = 0.05$. Repeat, using the RK4 method. Discuss what might cause the approximations to $y(1.0)$ to differ so greatly.

Computer Lab Assignments

14. **(a)** Use a numerical solver and the RK4 method to graph the solution of the initial-value problem $y' = -2xy + 1$, $y(0) = 0$.

(b) Solve the initial-value problem by one of the analytic procedures developed earlier in this chapter.

(c) Use the analytic solution $y(x)$ found in part (b) and a CAS to find the coordinates of all relative extrema.

CHAPTER 2 IN REVIEW

Answers to selected odd-numbered problems begin on page ANS-3.

Answer Problems 1–4 without referring back to the text. Fill in the blanks or answer true or false.

1. The linear DE, $y' - ky = A$, where k and A are constants, is autonomous. The critical point __________ of the equation is a(n) __________ (attractor or repeller) for $k > 0$ and a(n) __________ (attractor or repeller) for $k < 0$.

2. The initial-value problem $x\dfrac{dy}{dx} - 4y = 0$, $y(0) = k$, has an infinite number of solutions for $k =$ __________ and no solution for $k =$ __________.

3. The linear DE, $y' + k_1 y = k_2$, where k_1 and k_2 are nonzero constants, always possesses a constant solution. __________

4. The linear DE, $a_1(x)y' + a_2(x)y = 0$ is also separable. __________

In Problems 5 and 6 construct an autonomous first-order differential equation $dy/dx = f(y)$ whose phase portrait is consistent with the given figure.

5.

FIGURE 2.R.1 Graph for Problem 5

6.

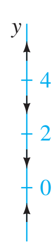


FIGURE 2.R.2 Graph for Problem 6

7. The number 0 is a critical point of the autonomous differential equation $dx/dt = x^n$, where n is a positive integer. For what values of n is 0 asymptotically stable? Semi-stable? Unstable? Repeat for the differential equation $dx/dt = -x^n$.

8. Consider the differential equation $dP/dt = f(P)$, where

$$f(P) = -0.5P^3 - 1.7P + 3.4.$$

The function $f(P)$ has one real zero, as shown in Figure 2.R.3. Without attempting to solve the differential equation, estimate the value of $\lim_{t\to\infty} P(t)$.

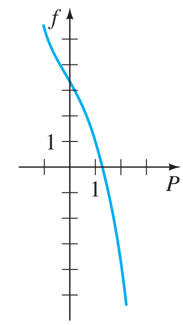


FIGURE 2.R.3 Graph for Problem 8

9. Figure 2.R.4 is a portion of a direction field of a differential equation $dy/dx = f(x, y)$. By hand, sketch two different solution curves—one that is tangent to the lineal element shown in black and one that is tangent to the lineal element shown in color.

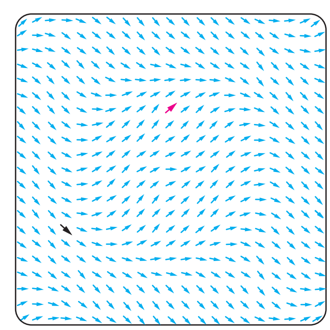


FIGURE 2.R.4 Portion of a direction field for Problem 9

10. Classify each differential equation as separable, exact, linear, homogeneous, or Bernoulli. Some equations may be more than one kind. Do not solve.

(a) $\dfrac{dy}{dx} = \dfrac{x - y}{x}$ **(b)** $\dfrac{dy}{dx} = \dfrac{1}{y - x}$

(c) $(x + 1)\dfrac{dy}{dx} = -y + 10$ **(d)** $\dfrac{dy}{dx} = \dfrac{1}{x(x - y)}$

(e) $\dfrac{dy}{dx} = \dfrac{y^2 + y}{x^2 + x}$ **(f)** $\dfrac{dy}{dx} = 5y + y^2$

(g) $y\,dx = (y - xy^2)\,dy$ **(h)** $x\dfrac{dy}{dx} = ye^{x/y} - x$

(i) $xy\,y' + y^2 = 2x$ **(j)** $2xy\,y' + y^2 = 2x^2$

(k) $y\,dx + x\,dy = 0$

(l) $\left(x^2 + \dfrac{2y}{x}\right)dx = (3 - \ln x^2)\,dy$

(m) $\dfrac{dy}{dx} = \dfrac{x}{y} + \dfrac{y}{x} + 1$ **(n)** $\dfrac{y}{x^2}\dfrac{dy}{dx} + e^{2x^3 + y^2} = 0$

In Problems 11–18 solve the given differential equation.

11. $(y^2 + 1)\,dx = y \sec^2 x\,dy$

12. $y(\ln x - \ln y)\,dx = (x \ln x - x \ln y - y)\,dy$

13. $(6x + 1)y^2 \dfrac{dy}{dx} + 3x^2 + 2y^3 = 0$

14. $\dfrac{dx}{dy} = -\dfrac{4y^2 + 6xy}{3y^2 + 2x}$

15. $t\dfrac{dQ}{dt} + Q = t^4 \ln t$

16. $(2x + y + 1)y' = 1$

17. $(x^2 + 4)\,dy = (2x - 8xy)\,dx$

18. $(2r^2 \cos\theta \sin\theta + r\cos\theta)\,d\theta$
$+ (4r + \sin\theta - 2r\cos^2\theta)\,dr = 0$

In Problems 19 and 20 solve the given initial-value problem and give the largest interval I on which the solution is defined.

19. $\sin x \dfrac{dy}{dx} + (\cos x)y = 0, \quad y\left(\dfrac{7\pi}{6}\right) = -2$

20. $\dfrac{dy}{dt} + 2(t + 1)y^2 = 0, \quad y(0) = -\frac{1}{8}$

21. **(a)** Without solving, explain why the initial-value problem

$$\frac{dy}{dx} = \sqrt{y}, \quad y(x_0) = y_0$$

has no solution for $y_0 < 0$.

(b) Solve the initial-value problem in part (a) for $y_0 > 0$ and find the largest interval I on which the solution is defined.

22. **(a)** Find an implicit solution of the initial-value problem

$$\frac{dy}{dx} = \frac{y^2 - x^2}{xy}, \quad y(1) = -\sqrt{2}.$$

(b) Find an explicit solution of the problem in part (a) and give the largest interval I over which the solution is defined. A graphing utility may be helpful here.

23. Graphs of some members of a family of solutions for a first-order differential equation $dy/dx = f(x, y)$ are shown in Figure 2.R.5. The graphs of two implicit solutions, one that passes through the point $(1, -1)$ and one that passes through $(-1, 3)$, are shown in red. Reproduce the figure on a piece of paper. With colored pencils trace out the solution curves for the solutions $y = y_1(x)$ and $y = y_2(x)$ defined by the implicit solutions such that $y_1(1) = -1$ and $y_2(-1) = 3$, respectively. Estimate the intervals on which the solutions $y = y_1(x)$ and $y = y_2(x)$ are defined.

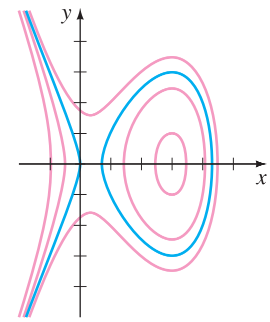


FIGURE 2.R.5 Graph for Problem 23

24. Use Euler's method with step size $h = 0.1$ to approximate $y(1.2)$, where $y(x)$ is a solution of the initial-value problem $y' = 1 + x\sqrt{y}$, $y(1) = 9$.

In Problems 25 and 26 each figure represents a portion of a direction field of an autonomous first-order differential equation $dy/dx = f(y)$. Reproduce the figure on a separate piece of paper and then complete the direction field over the grid. The points of the grid are (mh, nh), where $h = \frac{1}{2}$, m and n integers, $-7 \le m \le 7$, $-7 \le n \le 7$. In each direction field, sketch by hand an approximate solution curve that passes through each of the solid points shown in red. Discuss: Does it appear that the DE possesses critical points in the interval $-3.5 \le y \le 3.5$? If so, classify the critical points as asymptotically stable, unstable, or semi-stable.

25.

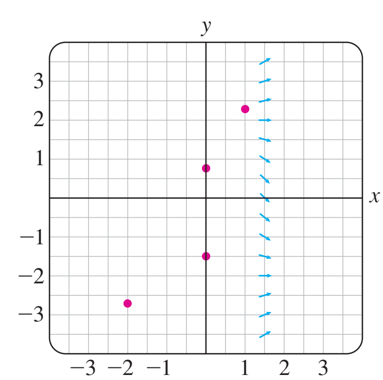


FIGURE 2.R.6 Portion of a direction field for Problem 25

26.

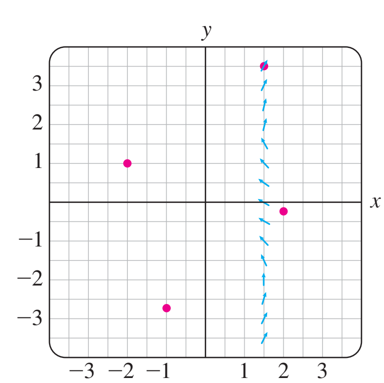
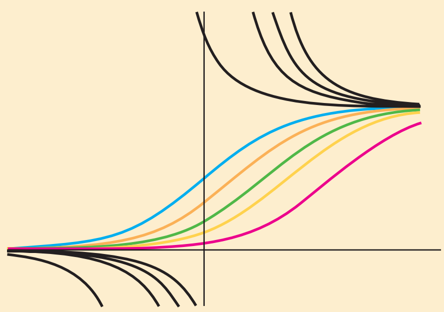


FIGURE 2.R.7 Portion of a direction field for Problem 26

3 MODELING WITH FIRST-ORDER DIFFERENTIAL EQUATIONS



In Section 1.3 we saw how a first-order differential equation could be used as a mathematical model in the study of population growth, radioactive decay, continuous compound interest, cooling of bodies, mixtures, chemical reactions, fluid draining from a tank, velocity of a falling body, and current in a series circuit. Using the methods of Chapter 2, we are now able to solve some of the linear DEs (Section 3.1) and nonlinear DEs (Section 3.2) that commonly appear in applications. The chapter concludes with the natural next step: In Section 3.3 we examine how systems of first-order DEs can arise as mathematical models in coupled physical systems (for example, a population of predators such as foxes interacting with a population of prey such as rabbits).

3.1 LINEAR MODELS

REVIEW MATERIAL

- A differential equation as a mathematical model in Section 1.3
- Reread "Solving a Linear First-Order Equation" on page 55 in Section 2.3

INTRODUCTION In this section we solve some of the linear first-order models that were introduced in Section 1.3.

GROWTH AND DECAY The initial-value problem

$$\frac{dx}{dt} = kx, \quad x(t_0) = x_0, \tag{1}$$

where k is a constant of proportionality, serves as a model for diverse phenomena involving either growth or decay. We saw in Section 1.3 that in biological applications the rate of growth of certain populations (bacteria, small animals) over short periods of time is proportional to the population present at time t. Knowing the population at some arbitrary initial time t_0, we can then use the solution of (1) to predict the population in the future—that is, at times $t > t_0$. The constant of proportionality k in (1) can be determined from the solution of the initial-value problem, using a subsequent measurement of x at a time $t_1 > t_0$. In physics and chemistry (1) is seen in the form of a *first-order reaction*—that is, a reaction whose rate, or velocity, dx/dt is directly proportional to the amount x of a substance that is unconverted or remaining at time t. The decomposition, or decay, of U-238 (uranium) by radioactivity into Th-234 (thorium) is a first-order reaction.

EXAMPLE 1 Bacterial Growth

A culture initially has P_0 number of bacteria. At $t = 1$ h the number of bacteria is measured to be $\frac{3}{2}P_0$. If the rate of growth is proportional to the number of bacteria $P(t)$ present at time t, determine the time necessary for the number of bacteria to triple.

SOLUTION We first solve the differential equation in (1), with the symbol x replaced by P. With $t_0 = 0$ the initial condition is $P(0) = P_0$. We then use the empirical observation that $P(1) = \frac{3}{2}P_0$ to determine the constant of proportionality k.

Notice that the differential equation $dP/dt = kP$ is both separable and linear. When it is put in the standard form of a linear first-order DE,

$$\frac{dP}{dt} - kP = 0,$$

we can see by inspection that the integrating factor is e^{-kt}. Multiplying both sides of the equation by this term and integrating gives, in turn,

$$\frac{d}{dt}[e^{-kt}P] = 0 \qquad \text{and} \qquad e^{-kt}P = c.$$

Therefore $P(t) = ce^{kt}$. At $t = 0$ it follows that $P_0 = ce^0 = c$, so $P(t) = P_0e^{kt}$. At $t = 1$ we have $\frac{3}{2}P_0 = P_0e^k$ or $e^k = \frac{3}{2}$. From the last equation we get $k = \ln\frac{3}{2} = 0.4055$, so $P(t) = P_0e^{0.4055t}$. To find the time at which the number of bacteria has tripled, we solve $3P_0 = P_0e^{0.4055t}$ for t. It follows that $0.4055t = \ln 3$, or

$$t = \frac{\ln 3}{0.4055} \approx 2.71 \text{ h}.$$

See Figure 3.1.1. ■

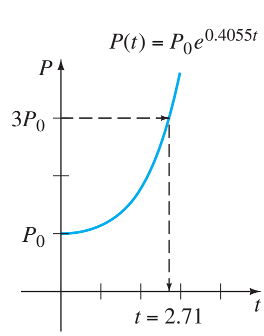


FIGURE 3.1.1 Time in which population triples

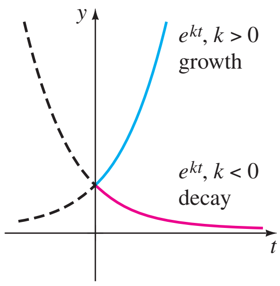


FIGURE 3.1.2 Growth ($k > 0$) and decay ($k < 0$)

Notice in Example 1 that the actual number P_0 of bacteria present at time $t = 0$ played no part in determining the time required for the number in the culture to triple. The time necessary for an initial population of, say, 100 or 1,000,000 bacteria to triple is still approximately 2.71 hours.

As shown in Figure 3.1.2, the exponential function e^{kt} increases as t increases for $k > 0$ and decreases as t increases for $k < 0$. Thus problems describing growth (whether of populations, bacteria, or even capital) are characterized by a positive value of k, whereas problems involving decay (as in radioactive disintegration) yield a negative k value. Accordingly, we say that k is either a **growth constant** ($k > 0$) or a **decay constant** ($k < 0$).

HALF-LIFE In physics the **half-life** is a measure of the stability of a radioactive substance. The half-life is simply the time it takes for one-half of the atoms in an initial amount A_0 to disintegrate, or transmute, into the atoms of another element. The longer the half-life of a substance, the more stable it is. For example, the half-life of highly radioactive radium, Ra-226, is about 1700 years. In 1700 years one-half of a given quantity of Ra-226 is transmuted into radon, Rn-222. The most commonly occurring uranium isotope, U-238, has a half-life of approximately 4,500,000,000 years. In about 4.5 billion years, one-half of a quantity of U-238 is transmuted into lead, Pb-206.

EXAMPLE 2 Half-Life of Plutonium

A breeder reactor converts relatively stable uranium 238 into the isotope plutonium 239. After 15 years it is determined that 0.043% of the initial amount A_0 of plutonium has disintegrated. Find the half-life of this isotope if the rate of disintegration is proportional to the amount remaining.

SOLUTION Let $A(t)$ denote the amount of plutonium remaining at time t. As in Example 1 the solution of the initial-value problem

$$\frac{dA}{dt} = kA, \quad A(0) = A_0$$

is $A(t) = A_0e^{kt}$. If 0.043% of the atoms of A_0 have disintegrated, then 99.957% of the substance remains. To find the decay constant k, we use $0.99957A_0 = A(15)$—that is, $0.99957A_0 = A_0e^{15k}$. Solving for k then gives $k = \frac{1}{15}\ln 0.99957 = -0.00002867$. Hence $A(t) = A_0e^{-0.00002867t}$. Now the half-life is the corresponding value of time at which $A(t) = \frac{1}{2}A_0$. Solving for t gives $\frac{1}{2}A_0 = A_0e^{-0.00002867t}$, or $\frac{1}{2} = e^{-0.00002867t}$. The last equation yields

$$t = \frac{\ln 2}{0.00002867} \approx 24{,}180 \text{ yr.} \qquad \blacksquare$$

CARBON DATING About 1950 the chemist Willard Libby devised a method of using radioactive carbon as a means of determining the approximate ages of fossils. The theory of **carbon dating** is based on the fact that the isotope carbon 14 is produced in the atmosphere by the action of cosmic radiation on nitrogen. The ratio of the amount of C-14 to ordinary carbon in the atmosphere appears to be a constant, and as a consequence the proportionate amount of the isotope present in all living organisms is the same as that in the atmosphere. When an organism dies, the absorption of C-14, by either breathing or eating, ceases. Thus by comparing the proportionate amount of C-14 present, say, in a fossil with the constant ratio found in the atmosphere, it is possible to obtain a reasonable estimation of the fossil's age. The method is based on the knowledge that the half-life of radioactive C-14 is approximately 5600 years. For his work Libby won the Nobel Prize for chemistry in

1960. Libby's method has been used to date wooden furniture in Egyptian tombs, the woven flax wrappings of the Dead Sea scrolls, and the cloth of the enigmatic shroud of Turin.

EXAMPLE 3 Age of a Fossil

A fossilized bone is found to contain one-thousandth of the C-14 level found in living matter. Estimate the age of the fossil.

SOLUTION The starting point is again $A(t) = A_0e^{kt}$. To determine the value of the decay constant k, we use the fact that $\frac{1}{2}A_0 = A(5600)$ or $\frac{1}{2}A_0 = A_0e^{5600k}$. From $5600k = \ln\frac{1}{2} = -\ln 2$ we then get $k = -(\ln 2)/5600 = -0.00012378$. Therefore $A(t) = A_0e^{-0.00012378t}$. With $A(t) = \frac{1}{1000}A_0$ we have $\frac{1}{1000}A_0 = A_0e^{-0.00012378t}$, so $-0.00012378t = \ln\frac{1}{1000} = -\ln 1000$. Thus the age of the fossil is about

$$t = \frac{\ln 1000}{0.00012378} \approx 55{,}800 \text{ yr.}$$

The age found in Example 3 is really at the border of accuracy for this method. The usual carbon-14 technique is limited to about 9 half-lives of the isotope, or about 50,000 years. One reason for this limitation is that the chemical analysis needed to obtain an accurate measurement of the remaining C-14 becomes somewhat formidable around the point of $\frac{1}{1000}A_0$. Also, this analysis demands the destruction of a rather large sample of the specimen. If this measurement is accomplished indirectly, based on the actual radioactivity of the specimen, then it is very difficult to distinguish between the radiation from the fossil and the normal background radiation.* But recently, the use of a particle accelerator has enabled scientists to separate C-14 from stable C-12 directly. When the precise value of the ratio of C-14 to C-12 is computed, the accuracy of this method can be extended to 70,000–100,000 years. Other isotopic techniques such as using potassium 40 and argon 40 can give ages of several million years.† Nonisotopic methods based on the use of amino acids are also sometimes possible.

NEWTON'S LAW OF COOLING/WARMING In equation (3) of Section 1.3 we saw that the mathematical formulation of Newton's empirical law of cooling/warming of an object is given by the linear first-order differential equation

$$\frac{dT}{dt} = k(T - T_m), \tag{2}$$

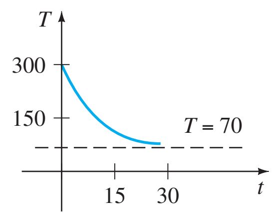
where k is a constant of proportionality, $T(t)$ is the temperature of the object for $t > 0$, and T_m is the ambient temperature—that is, the temperature of the medium around the object. In Example 4 we assume that T_m is constant.

EXAMPLE 4 Cooling of a Cake

When a cake is removed from an oven, its temperature is measured at 300° F. Three minutes later its temperature is 200° F. How long will it take for the cake to cool off to a room temperature of 70° F?

*The number of disintegrations per minute per gram of carbon is recorded by using a Geiger counter. The lower level of detectability is about 0.1 disintegrations per minute per gram.

†Potassium-argon dating is used in dating terrestrial materials such as minerals, rocks, and lava and extraterrestrial materials such as meteorites and lunar rocks. The age of a fossil can be estimated by determining the age of the rock stratum in which it was found.



(a)

$T(t)$	t (min)
75°	20.1
74°	21.3
73°	22.8
72°	24.9
71°	28.6
70.5°	32.3

(b)

FIGURE 3.1.3 Temperature of cooling cake approaches room temperature

SOLUTION In (2) we make the identification $T_m = 70$. We must then solve the initial-value problem

$$\frac{dT}{dt} = k(T - 70), \quad T(0) = 300 \tag{3}$$

and determine the value of k so that $T(3) = 200$.

Equation (3) is both linear and separable. If we separate variables,

$$\frac{dT}{T - 70} = k\,dt,$$

yields $\ln|T - 70| = kt + c_1$, and so $T = 70 + c_2e^{kt}$. When $t = 0$, $T = 300$, so $300 = 70 + c_2$ gives $c_2 = 230$; therefore $T = 70 + 230e^{kt}$. Finally, the measurement $T(3) = 200$ leads to $e^{3k} = \frac{13}{23}$, or $k = \frac{1}{3}\ln\frac{13}{23} = -0.19018$. Thus

$$T(t) = 70 + 230e^{-0.19018t}. \tag{4}$$

We note that (4) furnishes no finite solution to $T(t) = 70$, since $\lim_{t\to\infty} T(t) = 70$. Yet we intuitively expect the cake to reach room temperature after a reasonably long period of time. How long is "long"? Of course, we should not be disturbed by the fact that the model (3) does not quite live up to our physical intuition. Parts (a) and (b) of Figure 3.1.3 clearly show that the cake will be approximately at room temperature in about one-half hour. ■

The ambient temperature in (2) need not be a constant but could be a function $T_m(t)$ of time t. See Problem 18 in Exercises 3.1.

MIXTURES The mixing of two fluids sometimes gives rise to a linear first-order differential equation. When we discussed the mixing of two brine solutions in Section 1.3, we assumed that the rate $A'(t)$ at which the amount of salt in the mixing tank changes was a net rate:

$$\frac{dA}{dt} = (\text{input rate of salt}) - (\text{output rate of salt}) = R_{in} - R_{out}. \tag{5}$$

In Example 5 we solve equation (8) of Section 1.3.

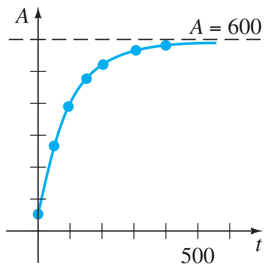
EXAMPLE 5 Mixture of Two Salt Solutions

Recall that the large tank considered in Section 1.3 held 300 gallons of a brine solution. Salt was entering and leaving the tank; a brine solution was being pumped into the tank at the rate of 3 gal/min; it mixed with the solution there, and then the mixture was pumped out at the rate of 3 gal/min. The concentration of the salt in the inflow, or solution entering, was 2 lb/gal, so salt was entering the tank at the rate $R_{in} = (2 \text{ lb/gal}) \cdot (3 \text{ gal/min}) = 6$ lb/min and leaving the tank at the rate $R_{out} = (A/300 \text{ lb/gal}) \cdot (3 \text{ gal/min}) = A/100$ lb/min. From this data and (5) we get equation (8) of Section 1.3. Let us pose the question: If 50 pounds of salt were dissolved initially in the 300 gallons, how much salt is in the tank after a long time?

SOLUTION To find the amount of salt $A(t)$ in the tank at time t, we solve the initial-value problem

$$\frac{dA}{dt} + \frac{1}{100}A = 6, \quad A(0) = 50.$$

Note here that the side condition is the initial amount of salt $A(0) = 50$ in the tank and *not* the initial amount of liquid in the tank. Now since the integrating factor of the



(a)

t (min)	A (lb)
50	266.41
100	397.67
150	477.27
200	525.57
300	572.62
400	589.93

(b)

FIGURE 3.1.4 Pounds of salt in tank as a function of time t

linear differential equation is $e^{t/100}$, we can write the equation as

$$\frac{d}{dt}[e^{t/100}A] = 6e^{t/100}.$$

Integrating the last equation and solving for A gives the general solution $A(t) = 600 + ce^{-t/100}$. When $t = 0$, $A = 50$, so we find that $c = -550$. Thus the amount of salt in the tank at time t is given by

$$A(t) = 600 - 550e^{-t/100}. \tag{6}$$

The solution (6) was used to construct the table in Figure 3.1.4(b). Also, it can be seen from (6) and Figure 3.1.4(a) that $A(t) \to 600$ as $t \to \infty$. Of course, this is what we would intuitively expect; over a long time the number of pounds of salt in the solution must be (300 gal)(2 lb/gal) = 600 lb. ■

In Example 5 we assumed that the rate at which the solution was pumped in was the same as the rate at which the solution was pumped out. However, this need not be the case; the mixed brine solution could be pumped out at a rate r_{out} that is faster or slower than the rate r_{in} at which the other brine solution is pumped in. For example, if the well-stirred solution in Example 5 is pumped out at a slower rate of, say, $r_{out} = 2$ gal/min, then liquid will accumulate in the tank at the rate of $r_{in} - r_{out} = (3 - 2)$ gal/min $= 1$ gal/min. After t minutes, $(1 \text{ gal/min}) \cdot (t \text{ min}) = t$ gal will accumulate, so the tank will contain $300 + t$ gallons of brine. The concentration of the outflow is then $c(t) = A/(300 + t)$, and the output rate of salt is $R_{out} = c(t) \cdot r_{out}$, or

$$R_{out} = \left(\frac{A}{300 + t} \text{ lb/gal}\right) \cdot (2 \text{ gal/min}) = \frac{2A}{300 + t} \text{ lb/min}.$$

Hence equation (5) becomes

$$\frac{dA}{dt} = 6 - \frac{2A}{300 + t} \quad \text{or} \quad \frac{dA}{dt} + \frac{2}{300 + t}A = 6.$$

You should verify that the solution of the last equation, subject to $A(0) = 50$, is $A(t) = 600 + 2t - (4.95 \times 10^7)(300 + t)^{-2}$. See the discussion following (8) of Section 1.3, Problem 12 in Exercises 1.3, and Problems 25–28 in Exercises 3.1.

SERIES CIRCUITS For a series circuit containing only a resistor and an inductor, Kirchhoff's second law states that the sum of the voltage drop across the inductor $(L(di/dt))$ and the voltage drop across the resistor (iR) is the same as the impressed voltage $(E(t))$ on the circuit. See Figure 3.1.5.

Thus we obtain the linear differential equation for the current $i(t)$,

$$L\frac{di}{dt} + Ri = E(t), \tag{7}$$

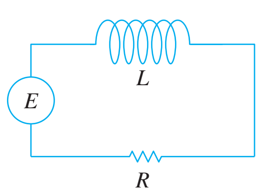


FIGURE 3.1.5 *LR* series circuit

where L and R are constants known as the inductance and the resistance, respectively. The current $i(t)$ is also called the **response** of the system.

The voltage drop across a capacitor with capacitance C is given by $q(t)/C$, where q is the charge on the capacitor. Hence, for the series circuit shown in Figure 3.1.6, Kirchhoff's second law gives

$$Ri + \frac{1}{C}q = E(t). \tag{8}$$

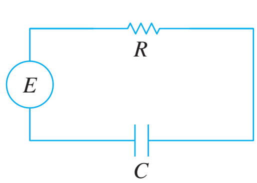


FIGURE 3.1.6 *RC* series circuit

But current i and charge q are related by $i = dq/dt$, so (8) becomes the linear differential equation

$$R\frac{dq}{dt} + \frac{1}{C}q = E(t). \tag{9}$$

EXAMPLE 6 Series Circuit

A 12-volt battery is connected to a series circuit in which the inductance is $\frac{1}{2}$ henry and the resistance is 10 ohms. Determine the current i if the initial current is zero.

SOLUTION From (7) we see that we must solve

$$\frac{1}{2}\frac{di}{dt} + 10i = 12,$$

subject to $i(0) = 0$. First, we multiply the differential equation by 2 and read off the integrating factor e^{20t}. We then obtain

$$\frac{d}{dt}[e^{20t}i] = 24e^{20t}.$$

Integrating each side of the last equation and solving for i gives $i(t) = \frac{6}{5} + ce^{-20t}$. Now $i(0) = 0$ implies that $0 = \frac{6}{5} + c$ or $c = -\frac{6}{5}$. Therefore the response is $i(t) = \frac{6}{5} - \frac{6}{5}e^{-20t}$. ■

From (4) of Section 2.3 we can write a general solution of (7):

$$i(t) = \frac{e^{-(R/L)t}}{L}\int e^{(R/L)t}E(t)\,dt + ce^{-(R/L)t}. \tag{10}$$

In particular, when $E(t) = E_0$ is a constant, (10) becomes

$$i(t) = \frac{E_0}{R} + ce^{-(R/L)t}. \tag{11}$$

Note that as $t \to \infty$, the second term in equation (11) approaches zero. Such a term is usually called a **transient term;** any remaining terms are called the **steady-state** part of the solution. In this case E_0/R is also called the **steady-state current;** for large values of time it appears that the current in the circuit is simply governed by Ohm's law ($E = iR$).

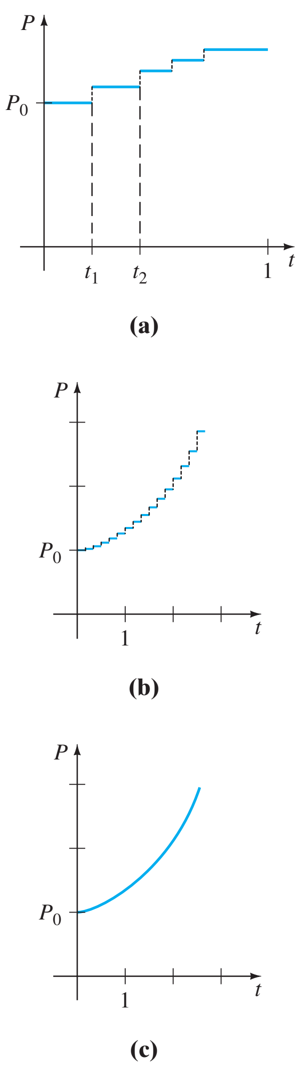


FIGURE 3.1.7 Population growth is a discrete process

REMARKS

The solution $P(t) = P_0e^{0.4055t}$ of the initial-value problem in Example 1 described the population of a colony of bacteria at any time $t > 0$. Of course, $P(t)$ is a continuous function that takes on *all* real numbers in the interval $P_0 \le P < \infty$. But since we are talking about a population, common sense dictates that P can take on only positive integer values. Moreover, we would not expect the population to grow continuously—that is, every second, every microsecond, and so on—as predicted by our solution; there may be intervals of time $[t_1, t_2]$ over which there is no growth at all. Perhaps, then, the graph shown in Figure 3.1.7(a) is a more realistic description of P than is the graph of an exponential function. Using a continuous function to describe a discrete phenomenon is often more a matter of convenience than of accuracy. However, for some purposes we may be satisfied if our model describes the system fairly closely when viewed macroscopically in time, as in Figures 3.1.7(b) and 3.1.7(c), rather than microscopically, as in Figure 3.1.7(a).

EXERCISES 3.1

Answers to selected odd-numbered problems begin on page ANS-3.

Growth and Decay

1. The population of a community is known to increase at a rate proportional to the number of people present at time t. If an initial population P_0 has doubled in 5 years, how long will it take to triple? To quadruple?

2. Suppose it is known that the population of the community in Problem 1 is 10,000 after 3 years. What was the initial population P_0? What will be the population in 10 years? How fast is the population growing at $t = 10$?

3. The population of a town grows at a rate proportional to the population present at time t. The initial population of 500 increases by 15% in 10 years. What will be the population in 30 years? How fast is the population growing at $t = 30$?

4. The population of bacteria in a culture grows at a rate proportional to the number of bacteria present at time t. After 3 hours it is observed that 400 bacteria are present. After 10 hours 2000 bacteria are present. What was the initial number of bacteria?

5. The radioactive isotope of lead, Pb-209, decays at a rate proportional to the amount present at time t and has a half-life of 3.3 hours. If 1 gram of this isotope is present initially, how long will it take for 90% of the lead to decay?

6. Initially 100 milligrams of a radioactive substance was present. After 6 hours the mass had decreased by 3%. If the rate of decay is proportional to the amount of the substance present at time t, find the amount remaining after 24 hours.

7. Determine the half-life of the radioactive substance described in Problem 6.

8. **(a)** Consider the initial-value problem $dA/dt = kA$, $A(0) = A_0$ as the model for the decay of a radioactive substance. Show that, in general, the half-life T of the substance is $T = -(\ln 2)/k$.

(b) Show that the solution of the initial-value problem in part (a) can be written $A(t) = A_0 2^{-t/T}$.

(c) If a radioactive substance has the half-life T given in part (a), how long will it take an initial amount A_0 of the substance to decay to $\frac{1}{8}A_0$?

9. When a vertical beam of light passes through a transparent medium, the rate at which its intensity I decreases is proportional to $I(t)$, where t represents the thickness of the medium (in feet). In clear seawater, the intensity 3 feet below the surface is 25% of the initial intensity I_0 of the incident beam. What is the intensity of the beam 15 feet below the surface?

10. When interest is compounded continuously, the amount of money increases at a rate proportional to the amount S present at time t, that is, $dS/dt = rS$, where r is the annual rate of interest.

(a) Find the amount of money accrued at the end of 5 years when \$5000 is deposited in a savings account drawing $5\frac{3}{4}\%$ annual interest compounded continuously.

(b) In how many years will the initial sum deposited have doubled?

(c) Use a calculator to compare the amount obtained in part (a) with the amount $S = 5000(1 + \frac{1}{4}(0.0575))^{5(4)}$ that is accrued when interest is compounded quarterly.

Carbon Dating

11. Archaeologists used pieces of burned wood, or charcoal, found at the site to date prehistoric paintings and drawings on walls and ceilings of a cave in Lascaux, France. See Figure 3.1.8. Use the information on page 84 to determine the approximate age of a piece of burned wood, if it was found that 85.5% of the C-14 found in living trees of the same type had decayed.

Image not available due to copyright restrictions

12. The shroud of Turin, which shows the negative image of the body of a man who appears to have been crucified, is believed by many to be the burial shroud of Jesus of Nazareth. See Figure 3.1.9. In 1988 the Vatican granted permission to have the shroud carbon-dated. Three independent scientific laboratories analyzed the cloth and concluded that the shroud was approximately 660 years old,* an age consistent with its historical appearance.

Image not available due to copyright restrictions

*Some scholars have disagreed with this finding. For more information on this fascinating mystery see the Shroud of Turin home page at http://www.shroud.com/.

Using this age, determine what percentage of the original amount of C-14 remained in the cloth as of 1988.

Newton's Law of Cooling/Warming

13. A thermometer is removed from a room where the temperature is 70° F and is taken outside, where the air temperature is 10° F. After one-half minute the thermometer reads 50° F. What is the reading of the thermometer at $t = 1$ min? How long will it take for the thermometer to reach 15° F?

14. A thermometer is taken from an inside room to the outside, where the air temperature is 5° F. After 1 minute the thermometer reads 55° F, and after 5 minutes it reads 30° F. What is the initial temperature of the inside room?

15. A small metal bar, whose initial temperature was 20° C, is dropped into a large container of boiling water. How long will it take the bar to reach 90° C if it is known that its temperature increases 2° in 1 second? How long will it take the bar to reach 98° C?

16. Two large containers A and B of the same size are filled with different fluids. The fluids in containers A and B are maintained at 0° C and 100° C, respectively. A small metal bar, whose initial temperature is 100° C, is lowered into container A. After 1 minute the temperature of the bar is 90° C. After 2 minutes the bar is removed and instantly transferred to the other container. After 1 minute in container B the temperature of the bar rises 10°. How long, measured from the start of the entire process, will it take the bar to reach 99.9° C?

17. A thermometer reading 70° F is placed in an oven preheated to a constant temperature. Through a glass window in the oven door, an observer records that the thermometer reads 110° F after $\frac{1}{2}$ minute and 145° F after 1 minute. How hot is the oven?

18. At $t = 0$ a sealed test tube containing a chemical is immersed in a liquid bath. The initial temperature of the chemical in the test tube is 80° F. The liquid bath has a controlled temperature (measured in degrees Fahrenheit) given by $T_m(t) = 100 - 40e^{-0.1t}$, $t \geq 0$, where t is measured in minutes.

(a) Assume that $k = -0.1$ in (2). Before solving the IVP, describe in words what you expect the temperature $T(t)$ of the chemical to be like in the short term. In the long term.

(b) Solve the initial-value problem. Use a graphing utility to plot the graph of $T(t)$ on time intervals of various lengths. Do the graphs agree with your predictions in part (a)?

19. A dead body was found within a closed room of a house where the temperature was a constant 70° F. At the time of discovery the core temperature of the body was determined to be 85° F. One hour later a second measurement showed that the core temperature of the body was 80° F. Assume that the time of death corresponds to $t = 0$ and that the core temperature at that time was 98.6° F. Determine how many hours elapsed before the body was found. [*Hint*: Let $t_1 > 0$ denote the time that the body was discovered.]

20. The rate at which a body cools also depends on its exposed surface area S. If S is a constant, then a modification of (2) is

$$\frac{dT}{dt} = kS(T - T_m),$$

where $k < 0$ and T_m is a constant. Suppose that two cups A and B are filled with coffee at the same time. Initially, the temperature of the coffee is 150° F. The exposed surface area of the coffee in cup B is twice the surface area of the coffee in cup A. After 30 min the temperature of the coffee in cup A is 100° F. If $T_m = 70°$ F, then what is the temperature of the coffee in cup B after 30 min?

Mixtures

21. A tank contains 200 liters of fluid in which 30 grams of salt is dissolved. Brine containing 1 gram of salt per liter is then pumped into the tank at a rate of 4 L/min; the well-mixed solution is pumped out at the same rate. Find the number $A(t)$ of grams of salt in the tank at time t.

22. Solve Problem 21 assuming that pure water is pumped into the tank.

23. A large tank is filled to capacity with 500 gallons of pure water. Brine containing 2 pounds of salt per gallon is pumped into the tank at a rate of 5 gal/min. The well-mixed solution is pumped out at the same rate. Find the number $A(t)$ of pounds of salt in the tank at time t.

24. In Problem 23, what is the concentration $c(t)$ of the salt in the tank at time t? At $t = 5$ min? What is the concentration of the salt in the tank after a long time, that is, as $t \to \infty$? At what time is the concentration of the salt in the tank equal to one-half this limiting value?

25. Solve Problem 23 under the assumption that the solution is pumped out at a faster rate of 10 gal/min. When is the tank empty?

26. Determine the amount of salt in the tank at time t in Example 5 if the concentration of salt in the inflow is variable and given by $c_{in}(t) = 2 + \sin(t/4)$ lb/gal. Without actually graphing, conjecture what the solution curve of the IVP should look like. Then use a graphing utility to plot the graph of the solution on the interval [0, 300]. Repeat for the interval [0, 600] and compare your graph with that in Figure 3.1.4(a).

27. A large tank is partially filled with 100 gallons of fluid in which 10 pounds of salt is dissolved. Brine containing

$\frac{1}{2}$ pound of salt per gallon is pumped into the tank at a rate of 6 gal/min. The well-mixed solution is then pumped out at a slower rate of 4 gal/min. Find the number of pounds of salt in the tank after 30 minutes.

28. In Example 5 the size of the tank containing the salt mixture was not given. Suppose, as in the discussion following Example 5, that the rate at which brine is pumped into the tank is 3 gal/min but that the well-stirred solution is pumped out at a rate of 2 gal/min. It stands to reason that since brine is accumulating in the tank at the rate of 1 gal/min, any finite tank must eventually overflow. Now suppose that the tank has an open top and has a total capacity of 400 gallons.

(a) When will the tank overflow?

(b) What will be the number of pounds of salt in the tank at the instant it overflows?

(c) Assume that although the tank is overflowing, brine solution continues to be pumped in at a rate of 3 gal/min and the well-stirred solution continues to be pumped out at a rate of 2 gal/min. Devise a method for determining the number of pounds of salt in the tank at $t = 150$ minutes.

(d) Determine the number of pounds of salt in the tank as $t \to \infty$. Does your answer agree with your intuition?

(e) Use a graphing utility to plot the graph of $A(t)$ on the interval [0, 500).

Series Circuits

29. A 30-volt electromotive force is applied to an *LR* series circuit in which the inductance is 0.1 henry and the resistance is 50 ohms. Find the current $i(t)$ if $i(0) = 0$. Determine the current as $t \to \infty$.

30. Solve equation (7) under the assumption that $E(t) = E_0 \sin \omega t$ and $i(0) = i_0$.

31. A 100-volt electromotive force is applied to an *RC* series circuit in which the resistance is 200 ohms and the capacitance is 10^{-4} farad. Find the charge $q(t)$ on the capacitor if $q(0) = 0$. Find the current $i(t)$.

32. A 200-volt electromotive force is applied to an *RC* series circuit in which the resistance is 1000 ohms and the capacitance is 5×10^{-6} farad. Find the charge $q(t)$ on the capacitor if $i(0) = 0.4$. Determine the charge and current at $t = 0.005$ s. Determine the charge as $t \to \infty$.

33. An electromotive force

$$E(t) = \begin{cases} 120, & 0 \le t \le 20 \\ 0, & t > 20 \end{cases}$$

is applied to an *LR* series circuit in which the inductance is 20 henries and the resistance is 2 ohms. Find the current $i(t)$ if $i(0) = 0$.

34. Suppose an *RC* series circuit has a variable resistor. If the resistance at time t is given by $R = k_1 + k_2 t$, where k_1 and k_2 are known positive constants, then (9) becomes

$$(k_1 + k_2 t)\frac{dq}{dt} + \frac{1}{C}q = E(t).$$

If $E(t) = E_0$ and $q(0) = q_0$, where E_0 and q_0 are constants, show that

$$q(t) = E_0 C + (q_0 - E_0 C)\left(\frac{k_1}{k_1 + k_2 t}\right)^{1/Ck_2}.$$

Additional Linear Models

35. Air Resistance In (14) of Section 1.3 we saw that a differential equation describing the velocity v of a falling mass subject to air resistance proportional to the instantaneous velocity is

$$m\frac{dv}{dt} = mg - kv,$$

where $k > 0$ is a constant of proportionality. The positive direction is downward.

(a) Solve the equation subject to the initial condition $v(0) = v_0$.

(b) Use the solution in part (a) to determine the limiting, or terminal, velocity of the mass. We saw how to determine the terminal velocity without solving the DE in Problem 40 in Exercises 2.1.

(c) If the distance s, measured from the point where the mass was released above ground, is related to velocity v by $ds/dt = v(t)$, find an explicit expression for $s(t)$ if $s(0) = 0$.

36. How High?—No Air Resistance Suppose a small cannonball weighing 16 pounds is shot vertically upward, as shown in Figure 3.1.10, with an initial velocity $v_0 = 300$ ft/s. The answer to the question "How high does the cannonball go?" depends on whether we take air resistance into account.

(a) Suppose air resistance is ignored. If the positive direction is upward, then a model for the state of the cannonball is given by $d^2s/dt^2 = -g$ (equation (12) of Section 1.3). Since $ds/dt = v(t)$ the last

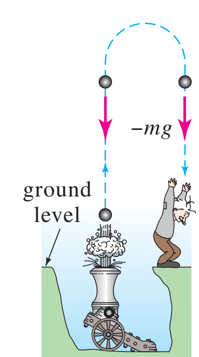


FIGURE 3.1.10 Find the maximum height of the cannonball in Problem 36

differential equation is the same as $dv/dt = -g$, where we take $g = 32$ ft/s^2. Find the velocity $v(t)$ of the cannonball at time t.

(b) Use the result obtained in part (a) to determine the height $s(t)$ of the cannonball measured from ground level. Find the maximum height attained by the cannonball.

37. How High?—Linear Air Resistance Repeat Problem 36, but this time assume that air resistance is proportional to instantaneous velocity. It stands to reason that the maximum height attained by the cannonball must be *less* than that in part (b) of Problem 36. Show this by supposing that the constant of proportionality is $k = 0.0025$. [*Hint*: Slightly modify the DE in Problem 35.]

38. Skydiving A skydiver weighs 125 pounds, and her parachute and equipment combined weigh another 35 pounds. After exiting from a plane at an altitude of 15,000 feet, she waits 15 seconds and opens her parachute. Assume that the constant of proportionality in the model in Problem 35 has the value $k = 0.5$ during free fall and $k = 10$ after the parachute is opened. Assume that her initial velocity on leaving the plane is zero. What is her velocity and how far has she traveled 20 seconds after leaving the plane? See Figure 3.1.11. How does her velocity at 20 seconds compare with her terminal velocity? How long does it take her to reach the ground? [*Hint*: Think in terms of two distinct IVPs.]

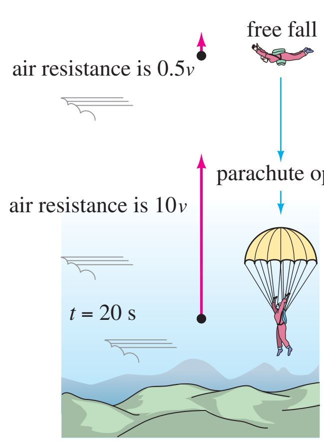


FIGURE 3.1.11 Find the time to reach the ground in Problem 38

39. Evaporating Raindrop As a raindrop falls, it evaporates while retaining its spherical shape. If we make the further assumptions that the rate at which the raindrop evaporates is proportional to its surface area and that air resistance is negligible, then a model for the velocity $v(t)$ of the raindrop is

$$\frac{dv}{dt} + \frac{3(k/\rho)}{(k/\rho)t + r_0}v = g.$$

Here ρ is the density of water, r_0 is the radius of the raindrop at $t = 0$, $k < 0$ is the constant of proportionality, and the downward direction is taken to be the positive direction.

(a) Solve for $v(t)$ if the raindrop falls from rest.

(b) Reread Problem 34 of Exercises 1.3 and then show that the radius of the raindrop at time t is $r(t) = (k/\rho)t + r_0$.

(c) If $r_0 = 0.01$ ft and $r = 0.007$ ft 10 seconds after the raindrop falls from a cloud, determine the time at which the raindrop has evaporated completely.

40. Fluctuating Population The differential equation $dP/dt = (k \cos t)P$, where k is a positive constant, is a mathematical model for a population $P(t)$ that undergoes yearly seasonal fluctuations. Solve the equation subject to $P(0) = P_0$. Use a graphing utility to graph the solution for different choices of P_0.

41. Population Model In one model of the changing population $P(t)$ of a community, it is assumed that

$$\frac{dP}{dt} = \frac{dB}{dt} - \frac{dD}{dt},$$

where dB/dt and dD/dt are the birth and death rates, respectively.

(a) Solve for $P(t)$ if $dB/dt = k_1P$ and $dD/dt = k_2P$.

(b) Analyze the cases $k_1 > k_2$, $k_1 = k_2$, and $k_1 < k_2$.

42. Constant-Harvest Model A model that describes the population of a fishery in which harvesting takes place at a constant rate is given by

$$\frac{dP}{dt} = kP - h,$$

where k and h are positive constants.

(a) Solve the DE subject to $P(0) = P_0$.

(b) Describe the behavior of the population $P(t)$ for increasing time in the three cases $P_0 > h/k$, $P_0 = h/k$, and $0 < P_0 < h/k$.

(c) Use the results from part (b) to determine whether the fish population will ever go extinct in finite time, that is, whether there exists a time $T > 0$ such that $P(T) = 0$. If the population goes extinct, then find T.

43. Drug Dissemination A mathematical model for the rate at which a drug disseminates into the bloodstream is given by

$$\frac{dx}{dt} = r - kx,$$

where r and k are positive constants. The function $x(t)$ describes the concentration of the drug in the bloodstream at time t.

(a) Since the DE is autonomous, use the phase portrait concept of Section 2.1 to find the limiting value of $x(t)$ as $t \to \infty$.

(b) Solve the DE subject to $x(0) = 0$. Sketch the graph of $x(t)$ and verify your prediction in part (a). At what time is the concentration one-half this limiting value?

44. Memorization When forgetfulness is taken into account, the rate of memorization of a subject is given by

$$\frac{dA}{dt} = k_1(M - A) - k_2A,$$

where $k_1 > 0$, $k_2 > 0$, $A(t)$ is the amount memorized in time t, M is the total amount to be memorized, and $M - A$ is the amount remaining to be memorized.

(a) Since the DE is autonomous, use the phase portrait concept of Section 2.1 to find the limiting value of $A(t)$ as $t \to \infty$. Interpret the result.

(b) Solve the DE subject to $A(0) = 0$. Sketch the graph of $A(t)$ and verify your prediction in part (a).

45. Heart Pacemaker A heart pacemaker, shown in Figure 3.1.12, consists of a switch, a battery, a capacitor, and the heart as a resistor. When the switch S is at P, the capacitor charges; when S is at Q, the capacitor discharges, sending an electrical stimulus to the heart. In Problem 47 in Exercises 2.3 we saw that during this time the electrical stimulus is being applied to the heart, the voltage E across the heart satisfies the linear DE

$$\frac{dE}{dt} = -\frac{1}{RC}E.$$

(a) Let us assume that over the time interval of length t_1, $0 < t < t_1$, the switch S is at position P shown in Figure 3.1.12 and the capacitor is being charged. When the switch is moved to position Q at time t_1 the capacitor discharges, sending an impulse to the heart over the time interval of length t_2: $t_1 \le t < t_1 + t_2$. Thus over the initial charging/discharging interval $0 < t < t_1 + t_2$ the voltage to the heart is actually modeled by the piecewise-defined differential equation

$$\frac{dE}{dt} = \begin{cases} 0, & 0 \le t < t_1 \\ -\dfrac{1}{RC}E, & t_1 \le t < t_1 + t_2. \end{cases}$$

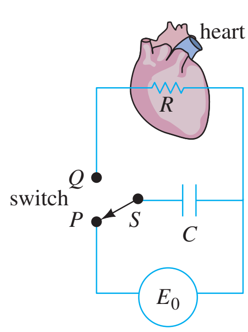


FIGURE 3.1.12 Model of a pacemaker in Problem 45

By moving S between P and Q, the charging and discharging over time intervals of lengths t_1 and t_2 is repeated indefinitely. Suppose $t_1 = 4$ s, $t_2 = 2$ s, $E_0 = 12$ V, and $E(0) = 0$, $E(4) = 12$, $E(6) = 0$, $E(10) = 12$, $E(12) = 0$, and so on. Solve for $E(t)$ for $0 \le t \le 24$.

(b) Suppose for the sake of illustration that $R = C = 1$. Use a graphing utility to graph the solution for the IVP in part (a) for $0 \le t \le 24$.

46. Sliding Box (a) A box of mass m slides down an inclined plane that makes an angle θ with the horizontal as shown in Figure 3.1.13. Find a differential equation for the velocity $v(t)$ of the box at time t in each of the following three cases:

(*i*) No sliding friction and no air resistance
(*ii*) With sliding friction and no air resistance
(*iii*) With sliding friction and air resistance

In cases (*ii*) and (*iii*), use the fact that the force of friction opposing the motion of the box is μN, where μ is the coefficient of sliding friction and N is the normal component of the weight of the box. In case (*iii*) assume that air resistance is proportional to the instantaneous velocity.

(b) In part (a), suppose that the box weighs 96 pounds, that the angle of inclination of the plane is $\theta = 30°$, that the coefficient of sliding friction is $\mu = \sqrt{3}/4$, and that the additional retarding force due to air resistance is numerically equal to $\frac{1}{4}v$. Solve the differential equation in each of the three cases, assuming that the box starts from rest from the highest point 50 ft above ground.

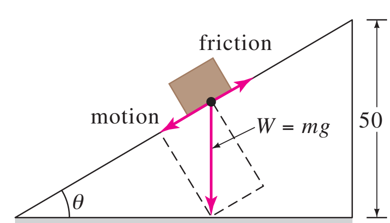


FIGURE 3.1.13 Box sliding down inclined plane in Problem 46

47. Sliding Box—Continued (a) In Problem 46 let $s(t)$ be the distance measured down the inclined plane from the highest point. Use $ds/dt = v(t)$ and the solution for each of the three cases in part (b) of Problem 46 to find the time that it takes the box to slide completely down the inclined plane. A root-finding application of a CAS may be useful here.

(b) In the case in which there is friction ($\mu \ne 0$) but no air resistance, explain why the box will not slide down the plane starting from *rest* from the highest point above ground when the inclination angle θ satisfies $\tan\theta \le \mu$.

(c) The box *will* slide downward on the plane when $\tan\ \theta \le \mu$ if it is given an initial velocity $v(0) = v_0 > 0$. Suppose that $\mu = \sqrt{3}/4$ and $\theta = 23°$. Verify that $\tan\theta \le \mu$. How far will the box slide down the plane if $v_0 = 1$ ft/s?

(d) Using the values $\mu = \sqrt{3}/4$ and $\theta = 23°$, approximate the smallest initial velocity v_0 that can be given to the box so that, starting at the highest point 50 ft above ground, it will slide completely down the inclined plane. Then find the corresponding time it takes to slide down the plane.

48. What Goes Up . . . (a) It is well known that the model in which air resistance is ignored, part (a) of Problem 36, predicts that the time t_a it takes the cannonball to attain its maximum height is the same as the time t_d it takes the cannonball to fall from the maximum height to the ground. Moreover, the magnitude of the impact velocity v_i will be the same as the initial velocity v_0 of the cannonball. Verify both of these results.

(b) Then, using the model in Problem 37 that takes air resistance into account, compare the value of t_a with t_d and the value of the magnitude of v_i with v_0. A root-finding application of a CAS (or graphic calculator) may be useful here.

3.2 NONLINEAR MODELS

REVIEW MATERIAL

- Equations (5), (6), and (10) of Section 1.3 and Problems 7, 8, 13, 14, and 17 of Exercises 1.3
- Separation of variables in Section 2.2

INTRODUCTION We finish our study of single first-order differential equations with an examination of some nonlinear models.

POPULATION DYNAMICS If $P(t)$ denotes the size of a population at time t, the model for exponential growth begins with the assumption that $dP/dt = kP$ for some $k > 0$. In this model, the **relative,** or **specific, growth rate** defined by

$$\frac{dP/dt}{P} \tag{1}$$

is a constant k. True cases of exponential growth over long periods of time are hard to find because the limited resources of the environment will at some time exert restrictions on the growth of a population. Thus for other models, (1) can be expected to decrease as the population P increases in size.

The assumption that the rate at which a population grows (or decreases) is dependent only on the number P present and not on any time-dependent mechanisms such as seasonal phenomena (see Problem 31 in Exercises 1.3) can be stated as

$$\frac{dP/dt}{P} = f(P) \qquad \text{or} \qquad \frac{dP}{dt} = Pf(P). \tag{2}$$

The differential equation in (2), which is widely assumed in models of animal populations, is called the **density-dependent hypothesis.**

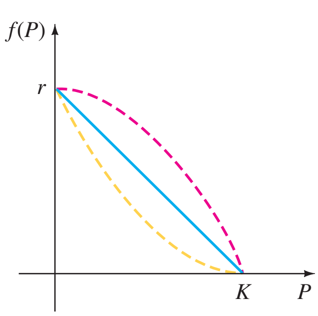


FIGURE 3.2.1 Simplest assumption for $f(P)$ is a straight line (blue color)

LOGISTIC EQUATION Suppose an environment is capable of sustaining no more than a fixed number K of individuals in its population. The quantity K is called the **carrying capacity** of the environment. Hence for the function f in (2) we have $f(K) = 0$, and we simply let $f(0) = r$. Figure 3.2.1 shows three functions f that satisfy these two conditions. The simplest assumption that we can make is that $f(P)$ is linear—that is, $f(P) = c_1P + c_2$. If we use the conditions $f(0) = r$ and

$f(K) = 0$, we find, in turn, $c_2 = r$ and $c_1 = -r/K$, and so f takes on the form $f(P) = r - (r/K)P$. Equation (2) becomes

$$\frac{dP}{dt} = P\left(r - \frac{r}{K}P\right). \tag{3}$$

With constants relabeled, the nonlinear equation (3) is the same as

$$\frac{dP}{dt} = P(a - bP). \tag{4}$$

Around 1840 the Belgian mathematician-biologist P. F. Verhulst was concerned with mathematical models for predicting the human populations of various countries. One of the equations he studied was (4), where $a > 0$ and $b > 0$. Equation (4) came to be known as the **logistic equation,** and its solution is called the **logistic function.** The graph of a logistic function is called a **logistic curve.**

The linear differential equation $dP/dt = kP$ does not provide a very accurate model for population when the population itself is very large. Overcrowded conditions, with the resulting detrimental effects on the environment such as pollution and excessive and competitive demands for food and fuel, can have an inhibiting effect on population growth. As we shall now see, the solution of (4) is bounded as $t \to \infty$. If we rewrite (4) as $dP/dt = aP - bP^2$, the nonlinear term $-bP^2$, $b > 0$, can be interpreted as an "inhibition" or "competition" term. Also, in most applications the positive constant a is much larger than the constant b.

Logistic curves have proved to be quite accurate in predicting the growth patterns, in a limited space, of certain types of bacteria, protozoa, water fleas (*Daphnia*), and fruit flies (*Drosophila*).

SOLUTION OF THE LOGISTIC EQUATION One method of solving (4) is separation of variables. Decomposing the left side of $dP/P(a - bP) = dt$ into partial fractions and integrating gives

$$\left(\frac{1/a}{P} + \frac{b/a}{a - bP}\right)dP = dt$$

$$\frac{1}{a}\ln|P| - \frac{1}{a}\ln|a - bP| = t + c$$

$$\ln\left|\frac{P}{a - bP}\right| = at + ac$$

$$\frac{P}{a - bP} = c_1 e^{at}.$$

It follows from the last equation that

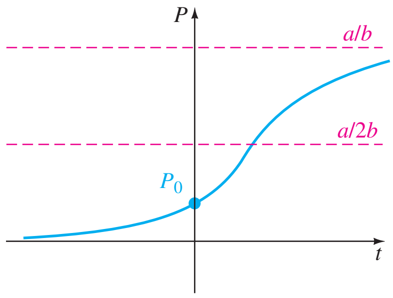
$$P(t) = \frac{ac_1e^{at}}{1 + bc_1e^{at}} = \frac{ac_1}{bc_1 + e^{-at}}.$$

If $P(0) = P_0$, $P_0 \neq a/b$, we find $c_1 = P_0/(a - bP_0)$, and so after substituting and simplifying, the solution becomes

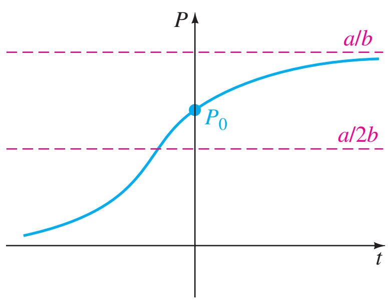
$$P(t) = \frac{aP_0}{bP_0 + (a - bP_0)e^{-at}}. \tag{5}$$

GRAPHS OF $P(t)$ The basic shape of the graph of the logistic function $P(t)$ can be obtained without too much effort. Although the variable t usually represents time and we are seldom concerned with applications in which $t < 0$, it is nonetheless of some interest to include this interval in displaying the various graphs of P. From (5) we see that

$$P(t) \to \frac{aP_0}{bP_0} = \frac{a}{b} \quad \text{as} \quad t \to \infty \qquad \text{and} \qquad P(t) \to 0 \quad \text{as} \quad t \to -\infty.$$



(a)



(b)

FIGURE 3.2.2 Logistic curves for different initial conditions

The dashed line $P = a/2b$ shown in Figure 3.2.2 corresponds to the ordinate of a point of inflection of the logistic curve. To show this, we differentiate (4) by the Product Rule:

$$\begin{aligned}\frac{d^2P}{dt^2} = P\left(-b\frac{dP}{dt}\right) + (a - bP)\frac{dP}{dt} &= \frac{dP}{dt}(a - 2bP)\\ &= P(a - bP)(a - 2bP)\\ &= 2b^2P\left(P - \frac{a}{b}\right)\left(P - \frac{a}{2b}\right).\end{aligned}$$

From calculus recall that the points where $d^2P/dt^2 = 0$ are possible points of inflection, but $P = 0$ and $P = a/b$ can obviously be ruled out. Hence $P = a/2b$ is the only possible ordinate value at which the concavity of the graph can change. For $0 < P < a/2b$ it follows that $P'' > 0$, and $a/2b < P < a/b$ implies that $P'' < 0$. Thus, as we read from left to right, the graph changes from concave up to concave down at the point corresponding to $P = a/2b$. When the initial value satisfies $0 < P_0 < a/2b$, the graph of $P(t)$ assumes the shape of an S, as we see in Figure 3.2.2(a). For $a/2b < P_0 < a/b$ the graph is still S-shaped, but the point of inflection occurs at a negative value of t, as shown in Figure 3.2.2(b).

We have already seen equation (4) in (5) of Section 1.3 in the form $dx/dt = kx(n + 1 - x)$, $k > 0$. This differential equation provides a reasonable model for describing the spread of an epidemic brought about initially by introducing an infected individual into a static population. The solution $x(t)$ represents the number of individuals infected with the disease at time t.

EXAMPLE 1 Logistic Growth

Suppose a student carrying a flu virus returns to an isolated college campus of 1000 students. If it is assumed that the rate at which the virus spreads is proportional not only to the number x of infected students but also to the number of students not infected, determine the number of infected students after 6 days if it is further observed that after 4 days $x(4) = 50$.

SOLUTION Assuming that no one leaves the campus throughout the duration of the disease, we must solve the initial-value problem

$$\frac{dx}{dt} = kx(1000 - x), \quad x(0) = 1.$$

By making the identification $a = 1000k$ and $b = k$, we have immediately from (5) that

$$x(t) = \frac{1000k}{k + 999ke^{-1000kt}} = \frac{1000}{1 + 999e^{-1000kt}}.$$

Now, using the information $x(4) = 50$, we determine k from

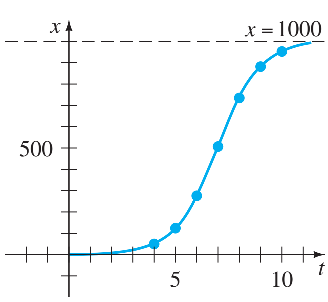
$$50 = \frac{1000}{1 + 999e^{-4000k}}.$$

We find $-1000k = \frac{1}{4}\ln\frac{19}{999} = -0.9906$. Thus

$$x(t) = \frac{1000}{1 + 999e^{-0.9906t}}.$$

Finally,
$$x(6) = \frac{1000}{1 + 999e^{-5.9436}} = 276 \text{ students}.$$

Additional calculated values of $x(t)$ are given in the table in Figure 3.2.3(b). ■



(a)

t (days)	*x* (number infected)
4	50 (observed)
5	124
6	276
7	507
8	735
9	882
10	953

(b)

FIGURE 3.2.3 Number of infected students $x(t)$ approaches 1000 as time t increases

MODIFICATIONS OF THE LOGISTIC EQUATION There are many variations of the logistic equation. For example, the differential equations

$$\frac{dP}{dt} = P(a - bP) - h \qquad \text{and} \qquad \frac{dP}{dt} = P(a - bP) + h \tag{6}$$

could serve, in turn, as models for the population in a fishery where fish are **harvested** or are **restocked** at rate h. When $h > 0$ is a constant, the DEs in (6) can be readily analyzed qualitatively or solved analytically by separation of variables. The equations in (6) could also serve as models of the human population decreased by emigration or increased by immigration, respectively. The rate h in (6) could be a function of time t or could be population dependent; for example, harvesting might be done periodically over time or might be done at a rate proportional to the population P at time t. In the latter instance, the model would look like $P' = P(a - bP) - cP$, $c > 0$. The human population of a community might change because of immigration in such a manner that the contribution due to immigration was large when the population P of the community was itself small but small when P was large; a reasonable model for the population of the community would then be $P' = P(a - bP) + ce^{-kP}$, $c > 0, k > 0$. See Problem 22 in Exercises 3.2. Another equation of the form given in (2),

$$\frac{dP}{dt} = P(a - b \ln P), \tag{7}$$

is a modification of the logistic equation known as the **Gompertz differential equation.** This DE is sometimes used as a model in the study of the growth or decline of populations, the growth of solid tumors, and certain kinds of actuarial predictions. See Problem 8 in Exercises 3.2.

CHEMICAL REACTIONS Suppose that a grams of chemical A are combined with b grams of chemical B. If there are M parts of A and N parts of B formed in the compound and $X(t)$ is the number of grams of chemical C formed, then the number of grams of chemical A and the number of grams of chemical B remaining at time t are, respectively,

$$a - \frac{M}{M + N}X \qquad \text{and} \qquad b - \frac{N}{M + N}X.$$

The law of mass action states that when no temperature change is involved, the rate at which the two substances react is proportional to the product of the amounts of A and B that are untransformed (remaining) at time t:

$$\frac{dX}{dt} \propto \left(a - \frac{M}{M + N}X\right)\left(b - \frac{N}{M + N}X\right). \tag{8}$$

If we factor out $M/(M + N)$ from the first factor and $N/(M + N)$ from the second and introduce a constant of proportionality $k > 0$, (8) has the form

$$\frac{dX}{dt} = k(\alpha - X)(\beta - X), \tag{9}$$

where $\alpha = a(M + N)/M$ and $\beta = b(M + N)/N$. Recall from (6) of Section 1.3 that a chemical reaction governed by the nonlinear differential equation (9) is said to be a **second-order reaction.**

EXAMPLE 2 Second-Order Chemical Reaction

A compound C is formed when two chemicals A and B are combined. The resulting reaction between the two chemicals is such that for each gram of A, 4 grams of B is used. It is observed that 30 grams of the compound C is formed in 10 minutes.

Determine the amount of C at time t if the rate of the reaction is proportional to the amounts of A and B remaining and if initially there are 50 grams of A and 32 grams of B. How much of the compound C is present at 15 minutes? Interpret the solution as $t \to \infty$.

SOLUTION Let $X(t)$ denote the number of grams of the compound C present at time t. Clearly, $X(0) = 0$ g and $X(10) = 30$ g.

If, for example, 2 grams of compound C is present, we must have used, say, a grams of A and b grams of B, so $a + b = 2$ and $b = 4a$. Thus we must use $a = \frac{2}{5} = 2\left(\frac{1}{5}\right)$ g of chemical A and $b = \frac{8}{5} = 2\left(\frac{4}{5}\right)$ g of B. In general, for X grams of C we must use

$$\frac{1}{5}X \text{ grams of } A \qquad \text{and} \qquad \frac{4}{5}X \text{ grams of } B.$$

The amounts of A and B remaining at time t are then

$$50 - \frac{1}{5}X \quad \text{and} \quad 32 - \frac{4}{5}X,$$

respectively.

Now we know that the rate at which compound C is formed satisfies

$$\frac{dX}{dt} \propto \left(50 - \frac{1}{5}X\right)\left(32 - \frac{4}{5}X\right).$$

To simplify the subsequent algebra, we factor $\frac{1}{5}$ from the first term and $\frac{4}{5}$ from the second and then introduce the constant of proportionality:

$$\frac{dX}{dt} = k(250 - X)(40 - X).$$

By separation of variables and partial fractions we can write

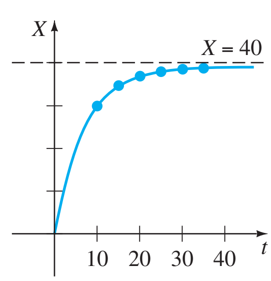
$$-\frac{\frac{1}{210}}{250 - X}\,dX + \frac{\frac{1}{210}}{40 - X}\,dX = k\,dt.$$

Integrating gives

$$\ln\frac{250 - X}{40 - X} = 210kt + c_1 \qquad \text{or} \qquad \frac{250 - X}{40 - X} = c_2e^{210kt}. \tag{10}$$

When $t = 0$, $X = 0$, so it follows at this point that $c_2 = \frac{25}{4}$. Using $X = 30$ g at $t = 10$, we find $210k = \frac{1}{10}\ln\frac{88}{25} = 0.1258$. With this information we solve the last equation in (10) for X:

$$X(t) = 1000\frac{1 - e^{-0.1258t}}{25 - 4e^{-0.1258t}}. \tag{11}$$



(a)

t (min)	X (g)
10	30 (measured)
15	34.78
20	37.25
25	38.54
30	39.22
35	39.59

(b)

FIGURE 3.2.4 $X(t)$ starts at 0 and approaches 40 as t increases

The behavior of X as a function of time is displayed in Figure 3.2.4. It is clear from the accompanying table and (11) that $X \to 40$ as $t \to \infty$. This means that 40 grams of compound C is formed, leaving

$$50 - \frac{1}{5}(40) = 42 \text{ g of } A \qquad \text{and} \qquad 32 - \frac{4}{5}(40) = 0 \text{ g of } B. \qquad ■$$

REMARKS

The indefinite integral $\int du/(a^2 - u^2)$ can be evaluated in terms of logarithms, the inverse hyperbolic tangent, or the inverse hyperbolic cotangent. For example, of the two results

$$\int \frac{du}{a^2 - u^2} = \frac{1}{a}\tanh^{-1}\frac{u}{a} + c, \quad |u| < a \tag{12}$$

$$\int \frac{du}{a^2 - u^2} = \frac{1}{2a}\ln\left|\frac{a+u}{a-u}\right| + c, \quad |u| \neq a, \tag{13}$$

(12) may be convenient in Problems 15 and 24 in Exercises 3.2, whereas (13) may be preferable in Problem 25.

EXERCISES 3.2

Answers to selected odd-numbered problems begin on page ANS-3.

Logistic Equation

1. The number $N(t)$ of supermarkets throughout the country that are using a computerized checkout system is described by the initial-value problem

$$\frac{dN}{dt} = N(1 - 0.0005N), \quad N(0) = 1.$$

(a) Use the phase portrait concept of Section 2.1 to predict how many supermarkets are expected to adopt the new procedure over a long period of time. By hand, sketch a solution curve of the given initial-value problem.

(b) Solve the initial-value problem and then use a graphing utility to verify the solution curve in part (a). How many companies are expected to adopt the new technology when $t = 10$?

2. The number $N(t)$ of people in a community who are exposed to a particular advertisement is governed by the logistic equation. Initially, $N(0) = 500$, and it is observed that $N(1) = 1000$. Solve for $N(t)$ if it is predicted that the limiting number of people in the community who will see the advertisement is 50,000.

3. A model for the population $P(t)$ in a suburb of a large city is given by the initial-value problem

$$\frac{dP}{dt} = P(10^{-1} - 10^{-7}P), \quad P(0) = 5000,$$

where t is measured in months. What is the limiting value of the population? At what time will the population be equal to one-half of this limiting value?

4. (a) Census data for the United States between 1790 and 1950 are given in Table 3.1. Construct a logistic population model using the data from 1790, 1850, and 1910.

(b) Construct a table comparing actual census population with the population predicted by the model in part (a). Compute the error and the percentage error for each entry pair.

TABLE 3.1

Year	Population (in millions)
1790	3.929
1800	5.308
1810	7.240
1820	9.638
1830	12.866
1840	17.069
1850	23.192
1860	31.433
1870	38.558
1880	50.156
1890	62.948
1900	75.996
1910	91.972
1920	105.711
1930	122.775
1940	131.669
1950	150.697

Modifications of the Logistic Model

5. (a) If a constant number h of fish are harvested from a fishery per unit time, then a model for the population $P(t)$ of the fishery at time t is given by

$$\frac{dP}{dt} = P(a - bP) - h, \quad P(0) = P_0,$$

where a, b, h, and P_0 are positive constants. Suppose $a = 5$, $b = 1$, and $h = 4$. Since the DE is autonomous, use the phase portrait concept of Section 2.1 to sketch representative solution curves corresponding to the cases $P_0 > 4$, $1 < P_0 < 4$, and $0 < P_0 < 1$. Determine the long-term behavior of the population in each case.

(b) Solve the IVP in part (a). Verify the results of your phase portrait in part (a) by using a graphing utility to plot the graph of $P(t)$ with an initial condition taken from each of the three intervals given.

(c) Use the information in parts (a) and (b) to determine whether the fishery population becomes extinct in finite time. If so, find that time.

6. Investigate the harvesting model in Problem 5 both qualitatively and analytically in the case $a = 5$, $b = 1$, $h = \frac{25}{4}$. Determine whether the population becomes extinct in finite time. If so, find that time.

7. Repeat Problem 6 in the case $a = 5$, $b = 1$, $h = 7$.

8. (a) Suppose $a = b = 1$ in the Gompertz differential equation (7). Since the DE is autonomous, use the phase portrait concept of Section 2.1 to sketch representative solution curves corresponding to the cases $P_0 > e$ and $0 < P_0 < e$.

(b) Suppose $a = 1$, $b = -1$ in (7). Use a new phase portrait to sketch representative solution curves corresponding to the cases $P_0 > e^{-1}$ and $0 < P_0 < e^{-1}$.

(c) Find an explicit solution of (7) subject to $P(0) = P_0$.

Chemical Reactions

9. Two chemicals A and B are combined to form a chemical C. The rate, or velocity, of the reaction is proportional to the product of the instantaneous amounts of A and B not converted to chemical C. Initially, there are 40 grams of A and 50 grams of B, and for each gram of B, 2 grams of A is used. It is observed that 10 grams of C is formed in 5 minutes. How much is formed in 20 minutes? What is the limiting amount of C after a long time? How much of chemicals A and B remains after a long time?

10. Solve Problem 9 if 100 grams of chemical A is present initially. At what time is chemical C half-formed?

Additional Nonlinear Models

11. Leaking Cylindrical Tank A tank in the form of a right-circular cylinder standing on end is leaking water through a circular hole in its bottom. As we saw in (10) of Section 1.3, when friction and contraction of water at the hole are ignored, the height h of water in the tank is described by

$$\frac{dh}{dt} = -\frac{A_h}{A_w}\sqrt{2gh},$$

where A_w and A_h are the cross-sectional areas of the water and the hole, respectively.

(a) Solve the DE if the initial height of the water is H. By hand, sketch the graph of $h(t)$ and give its interval I of definition in terms of the symbols A_w, A_h, and H. Use $g = 32$ ft/s^2.

(b) Suppose the tank is 10 feet high and has radius 2 feet and the circular hole has radius $\frac{1}{2}$ inch. If the tank is initially full, how long will it take to empty?

12. Leaking Cylindrical Tank—Continued When friction and contraction of the water at the hole are taken into account, the model in Problem 11 becomes

$$\frac{dh}{dt} = -c\frac{A_h}{A_w}\sqrt{2gh},$$

where $0 < c < 1$. How long will it take the tank in Problem 11(b) to empty if $c = 0.6$? See Problem 13 in Exercises 1.3.

13. Leaking Conical Tank A tank in the form of a right-circular cone standing on end, vertex down, is leaking water through a circular hole in its bottom.

(a) Suppose the tank is 20 feet high and has radius 8 feet and the circular hole has radius 2 inches. In Problem 14 in Exercises 1.3 you were asked to show that the differential equation governing the height h of water leaking from a tank is

$$\frac{dh}{dt} = -\frac{5}{6h^{3/2}}.$$

In this model, friction and contraction of the water at the hole were taken into account with $c = 0.6$, and g was taken to be 32 ft/s^2. See Figure 1.3.12. If the tank is initially full, how long will it take the tank to empty?

(b) Suppose the tank has a vertex angle of 60° and the circular hole has radius 2 inches. Determine the differential equation governing the height h of water. Use $c = 0.6$ and $g = 32$ ft/s^2. If the height of the water is initially 9 feet, how long will it take the tank to empty?

14. Inverted Conical Tank Suppose that the conical tank in Problem 13(a) is inverted, as shown in Figure 3.2.5, and that water leaks out a circular hole of radius 2 inches in the center of its circular base. Is the time it takes to empty a full tank the same as for the tank with vertex down in Problem 13? Take the friction/contraction coefficient to be $c = 0.6$ and $g = 32$ ft/s^2.

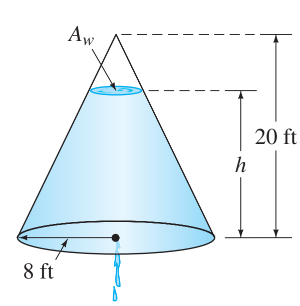


FIGURE 3.2.5 Inverted conical tank in Problem 14

15. Air Resistance A differential equation for the velocity v of a falling mass m subjected to air resistance proportional to the square of the instantaneous velocity is

$$m\frac{dv}{dt} = mg - kv^2,$$

where $k > 0$ is a constant of proportionality. The positive direction is downward.

(a) Solve the equation subject to the initial condition $v(0) = v_0$.

(b) Use the solution in part (a) to determine the limiting, or terminal, velocity of the mass. We saw how to determine the terminal velocity without solving the DE in Problem 41 in Exercises 2.1.

(c) If the distance s, measured from the point where the mass was released above ground, is related to velocity v by $ds/dt = v(t)$, find an explicit expression for $s(t)$ if $s(0) = 0$.

16. How High?—Nonlinear Air Resistance Consider the 16-pound cannonball shot vertically upward in Problems 36 and 37 in Exercises 3.1 with an initial velocity $v_0 = 300$ ft/s. Determine the maximum height attained by the cannonball if air resistance is assumed to be proportional to the square of the instantaneous velocity. Assume that the positive direction is upward and take $k = 0.0003$. [*Hint*: Slightly modify the DE in Problem 15.]

17. That Sinking Feeling **(a)** Determine a differential equation for the velocity $v(t)$ of a mass m sinking in water that imparts a resistance proportional to the square of the instantaneous velocity and also exerts an upward buoyant force whose magnitude is given by Archimedes' principle. See Problem 18 in Exercises 1.3. Assume that the positive direction is downward.

(b) Solve the differential equation in part (a).

(c) Determine the limiting, or terminal, velocity of the sinking mass.

18. Solar Collector The differential equation

$$\frac{dy}{dx} = \frac{-x + \sqrt{x^2 + y^2}}{y}$$

describes the shape of a plane curve C that will reflect all incoming light beams to the same point and could be a model for the mirror of a reflecting telescope, a satellite antenna, or a solar collector. See Problem 27 in Exercises 1.3. There are several ways of solving this DE.

(a) Verify that the differential equation is homogeneous (see Section 2.5). Show that the substitution $y = ux$ yields

$$\frac{u\,du}{\sqrt{1 + u^2}\left(1 - \sqrt{1 + u^2}\right)} = \frac{dx}{x}.$$

Use a CAS (or another judicious substitution) to integrate the left-hand side of the equation. Show that the curve C must be a parabola with focus at the origin and is symmetric with respect to the x-axis.

(b) Show that the first differential equation can also be solved by means of the substitution $u = x^2 + y^2$.

19. Tsunami **(a)** A simple model for the shape of a tsunami, or tidal wave, is given by

$$\frac{dW}{dx} = W\sqrt{4 - 2W},$$

where $W(x) > 0$ is the height of the wave expressed as a function of its position relative to a point offshore. By inspection, find all constant solutions of the DE.

(b) Solve the differential equation in part (a). A CAS may be useful for integration.

(c) Use a graphing utility to obtain the graphs of all solutions that satisfy the initial condition $W(0) = 2$.

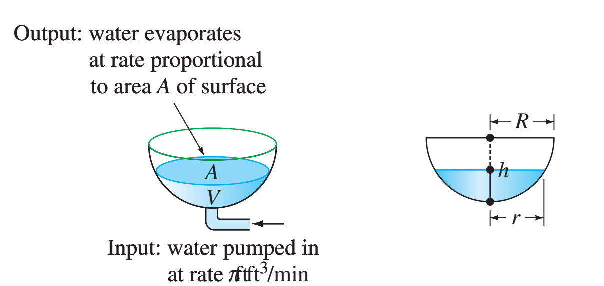
20. Evaporation An outdoor decorative pond in the shape of a hemispherical tank is to be filled with water pumped into the tank through an inlet in its bottom. Suppose that the radius of the tank is $R = 10$ ft, that water is pumped in at a rate of π ft^3/min, and that the tank is initially empty. See Figure 3.2.6. As the tank fills, it loses water through evaporation. Assume that the rate of evaporation is proportional to the area A of the surface of the water and that the constant of proportionality is $k = 0.01$.

(a) The rate of change dV/dt of the volume of the water at time t is a net rate. Use this net rate to determine a differential equation for the height h of the water at time t. The volume of the water shown in the figure is $V = \pi Rh^2 - \frac{1}{3}\pi h^3$, where $R = 10$. Express the area of the surface of the water $A = \pi r^2$ in terms of h.

(b) Solve the differential equation in part (a). Graph the solution.

(c) If there were no evaporation, how long would it take the tank to fill?

(d) With evaporation, what is the depth of the water at the time found in part (c)? Will the tank ever be filled? Prove your assertion.



(a) hemispherical tank **(b)** cross-section of tank

FIGURE 3.2.6 Decorative pond in Problem 20

Project Problems

21. Regression Line Read the documentation for your CAS on *scatter plots* (or *scatter diagrams*) and *least-squares linear fit.* The straight line that best fits a set of data points is called a **regression line** or a **least squares line.** Your task is to construct a logistic model for the population of the United States, defining $f(P)$ in (2) as an equation of a regression line based on the population data in the table in Problem 4. One way of doing this is to approximate the left-hand side $\frac{1}{P}\frac{dP}{dt}$ of the first equation in (2), using the forward difference quotient in place of dP/dt:

$$Q(t) = \frac{1}{P(t)}\frac{P(t + h) - P(t)}{h}.$$

(a) Make a table of the values t, $P(t)$, and $Q(t)$ using $t = 0, 10, 20, \ldots, 160$ and $h = 10$. For example, the first line of the table should contain $t = 0$, $P(0)$, and $Q(0)$. With $P(0) = 3.929$ and $P(10) = 5.308$,

$$Q(0) = \frac{1}{P(0)}\frac{P(10) - P(0)}{10} = 0.035.$$

Note that $Q(160)$ depends on the 1960 census population $P(170)$. Look up this value.

(b) Use a CAS to obtain a scatter plot of the data $(P(t), Q(t))$ computed in part (a). Also use a CAS to find an equation of the regression line and to superimpose its graph on the scatter plot.

(c) Construct a logistic model $dP/dt = Pf(P)$, where $f(P)$ is the equation of the regression line found in part (b).

(d) Solve the model in part (c) using the initial condition $P(0) = 3.929$.

(e) Use a CAS to obtain another scatter plot, this time of the ordered pairs $(t, P(t))$ from your table in part (a). Use your CAS to superimpose the graph of the solution in part (d) on the scatter plot.

(f) Look up the U.S. census data for 1970, 1980, and 1990. What population does the logistic model in part (c) predict for these years? What does the model predict for the U.S. population $P(t)$ as $t \to \infty$?

22. Immigration Model **(a)** In Examples 3 and 4 of Section 2.1 we saw that any solution $P(t)$ of (4) possesses the asymptotic behavior $P(t) \to a/b$ as $t \to \infty$ for $P_0 > a/b$ and for $0 < P_0 < a/b$; as a consequence the equilibrium solution $P = a/b$ is called an attractor. Use a root-finding application of a CAS (or a graphic calculator) to approximate the equilibrium solution of the immigration model

$$\frac{dP}{dt} = P(1 - P) + 0.3e^{-P}.$$

(b) Use a graphing utility to graph the function $F(P) = P(1 - P) + 0.3e^{-P}$. Explain how this graph can be used to determine whether the number found in part (a) is an attractor.

(c) Use a numerical solver to compare the solution curves for the IVPs

$$\frac{dP}{dt} = P(1 - P), \quad P(0) = P_0$$

for $P_0 = 0.2$ and $P_0 = 1.2$ with the solution curves for the IVPs

$$\frac{dP}{dt} = P(1 - P) + 0.3e^{-P}, \quad P(0) = P_0$$

for $P_0 = 0.2$ and $P_0 = 1.2$. Superimpose all curves on the same coordinate axes but, if possible, use a different color for the curves of the second initial-value problem. Over a long period of time, what percentage increase does the immigration model predict in the population compared to the logistic model?

23. What Goes Up . . . In Problem 16 let t_a be the time it takes the cannonball to attain its maximum height and let t_d be the time it takes the cannonball to fall from the maximum height to the ground. Compare the value of t_a with the value of t_d and compare the magnitude of the impact velocity v_i with the initial velocity v_0. See Problem 48 in Exercises 3.1. A root-finding application of a CAS might be useful here. [*Hint*: Use the model in Problem 15 when the cannonball is falling.]

24. Skydiving A skydiver is equipped with a stopwatch and an altimeter. As shown in Figure 3.2.7, he opens his parachute 25 seconds after exiting a plane flying at an altitude of 20,000 feet and observes that his altitude is 14,800 feet. Assume that air resistance is proportional to the square of the instantaneous velocity, his initial velocity on leaving the plane is zero, and $g = 32$ ft/s^2.

(a) Find the distance $s(t)$, measured from the plane, the skydiver has traveled during freefall in time t. [*Hint*: The constant of proportionality k in the model given in Problem 15 is not specified. Use the expression for terminal velocity v_t obtained in part (b) of Problem 15 to eliminate k from the IVP. Then eventually solve for v_t.]

(b) How far does the skydiver fall and what is his velocity at $t = 15$ s?

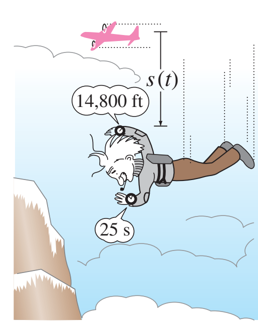


FIGURE 3.2.7 Skydiver in Problem 24

25. Hitting Bottom A helicopter hovers 500 feet above a large open tank full of liquid (not water). A dense compact object weighing 160 pounds is dropped (released from rest) from the helicopter into the liquid. Assume that air resistance is proportional to instantaneous velocity v while the object is in the air and that viscous damping is proportional to v^2 after the object has entered the liquid. For air take $k = \frac{1}{4}$, and for the liquid take $k = 0.1$. Assume that the positive direction is downward. If the tank is 75 feet high, determine the time and the impact velocity when the object hits the bottom of the tank. [*Hint*: Think in terms of two distinct IVPs. If you use (13), be careful in removing the absolute value sign. You might compare the velocity when the object hits the liquid—the initial velocity for the second problem—with the terminal velocity v_t of the object falling through the liquid.]

26. Old Man River . . . In Figure 3.2.8(a) suppose that the y-axis and the dashed vertical line $x = 1$ represent, respectively, the straight west and east beaches of a river that is 1 mile wide. The river flows northward with a velocity $\mathbf{v}_r$, where $|\mathbf{v}_r| = v_r$ mi/h is a constant. A man enters the current at the point (1, 0) on the east shore and swims in a direction and rate relative to the river given by the vector $\mathbf{v}_s$, where the speed $|\mathbf{v}_s| = v_s$ mi/h is a constant. The man wants to reach the west beach exactly at (0, 0) and so swims in such a manner that keeps his velocity vector $\mathbf{v}_s$ always directed toward the point (0, 0). Use Figure 3.2.8(b) as an aid in showing that a mathematical model for the path of the swimmer in the river is

$$\frac{dy}{dx} = \frac{v_s y - v_r\sqrt{x^2 + y^2}}{v_s x}.$$

[*Hint*: The velocity $\mathbf{v}$ of the swimmer along the path or curve shown in Figure 3.2.8 is the resultant $\mathbf{v} = \mathbf{v}_s + \mathbf{v}_r$. Resolve $\mathbf{v}_s$ and $\mathbf{v}_r$ into components in the x- and y-directions. If $x = x(t)$, $y = y(t)$ are parametric equations of the swimmer's path, then $\mathbf{v} = (dx/dt, dy/dt)$.]

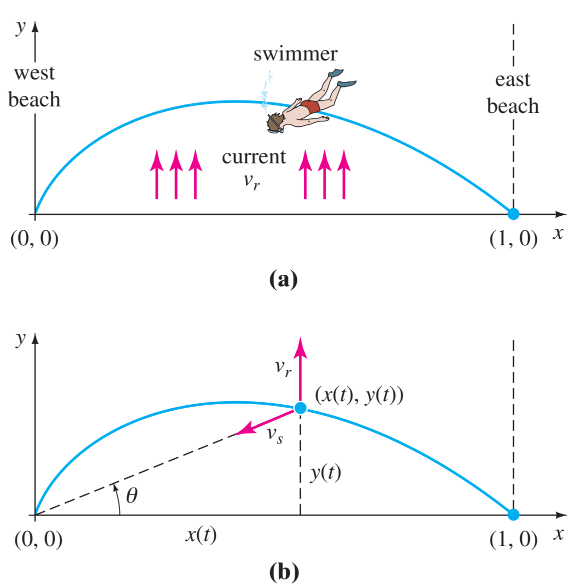


FIGURE 3.2.8 Path of swimmer in Problem 26

27. (a) Solve the DE in Problem 26 subject to $y(1) = 0$. For convenience let $k = v_r/v_s$.

(b) Determine the values of v_s for which the swimmer will reach the point (0, 0) by examining $\lim_{x \to 0^+} y(x)$ in the cases $k = 1$, $k > 1$, and $0 < k < 1$.

28. Old Man River Keeps Moving . . . Suppose the man in Problem 26 again enters the current at (1, 0) but this time decides to swim so that his velocity vector $\mathbf{v}_s$ is always directed toward the west beach. Assume that the speed $|\mathbf{v}_s| = v_s$ mi/h is a constant. Show that a mathematical model for the path of the swimmer in the river is now

$$\frac{dy}{dx} = -\frac{v_r}{v_s}.$$

29. The current speed v_r of a straight river such as that in Problem 26 is usually not a constant. Rather, an approximation to the current speed (measured in miles per hour) could be a function such as $v_r(x) = 30x(1 - x)$, $0 \le x \le 1$, whose values are small at the shores (in this case, $v_r(0) = 0$ and $v_r(1) = 0$) and largest in the middle of the river. Solve the DE in Problem 28 subject to $y(1) = 0$, where $v_s = 2$ mi/h and $v_r(x)$ is as given. When the swimmer makes it across the river, how far will he have to walk along the beach to reach the point (0, 0)?

30. Raindrops Keep Falling . . . When a bottle of liquid refreshment was opened recently, the following factoid was found inside the bottle cap:

The average velocity of a falling raindrop is 7 miles/hour.

A quick search of the Internet found that meteorologist Jeff Haby offers the additional information that an "average" spherical raindrop has a radius of 0.04 in. and an approximate volume of 0.000000155 ft^3. Use this data and, if need be, dig up other data and make other reasonable assumptions to determine whether *"average velocity of . . . 7 mph"* is consistent with the models in Problems 35 and 36 in Exercises 3.1 and Problem 15 in this exercise set. Also see Problem 34 in Exercises 1.3.

31. Time Drips By The **clepsydra,** or water clock, was a device that the ancient Egyptians, Greeks, Romans, and Chinese used to measure the passage of time by observing the change in the height of water that was permitted to flow out of a small hole in the bottom of a container or tank.

(a) Suppose a tank is made of glass and has the shape of a right-circular cylinder of radius 1 ft. Assume that $h(0) = 2$ ft corresponds to water filled to the top of the tank, a hole in the bottom is circular with radius $\frac{1}{32}$ in., $g = 32$ ft/s^2, and $c = 0.6$. Use the differential equation in Problem 12 to find the height $h(t)$ of the water.

(b) For the tank in part (a), how far up from its bottom should a mark be made on its side, as shown in Figure 3.2.9, that corresponds to the passage of one hour? Next determine where to place the marks corresponding to the passage of 2 hr, 3 hr, . . . , 12 hr. Explain why these marks are not evenly spaced.

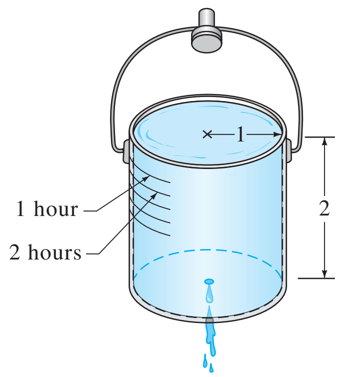


FIGURE 3.2.9 Clepsydra in Problem 31

32. **(a)** Suppose that a glass tank has the shape of a cone with circular cross section as shown in Figure 3.2.10. As in part (a) of Problem 31, assume that $h(0) = 2$ ft corresponds to water filled to the top of the tank, a hole in the bottom is circular with radius $\frac{1}{32}$ in., $g = 32$ ft/s^2, and $c = 0.6$. Use the differential equation in Problem 12 to find the height $h(t)$ of the water.

(b) Can this water clock measure 12 time intervals of length equal to 1 hour? Explain using sound mathematics.

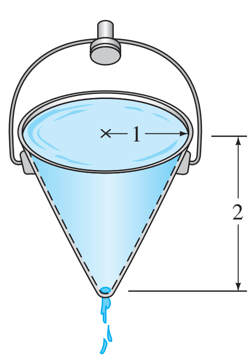


FIGURE 3.2.10 Clepsydra in Problem 32

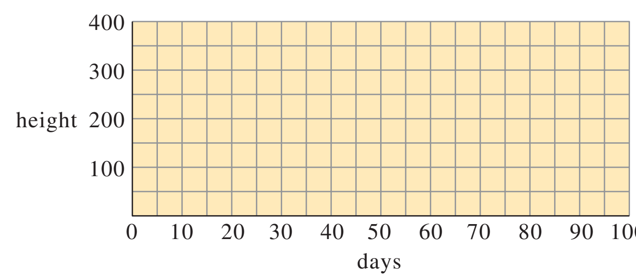
33. Suppose that $r = f(h)$ defines the shape of a water clock for which the time marks are equally spaced. Use the differential equation in Problem 12 to find $f(h)$ and sketch a typical graph of h as a function of r. Assume that the cross-sectional area A_h of the hole is constant. [*Hint*: In this situation $dh/dt = -a$, where $a > 0$ is a constant.]

Contributed Problem

Michael Prophet, Ph.D
Doug Shaw, Ph.D
Associate Professors
Mathematics Department
University of Northern Iowa

34. A Logistic Model of Sunflower Growth This problem involves planting a sunflower seed and plotting the height of the sunflower versus time. It should take 3–4 months to gather the data, so start early! You can substitute a different plant if you like, but you may then have to adjust the time scale and the height scale appropriately.

(a) You are going to be creating a plot of the sunflower height (in cm) versus the time (in days). Before beginning, guess what this curve is going to look like, and fill in your guess on the grid.



(b) Now plant your sunflower. Take a height measurement the first day that your flower sprouts, and call that day 0. Then take a measurement at least once a week until it is time to start writing up your data.

(c) Do your data points more closely resemble exponential growth or logistic growth? Why?

(d) If your data more closely resemble exponential growth, the equation for height versus time will be $dH/dt = kH$. If your data more closely resemble logistic growth, the equation for height versus time will be $dH/dt = kH(C - H)$. What is the physical meaning of C? Use your data to estimate C.

(e) We now experimentally determine k. At each of your t values, estimate dH/dt by using difference quotients. Then use the fact that $k = \dfrac{dH/dt}{H(C - H)}$ to get a best estimate of k.

(f) Solve your differential equation. Now graph your solution along with the data points. Did you come up with a good model? Do you think that k will change if you plant a different sunflower next year?

Contributed Problem

Ben Fitzpatrick, Ph.D
Clarence Wallen Chair
of Mathematics
Mathematics Department
Loyola Marymount University

35. Torricelli's Law If we punch a hole in a bucket full of water, the fluid drains at a rate governed by Torricelli's law, which states that the rate of change of volume is proportional to the square root of the height of the fluid.

The rate equation given in Figure 3.2.11 arises from Bernoulli's principle in fluid dynamics, which states that the quantity $P + \frac{1}{2}\rho v^2 + \rho gh$ is constant. Here P is pressure, ρ is fluid density, v is velocity, and g is the acceleration due to gravity. Comparing the top of the fluid, at the height h, to the fluid at the hole, we have

$$P_{\text{top}} + \tfrac{1}{2}\rho v_{\text{top}}^2 + \rho gh = P_{\text{hole}} + \tfrac{1}{2}\rho v_{\text{hole}}^2 + \rho g \cdot 0.$$

If the pressure at the top and the pressure at the bottom are both atmospheric pressure and if the drainage hole radius is much less than the radius of the bucket, then $P_{\text{top}} = P_{\text{hole}}$ and $v_{\text{top}} = 0$, so $\rho gh = \frac{1}{2}\rho v_{\text{hole}}^2$ leads to Torricelli's law: $v = \sqrt{2gh}$. Since $\dfrac{dV}{dt} = -A_{\text{hole}}v$, we have the differential equation

$$\frac{dV}{dt} = -A_{\text{hole}}\sqrt{2gh}.$$

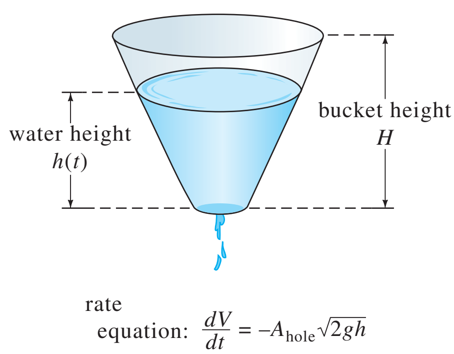


FIGURE 3.2.11 Bucket Drainage

In this problem, we seek a comparison of Torricelli's differential equation with actual data.

(a) If the water is at a height h, we can find the volume of water in the bucket by the formula

$$V(h) = \frac{\pi}{3m}\left[(mh + R_B)^3 - R_B^3\right]$$

in which $m = (R_T - R_B)/H$. Here R_T and R_B denote the top and bottom radii of the bucket, respectively, and H denotes the height of the bucket. Taking this formula as given, differentiate to find a relationship between the rates dV/dt and dh/dt.

(b) Use the relationship derived in part (a) to find a differential equation for $h(t)$ (that is, you should have an independent variable t, a dependent variable h, and constants in the equation).

(c) Solve this differential equation using separation of variables. It is relatively straightforward to determine time as a function of height, but solving for height as a function of time may be difficult.

(d) Obtain a flowerpot, fill it with water, and watch it drain. At a fixed set of heights, record the time at which the water reaches the height. Compare the results to the differential equation's solution.

(e) It has been observed that a more accurate differential equation is

$$\frac{dV}{dt} = -(0.84)A_{\text{hole}}\sqrt{gh}.$$

Solve this differential equation and compare to the results of part (d).

3.3 MODELING WITH SYSTEMS OF FIRST-ORDER DEs

REVIEW MATERIAL

- Section 1.3

INTRODUCTION This section is similar to Section 1.3 in that we are just going to discuss certain mathematical models, but instead of a single differential equation the models will be systems of first-order differential equations. Although some of the models will be based on topics that we explored in the preceding two sections, we are not going to develop any general methods for solving these systems. There are reasons for this: First, we do not possess the necessary mathematical tools for solving systems at this point. Second, some of the systems that we discuss—notably the systems of *nonlinear* first-order DEs—simply cannot be solved analytically. We shall examine solution methods for systems of *linear* DEs in Chapters 4, 7, and 8.

LINEAR/NONLINEAR SYSTEMS We have seen that a single differential equation can serve as a mathematical model for a single population in an environment. But if there are, say, two interacting and perhaps competing species living in the same environment (for example, rabbits and foxes), then a model for their populations $x(t)$

and $y(t)$ might be a system of two first-order differential equations such as

$$\begin{aligned}\frac{dx}{dt} &= g_1(t, x, y)\\ \frac{dy}{dt} &= g_2(t, x, y).\end{aligned} \tag{1}$$

When g_1 and g_2 are linear in the variables x and y—that is, g_1 and g_2 have the forms

$$g_1(t, x, y) = c_1x + c_2y + f_1(t) \quad \text{and} \quad g_2(t, x, y) = c_3x + c_4y + f_2(t),$$

where the coefficients c_i could depend on t—then (1) is said to be a **linear system.** A system of differential equations that is not linear is said to be **nonlinear.**

RADIOACTIVE SERIES In the discussion of radioactive decay in Sections 1.3 and 3.1 we assumed that the rate of decay was proportional to the number $A(t)$ of nuclei of the substance present at time t. When a substance decays by radioactivity, it usually doesn't just transmute in one step into a stable substance; rather, the first substance decays into another radioactive substance, which in turn decays into a third substance, and so on. This process, called a **radioactive decay series,** continues until a stable element is reached. For example, the uranium decay series is U-238 → Th-234 → · · · → Pb-206, where Pb-206 is a stable isotope of lead. The half-lives of the various elements in a radioactive series can range from billions of years (4.5×10^9 years for U-238) to a fraction of a second. Suppose a radioactive series is described schematically by $X \xrightarrow{-\lambda_1} Y \xrightarrow{-\lambda_2} Z$, where $k_1 = -\lambda_1 < 0$ and $k_2 = -\lambda_2 < 0$ are the decay constants for substances X and Y, respectively, and Z is a stable element. Suppose, too, that $x(t)$, $y(t)$, and $z(t)$ denote amounts of substances X, Y, and Z, respectively, remaining at time t. The decay of element X is described by

$$\frac{dx}{dt} = -\lambda_1 x,$$

whereas the rate at which the second element Y decays is the net rate

$$\frac{dy}{dt} = \lambda_1 x - \lambda_2 y,$$

since Y is *gaining* atoms from the decay of X and at the same time *losing* atoms because of its own decay. Since Z is a stable element, it is simply gaining atoms from the decay of element Y:

$$\frac{dz}{dt} = \lambda_2 y.$$

In other words, a model of the radioactive decay series for three elements is the linear system of three first-order differential equations

$$\begin{aligned}\frac{dx}{dt} &= -\lambda_1 x\\ \frac{dy}{dt} &= \lambda_1 x - \lambda_2 y\\ \frac{dz}{dt} &= \lambda_2 y.\end{aligned} \tag{2}$$

MIXTURES Consider the two tanks shown in Figure 3.3.1. Let us suppose for the sake of discussion that tank A contains 50 gallons of water in which 25 pounds of salt is dissolved. Suppose tank B contains 50 gallons of pure water. Liquid is pumped into and out of the tanks as indicated in the figure; the mixture exchanged between the two tanks and the liquid pumped out of tank B are assumed to be well stirred.

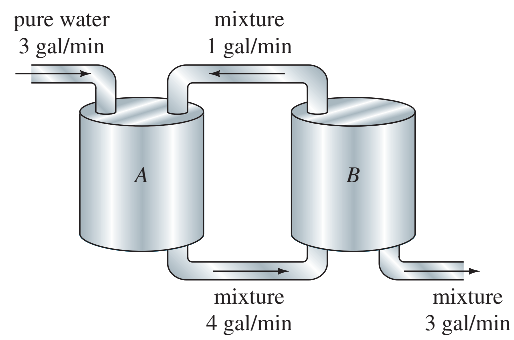


FIGURE 3.3.1 Connected mixing tanks

We wish to construct a mathematical model that describes the number of pounds $x_1(t)$ and $x_2(t)$ of salt in tanks A and B, respectively, at time t.

By an analysis similar to that on page 23 in Section 1.3 and Example 5 of Section 3.1 we see that the net rate of change of $x_1(t)$ for tank A is

$$\begin{aligned}\frac{dx_1}{dt} &= \overbrace{(3 \text{ gal/min}) \cdot (0 \text{ lb/gal}) + (1 \text{ gal/min}) \cdot \left(\frac{x_2}{50} \text{ lb/gal}\right)}^{\text{input rate of salt}} - \overbrace{(4 \text{ gal/min}) \cdot \left(\frac{x_1}{50} \text{ lb/gal}\right)}^{\text{output rate of salt}} \\ &= -\frac{2}{25}x_1 + \frac{1}{50}x_2.\end{aligned}$$

Similarly, for tank B the net rate of change of $x_2(t)$ is

$$\begin{aligned}\frac{dx_2}{dt} &= 4 \cdot \frac{x_1}{50} - 3 \cdot \frac{x_2}{50} - 1 \cdot \frac{x_2}{50} \\ &= \frac{2}{25}x_1 - \frac{2}{25}x_2.\end{aligned}$$

Thus we obtain the linear system

$$\begin{aligned}\frac{dx_1}{dt} &= -\frac{2}{25}x_1 + \frac{1}{50}x_2 \\ \frac{dx_2}{dt} &= \frac{2}{25}x_1 - \frac{2}{25}x_2.\end{aligned} \tag{3}$$

Observe that the foregoing system is accompanied by the initial conditions $x_1(0) = 25$, $x_2(0) = 0$.

A PREDATOR-PREY MODEL Suppose that two different species of animals interact within the same environment or ecosystem, and suppose further that the first species eats only vegetation and the second eats only the first species. In other words, one species is a predator and the other is a prey. For example, wolves hunt grass-eating caribou, sharks devour little fish, and the snowy owl pursues an arctic rodent called the lemming. For the sake of discussion, let us imagine that the predators are foxes and the prey are rabbits.

Let $x(t)$ and $y(t)$ denote the fox and rabbit populations, respectively, at time t. If there were no rabbits, then one might expect that the foxes, lacking an adequate food supply, would decline in number according to

$$\frac{dx}{dt} = -ax, \qquad a > 0. \tag{4}$$

When rabbits are present in the environment, however, it seems reasonable that the number of encounters or interactions between these two species per unit time is jointly proportional to their populations x and y—that is, proportional to the product xy. Thus when rabbits are present, there is a supply of food, so foxes are added to the system at a rate bxy, $b > 0$. Adding this last rate to (4) gives a model for the fox population:

$$\frac{dx}{dt} = -ax + bxy. \tag{5}$$

On the other hand, if there were no foxes, then the rabbits would, with an added assumption of unlimited food supply, grow at a rate that is proportional to the number of rabbits present at time t:

$$\frac{dy}{dt} = dy, \qquad d > 0. \tag{6}$$

But when foxes are present, a model for the rabbit population is (6) decreased by cxy, $c > 0$—that is, decreased by the rate at which the rabbits are eaten during their encounters with the foxes:

$$\frac{dy}{dt} = dy - cxy. \tag{7}$$

Equations (5) and (7) constitute a system of nonlinear differential equations

$$\begin{aligned} \frac{dx}{dt} &= -ax + bxy = x(-a + by) \\ \frac{dy}{dt} &= dy - cxy = y(d - cx), \end{aligned} \tag{8}$$

where a, b, c, and d are positive constants. This famous system of equations is known as the **Lotka-Volterra predator-prey model.**

Except for two constant solutions, $x(t) = 0$, $y(t) = 0$ and $x(t) = d/c$, $y(t) = a/b$, the nonlinear system (8) cannot be solved in terms of elementary functions. However, we can analyze such systems quantitatively and qualitatively. See Chapter 9, "Numerical Solutions of Ordinary Differential Equations," and Chapter 10, "Plane Autonomous Systems."*

EXAMPLE 1 Predator-Prey Model

Suppose

$$\frac{dx}{dt} = -0.16x + 0.08xy$$

$$\frac{dy}{dt} = 4.5y - 0.9xy$$

represents a predator-prey model. Because we are dealing with populations, we have $x(t) \geq 0$, $y(t) \geq 0$. Figure 3.3.2, obtained with the aid of a numerical solver, shows typical population curves of the predators and prey for this model superimposed on the same coordinate axes. The initial conditions used were $x(0) = 4$, $y(0) = 4$. The curve in red represents the population $x(t)$ of the predators (foxes), and the blue curve is the population $y(t)$ of the prey (rabbits). Observe that the model seems to predict that both populations $x(t)$ and $y(t)$ are periodic in time. This makes intuitive sense because as the number of prey decreases, the predator population eventually decreases because of a diminished food supply; but attendant to a decrease in the number of predators is an increase in the number of prey; this in turn gives rise to an increased number of predators, which ultimately brings about another decrease in the number of prey. ■

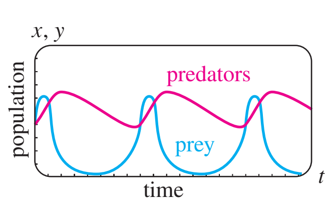


FIGURE 3.3.2 Populations of predators (red) and prey (blue) appear to be periodic

*Chapters 10–15 are in the expanded version of this text, *Differential Equations with Boundary-Value Problems.*

COMPETITION MODELS Now suppose two different species of animals occupy the same ecosystem, not as predator and prey but rather as competitors for the same resources (such as food and living space) in the system. In the absence of the other, let us assume that the rate at which each population grows is given by

$$\frac{dx}{dt} = ax \quad \text{and} \quad \frac{dy}{dt} = cy, \tag{9}$$

respectively.

Since the two species compete, another assumption might be that each of these rates is diminished simply by the influence, or existence, of the other population. Thus a model for the two populations is given by the linear system

$$\begin{aligned} \frac{dx}{dt} &= ax - by \\ \frac{dy}{dt} &= cy - dx, \end{aligned} \tag{10}$$

where a, b, c, and d are positive constants.

On the other hand, we might assume, as we did in (5), that each growth rate in (9) should be reduced by a rate proportional to the number of interactions between the two species:

$$\begin{aligned} \frac{dx}{dt} &= ax - bxy \\ \frac{dy}{dt} &= cy - dxy. \end{aligned} \tag{11}$$

Inspection shows that this nonlinear system is similar to the Lotka-Volterra predator-prey model. Finally, it might be more realistic to replace the rates in (9), which indicate that the population of each species in isolation grows exponentially, with rates indicating that each population grows logistically (that is, over a long time the population is bounded):

$$\frac{dx}{dt} = a_1x - b_1x^2 \quad \text{and} \quad \frac{dy}{dt} = a_2y - b_2y^2. \tag{12}$$

When these new rates are decreased by rates proportional to the number of interactions, we obtain another nonlinear model:

$$\begin{aligned} \frac{dx}{dt} &= a_1x - b_1x^2 - c_1xy = x(a_1 - b_1x - c_1y) \\ \frac{dy}{dt} &= a_2y - b_2y^2 - c_2xy = y(a_2 - b_2y - c_2x), \end{aligned} \tag{13}$$

where all coefficients are positive. The linear system (10) and the nonlinear systems (11) and (13) are, of course, called **competition models.**

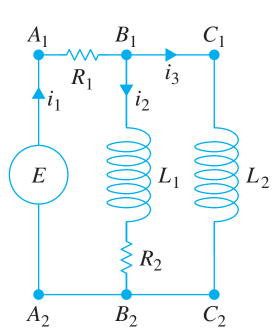


FIGURE 3.3.3 Network whose model is given in (17)

NETWORKS An electrical network having more than one loop also gives rise to simultaneous differential equations. As shown in Figure 3.3.3, the current $i_1(t)$ splits in the directions shown at point B_1, called a *branch point* of the network. By **Kirchhoff's first law** we can write

$$i_1(t) = i_2(t) + i_3(t). \tag{14}$$

We can also apply **Kirchhoff's second law** to each loop. For loop $A_1B_1B_2A_2A_1$, summing the voltage drops across each part of the loop gives

$$E(t) = i_1R_1 + L_1\frac{di_2}{dt} + i_2R_2. \tag{15}$$

Similarly, for loop $A_1B_1C_1C_2B_2A_2A_1$ we find

$$E(t) = i_1R_1 + L_2\frac{di_3}{dt}. \tag{16}$$

Using (14) to eliminate i_1 in (15) and (16) yields two linear first-order equations for the currents $i_2(t)$ and $i_3(t)$:

$$\begin{aligned} L_1\frac{di_2}{dt} + (R_1 + R_2)i_2 + R_1 i_3 &= E(t) \\ L_2\frac{di_3}{dt} + \qquad R_1 i_2 + R_1 i_3 &= E(t). \end{aligned} \tag{17}$$

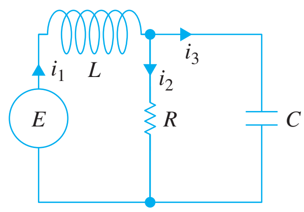


FIGURE 3.3.4 Network whose model is given in (18)

We leave it as an exercise (see Problem 14) to show that the system of differential equations describing the currents $i_1(t)$ and $i_2(t)$ in the network containing a resistor, an inductor, and a capacitor shown in Figure 3.3.4 is

$$\begin{aligned} L\frac{di_1}{dt} + Ri_2 \qquad &= E(t) \\ RC\frac{di_2}{dt} + \quad i_2 - i_1 &= 0. \end{aligned} \tag{18}$$

EXERCISES 3.3

Answers to selected odd-numbered problems begin on page ANS-4.

Radioactive Series

1. We have not discussed methods by which systems of first-order differential equations can be solved. Nevertheless, systems such as (2) can be solved with no knowledge other than how to solve a single linear first-order equation. Find a solution of (2) subject to the initial conditions $x(0) = x_0$, $y(0) = 0$, $z(0) = 0$.

2. In Problem 1 suppose that time is measured in days, that the decay constants are $k_1 = -0.138629$ and $k_2 = -0.004951$, and that $x_0 = 20$. Use a graphing utility to obtain the graphs of the solutions $x(t)$, $y(t)$, and $z(t)$ on the same set of coordinate axes. Use the graphs to approximate the half-lives of substances X and Y.

3. Use the graphs in Problem 2 to approximate the times when the amounts $x(t)$ and $y(t)$ are the same, the times when the amounts $x(t)$ and $z(t)$ are the same, and the times when the amounts $y(t)$ and $z(t)$ are the same. Why does the time that is determined when the amounts $y(t)$ and $z(t)$ are the same make intuitive sense?

4. Construct a mathematical model for a radioactive series of four elements W, X, Y, and Z, where Z is a stable element.

Mixtures

5. Consider two tanks A and B, with liquid being pumped in and out at the same rates, as described by the system of equations (3). What is the system of differential equations if, instead of pure water, a brine solution containing 2 pounds of salt per gallon is pumped into tank A?

6. Use the information given in Figure 3.3.5 to construct a mathematical model for the number of pounds of salt $x_1(t)$, $x_2(t)$, and $x_3(t)$ at time t in tanks A, B, and C, respectively.

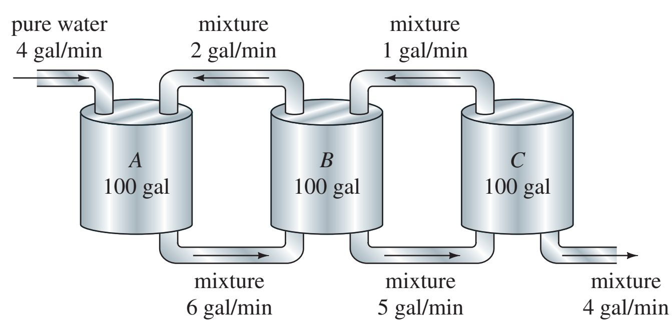


FIGURE 3.3.5 Mixing tanks in Problem 6

7. Two very large tanks A and B are each partially filled with 100 gallons of brine. Initially, 100 pounds of salt is dissolved in the solution in tank A and 50 pounds of salt is dissolved in the solution in tank B. The system is closed in that the well-stirred liquid is pumped only between the tanks, as shown in Figure 3.3.6.

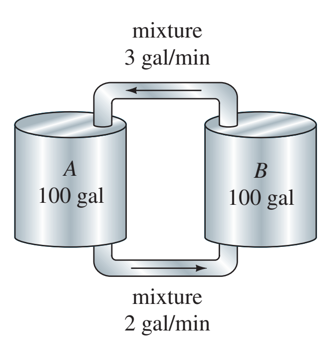


FIGURE 3.3.6 Mixing tanks in Problem 7

(a) Use the information given in the figure to construct a mathematical model for the number of pounds of salt $x_1(t)$ and $x_2(t)$ at time t in tanks A and B, respectively.

(b) Find a relationship between the variables $x_1(t)$ and $x_2(t)$ that holds at time t. Explain why this relationship makes intuitive sense. Use this relationship to help find the amount of salt in tank B at $t = 30$ min.

8. Three large tanks contain brine, as shown in Figure 3.3.7. Use the information in the figure to construct a mathematical model for the number of pounds of salt $x_1(t)$, $x_2(t)$, and $x_3(t)$ at time t in tanks A, B, and C, respectively. Without solving the system, predict limiting values of $x_1(t)$, $x_2(t)$, and $x_3(t)$ as $t \to \infty$.

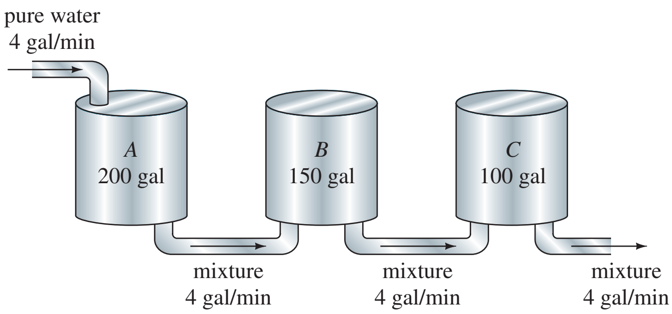


FIGURE 3.3.7 Mixing tanks in Problem 8

Predator-Prey Models

9. Consider the Lotka-Volterra predator-prey model defined by

$$\frac{dx}{dt} = -0.1x + 0.02xy$$

$$\frac{dy}{dt} = 0.2y - 0.025xy,$$

where the populations $x(t)$ (predators) and $y(t)$ (prey) are measured in thousands. Suppose $x(0) = 6$ and $y(0) = 6$. Use a numerical solver to graph $x(t)$ and $y(t)$. Use the graphs to approximate the time $t > 0$ when the two populations are first equal. Use the graphs to approximate the period of each population.

Competition Models

10. Consider the competition model defined by

$$\frac{dx}{dt} = x(2 - 0.4x - 0.3y)$$

$$\frac{dy}{dt} = y(1 - 0.1y - 0.3x),$$

where the populations $x(t)$ and $y(t)$ are measured in thousands and t in years. Use a numerical solver to analyze the populations over a long period of time for each of the following cases:

(a) $x(0) = 1.5, \quad y(0) = 3.5$
(b) $x(0) = 1, \quad y(0) = 1$
(c) $x(0) = 2, \quad y(0) = 7$
(d) $x(0) = 4.5, \quad y(0) = 0.5$

11. Consider the competition model defined by

$$\frac{dx}{dt} = x(1 - 0.1x - 0.05y)$$

$$\frac{dy}{dt} = y(1.7 - 0.1y - 0.15x),$$

where the populations $x(t)$ and $y(t)$ are measured in thousands and t in years. Use a numerical solver to analyze the populations over a long period of time for each of the following cases:

(a) $x(0) = 1, \quad y(0) = 1$
(b) $x(0) = 4, \quad y(0) = 10$
(c) $x(0) = 9, \quad y(0) = 4$
(d) $x(0) = 5.5, \quad y(0) = 3.5$

Networks

12. Show that a system of differential equations that describes the currents $i_2(t)$ and $i_3(t)$ in the electrical network shown in Figure 3.3.8 is

$$L\frac{di_2}{dt} + L\frac{di_3}{dt} + R_1 i_2 = E(t)$$

$$-R_1\frac{di_2}{dt} + R_2\frac{di_3}{dt} + \frac{1}{C}i_3 = 0.$$

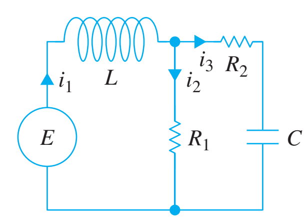


FIGURE 3.3.8 Network in Problem 12

13. Determine a system of first-order differential equations that describes the currents $i_2(t)$ and $i_3(t)$ in the electrical network shown in Figure 3.3.9.

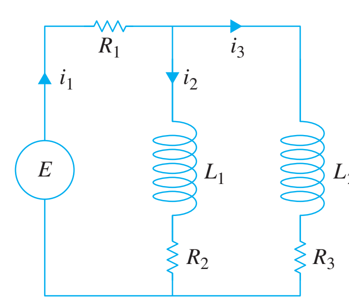


FIGURE 3.3.9 Network in Problem 13

14. Show that the linear system given in (18) describes the currents $i_1(t)$ and $i_2(t)$ in the network shown in Figure 3.3.4. [*Hint*: $dq/dt = i_3$.]

Additional Nonlinear Models

15. SIR Model A communicable disease is spread throughout a small community, with a fixed population of n people, by contact between infected individuals and people who are susceptible to the disease. Suppose that everyone is initially susceptible to the disease and that no one leaves the community while the epidemic is spreading. At time t, let $s(t)$, $i(t)$, and $r(t)$ denote, in turn, the number of people in the community (measured in hundreds) who are ***susceptible*** to the disease but not yet infected with it, the number of people who are ***infected*** with the disease, and the number of people who have ***recovered*** from the disease. Explain why the system of differential equations

$$\frac{ds}{dt} = -k_1 si$$
$$\frac{di}{dt} = -k_2 i + k_1 si$$
$$\frac{dr}{dt} = k_2 i,$$

where k_1 (called the *infection rate*) and k_2 (called the *removal rate*) are positive constants, is a reasonable mathematical model, commonly called a **SIR model,** for the spread of the epidemic throughout the community. Give plausible initial conditions associated with this system of equations.

16. (a) In Problem 15, explain why it is sufficient to analyze only

$$\frac{ds}{dt} = -k_1 si$$
$$\frac{di}{dt} = -k_2 i + k_1 si.$$

(b) Suppose $k_1 = 0.2$, $k_2 = 0.7$, and $n = 10$. Choose various values of $i(0) = i_0$, $0 < i_0 < 10$. Use a numerical solver to determine what the model predicts about the epidemic in the two cases $s_0 > k_2/k_1$ and $s_0 \leq k_2/k_1$. In the case of an epidemic, estimate the number of people who are eventually infected.

Project Problems

17. Concentration of a Nutrient Suppose compartments A and B shown in Figure 3.3.10 are filled with fluids and are separated by a permeable membrane. The figure is a compartmental representation of the exterior and interior of a cell. Suppose, too, that a nutrient necessary for cell growth passes through the membrane. A model for the concentrations $x(t)$ and $y(t)$ of the nutrient in compartments A and B, respectively, at time t is given by the linear system of differential equations

$$\frac{dx}{dt} = \frac{\kappa}{V_A}(y - x)$$
$$\frac{dy}{dt} = \frac{\kappa}{V_B}(x - y),$$

where V_A and V_B are the volumes of the compartments, and $\kappa > 0$ is a permeability factor. Let $x(0) = x_0$ and $y(0) = y_0$ denote the initial concentrations of the nutrient. Solely on the basis of the equations in the system and the assumption $x_0 > y_0 > 0$, sketch, on the same set of coordinate axes, possible solution curves of the system. Explain your reasoning. Discuss the behavior of the solutions over a long period of time.

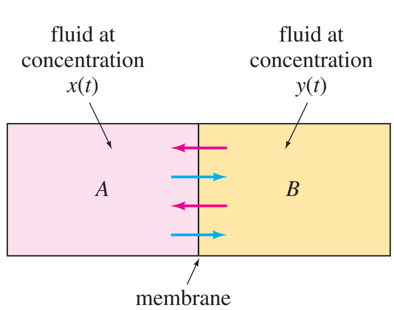


FIGURE 3.3.10 Nutrient flow through a membrane in Problem 17

18. The system in Problem 17, like the system in (2), can be solved with no advanced knowledge. Solve for $x(t)$ and $y(t)$ and compare their graphs with your sketches in Problem 17. Determine the limiting values of $x(t)$ and $y(t)$ as $t \to \infty$. Explain why the answer to the last question makes intuitive sense.

19. Solely on the basis of the physical description of the mixture problem on page 107 and in Figure 3.3.1, discuss the nature of the functions $x_1(t)$ and $x_2(t)$. What is the behavior of each function over a long period of time? Sketch possible graphs of $x_1(t)$ and $x_2(t)$. Check your conjectures by using a numerical solver to obtain numerical solution curves of (3) subject to the initial conditions $x_1(0) = 25$, $x_2(0) = 0$.

20. Newton's Law of Cooling/Warming As shown in Figure 3.3.11, a small metal bar is placed inside container A, and container A then is placed within a much larger container B. As the metal bar cools, the ambient temperature $T_A(t)$ of the medium within container A changes according to Newton's law of cooling. As container A cools, the temperature of the medium inside container B does not change significantly and can be considered to be a constant T_B. Construct a mathematical

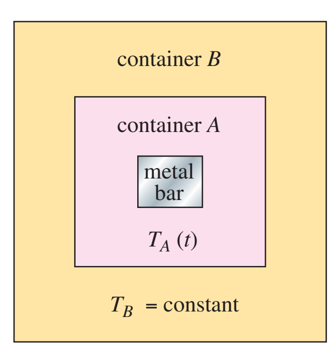


FIGURE 3.3.11 Container within a container in Problem 20

model for the temperatures $T(t)$ and $T_A(t)$, where $T(t)$ is the temperature of the metal bar inside container A. As in Problems 1 and 18, this model can be solved by using prior knowledge. Find a solution of the system subject to the initial conditions $T(0) = T_0$, $T_A(0) = T_1$.

Contributed Problem

Michael Prophet, Ph.D
Doug Shaw, Ph.D
Associate Professors
Mathematics Department
University of Northern Iowa

21. A Mixing Problem A pair of tanks are connected as shown in Figure 3.3.12. At $t = 0$, tank A contains 500 liters of liquid, 200 of which are ethanol, and tank B contains 100 liters of liquid, 7 of which are ethanol. Beginning at $t = 0$, 3 liters of 20% ethanol solution are added per minute. An additional 2 L/min are pumped from tank B back into tank A. The result is continuously mixed, and 5 L/min are pumped into tank B. The contents of tank B are also continuously mixed. In addition to the 2 liters that are returned to tank A, 3 L/min are discharged from the system. Let $P(t)$ and $Q(t)$ denote the number of liters of ethanol in tanks A and B at time t. We wish to find $P(t)$. Using the principle that

rate of change = input rate of ethanol − output rate of ethanol,

we obtain the system of first-order differential equations

$$\frac{dP}{dt} = 3(0.2) + 2\left(\frac{Q}{100}\right) - 5\left(\frac{P}{500}\right) = 0.6 + \frac{Q}{50} - \frac{P}{100} \qquad (19)$$

$$\frac{dQ}{dt} = 5\left(\frac{P}{500}\right) - 5\left(\frac{Q}{100}\right) = \frac{P}{100} - \frac{Q}{20}. \qquad (20)$$

(a) Qualitatively discuss the behavior of the system. What is happening in the short term? What happens in the long term?

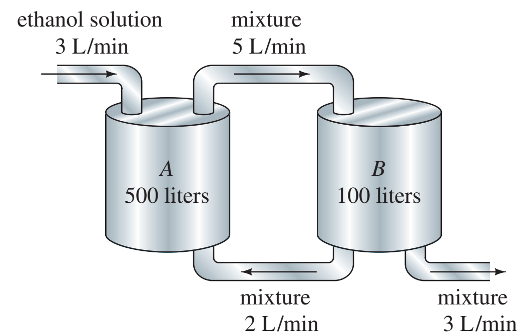


FIGURE 3.3.12 Mixing tanks in Problem 21

(b) We now attempt to solve this system. When (19) is differentiated with respect to t, we obtain

$$\frac{d^2P}{dt^2} = \frac{1}{50}\frac{dQ}{dt} - \frac{1}{100}\frac{dP}{dt}.$$

Substitute (20) into this equation and simplify.

(c) Show that when we solve (19) for Q and substitute it into our answer in part (b), we obtain

$$100\frac{d^2P}{dt^2} + 6\frac{dP}{dt} + \frac{3}{100}P = 3.$$

(d) We are given that $P(0) = 200$. Show that $P'(0) = -\frac{63}{50}$. Then solve the differential equation in part (c) subject to these initial conditions.

(e) Substitute the solution of part (d) back into (19) and solve for $Q(t)$.

(f) What happens to $P(t)$ and $Q(t)$ as $t \to \infty$?

CHAPTER 3 IN REVIEW

Answers to selected odd-numbered problems begin on page ANS-4.

Answer Problems 1 and 2 without referring back to the text. Fill in the blank or answer true or false.

1. If $P(t) = P_0e^{0.15t}$ gives the population in an environment at time t, then a differential equation satisfied by $P(t)$ is __________.

2. If the rate of decay of a radioactive substance is proportional to the amount $A(t)$ remaining at time t, then the half-life of the substance is necessarily $T = -(\ln 2)/k$. The rate of decay of the substance at time $t = T$ is one-half the rate of decay at $t = 0$. __________

3. In March 1976 the world population reached 4 billion. At that time, a popular news magazine predicted that with an average yearly growth rate of 1.8%, the world population would be 8 billion in 45 years. How does this value compare with the value predicted by the model that assumes that the rate of increase in population is proportional to the population present at time t?

4. Air containing 0.06% carbon dioxide is pumped into a room whose volume is 8000 ft^3. The air is pumped in at a rate of 2000 ft^3/min, and the circulated air is then pumped out at the same rate. If there is an initial concentration of 0.2% carbon dioxide in the room, determine the subsequent amount in the room at time t. What is the concentration of carbon dioxide at 10 minutes? What is the steady-state, or equilibrium, concentration of carbon dioxide?

5. Solve the differential equation

$$\frac{dy}{dx} = -\frac{y}{\sqrt{s^2 - y^2}}$$

of the tractrix. See Problem 26 in Exercises 1.3. Assume that the initial point on the y-axis in (0, 10) and that the length of the rope is $x = 10$ ft.

6. Suppose a cell is suspended in a solution containing a solute of constant concentration C_s. Suppose further that the cell has constant volume V and that the area of its permeable membrane is the constant A. By **Fick's law** the rate of change of its mass m is directly proportional to the area A and the difference $C_s - C(t)$, where $C(t)$ is the concentration of the solute inside the cell at time t. Find $C(t)$ if $m = V \cdot C(t)$ and $C(0) = C_0$. See Figure 3.R.1.

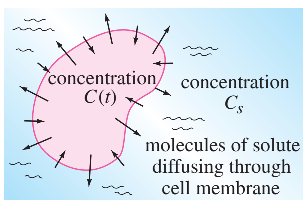


FIGURE 3.R.1 Cell in Problem 6

7. Suppose that as a body cools, the temperature of the surrounding medium increases because it completely absorbs the heat being lost by the body. Let $T(t)$ and $T_m(t)$ be the temperatures of the body and the medium at time t, respectively. If the initial temperature of the body is T_1 and the initial temperature of the medium is T_2, then it can be shown in this case that Newton's law of cooling is $dT/dt = k(T - T_m)$, $k < 0$, where $T_m = T_2 + B(T_1 - T)$, $B > 0$ is a constant.

(a) The foregoing DE is autonomous. Use the phase portrait concept of Section 2.1 to determine the limiting value of the temperature $T(t)$ as $t \to \infty$. What is the limiting value of $T_m(t)$ as $t \to \infty$?

(b) Verify your answers in part (a) by actually solving the differential equation.

(c) Discuss a physical interpretation of your answers in part (a).

8. According to **Stefan's law of radiation** the absolute temperature T of a body cooling in a medium at constant absolute temperature T_m is given by

$$\frac{dT}{dt} = k(T^4 - T_m^4),$$

where k is a constant. Stefan's law can be used over a greater temperature range than Newton's law of cooling.

(a) Solve the differential equation.

(b) Show that when $T - T_m$ is small in comparison to T_m then Newton's law of cooling approximates Stefan's law. [*Hint*: Think binomial series of the right-hand side of the DE.]

9. An LR series circuit has a variable inductor with the inductance defined by

$$L(t) = \begin{cases} 1 - \dfrac{1}{10}t, & 0 \le t < 10 \\ 0, & t \ge 10. \end{cases}$$

Find the current $i(t)$ if the resistance is 0.2 ohm, the impressed voltage is $E(t) = 4$, and $i(0) = 0$. Graph $i(t)$.

10. A classical problem in the calculus of variations is to find the shape of a curve $\mathscr{C}$ such that a bead, under the influence of gravity, will slide from point $A(0, 0)$ to point $B(x_1, y_1)$ in the least time. See Figure 3.R.2. It can be shown that a nonlinear differential for the shape $y(x)$ of the path is $y[1 + (y')^2] = k$, where k is a constant. First solve for dx in terms of y and dy, and then use the substitution $y = k \sin^2\theta$ to obtain a parametric form of the solution. The curve $\mathscr{C}$ turns out to be a cycloid.

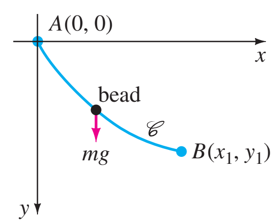


FIGURE 3.R.2 Sliding bead in Problem 10

11. A model for the populations of two interacting species of animals is

$$\frac{dx}{dt} = k_1 x(\alpha - x)$$
$$\frac{dy}{dt} = k_2 xy.$$

Solve for x and y in terms of t.

12. Initially, two large tanks A and B each hold 100 gallons of brine. The well-stirred liquid is pumped between the tanks as shown in Figure 3.R.3. Use the information given in the figure to construct a mathematical model for the number of pounds of salt $x_1(t)$ and $x_2(t)$ at time t in tanks A and B, respectively.

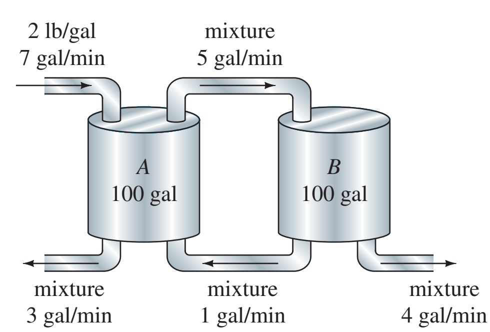


FIGURE 3.R.3 Mixing tanks in Problem 12

When all the curves in a family $G(x, y, c_1) = 0$ intersect orthogonally all the curves in another family $H(x, y, c_2) = 0$, the families are said to be **orthogonal trajectories** of each other. See Figure 3.R.4. If $dy/dx = f(x, y)$ is the differential equation of one family, then the differential equation for the orthogonal trajectories of this family is $dy/dx = -1/f(x, y)$. In Problems 13 and 14 find the differential equation of the given family. Find the orthogonal trajectories of this family. Use a graphing utility to graph both families on the same set of coordinate axes.

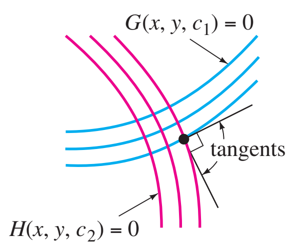


FIGURE 3.R.4 Orthogonal trajectories

13. $y = -x - 1 + c_1 e^x$ **14.** $y = \dfrac{1}{x + c_1}$

Contributed Problem

David Zeigler
Assistant Professor
Department of Mathematics and Statistics
CSU Sacramento

15. Aquifers and Darcy's Law According to the Sacramento, California, Department of Utilities, approximately 15% of the water source for Sacramento comes from **aquifers.** Unlike water sources such as rivers or lakes that lie above ground, an aquifer is an underground layer of a porous material that contains water. The water may reside in the void spaces between rocks or in the cracks of the rocks. Because of the material lying above, the water is subjected to pressure that drives the fluid motion.

Darcy's law is a generalized relationship to describe the flow of a fluid through a porous medium. It shows the flow rate of a fluid through a container as a function of the cross sectional area, elevation and fluid pressure. The configuration that we will consider in this problem is what is called a *one-dimensional flow problem.* Consider the flow column as shown in Figure 3.R.5. As indicated by the arrows, the fluid flow is from left to right through a container with a circular cross section. The container is filled with a porous material (for example, pebbles, sand, or cotton) that allows for the fluid to flow. At the entrance and the exit of the container are piezometers that measure the hydraulic head, that is, the water pressure per unit weight, by reporting the height of the water column. The difference in the water heights in the pizeometers is denoted Δh. For this configuration Darcy experimentally calculated that

$$Q = AK\frac{\Delta h}{L}$$

where length is measured in meters (m) and time in seconds (s):

Q = volumetric flow rate (m^3/s)
A = cross-sectional flow area, perpendicular to the flow direction (m^2)
K = hydraulic conductivity (m/s)
L = flow path length (m)
Δh = hydraulic head difference (m).

Since the hydraulic head at a specific point is the sum of the pressure head and the elevation, the flow rate can be rewritten as

$$Q = AK\frac{\Delta\left[\dfrac{p}{\rho g} + y\right]}{L},$$

where

p = water pressure (N/m^2)
ρ = water density (kg/m^3)
g = gravitational acceleration (m/s^2)
y = elevation (m).

A more general form of the equation results when the limit of Δh with respect to the flow direction (x as shown in Figure 3.R.5) is evaluated as the flow path length $L \to 0$. Performing this calculation yields

$$Q = -AK\frac{d}{dx}\left[\frac{p}{\rho g} + y\right],$$

where the sign change reflects the fact that the hydraulic head always decreases in the direction of flow. The volumetric flow per unit area is called the **Darcy flux q** and is defined by the differential equation

$$q = \frac{Q}{A} = -K\frac{d}{dx}\left[\frac{p}{\rho g} + y\right], \tag{1}$$

where q is measured in m/s.

(a) Assume that the fluid density ρ and the Darcy flux q are functions of x. Solve (1) for the pressure p. You may assume that K and g are constants.

(b) Suppose the Darcy flux is negatively valued, that is, $q < 0$. What does this say about the ratio p/ρ? Specifically, is the ratio between the pressure and the density increasing or decreasing with respect to x? Assume that the elevation y of the cylinder is fixed. What can be said about the ratio p/ρ if the Darcy flux is zero?

(c) Assume that the fluid density ρ is constant. Solve (1) for the pressure $p(x)$ when the Darcy flux is proportional to the pressure, that is, $q = \alpha p$, where α is a constant of proportionality. Sketch the family of solutions for the pressure.

(d) Now if we assume that the pressure p is constant but the density ρ is a function of x, then Darcy flux is a function of x. Solve (1) for the density $\rho(x)$.

Solve (1) for the density $\rho(x)$ when the Darcy flux is proportional to the density, $q = \beta\rho$, where β is a constant of proportionality.

(e) Assume that the Darcy flux is $q(x) = \sin e^{-x}$ and the density function is

$$\rho(x) = \frac{1}{1 + \ln(2 + x)}.$$

Use a CAS to plot the pressure $p(x)$ over the interval $0 \le x \le 2\pi$. Suppose that $K/g = -1$ and that the pressure at the left end point ($x = 0$) is normalized to 1. Assume that the elevation y is constant. Explain the physical implications of your result.

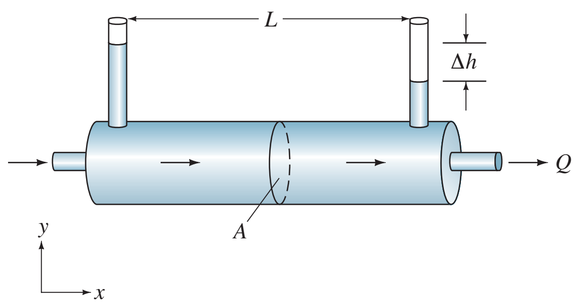


FIGURE 3.R.5 Flow in Problem 15

Contributed Problem

Michael Prophet, Ph.D
Doug Shaw, Ph.D
Associate Professors
Mathematics Department
University of Northern Iowa

16. Population Growth Models We can use direction fields to obtain a great deal of information about population growth models. In this problem you can create direction fields by hand or use a computer algebra system to create detailed ones. At time $t = 0$ a thin sheet of water begins pouring over the concrete spillway of a dam. At the same time, 1000 algae are attached to the spillway. We will be modeling $P(t)$, the number of algae (in thousands) present after t hours.

Exponential Growth Model: We assume that the rate of population change is proportional to the population present: $dP/dt = kP$. In this particular case take $k = \frac{1}{12}$.

(a) Create a direction field for this differential equation and sketch the solution curve.

(b) Solve this differential equation and graph the solution. Compare your graph to the sketch from part (a).

(c) Describe the equilibrium solutions of this autonomous differential equation.

(d) According to this model, what happens as $t \to \infty$?

(e) In our model, $P(0) = 1$. Describe how a change in $P(0)$ would affect the solution.

(f) Consider the solution corresponding to $P(0) = 0$. How would a small change in $P(0)$ affect that solution?

Logistic Growth Model: As you saw in part (d), the exponential growth model above becomes unrealistic for very large t. What limits the algae population? Assume that the water flow provides a steady source of nutrients and carries away all waste materials. In that case the major limiting factor is the area of the spillway. We might model this as follows: Each algae-algae interaction stresses the organisms involved. This causes additional mortality. The number of such possible interactions is proportional to the *square* of the number of organisms present. Thus a reasonable model would be

$$\frac{dP}{dt} = kP - mP^2,$$

where k and m are positive constants. In this particular case take $k = \frac{1}{12}$ and $m = \frac{1}{500}$.

(g) Create a direction field for this differential equation and sketch the solution curve.

(h) Solve this differential equation and graph the solution. Compare your graph to the sketch from part (g).

(i) Describe the equilibrium solutions of this autonomous differential equation.

(j) According to this model, what happens as $t \to \infty$?

(k) In our model, $P(0) = 1$. Describe how a change in $P(0)$ would affect the solution.

(l) Consider the solution corresponding to $P(0) = 0$. How would a small change in $P(0)$ affect that solution?

(m) Consider the solution corresponding to $P(0) = k/m$. How would a small change in $P(0)$ affect that solution?

A Nonautonomous Model: Suppose that the flow of water across the spillway is decreasing in time, so the prime algae habitat also shrinks in time. This would increase the effect of crowding. A reasonable model now would be

$$\frac{dP}{dt} = kP - m(1 + nt)P^2,$$

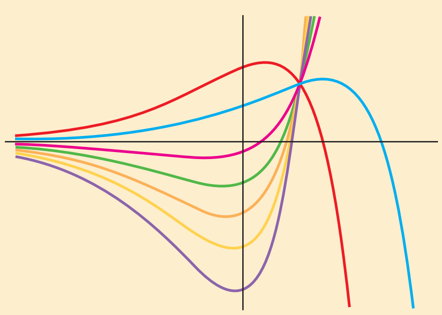
where n would be determined by the rate at which the spillway is drying. In our example, take k and m as above and $n = \frac{1}{10}$.

(n) Create a direction field for this differential equation and sketch the solution curve.

(o) Describe the constant solutions of this nonautonomous differential equation.

(p) According to this model, what happens as $t \to \infty$? What happens if you change the value of $P(0)$?

4 HIGHER-ORDER DIFFERENTIAL EQUATIONS



We turn now to the solution of ordinary differential equations of order two or higher. In the first seven sections of this chapter we examine the underlying theory and solution methods for certain kinds of *linear* equations. The elimination method for solving systems of linear equations is introduced in Section 4.8 because this method simply uncouples a system into individual linear equations in each dependent variable. The chapter concludes with a brief examinations of *nonlinear* higher-order equations.

4.1 PRELIMINARY THEORY—LINEAR EQUATIONS

REVIEW MATERIAL

- Reread the *Remarks* at the end of Section 1.1
- Section 2.3 (especially pages 54–58)

INTRODUCTION In Chapter 2 we saw that we could solve a few first-order differential equations by recognizing them as separable, linear, exact, homogeneous, or perhaps Bernoulli equations. Even though the solutions of these equations were in the form of a one-parameter family, this family, with one exception, did not represent the general solution of the differential equation. Only in the case of *linear* first-order differential equations were we able to obtain general solutions, by paying attention to certain continuity conditions imposed on the coefficients. Recall that a **general solution** is a family of solutions defined on some interval I that contains *all* solutions of the DE that are defined on I. Because our primary goal in this chapter is to find general solutions of linear higher-order DEs, we first need to examine some of the theory of linear equations.

4.1.1 INITIAL-VALUE AND BOUNDARY-VALUE PROBLEMS

INITIAL-VALUE PROBLEM In Section 1.2 we defined an initial-value problem for a general nth-order differential equation. For a linear differential equation an **nth-order initial-value problem** is

$$\begin{aligned} &\textit{Solve:} && a_n(x)\frac{d^ny}{dx^n} + a_{n-1}(x)\frac{d^{n-1}y}{dx^{n-1}} + \cdots + a_1(x)\frac{dy}{dx} + a_0(x)y = g(x) \\ &\textit{Subject to:} && y(x_0) = y_0, \quad y'(x_0) = y_1, \ldots, \quad y^{(n-1)}(x_0) = y_{n-1}. \end{aligned} \tag{1}$$

Recall that for a problem such as this one we seek a function defined on some interval I, containing x_0, that satisfies the differential equation and the n initial conditions specified at x_0: $y(x_0) = y_0$, $y'(x_0) = y_1, \ldots, y^{(n-1)}(x_0) = y_{n-1}$. We have already seen that in the case of a second-order initial-value problem a solution curve must pass through the point (x_0, y_0) and have slope y_1 at this point.

EXISTENCE AND UNIQUENESS In Section 1.2 we stated a theorem that gave conditions under which the existence and uniqueness of a solution of a first-order initial-value problem were guaranteed. The theorem that follows gives sufficient conditions for the existence of a unique solution of the problem in (1).

THEOREM 4.1.1 Existence of a Unique Solution

Let $a_n(x), a_{n-1}(x), \ldots, a_1(x), a_0(x)$ and $g(x)$ be continuous on an interval I and let $a_n(x) \neq 0$ for every x in this interval. If $x = x_0$ is any point in this interval, then a solution $y(x)$ of the initial-value problem (1) exists on the interval and is unique.

EXAMPLE 1 Unique Solution of an IVP

The initial-value problem

$$3y''' + 5y'' - y' + 7y = 0, \quad y(1) = 0, \quad y'(1) = 0, \quad y''(1) = 0$$

possesses the trivial solution $y = 0$. Because the third-order equation is linear with constant coefficients, it follows that all the conditions of Theorem 4.1.1 are fulfilled. Hence $y = 0$ is the *only* solution on any interval containing $x = 1$. ■

EXAMPLE 2 Unique Solution of an IVP

You should verify that the function $y = 3e^{2x} + e^{-2x} - 3x$ is a solution of the initial-value problem

$$y'' - 4y = 12x, \quad y(0) = 4, \quad y'(0) = 1.$$

Now the differential equation is linear, the coefficients as well as $g(x) = 12x$ are continuous, and $a_2(x) = 1 \neq 0$ on any interval I containing $x = 0$. We conclude from Theorem 4.1.1 that the given function is the unique solution on I. ■

The requirements in Theorem 4.1.1 that $a_i(x)$, $i = 0, 1, 2, \ldots, n$ be continuous and $a_n(x) \neq 0$ for every x in I are both important. Specifically, if $a_n(x) = 0$ for some x in the interval, then the solution of a linear initial-value problem may not be unique or even exist. For example, you should verify that the function $y = cx^2 + x + 3$ is a solution of the initial-value problem

$$x^2y'' - 2xy' + 2y = 6, \quad y(0) = 3, \quad y'(0) = 1$$

on the interval $(-\infty, \infty)$ for any choice of the parameter c. In other words, there is no unique solution of the problem. Although most of the conditions of Theorem 4.1.1 are satisfied, the obvious difficulties are that $a_2(x) = x^2$ is zero at $x = 0$ and that the initial conditions are also imposed at $x = 0$.

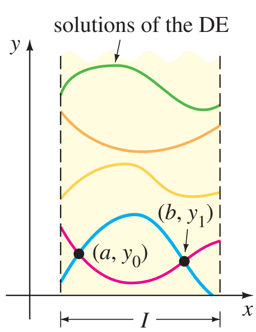


FIGURE 4.1.1 Solution curves of a BVP that pass through two points

BOUNDARY-VALUE PROBLEM Another type of problem consists of solving a linear differential equation of order two or greater in which the dependent variable y or its derivatives are specified at *different points.* A problem such as

$$\textit{Solve:} \qquad a_2(x)\frac{d^2y}{dx^2} + a_1(x)\frac{dy}{dx} + a_0(x)y = g(x)$$

$$\textit{Subject to:} \qquad y(a) = y_0, \quad y(b) = y_1$$

is called a **boundary-value problem (BVP).** The prescribed values $y(a) = y_0$ and $y(b) = y_1$ are called **boundary conditions.** A solution of the foregoing problem is a function satisfying the differential equation on some interval I, containing a and b, whose graph passes through the two points (a, y_0) and (b, y_1). See Figure 4.1.1.

For a second-order differential equation other pairs of boundary conditions could be

$$y'(a) = y_0, \qquad y(b) = y_1$$
$$y(a) = y_0, \qquad y'(b) = y_1$$
$$y'(a) = y_0, \qquad y'(b) = y_1,$$

where y_0 and y_1 denote arbitrary constants. These three pairs of conditions are just special cases of the general boundary conditions

$$\alpha_1 y(a) + \beta_1 y'(a) = \gamma_1$$
$$\alpha_2 y(b) + \beta_2 y'(b) = \gamma_2.$$

The next example shows that even when the conditions of Theorem 4.1.1 are fulfilled, a boundary-value problem may have several solutions (as suggested in Figure 4.1.1), a unique solution, or no solution at all.

EXAMPLE 3 A BVP Can Have Many, One, or No Solutions

In Example 4 of Section 1.1 we saw that the two-parameter family of solutions of the differential equation $x'' + 16x = 0$ is

$$x = c_1 \cos 4t + c_2 \sin 4t. \tag{2}$$

(a) Suppose we now wish to determine the solution of the equation that further satisfies the boundary conditions $x(0) = 0$, $x(\pi/2) = 0$. Observe that the first condition $0 = c_1 \cos 0 + c_2 \sin 0$ implies that $c_1 = 0$, so $x = c_2 \sin 4t$. But when $t = \pi/2$, $0 = c_2 \sin 2\pi$ is satisfied for any choice of c_2, since $\sin 2\pi = 0$. Hence the boundary-value problem

$$x'' + 16x = 0, \quad x(0) = 0, \quad x\left(\frac{\pi}{2}\right) = 0 \tag{3}$$

has infinitely many solutions. Figure 4.1.2 shows the graphs of some of the members of the one-parameter family $x = c_2 \sin 4t$ that pass through the two points $(0, 0)$ and $(\pi/2, 0)$.

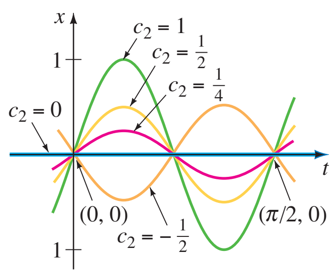


FIGURE 4.1.2 Some solution curves of (3)

(b) If the boundary-value problem in (3) is changed to

$$x'' + 16x = 0, \quad x(0) = 0, \quad x\left(\frac{\pi}{8}\right) = 0, \tag{4}$$

then $x(0) = 0$ still requires $c_1 = 0$ in the solution (2). But applying $x(\pi/8) = 0$ to $x = c_2 \sin 4t$ demands that $0 = c_2 \sin(\pi/2) = c_2 \cdot 1$. Hence $x = 0$ is a solution of this new boundary-value problem. Indeed, it can be proved that $x = 0$ is the *only* solution of (4).

(c) Finally, if we change the problem to

$$x'' + 16x = 0, \quad x(0) = 0, \quad x\left(\frac{\pi}{2}\right) = 1, \tag{5}$$

we find again from $x(0) = 0$ that $c_1 = 0$, but applying $x(\pi/2) = 1$ to $x = c_2 \sin 4t$ leads to the contradiction $1 = c_2 \sin 2\pi = c_2 \cdot 0 = 0$. Hence the boundary-value problem (5) has no solution. ■

4.1.2 HOMOGENEOUS EQUATIONS

A linear nth-order differential equation of the form

$$a_n(x)\frac{d^n y}{dx^n} + a_{n-1}(x)\frac{d^{n-1} y}{dx^{n-1}} + \cdots + a_1(x)\frac{dy}{dx} + a_0(x)y = 0 \tag{6}$$

is said to be **homogeneous,** whereas an equation

$$a_n(x)\frac{d^n y}{dx^n} + a_{n-1}(x)\frac{d^{n-1} y}{dx^{n-1}} + \cdots + a_1(x)\frac{dy}{dx} + a_0(x)y = g(x), \tag{7}$$

with $g(x)$ not identically zero, is said to be **nonhomogeneous.** For example, $2y'' + 3y' - 5y = 0$ is a homogeneous linear second-order differential equation, whereas $x^3y''' + 6y' + 10y = e^x$ is a nonhomogeneous linear third-order differential equation. The word *homogeneous* in this context does not refer to coefficients that are homogeneous functions, as in Section 2.5.

We shall see that to solve a nonhomogeneous linear equation (7), we must first be able to solve the **associated homogeneous equation** (6).

To avoid needless repetition throughout the remainder of this text, we shall, as a matter of course, make the following important assumptions when stating definitions and theorems about linear equations (1). On some common interval I,

Please remember these two assumptions.

- the coefficient functions $a_i(x)$, $i = 0, 1, 2, \ldots, n$ and $g(x)$ are continuous;
- $a_n(x) \neq 0$ for every x in the interval.

DIFFERENTIAL OPERATORS In calculus differentiation is often denoted by the capital letter D—that is, $dy/dx = Dy$. The symbol D is called a **differential operator** because it transforms a differentiable function into another function. For example, $D(\cos 4x) = -4 \sin 4x$ and $D(5x^3 - 6x^2) = 15x^2 - 12x$. Higher-order derivatives can be expressed in terms of D in a natural manner:

$$\frac{d}{dx}\left(\frac{dy}{dx}\right) = \frac{d^2y}{dx^2} = D(Dy) = D^2y \qquad \text{and, in general,} \qquad \frac{d^ny}{dx^n} = D^ny,$$

where y represents a sufficiently differentiable function. Polynomial expressions involving D, such as $D + 3$, $D^2 + 3D - 4$, and $5x^3D^3 - 6x^2D^2 + 4xD + 9$, are also differential operators. In general, we define an ***n*th-order differential operator** or **polynomial operator** to be

$$L = a_n(x)D^n + a_{n-1}(x)D^{n-1} + \cdots + a_1(x)D + a_0(x). \tag{8}$$

As a consequence of two basic properties of differentiation, $D(cf(x)) = cDf(x)$, c is a constant, and $D\{f(x) + g(x)\} = Df(x) + Dg(x)$, the differential operator L possesses a linearity property; that is, L operating on a linear combination of two differentiable functions is the same as the linear combination of L operating on the individual functions. In symbols this means that

$$L\{\alpha f(x) + \beta g(x)\} = \alpha L(f(x)) + \beta L(g(x)), \tag{9}$$

where α and β are constants. Because of (9) we say that the nth-order differential operator L is a **linear operator.**

DIFFERENTIAL EQUATIONS Any linear differential equation can be expressed in terms of the D notation. For example, the differential equation $y'' + 5y' + 6y = 5x - 3$ can be written as $D^2y + 5Dy + 6y = 5x - 3$ or $(D^2 + 5D + 6)y = 5x - 3$. Using (8), we can write the linear nth-order differential equations (6) and (7) compactly as

$$L(y) = 0 \qquad \text{and} \qquad L(y) = g(x),$$

respectively.

SUPERPOSITION PRINCIPLE In the next theorem we see that the sum, or **superposition,** of two or more solutions of a homogeneous linear differential equation is also a solution.

THEOREM 4.1.2 Superposition Principle—Homogeneous Equations

Let $y_1, y_2, \ldots, y_k$ be solutions of the homogeneous nth-order differential equation (6) on an interval I. Then the linear combination

$$y = c_1y_1(x) + c_2y_2(x) + \cdots + c_ky_k(x),$$

where the c_i, $i = 1, 2, \ldots, k$ are arbitrary constants, is also a solution on the interval.

PROOF We prove the case $k = 2$. Let L be the differential operator defined in (8), and let $y_1(x)$ and $y_2(x)$ be solutions of the homogeneous equation $L(y) = 0$. If we define $y = c_1y_1(x) + c_2y_2(x)$, then by linearity of L we have

$$L(y) = L\{c_1y_1(x) + c_2y_2(x)\} = c_1\, L(y_1) + c_2\, L(y_2) = c_1 \cdot 0 + c_2 \cdot 0 = 0. \quad \blacksquare$$

COROLLARIES TO THEOREM 4.1.2

(A) A constant multiple $y = c_1y_1(x)$ of a solution $y_1(x)$ of a homogeneous linear differential equation is also a solution.
(B) A homogeneous linear differential equation always possesses the trivial solution $y = 0$.

EXAMPLE 4 Superposition—Homogeneous DE

The functions $y_1 = x^2$ and $y_2 = x^2 \ln x$ are both solutions of the homogeneous linear equation $x^3y''' - 2xy' + 4y = 0$ on the interval $(0, \infty)$. By the superposition principle the linear combination

$$y = c_1x^2 + c_2x^2 \ln x$$

is also a solution of the equation on the interval. ■

The function $y = e^{7x}$ is a solution of $y'' - 9y' + 14y = 0$. Because the differential equation is linear and homogeneous, the constant multiple $y = ce^{7x}$ is also a solution. For various values of c we see that $y = 9e^{7x}$, $y = 0$, $y = -\sqrt{5}e^{7x}, \ldots$ are all solutions of the equation.

LINEAR DEPENDENCE AND LINEAR INDEPENDENCE The next two concepts are basic to the study of linear differential equations.

DEFINITION 4.1.1 Linear Dependence/Independence

A set of functions $f_1(x), f_2(x), \ldots, f_n(x)$ is said to be **linearly dependent** on an interval I if there exist constants $c_1, c_2, \ldots, c_n$, not all zero, such that

$$c_1f_1(x) + c_2f_2(x) + \cdots + c_nf_n(x) = 0$$

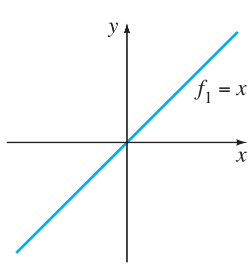
for every x in the interval. If the set of functions is not linearly dependent on the interval, it is said to be **linearly independent.**

In other words, a set of functions is linearly independent on an interval I if the only constants for which

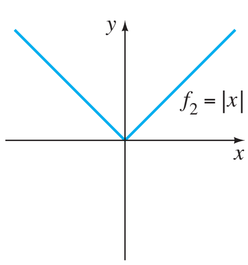
$$c_1f_1(x) + c_2f_2(x) + \cdots + c_nf_n(x) = 0$$

for every x in the interval are $c_1 = c_2 = \cdots = c_n = 0$.

It is easy to understand these definitions for a set consisting of two functions $f_1(x)$ and $f_2(x)$. If the set of functions is linearly dependent on an interval, then there exist constants c_1 and c_2 that are not both zero such that for every x in the interval, $c_1f_1(x) + c_2f_2(x) = 0$. Therefore if we assume that $c_1 \neq 0$, it follows that $f_1(x) = (-c_2/c_1)f_2(x)$; that is, *if a set of two functions is linearly dependent, then one function is simply a constant multiple of the other.* Conversely, if $f_1(x) = c_2f_2(x)$ for some constant c_2, then $(-1) \cdot f_1(x) + c_2f_2(x) = 0$ for every x in the interval. Hence the set of functions is linearly dependent because at least one of the constants (namely, $c_1 = -1$) is not zero. We conclude that *a set of two functions* $f_1(x)$ and $f_2(x)$ *is linearly independent when neither function is a constant multiple of the other* on the interval. For example, the set of functions $f_1(x) = \sin 2x$, $f_2(x) = \sin x \cos x$ is linearly dependent on $(-\infty, \infty)$ because $f_1(x)$ is a constant multiple of $f_2(x)$. Recall from the double-angle formula for the sine that $\sin 2x = 2 \sin x \cos x$. On the other hand, the set of functions $f_1(x) = x$, $f_2(x) = |x|$ is linearly independent on $(-\infty, \infty)$. Inspection of Figure 4.1.3 should convince you that neither function is a constant multiple of the other on the interval.



(a)



(b)

FIGURE 4.1.3 Set consisting of f_1 and f_2 is linearly independent on $(-\infty, \infty)$

It follows from the preceding discussion that the quotient $f_2(x)/f_1(x)$ is not a constant on an interval on which the set $f_1(x), f_2(x)$ is linearly independent. This little fact will be used in the next section.

EXAMPLE 5 Linearly Dependent Set of Functions

The set of functions $f_1(x) = \cos^2 x$, $f_2(x) = \sin^2 x$, $f_3(x) = \sec^2 x$, $f_4(x) = \tan^2 x$ is linearly dependent on the interval $(-\pi/2, \pi/2)$ because

$$c_1 \cos^2 x + c_2 \sin^2 x + c_3 \sec^2 x + c_4 \tan^2 x = 0$$

when $c_1 = c_2 = 1$, $c_3 = -1$, $c_4 = 1$. We used here $\cos^2 x + \sin^2 x = 1$ and $1 + \tan^2 x = \sec^2 x$. ■

A set of functions $f_1(x), f_2(x), \ldots, f_n(x)$ is linearly dependent on an interval if at least one function can be expressed as a linear combination of the remaining functions.

EXAMPLE 6 Linearly Dependent Set of Functions

The set of functions $f_1(x) = \sqrt{x} + 5$, $f_2(x) = \sqrt{x} + 5x$, $f_3(x) = x - 1$, $f_4(x) = x^2$ is linearly dependent on the interval $(0, \infty)$ because f_2 can be written as a linear combination of f_1, f_3, and f_4. Observe that

$$f_2(x) = 1 \cdot f_1(x) + 5 \cdot f_3(x) + 0 \cdot f_4(x)$$

for every x in the interval $(0, \infty)$. ■

SOLUTIONS OF DIFFERENTIAL EQUATIONS We are primarily interested in linearly independent functions or, more to the point, linearly independent solutions of a linear differential equation. Although we could always appeal directly to Definition 4.1.1, it turns out that the question of whether the set of n solutions $y_1, y_2, \ldots, y_n$ of a homogeneous linear nth-order differential equation (6) is linearly independent can be settled somewhat mechanically by using a determinant.

DEFINITION 4.1.2 Wronskian

Suppose each of the functions $f_1(x), f_2(x), \ldots, f_n(x)$ possesses at least $n - 1$ derivatives. The determinant

$$W(f_1, f_2, \ldots, f_n) = \begin{vmatrix} f_1 & f_2 & \cdots & f_n \\ f_1' & f_2' & \cdots & f_n' \\ \vdots & \vdots & & \vdots \\ f_1^{(n-1)} & f_2^{(n-1)} & \cdots & f_n^{(n-1)} \end{vmatrix},$$

where the primes denote derivatives, is called the **Wronskian** of the functions.

THEOREM 4.1.3 Criterion for Linearly Independent Solutions

Let $y_1, y_2, \ldots, y_n$ be n solutions of the homogeneous linear nth-order differential equation (6) on an interval I. Then the set of solutions is **linearly independent** on I if and only if $W(y_1, y_2, \ldots, y_n) \neq 0$ for every x in the interval.

It follows from Theorem 4.1.3 that when $y_1, y_2, \ldots, y_n$ are n solutions of (6) on an interval I, the Wronskian $W(y_1, y_2, \ldots, y_n)$ is either identically zero or never zero on the interval.

A set of n linearly independent solutions of a homogeneous linear nth-order differential equation is given a special name.

DEFINITION 4.1.3 Fundamental Set of Solutions

Any set $y_1, y_2, \ldots, y_n$ of n linearly independent solutions of the homogeneous linear nth-order differential equation (6) on an interval I is said to be a **fundamental set of solutions** on the interval.

The basic question of whether a fundamental set of solutions exists for a linear equation is answered in the next theorem.

THEOREM 4.1.4 Existence of a Fundamental Set

There exists a fundamental set of solutions for the homogeneous linear nth-order differential equation (6) on an interval I.

Analogous to the fact that any vector in three dimensions can be expressed as a linear combination of the *linearly independent* vectors **i, j, k,** any solution of an nth-order homogeneous linear differential equation on an interval I can be expressed as a linear combination of n linearly independent solutions on I. In other words, n linearly independent solutions $y_1, y_2, \ldots, y_n$ are the basic building blocks for the general solution of the equation.

THEOREM 4.1.5 General Solution—Homogeneous Equations

Let $y_1, y_2, \ldots, y_n$ be a fundamental set of solutions of the homogeneous linear nth-order differential equation (6) on an interval I. Then the **general solution** of the equation on the interval is

$$y = c_1y_1(x) + c_2y_2(x) + \cdots + c_ny_n(x),$$

where $c_i, i = 1, 2, \ldots, n$ are arbitrary constants.

Theorem 4.1.5 states that if $Y(x)$ is any solution of (6) on the interval, then constants $C_1, C_2, \ldots, C_n$ can always be found so that

$$Y(x) = C_1y_1(x) + C_2y_2(x) + \cdots + C_ny_n(x).$$

We will prove the case when $n = 2$.

PROOF Let Y be a solution and let y_1 and y_2 be linearly independent solutions of $a_2y'' + a_1y' + a_0y = 0$ on an interval I. Suppose that $x = t$ is a point in I for which $W(y_1(t), y_2(t)) \neq 0$. Suppose also that $Y(t) = k_1$ and $Y'(t) = k_2$. If we now examine the equations

$$C_1y_1(t) + C_2y_2(t) = k_1$$
$$C_1y_1'(t) + C_2y_2'(t) = k_2,$$

it follows that we can determine C_1 and C_2 uniquely, provided that the determinant of the coefficients satisfies

$$\begin{vmatrix} y_1(t) & y_2(t) \\ y_1'(t) & y_2'(t) \end{vmatrix} \neq 0.$$

But this determinant is simply the Wronskian evaluated at $x = t$, and by assumption, $W \neq 0$. If we define $G(x) = C_1y_1(x) + C_2y_2(x)$, we observe that $G(x)$ satisfies the differential equation since it is a superposition of two known solutions; $G(x)$ satisfies the initial conditions

$$G(t) = C_1y_1(t) + C_2y_2(t) = k_1 \quad \text{and} \quad G'(t) = C_1y_1'(t) + C_2y_2'(t) = k_2;$$

and $Y(x)$ satisfies the *same* linear equation and the *same* initial conditions. Because the solution of this linear initial-value problem is unique (Theorem 4.1.1), we have $Y(x) = G(x)$ or $Y(x) = C_1y_1(x) + C_2y_2(x)$. ■

EXAMPLE 7 General Solution of a Homogeneous DE

The functions $y_1 = e^{3x}$ and $y_2 = e^{-3x}$ are both solutions of the homogeneous linear equation $y'' - 9y = 0$ on the interval $(-\infty, \infty)$. By inspection the solutions are linearly independent on the x-axis. This fact can be corroborated by observing that the Wronskian

$$W(e^{3x}, e^{-3x}) = \begin{vmatrix} e^{3x} & e^{-3x} \\ 3e^{3x} & -3e^{-3x} \end{vmatrix} = -6 \neq 0$$

for every x. We conclude that y_1 and y_2 form a fundamental set of solutions, and consequently, $y = c_1e^{3x} + c_2e^{-3x}$ is the general solution of the equation on the interval. ■

EXAMPLE 8 A Solution Obtained from a General Solution

The function $y = 4\sinh 3x - 5e^{3x}$ is a solution of the differential equation in Example 7. (Verify this.) In view of Theorem 4.1.5 we must be able to obtain this solution from the general solution $y = c_1e^{3x} + c_2e^{-3x}$. Observe that if we choose $c_1 = 2$ and $c_2 = -7$, then $y = 2e^{3x} - 7e^{-3x}$ can be rewritten as

$$y = 2e^{3x} - 2e^{-3x} - 5e^{-3x} = 4\left(\frac{e^{3x} - e^{-3x}}{2}\right) - 5e^{-3x}.$$

The last expression is recognized as $y = 4 \sinh 3x - 5e^{-3x}$. ■

EXAMPLE 9 General Solution of a Homogeneous DE

The functions $y_1 = e^x$, $y_2 = e^{2x}$, and $y_3 = e^{3x}$ satisfy the third-order equation $y''' - 6y'' + 11y' - 6y = 0$. Since

$$W(e^x, e^{2x}, e^{3x}) = \begin{vmatrix} e^x & e^{2x} & e^{3x} \\ e^x & 2e^{2x} & 3e^{3x} \\ e^x & 4e^{2x} & 9e^{3x} \end{vmatrix} = 2e^{6x} \neq 0$$

for every real value of x, the functions y_1, y_2, and y_3 form a fundamental set of solutions on $(-\infty, \infty)$. We conclude that $y = c_1e^x + c_2e^{2x} + c_3e^{3x}$ is the general solution of the differential equation on the interval. ■

4.1.3 NONHOMOGENEOUS EQUATIONS

Any function y_p, free of arbitrary parameters, that satisfies (7) is said to be a **particular solution** or **particular integral** of the equation. For example, it is a straightforward task to show that the constant function $y_p = 3$ is a particular solution of the nonhomogeneous equation $y'' + 9y = 27$.

Now if $y_1, y_2, \ldots, y_k$ are solutions of (6) on an interval I and y_p is any particular solution of (7) on I, then the linear combination

$$y = c_1y_1(x) + c_2y_2(x) + \cdots + c_ky_k(x) + y_p \tag{10}$$

is also a solution of the nonhomogeneous equation (7). If you think about it, this makes sense, because the linear combination $c_1y_1(x) + c_2y_2(x) + \cdots + c_ky_k(x)$ is transformed into 0 by the operator $L = a_nD^n + a_{n-1}D^{n-1} + \cdots + a_1D + a_0$, whereas y_p is transformed into $g(x)$. If we use $k = n$ linearly independent solutions of the nth-order equation (6), then the expression in (10) becomes the general solution of (7).

THEOREM 4.1.6 General Solution—Nonhomogeneous Equations

Let y_p be any particular solution of the nonhomogeneous linear nth-order differential equation (7) on an interval I, and let $y_1, y_2, \ldots, y_n$ be a fundamental set of solutions of the associated homogeneous differential equation (6) on I. Then the **general solution** of the equation on the interval is

$$y = c_1y_1(x) + c_2y_2(x) + \cdots + c_ny_n(x) + y_p,$$

where the c_i, $i = 1, 2, \ldots, n$ are arbitrary constants.

PROOF Let L be the differential operator defined in (8) and let $Y(x)$ and $y_p(x)$ be particular solutions of the nonhomogeneous equation $L(y) = g(x)$. If we define $u(x) = Y(x) - y_p(x)$, then by linearity of L we have

$$L(u) = L\{Y(x) - y_p(x)\} = L(Y(x)) - L(y_p(x)) = g(x) - g(x) = 0.$$

This shows that $u(x)$ is a solution of the homogeneous equation $L(y) = 0$. Hence by Theorem 4.1.5, $u(x) = c_1y_1(x) + c_2y_2(x) + \cdots + c_ny_n(x)$, and so

$$Y(x) - y_p(x) = c_1y_1(x) + c_2y_2(x) + \cdots + c_ny_n(x)$$

or

$$Y(x) = c_1y_1(x) + c_2y_2(x) + \cdots + c_ny_n(x) + y_p(x). \qquad \blacksquare$$

COMPLEMENTARY FUNCTION We see in Theorem 4.1.6 that the general solution of a nonhomogeneous linear equation consists of the sum of two functions:

$$y = c_1y_1(x) + c_2y_2(x) + \cdots + c_ny_n(x) + y_p(x) = y_c(x) + y_p(x).$$

The linear combination $y_c(x) = c_1y_1(x) + c_2y_2(x) + \cdots + c_ny_n(x)$, which is the general solution of (6), is called the **complementary function** for equation (7). In other words, to solve a nonhomogeneous linear differential equation, we first solve the associated homogeneous equation and then find any particular solution of the nonhomogeneous equation. The general solution of the nonhomogeneous equation is then

$$\begin{aligned} y &= \textit{complementary function} + \textit{any particular solution} \\ &= y_c + y_p. \end{aligned}$$

EXAMPLE 10 General Solution of a Nonhomogeneous DE

By substitution the function $y_p = -\frac{11}{12} - \frac{1}{2}x$ is readily shown to be a particular solution of the nonhomogeneous equation

$$y''' - 6y'' + 11y' - 6y = 3x. \tag{11}$$

To write the general solution of (11), we must also be able to solve the associated homogeneous equation

$$y''' - 6y'' + 11y' - 6y = 0.$$

But in Example 9 we saw that the general solution of this latter equation on the interval $(-\infty, \infty)$ was $y_c = c_1e^x + c_2e^{2x} + c_3e^{3x}$. Hence the general solution of (11) on the interval is

$$y = y_c + y_p = c_1e^x + c_2e^{2x} + c_3e^{3x} - \frac{11}{12} - \frac{1}{2}x.$$ ■

ANOTHER SUPERPOSITION PRINCIPLE The last theorem of this discussion will be useful in Section 4.4 when we consider a method for finding particular solutions of nonhomogeneous equations.

THEOREM 4.1.7 Superposition Principle—Nonhomogeneous Equations

Let $y_{p_1}, y_{p_2}, \ldots, y_{p_k}$ be k particular solutions of the nonhomogeneous linear nth-order differential equation (7) on an interval I corresponding, in turn, to k distinct functions $g_1, g_2, \ldots, g_k$. That is, suppose y_{p_i} denotes a particular solution of the corresponding differential equation

$$a_n(x)y^{(n)} + a_{n-1}(x)y^{(n-1)} + \cdots + a_1(x)y' + a_0(x)y = g_i(x), \quad (12)$$

where $i = 1, 2, \ldots, k$. Then

$$y_p = y_{p_1}(x) + y_{p_2}(x) + \cdots + y_{p_k}(x) \quad (13)$$

is a particular solution of

$$\begin{aligned} a_n(x)y^{(n)} + a_{n-1}(x)y^{(n-1)} + \cdots + a_1(x)y' + a_0(x)y \\ = g_1(x) + g_2(x) + \cdots + g_k(x). \end{aligned} \quad (14)$$

PROOF We prove the case $k = 2$. Let L be the differential operator defined in (8) and let $y_{p_1}(x)$ and $y_{p_2}(x)$ be particular solutions of the nonhomogeneous equations $L(y) = g_1(x)$ and $L(y) = g_2(x)$, respectively. If we define $y_p = y_{p_1}(x) + y_{p_2}(x)$, we want to show that y_p is a particular solution of $L(y) = g_1(x) + g_2(x)$. The result follows again by the linearity of the operator L:

$$L(y_p) = L\{y_{p_1}(x) + y_{p_2}(x)\} = L(y_{p_1}(x)) + L(y_{p_2}(x)) = g_1(x) + g_2(x).$$ ■

EXAMPLE 11 Superposition—Nonhomogeneous DE

You should verify that

$$\begin{aligned} y_{p_1} &= -4x^2 &&\text{is a particular solution of} && y'' - 3y' + 4y = -16x^2 + 24x - 8,\\ y_{p_2} &= e^{2x} &&\text{is a particular solution of} && y'' - 3y' + 4y = 2e^{2x},\\ y_{p_3} &= xe^x &&\text{is a particular solution of} && y'' - 3y' + 4y = 2xe^x - e^x. \end{aligned}$$

It follows from (13) of Theorem 4.1.7 that the superposition of y_{p_1}, y_{p_2}, and y_{p_3},

$$y = y_{p_1} + y_{p_2} + y_{p_3} = -4x^2 + e^{2x} + xe^x,$$

is a solution of

$$y'' - 3y' + 4y = \underbrace{-16x^2 + 24x - 8}_{g_1(x)} + \underbrace{2e^{2x}}_{g_2(x)} + \underbrace{2xe^x - e^x}_{g_3(x)}.$$ ■

NOTE If the y_{p_i} are particular solutions of (12) for $i = 1, 2, \ldots, k$, then the linear combination

$$y_p = c_1 y_{p_1} + c_2 y_{p_2} + \cdots + c_k y_{p_k},$$

where the c_i are constants, is also a particular solution of (14) when the right-hand member of the equation is the linear combination

$$c_1 g_1(x) + c_2 g_2(x) + \cdots + c_k g_k(x).$$

Before we actually start solving homogeneous and nonhomogeneous linear differential equations, we need one additional bit of theory, which is presented in the next section.

REMARKS

This remark is a continuation of the brief discussion of dynamical systems given at the end of Section 1.3.

A dynamical system whose rule or mathematical model is a linear nth-order differential equation

$$a_n(t)y^{(n)} + a_{n-1}(t)y^{(n-1)} + \cdots + a_1(t)y' + a_0(t)y = g(t)$$

is said to be an nth-order **linear system.** The n time-dependent functions $y(t)$, $y'(t), \ldots, y^{(n-1)}(t)$ are the **state variables** of the system. Recall that their values at some time t give the **state of the system.** The function g is variously called the **input function, forcing function,** or **excitation function.** A solution $y(t)$ of the differential equation is said to be the **output** or **response of the system.** Under the conditions stated in Theorem 4.1.1, the output or response $y(t)$ is uniquely determined by the input and the state of the system prescribed at a time t_0—that is, by the initial conditions $y(t_0), y'(t_0), \ldots, y^{(n-1)}(t_0)$.

For a dynamical system to be a linear system, it is necessary that the superposition principle (Theorem 4.1.7) holds in the system; that is, the response of the system to a superposition of inputs is a superposition of outputs. We have already examined some simple linear systems in Section 3.1 (linear first-order equations); in Section 5.1 we examine linear systems in which the mathematical models are second-order differential equations.

EXERCISES 4.1

Answers to selected odd-numbered problems begin on page ANS-4.

4.1.1 INITIAL-VALUE AND BOUNDARY-VALUE PROBLEMS

In Problems 1–4 the given family of functions is the general solution of the differential equation on the indicated interval. Find a member of the family that is a solution of the initial-value problem.

1. $y = c_1e^x + c_2e^{-x}, (-\infty, \infty)$;
$y'' - y = 0, \quad y(0) = 0, \quad y'(0) = 1$

2. $y = c_1e^{4x} + c_2e^{-x}, (-\infty, \infty)$;
$y'' - 3y' - 4y = 0, \quad y(0) = 1, \quad y'(0) = 2$

3. $y = c_1x + c_2x \ln x, (0, \infty)$;
$x^2y'' - xy' + y = 0, \quad y(1) = 3, \quad y'(1) = -1$

4. $y = c_1 + c_2 \cos x + c_3 \sin x, (-\infty, \infty)$;
$y''' + y' = 0, \quad y(\pi) = 0, \quad y'(\pi) = 2, \quad y''(\pi) = -1$

5. Given that $y = c_1 + c_2x^2$ is a two-parameter family of solutions of $xy'' - y' = 0$ on the interval $(-\infty, \infty)$, show that constants c_1 and c_2 cannot be found so that a member of the family satisfies the initial conditions $y(0) = 0, y'(0) = 1$. Explain why this does not violate Theorem 4.1.1.

6. Find two members of the family of solutions in Problem 5 that satisfy the initial conditions $y(0) = 0$, $y'(0) = 0$.

7. Given that $x(t) = c_1 \cos \omega t + c_2 \sin \omega t$ is the general solution of $x'' + \omega^2 x = 0$ on the interval $(-\infty, \infty)$, show that a solution satisfying the initial conditions $x(0) = x_0, x'(0) = x_1$ is given by

$$x(t) = x_0 \cos \omega t + \frac{x_1}{\omega} \sin \omega t.$$

8. Use the general solution of $x'' + \omega^2 x = 0$ given in Problem 7 to show that a solution satisfying the initial conditions $x(t_0) = x_0, x'(t_0) = x_1$ is the solution given in Problem 7 shifted by an amount t_0:

$$x(t) = x_0 \cos \omega(t - t_0) + \frac{x_1}{\omega} \sin \omega(t - t_0).$$

In Problems 9 and 10 find an interval centered about $x = 0$ for which the given initial-value problem has a unique solution.

9. $(x - 2)y'' + 3y = x, \quad y(0) = 0, \quad y'(0) = 1$

10. $y'' + (\tan x)y = e^x, \quad y(0) = 1, \quad y'(0) = 0$

11. **(a)** Use the family in Problem 1 to find a solution of $y'' - y = 0$ that satisfies the boundary conditions $y(0) = 0, y(1) = 1$.

(b) The DE in part (a) has the alternative general solution $y = c_3 \cosh x + c_4 \sinh x$ on $(-\infty, \infty)$. Use this family to find a solution that satisfies the boundary conditions in part (a).

(c) Show that the solutions in parts (a) and (b) are equivalent

12. Use the family in Problem 5 to find a solution of $xy'' - y' = 0$ that satisfies the boundary conditions $y(0) = 1, y'(1) = 6$.

In Problems 13 and 14 the given two-parameter family is a solution of the indicated differential equation on the interval $(-\infty, \infty)$. Determine whether a member of the family can be found that satisfies the boundary conditions.

13. $y = c_1 e^x \cos x + c_2 e^x \sin x; \quad y'' - 2y' + 2y = 0$

(a) $y(0) = 1, \quad y'(\pi) = 0$ **(b)** $y(0) = 1, \quad y(\pi) = -1$

(c) $y(0) = 1, \quad y\left(\dfrac{\pi}{2}\right) = 1$ **(d)** $y(0) = 0, \quad y(\pi) = 0.$

14. $y = c_1 x^2 + c_2 x^4 + 3; \quad x^2 y'' - 5xy' + 8y = 24$

(a) $y(-1) = 0, \quad y(1) = 4$ **(b)** $y(0) = 1, \quad y(1) = 2$

(c) $y(0) = 3, \quad y(1) = 0$ **(d)** $y(1) = 3, \quad y(2) = 15$

4.1.2 HOMOGENEOUS EQUATIONS

In Problems 15–22 determine whether the given set of functions is linearly independent on the interval $(-\infty, \infty)$.

15. $f_1(x) = x, \quad f_2(x) = x^2, \quad f_3(x) = 4x - 3x^2$

16. $f_1(x) = 0, \quad f_2(x) = x, \quad f_3(x) = e^x$

17. $f_1(x) = 5, \quad f_2(x) = \cos^2 x, \quad f_3(x) = \sin^2 x$

18. $f_1(x) = \cos 2x, \quad f_2(x) = 1, \quad f_3(x) = \cos^2 x$

19. $f_1(x) = x, \quad f_2(x) = x - 1, \quad f_3(x) = x + 3$

20. $f_1(x) = 2 + x, \quad f_2(x) = 2 + |x|$

21. $f_1(x) = 1 + x, \quad f_2(x) = x, \quad f_3(x) = x^2$

22. $f_1(x) = e^x, \quad f_2(x) = e^{-x}, \quad f_3(x) = \sinh x$

In Problems 23–30 verify that the given functions form a fundamental set of solutions of the differential equation on the indicated interval. Form the general solution.

23. $y'' - y' - 12y = 0; \quad e^{-3x}, e^{4x}, (-\infty, \infty)$

24. $y'' - 4y = 0; \quad \cosh 2x, \sinh 2x, (-\infty, \infty)$

25. $y'' - 2y' + 5y = 0; \quad e^x \cos 2x, e^x \sin 2x, (-\infty, \infty)$

26. $4y'' - 4y' + y = 0; \quad e^{x/2}, xe^{x/2}, (-\infty, \infty)$

27. $x^2 y'' - 6xy' + 12y = 0; \quad x^3, x^4, (0, \infty)$

28. $x^2 y'' + xy' + y = 0; \quad \cos(\ln x), \sin(\ln x), (0, \infty)$

29. $x^3 y''' + 6x^2 y'' + 4xy' - 4y = 0; \quad x, x^{-2}, x^{-2} \ln x, (0, \infty)$

30. $y^{(4)} + y'' = 0; \quad 1, x, \cos x, \sin x, (-\infty, \infty)$

4.1.3 NONHOMOGENEOUS EQUATIONS

In Problems 31–34 verify that the given two-parameter family of functions is the general solution of the nonhomogeneous differential equation on the indicated interval.

31. $y'' - 7y' + 10y = 24e^x;$
$y = c_1 e^{2x} + c_2 e^{5x} + 6e^x, (-\infty, \infty)$

32. $y'' + y = \sec x;$
$y = c_1 \cos x + c_2 \sin x + x \sin x + (\cos x) \ln(\cos x),$
$(-\pi/2, \pi/2)$

33. $y'' - 4y' + 4y = 2e^{2x} + 4x - 12;$
$y = c_1 e^{2x} + c_2 x e^{2x} + x^2 e^{2x} + x - 2, (-\infty, \infty)$

34. $2x^2 y'' + 5xy' + y = x^2 - x;$
$y = c_1 x^{-1/2} + c_2 x^{-1} + \frac{1}{15}x^2 - \frac{1}{6}x, (0, \infty)$

35. **(a)** Verify that $y_{p_1} = 3e^{2x}$ and $y_{p_2} = x^2 + 3x$ are, respectively, particular solutions of

$$y'' - 6y' + 5y = -9e^{2x}$$

and $$y'' - 6y' + 5y = 5x^2 + 3x - 16.$$

(b) Use part (a) to find particular solutions of

$$y'' - 6y' + 5y = 5x^2 + 3x - 16 - 9e^{2x}$$

and $$y'' - 6y' + 5y = -10x^2 - 6x + 32 + e^{2x}.$$

36. **(a)** By inspection find a particular solution of

$$y'' + 2y = 10.$$

(b) By inspection find a particular solution of

$$y'' + 2y = -4x.$$

(c) Find a particular solution of $y'' + 2y = -4x + 10$.

(d) Find a particular solution of $y'' + 2y = 8x + 5$.

Discussion Problems

37. Let $n = 1, 2, 3, \ldots$. Discuss how the observations $D^n x^{n-1} = 0$ and $D^n x^n = n!$ can be used to find the general solutions of the given differential equations.

(a) $y'' = 0$ **(b)** $y''' = 0$ **(c)** $y^{(4)} = 0$

(d) $y'' = 2$ **(e)** $y''' = 6$ **(f)** $y^{(4)} = 24$

38. Suppose that $y_1 = e^x$ and $y_2 = e^{-x}$ are two solutions of a homogeneous linear differential equation. Explain why $y_3 = \cosh x$ and $y_4 = \sinh x$ are also solutions of the equation.

39. **(a)** Verify that $y_1 = x^3$ and $y_2 = |x|^3$ are linearly independent solutions of the differential equation $x^2y'' - 4xy' + 6y = 0$ on the interval $(-\infty, \infty)$.

(b) Show that $W(y_1, y_2) = 0$ for every real number x. Does this result violate Theorem 4.1.3? Explain.

(c) Verify that $Y_1 = x^3$ and $Y_2 = x^2$ are also linearly independent solutions of the differential equation in part (a) on the interval $(-\infty, \infty)$.

(d) Find a solution of the differential equation satisfying $y(0) = 0$, $y'(0) = 0$.

(e) By the superposition principle, Theorem 4.1.2, both linear combinations $y = c_1y_1 + c_2y_2$ and $Y = c_1Y_1 + c_2Y_2$ are solutions of the differential equation. Discuss whether one, both, or neither of the linear combinations is a general solution of the differential equation on the interval $(-\infty, \infty)$.

40. Is the set of functions $f_1(x) = e^{x+2}$, $f_2(x) = e^{x-3}$ linearly dependent or linearly independent on $(-\infty, \infty)$? Discuss.

41. Suppose $y_1, y_2, \ldots, y_k$ are k linearly independent solutions on $(-\infty, \infty)$ of a homogeneous linear nth-order differential equation with constant coefficients. By Theorem 4.1.2 it follows that $y_{k+1} = 0$ is also a solution of the differential equation. Is the set of solutions $y_1, y_2, \ldots, y_k, y_{k+1}$ linearly dependent or linearly independent on $(-\infty, \infty)$? Discuss.

42. Suppose that $y_1, y_2, \ldots, y_k$ are k nontrivial solutions of a homogeneous linear nth-order differential equation with constant coefficients and that $k = n + 1$. Is the set of solutions $y_1, y_2, \ldots, y_k$ linearly dependent or linearly independent on $(-\infty, \infty)$? Discuss.

4.2 REDUCTION OF ORDER

REVIEW MATERIAL

- Section 2.5 (using a substitution)
- Section 4.1

INTRODUCTION In the preceding section we saw that the general solution of a homogeneous linear second-order differential equation

$$a_2(x)y'' + a_1(x)y' + a_0(x)y = 0 \tag{1}$$

is a linear combination $y = c_1y_1 + c_2y_2$, where y_1 and y_2 are solutions that constitute a linearly independent set on some interval I. Beginning in the next section, we examine a method for determining these solutions when the coefficients of the differential equation in (1) are constants. This method, which is a straightforward exercise in algebra, breaks down in a few cases and yields only a single solution y_1 of the DE. It turns out that we can construct a second solution y_2 of a homogeneous equation (1) (even when the coefficients in (1) are variable) provided that we know a nontrivial solution y_1 of the DE. The basic idea described in this section is that *equation* (1) *can be reduced to a linear first-order DE by means of a substitution* involving the known solution y_1. A second solution y_2 of (1) is apparent after this first-order differential equation is solved.

REDUCTION OF ORDER Suppose that y_1 denotes a nontrivial solution of (1) and that y_1 is defined on an interval I. We seek a second solution y_2 so that the set consisting of y_1 and y_2 is linearly independent on I. Recall from Section 4.1 that if y_1 and y_2 are linearly independent, then their quotient y_2/y_1 is nonconstant on I—that is, $y_2(x)/y_1(x) = u(x)$ or $y_2(x) = u(x)y_1(x)$. The function $u(x)$ can be found by substituting $y_2(x) = u(x)y_1(x)$ into the given differential equation. This method is called **reduction of order** because we must solve a linear first-order differential equation to find u.

EXAMPLE 1 A Second Solution by Reduction of Order

Given that $y_1 = e^x$ is a solution of $y'' - y = 0$ on the interval $(-\infty, \infty)$, use reduction of order to find a second solution y_2.

SOLUTION If $y = u(x)y_1(x) = u(x)e^x$, then the Product Rule gives

$$y' = ue^x + e^x u', \quad y'' = ue^x + 2e^x u' + e^x u'',$$

and so
$$y'' - y = e^x(u'' + 2u') = 0.$$

Since $e^x \neq 0$, the last equation requires $u'' + 2u' = 0$. If we make the substitution $w = u'$, this linear second-order equation in u becomes $w' + 2w = 0$, which is a linear first-order equation in w. Using the integrating factor e^{2x}, we can write $\frac{d}{dx}[e^{2x}w] = 0$. After integrating, we get $w = c_1e^{-2x}$ or $u' = c_1e^{-2x}$. Integrating again then yields $u = -\frac{1}{2}c_1e^{-2x} + c_2$. Thus

$$y = u(x)e^x = -\frac{c_1}{2}e^{-x} + c_2e^x. \tag{2}$$

By picking $c_2 = 0$ and $c_1 = -2$, we obtain the desired second solution, $y_2 = e^{-x}$. Because $W(e^x, e^{-x}) \neq 0$ for every x, the solutions are linearly independent on $(-\infty, \infty)$. ■

Since we have shown that $y_1 = e^x$ and $y_2 = e^{-x}$ are linearly independent solutions of a linear second-order equation, the expression in (2) is actually the general solution of $y'' - y = 0$ on $(-\infty, \infty)$.

GENERAL CASE Suppose we divide by $a_2(x)$ to put equation (1) in the **standard form**

$$y'' + P(x)y' + Q(x)y = 0, \tag{3}$$

where $P(x)$ and $Q(x)$ are continuous on some interval I. Let us suppose further that $y_1(x)$ is a known solution of (3) on I and that $y_1(x) \neq 0$ for every x in the interval. If we define $y = u(x)y_1(x)$, it follows that

$$y' = uy_1' + y_1u', \quad y'' = uy_1'' + 2y_1'u' + y_1u''$$

$$y'' + Py' + Qy = u[\underbrace{y_1'' + Py_1' + Qy_1}_{\text{zero}}] + y_1u'' + (2y_1' + Py_1)u' = 0.$$

This implies that we must have

$$y_1u'' + (2y_1' + Py_1)u' = 0 \qquad \text{or} \qquad y_1w' + (2y_1' + Py_1)w = 0, \tag{4}$$

where we have let $w = u'$. Observe that the last equation in (4) is both linear and separable. Separating variables and integrating, we obtain

$$\frac{dw}{w} + 2\frac{y_1'}{y_1}dx + P\,dx = 0$$

$$\ln|wy_1^2| = -\int P\,dx + c \qquad \text{or} \qquad wy_1^2 = c_1e^{-\int P\,dx}.$$

We solve the last equation for w, use $w = u'$, and integrate again:

$$u = c_1\int \frac{e^{-\int P\,dx}}{y_1^2}\,dx + c_2.$$

By choosing $c_1 = 1$ and $c_2 = 0$, we find from $y = u(x)y_1(x)$ that a second solution of equation (3) is

$$y_2 = y_1(x)\int \frac{e^{-\int P(x)\,dx}}{y_1^2(x)}\,dx. \tag{5}$$

It makes a good review of differentiation to verify that the function $y_2(x)$ defined in (5) satisfies equation (3) and that y_1 and y_2 are linearly independent on any interval on which $y_1(x)$ is not zero.

EXAMPLE 2 A Second Solution by Formula (5)

The function $y_1 = x^2$ is a solution of $x^2y'' - 3xy' + 4y = 0$. Find the general solution of the differential equation on the interval $(0, \infty)$.

SOLUTION From the standard form of the equation,

$$y'' - \frac{3}{x}y' + \frac{4}{x^2}y = 0,$$

we find from (5)

$$y_2 = x^2\int \frac{e^{3\int dx/x}}{x^4}\,dx \quad \leftarrow e^{3\int dx/x} = e^{\ln x^3} = x^3$$

$$= x^2\int \frac{dx}{x} = x^2 \ln x.$$

The general solution on the interval $(0, \infty)$ is given by $y = c_1y_1 + c_2y_2$; that is, $y = c_1x^2 + c_2x^2 \ln x$. ■

REMARKS

(*i*) The derivation and use of formula (5) have been illustrated here because this formula appears again in the next section and in Sections 4.7 and 6.2. We use (5) simply to save time in obtaining a desired result. Your instructor will tell you whether you should memorize (5) or whether you should know the first principles of reduction of order.

(*ii*) Reduction of order can be used to find the general solution of a nonhomogeneous equation $a_2(x)y'' + a_1(x)y' + a_0(x)y = g(x)$ whenever a solution y_1 of the associated homogeneous equation is known. See Problems 17–20 in Exercises 4.2.

EXERCISES 4.2

Answers to selected odd-numbered problems begin on page ANS-4.

In Problems 1–16 the indicated function $y_1(x)$ is a solution of the given differential equation. Use reduction of order or formula (5), as instructed, to find a second solution $y_2(x)$.

1. $y'' - 4y' + 4y = 0; \quad y_1 = e^{2x}$
2. $y'' + 2y' + y = 0; \quad y_1 = xe^{-x}$
3. $y'' + 16y = 0; \quad y_1 = \cos 4x$
4. $y'' + 9y = 0; \quad y_1 = \sin 3x$
5. $y'' - y = 0; \quad y_1 = \cosh x$
6. $y'' - 25y = 0; \quad y_1 = e^{5x}$
7. $9y'' - 12y' + 4y = 0; \quad y_1 = e^{2x/3}$
8. $6y'' + y' - y = 0; \quad y_1 = e^{x/3}$
9. $x^2y'' - 7xy' + 16y = 0; \quad y_1 = x^4$
10. $x^2y'' + 2xy' - 6y = 0; \quad y_1 = x^2$
11. $xy'' + y' = 0; \quad y_1 = \ln x$
12. $4x^2y'' + y = 0; \quad y_1 = x^{1/2}\ln x$
13. $x^2y'' - xy' + 2y = 0; \quad y_1 = x\sin(\ln x)$
14. $x^2y'' - 3xy' + 5y = 0; \quad y_1 = x^2\cos(\ln x)$

15. $(1 - 2x - x^2)y'' + 2(1 + x)y' - 2y = 0; \quad y_1 = x + 1$

16. $(1 - x^2)y'' + 2xy' = 0; \quad y_1 = 1$

In Problems 17–20 the indicated function $y_1(x)$ is a solution of the associated homogeneous equation. Use the method of reduction of order to find a second solution $y_2(x)$ of the homogeneous equation and a particular solution of the given nonhomogeneous equation.

17. $y'' - 4y = 2; \quad y_1 = e^{-2x}$

18. $y'' + y' = 1; \quad y_1 = 1$

19. $y'' - 3y' + 2y = 5e^{3x}; \quad y_1 = e^x$

20. $y'' - 4y' + 3y = x; \quad y_1 = e^x$

Discussion Problems

21. (a) Give a convincing demonstration that the second-order equation $ay'' + by' + cy = 0$, a, b, and c constants, always possesses at least one solution of the form $y_1 = e^{m_1 x}$, m_1 a constant.

(b) Explain why the differential equation in part (a) must then have a second solution either of the form $y_2 = e^{m_2 x}$ or of the form $y_2 = xe^{m_1 x}$, m_1 and m_2 constants.

(c) Reexamine Problems 1–8. Can you explain why the statements in parts (a) and (b) above are not contradicted by the answers to Problems 3–5?

22. Verify that $y_1(x) = x$ is a solution of $xy'' - xy' + y = 0$. Use reduction of order to find a second solution $y_2(x)$ in the form of an infinite series. Conjecture an interval of definition for $y_2(x)$.

Computer Lab Assignments

23. (a) Verify that $y_1(x) = e^x$ is a solution of

$$xy'' - (x + 10)y' + 10y = 0.$$

(b) Use (5) to find a second solution $y_2(x)$. Use a CAS to carry out the required integration.

(c) Explain, using Corollary (A) of Theorem 4.1.2, why the second solution can be written compactly as

$$y_2(x) = \sum_{n=0}^{10} \frac{1}{n!} x^n.$$

4.3 HOMOGENEOUS LINEAR EQUATIONS WITH CONSTANT COEFFICIENTS

REVIEW MATERIAL

- Review Problem 27 in Exercises 1.1 and Theorem 4.1.5
- Review the algebra of solving polynomial equations (see the *Student Resource and Solutions Manual*)

INTRODUCTION As a means of motivating the discussion in this section, let us return to first-order differential equations—more specifically, to *homogeneous* linear equations $ay' + by = 0$, where the coefficients $a \neq 0$ and b are constants. This type of equation can be solved either by separation of variables or with the aid of an integrating factor, but there is another solution method, one that uses only algebra. Before illustrating this alternative method, we make one observation: Solving $ay' + by = 0$ for y' yields $y' = ky$, where k is a constant. This observation reveals the nature of the unknown solution y; the only nontrivial elementary function whose derivative is a constant multiple of itself is an exponential function e^{mx}. Now the new solution method: If we substitute $y = e^{mx}$ and $y' = me^{mx}$ into $ay' + by = 0$, we get

$$ame^{mx} + be^{mx} = 0 \qquad \text{or} \qquad e^{mx}(am + b) = 0.$$

Since e^{mx} is never zero for real values of x, the last equation is satisfied only when m is a solution or root of the first-degree polynomial equation $am + b = 0$. For this single value of m, $y = e^{mx}$ is a solution of the DE. To illustrate, consider the constant-coefficient equation $2y' + 5y = 0$. It is not necessary to go through the differentiation and substitution of $y = e^{mx}$ into the DE; we merely have to form the equation $2m + 5 = 0$ and solve it for m. From $m = -\frac{5}{2}$ we conclude that $y = e^{-5x/2}$ is a solution of $2y' + 5y = 0$, and its general solution on the interval $(-\infty, \infty)$ is $y = c_1 e^{-5x/2}$.

In this section we will see that the foregoing procedure can produce exponential solutions for homogeneous linear higher-order DEs,

$$a_n y^{(n)} + a_{n-1} y^{(n-1)} + \cdots + a_2 y'' + a_1 y' + a_0 y = 0, \tag{1}$$

where the coefficients a_i, $i = 0, 1, \ldots, n$ are real constants and $a_n \neq 0$.

AUXILIARY EQUATION We begin by considering the special case of the second-order equation

$$ay'' + by' + cy = 0, \tag{2}$$

where a, b, and c are constants. If we try to find a solution of the form $y = e^{mx}$, then after substitution of $y' = me^{mx}$ and $y'' = m^2e^{mx}$, equation (2) becomes

$$am^2e^{mx} + bme^{mx} + ce^{mx} = 0 \qquad \text{or} \qquad e^{mx}(am^2 + bm + c) = 0.$$

As in the introduction we argue that because $e^{mx} \neq 0$ for all x, it is apparent that the only way $y = e^{mx}$ can satisfy the differential equation (2) is when m is chosen as a root of the quadratic equation

$$am^2 + bm + c = 0. \tag{3}$$

This last equation is called the **auxiliary equation** of the differential equation (2). Since the two roots of (3) are $m_1 = (-b + \sqrt{b^2 - 4ac})/2a$ and $m_2 = (-b - \sqrt{b^2 - 4ac})/2a$, there will be three forms of the general solution of (2) corresponding to the three cases:

- m_1 and m_2 real and distinct ($b^2 - 4ac > 0$),
- m_1 and m_2 real and equal ($b^2 - 4ac = 0$), and
- m_1 and m_2 conjugate complex numbers ($b^2 - 4ac < 0$).

We discuss each of these cases in turn.

CASE I: DISTINCT REAL ROOTS Under the assumption that the auxiliary equation (3) has two unequal real roots m_1 and m_2, we find two solutions, $y_1 = e^{m_1x}$ and $y_2 = e^{m_2x}$. We see that these functions are linearly independent on $(-\infty, \infty)$ and hence form a fundamental set. It follows that the general solution of (2) on this interval is

$$y = c_1e^{m_1x} + c_2e^{m_2x}. \tag{4}$$

CASE II: REPEATED REAL ROOTS When $m_1 = m_2$, we necessarily obtain only one exponential solution, $y_1 = e^{m_1x}$. From the quadratic formula we find that $m_1 = -b/2a$ since the only way to have $m_1 = m_2$ is to have $b^2 - 4ac = 0$. It follows from (5) in Section 4.2 that a second solution of the equation is

$$y_2 = e^{m_1x}\int \frac{e^{2m_1x}}{e^{2m_1x}}\,dx = e^{m_1x}\int dx = xe^{m_1x}. \tag{5}$$

In (5) we have used the fact that $-b/a = 2m_1$. The general solution is then

$$y = c_1e^{m_1x} + c_2xe^{m_1x}. \tag{6}$$

CASE III: CONJUGATE COMPLEX ROOTS If m_1 and m_2 are complex, then we can write $m_1 = \alpha + i\beta$ and $m_2 = \alpha - i\beta$, where α and $\beta > 0$ are real and $i^2 = -1$. Formally, there is no difference between this case and Case I, and hence

$$y = C_1e^{(\alpha+i\beta)x} + C_2e^{(\alpha-i\beta)x}.$$

However, in practice we prefer to work with real functions instead of complex exponentials. To this end we use **Euler's formula:**

$$e^{i\theta} = \cos\theta + i\sin\theta,$$

where θ is any real number.* It follows from this formula that

$$e^{i\beta x} = \cos\beta x + i\sin\beta x \qquad \text{and} \qquad e^{-i\beta x} = \cos\beta x - i\sin\beta x, \tag{7}$$

*A formal derivation of Euler's formula can be obtained from the Maclaurin series $e^x = \sum_{n=0}^{\infty}\frac{x^n}{n!}$ by substituting $x = i\theta$, using $i^2 = -1$, $i^3 = -i$, . . . , and then separating the series into real and imaginary parts. The plausibility thus established, we can adopt $\cos\theta + i\sin\theta$ as the *definition* of $e^{i\theta}$.

where we have used $\cos(-\beta x) = \cos \beta x$ and $\sin(-\beta x) = -\sin \beta x$. Note that by first adding and then subtracting the two equations in (7), we obtain, respectively,

$$e^{i\beta x} + e^{-i\beta x} = 2 \cos \beta x \qquad \text{and} \qquad e^{i\beta x} - e^{-i\beta x} = 2i \sin \beta x.$$

Since $y = C_1 e^{(\alpha + i\beta)x} + C_2 e^{(\alpha - i\beta)x}$ is a solution of (2) for any choice of the constants C_1 and C_2, the choices $C_1 = C_2 = 1$ and $C_1 = 1$, $C_2 = -1$ give, in turn, two solutions:

$$y_1 = e^{(\alpha + i\beta)x} + e^{(\alpha - i\beta)x} \qquad \text{and} \qquad y_2 = e^{(\alpha + i\beta)x} - e^{(\alpha - i\beta)x}.$$

But
$$y_1 = e^{\alpha x}(e^{i\beta x} + e^{-i\beta x}) = 2e^{\alpha x} \cos \beta x$$
and
$$y_2 = e^{\alpha x}(e^{i\beta x} - e^{-i\beta x}) = 2ie^{\alpha x} \sin \beta x.$$

Hence from Corollary (A) of Theorem 4.1.2 the last two results show that $e^{\alpha x} \cos \beta x$ and $e^{\alpha x} \sin \beta x$ are *real* solutions of (2). Moreover, these solutions form a fundamental set on $(-\infty, \infty)$. Consequently, the general solution is

$$y = c_1 e^{\alpha x} \cos \beta x + c_2 e^{\alpha x} \sin \beta x = e^{\alpha x}(c_1 \cos \beta x + c_2 \sin \beta x). \tag{8}$$

EXAMPLE 1 Second-Order DEs

Solve the following differential equations.

(a) $2y'' - 5y' - 3y = 0$ **(b)** $y'' - 10y' + 25y = 0$ **(c)** $y'' + 4y' + 7y = 0$

SOLUTION We give the auxiliary equations, the roots, and the corresponding general solutions.

(a) $2m^2 - 5m - 3 = (2m + 1)(m - 3) = 0$, $m_1 = -\frac{1}{2}$, $m_2 = 3$

From (4), $y = c_1 e^{-x/2} + c_2 e^{3x}$.

(b) $m^2 - 10m + 25 = (m - 5)^2 = 0$, $m_1 = m_2 = 5$

From (6), $y = c_1 e^{5x} + c_2 x e^{5x}$.

(c) $m^2 + 4m + 7 = 0$, $m_1 = -2 + \sqrt{3}i$, $m_2 = -2 - \sqrt{3}i$

From (8) with $\alpha = -2$, $\beta = \sqrt{3}$, $y = e^{-2x}\left(c_1 \cos \sqrt{3}x + c_2 \sin \sqrt{3}x\right)$. ■

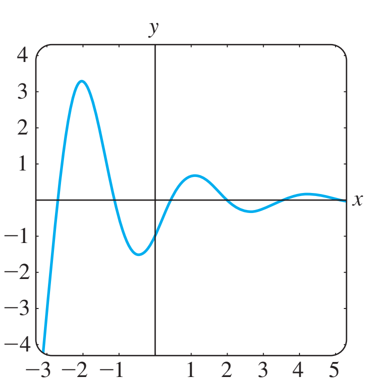


FIGURE 4.3.1 Solution curve of IVP in Example 2

EXAMPLE 2 An Initial-Value Problem

Solve $4y'' + 4y' + 17y = 0$, $y(0) = -1$, $y'(0) = 2$.

SOLUTION By the quadratic formula we find that the roots of the auxiliary equation $4m^2 + 4m + 17 = 0$ are $m_1 = -\frac{1}{2} + 2i$ and $m_2 = -\frac{1}{2} - 2i$. Thus from (8) we have $y = e^{-x/2}(c_1 \cos 2x + c_2 \sin 2x)$. Applying the condition $y(0) = -1$, we see from $e^0(c_1 \cos 0 + c_2 \sin 0) = -1$ that $c_1 = -1$. Differentiating $y = e^{-x/2}(-\cos 2x + c_2 \sin 2x)$ and then using $y'(0) = 2$ gives $2c_2 + \frac{1}{2} = 2$ or $c_2 = \frac{3}{4}$. Hence the solution of the IVP is $y = e^{-x/2}(-\cos 2x + \frac{3}{4} \sin 2x)$. In Figure 4.3.1 we see that the solution is oscillatory, but $y \to 0$ as $x \to \infty$ and $|y| \to \infty$ as $x \to -\infty$. ■

TWO EQUATIONS WORTH KNOWING The two differential equations

$$y'' + k^2 y = 0 \qquad \text{and} \qquad y'' - k^2 y = 0,$$

where k is real, are important in applied mathematics. For $y'' + k^2y = 0$ the auxiliary equation $m^2 + k^2 = 0$ has imaginary roots $m_1 = ki$ and $m_2 = -ki$. With $\alpha = 0$ and $\beta = k$ in (8) the general solution of the DE is seen to be

$$y = c_1 \cos kx + c_2 \sin kx. \tag{9}$$

On the other hand, the auxiliary equation $m^2 - k^2 = 0$ for $y'' - k^2y = 0$ has distinct real roots $m_1 = k$ and $m_2 = -k$, and so by (4) the general solution of the DE is

$$y = c_1e^{kx} + c_2e^{-kx}. \tag{10}$$

Notice that if we choose $c_1 = c_2 = \frac{1}{2}$ and $c_1 = \frac{1}{2}$, $c_2 = -\frac{1}{2}$ in (10), we get the particular solutions $y = \frac{1}{2}(e^{kx} + e^{-kx}) = \cosh kx$ and $y = \frac{1}{2}(e^{kx} - e^{-kx}) = \sinh kx$. Since $\cosh kx$ and $\sinh kx$ are linearly independent on any interval of the x-axis, an alternative form for the general solution of $y'' - k^2y = 0$ is

$$y = c_1 \cosh kx + c_2 \sinh kx. \tag{11}$$

See Problems 41 and 42 in Exercises 4.3.

HIGHER-ORDER EQUATIONS In general, to solve an nth-order differential equation (1), where the a_i, $i = 0, 1, \ldots, n$ are real constants, we must solve an nth-degree polynomial equation

$$a_nm^n + a_{n-1}m^{n-1} + \cdots + a_2m^2 + a_1m + a_0 = 0. \tag{12}$$

If all the roots of (12) are real and distinct, then the general solution of (1) is

$$y = c_1e^{m_1x} + c_2e^{m_2x} + \cdots + c_ne^{m_nx}.$$

It is somewhat harder to summarize the analogues of Cases II and III because the roots of an auxiliary equation of degree greater than two can occur in many combinations. For example, a fifth-degree equation could have five distinct real roots, or three distinct real and two complex roots, or one real and four complex roots, or five real but equal roots, or five real roots but two of them equal, and so on. When m_1 is a root of multiplicity k of an nth-degree auxiliary equation (that is, k roots are equal to m_1), it can be shown that the linearly independent solutions are

$$e^{m_1x}, \quad xe^{m_1x}, \quad x^2e^{m_1x}, \ldots, \quad x^{k-1}e^{m_1x}$$

and the general solution must contain the linear combination

$$c_1e^{m_1x} + c_2xe^{m_1x} + c_3x^2e^{m_1x} + \cdots + c_kx^{k-1}e^{m_1x}.$$

Finally, it should be remembered that when the coefficients are real, complex roots of an auxiliary equation always appear in conjugate pairs. Thus, for example, a cubic polynomial equation can have at most two complex roots.

EXAMPLE 3 Third-Order DE

Solve $y''' + 3y'' - 4y = 0$.

SOLUTION It should be apparent from inspection of $m^3 + 3m^2 - 4 = 0$ that one root is $m_1 = 1$, so $m - 1$ is a factor of $m^3 + 3m^2 - 4$. By division we find

$$m^3 + 3m^2 - 4 = (m - 1)(m^2 + 4m + 4) = (m - 1)(m + 2)^2,$$

so the other roots are $m_2 = m_3 = -2$. Thus the general solution of the DE is $y = c_1e^x + c_2e^{-2x} + c_3xe^{-2x}$. ■

EXAMPLE 4 Fourth-Order DE

Solve $\dfrac{d^4y}{dx^4} + 2\dfrac{d^2y}{dx^2} + y = 0$.

SOLUTION The auxiliary equation $m^4 + 2m^2 + 1 = (m^2 + 1)^2 = 0$ has roots $m_1 = m_3 = i$ and $m_2 = m_4 = -i$. Thus from Case II the solution is

$$y = C_1e^{ix} + C_2e^{-ix} + C_3xe^{ix} + C_4xe^{-ix}.$$

By Euler's formula the grouping $C_1e^{ix} + C_2e^{-ix}$ can be rewritten as

$$c_1 \cos x + c_2 \sin x$$

after a relabeling of constants. Similarly, $x(C_3e^{ix} + C_4e^{-ix})$ can be expressed as $x(c_3 \cos x + c_4 \sin x)$. Hence the general solution is

$$y = c_1 \cos x + c_2 \sin x + c_3x \cos x + c_4x \sin x. \qquad \blacksquare$$

Example 4 illustrates a special case when the auxiliary equation has repeated complex roots. In general, if $m_1 = \alpha + i\beta, \beta > 0$ is a complex root of multiplicity k of an auxiliary equation with real coefficients, then its conjugate $m_2 = \alpha - i\beta$ is also a root of multiplicity k. From the $2k$ complex-valued solutions

$$e^{(\alpha+i\beta)x}, \quad xe^{(\alpha+i\beta)x}, \quad x^2e^{(\alpha+i\beta)x}, \quad \ldots, \quad x^{k-1}e^{(\alpha+i\beta)x},$$
$$e^{(\alpha-i\beta)x}, \quad xe^{(\alpha-i\beta)x}, \quad x^2e^{(\alpha-i\beta)x}, \quad \ldots, \quad x^{k-1}e^{(\alpha-i\beta)x},$$

we conclude, with the aid of Euler's formula, that the general solution of the corresponding differential equation must then contain a linear combination of the $2k$ real linearly independent solutions

$$e^{\alpha x}\cos \beta x, \quad xe^{\alpha x}\cos \beta x, \quad x^2e^{\alpha x}\cos \beta x, \quad \ldots, \quad x^{k-1}e^{\alpha x}\cos \beta x,$$
$$e^{\alpha x}\sin \beta x, \quad xe^{\alpha x}\sin \beta x, \quad x^2e^{\alpha x}\sin \beta x, \quad \ldots, \quad x^{k-1}e^{\alpha x}\sin \beta x.$$

In Example 4 we identify $k = 2$, $\alpha = 0$, and $\beta = 1$.

Of course the most difficult aspect of solving constant-coefficient differential equations is finding roots of auxiliary equations of degree greater than two. For example, to solve $3y''' + 5y'' + 10y' - 4y = 0$, we must solve $3m^3 + 5m^2 + 10m - 4 = 0$. Something we can try is to test the auxiliary equation for rational roots. Recall that if $m_1 = p/q$ is a rational root (expressed in lowest terms) of an auxiliary equation $a_nm^n + \cdots + a_1m + a_0 = 0$ with integer coefficients, then p is a factor of a_0 and q is a factor of a_n. For our specific cubic auxiliary equation, all the factors of $a_0 = -4$ and $a_n = 3$ are p: $\pm1, \pm2, \pm4$ and q: $\pm1, \pm3$, so the possible rational roots are p/q: $\pm1, \pm2, \pm4, \pm\frac{1}{3}, \pm\frac{2}{3}, \pm\frac{4}{3}$. Each of these numbers can then be tested—say, by synthetic division. In this way we discover both the root $m_1 = \frac{1}{3}$ and the factorization

$$3m^3 + 5m^2 + 10m - 4 = \left(m - \tfrac{1}{3}\right)(3m^2 + 6m + 12).$$

The quadratic formula then yields the remaining roots $m_2 = -1 + \sqrt{3}i$ and $m_3 = -1 - \sqrt{3}i$. Therefore the general solution of $3y''' + 5y'' + 10y' - 4y = 0$ is $y = c_1e^{x/3} + e^{-x}(c_2 \cos \sqrt{3}x + c_3 \sin \sqrt{3}x)$.

USE OF COMPUTERS Finding roots or approximation of roots of auxiliary equations is a routine problem with an appropriate calculator or computer software. Polynomial equations (in one variable) of degree less than five can be solved by means of algebraic formulas using the *solve* commands in *Mathematica* and *Maple*. For auxiliary equations of degree five or greater it might be necessary to resort to numerical commands such as **NSolve** and **FindRoot** in *Mathematica*. Because of their capability of solving polynomial equations, it is not surprising that these computer algebra

There is more on this in the ***SRSM***.

systems are also able, by means of their *dsolve* commands, to provide explicit solutions of homogeneous linear constant-coefficient differential equations.

In the classic text *Differential Equations* by Ralph Palmer Agnew* (used by the author as a student) the following statement is made:

It is not reasonable to expect students in this course to have computing skill and equipment necessary for efficient solving of equations such as

$$4.317\frac{d^4y}{dx^4} + 2.179\frac{d^3y}{dx^3} + 1.416\frac{d^2y}{dx^2} + 1.295\frac{dy}{dx} + 3.169y = 0. \tag{13}$$

Although it is debatable whether computing skills have improved in the intervening years, it is a certainty that technology has. If one has access to a computer algebra system, equation (13) could now be considered reasonable. After simplification and some relabeling of output, *Mathematica* yields the (approximate) general solution

$$y = c_1e^{-0.728852x}\cos(0.618605x) + c_2e^{-0.728852x}\sin(0.618605x)$$
$$+ c_3e^{0.476478x}\cos(0.759081x) + c_4e^{0.476478x}\sin(0.759081x).$$

Finally, if we are faced with an initial-value problem consisting of, say, a fourth-order equation, then to fit the general solution of the DE to the four initial conditions, we must solve four linear equations in four unknowns (the c_1, c_2, c_3, c_4 in the general solution). Using a CAS to solve the system can save lots of time. See Problems 59 and 60 in Exercises 4.3 and Problem 35 in Chapter 4 in Review.

*McGraw-Hill, New York, 1960.

EXERCISES 4.3

Answers to selected odd-numbered problems begin on page ANS-4.

In Problems 1–14 find the general solution of the given second-order differential equation.

1. $4y'' + y' = 0$

2. $y'' - 36y = 0$

3. $y'' - y' - 6y = 0$

4. $y'' - 3y' + 2y = 0$

5. $y'' + 8y' + 16y = 0$

6. $y'' - 10y' + 25y = 0$

7. $12y'' - 5y' - 2y = 0$

8. $y'' + 4y' - y = 0$

9. $y'' + 9y = 0$

10. $3y'' + y = 0$

11. $y'' - 4y' + 5y = 0$

12. $2y'' + 2y' + y = 0$

13. $3y'' + 2y' + y = 0$

14. $2y'' - 3y' + 4y = 0$

In Problems 15–28 find the general solution of the given higher-order differential equation.

15. $y''' - 4y'' - 5y' = 0$

16. $y''' - y = 0$

17. $y''' - 5y'' + 3y' + 9y = 0$

18. $y''' + 3y'' - 4y' - 12y = 0$

19. $\dfrac{d^3u}{dt^3} + \dfrac{d^2u}{dt^2} - 2u = 0$

20. $\dfrac{d^3x}{dt^3} - \dfrac{d^2x}{dt^2} - 4x = 0$

21. $y''' + 3y'' + 3y' + y = 0$

22. $y''' - 6y'' + 12y' - 8y = 0$

23. $y^{(4)} + y''' + y'' = 0$

24. $y^{(4)} - 2y'' + y = 0$

25. $16\dfrac{d^4y}{dx^4} + 24\dfrac{d^2y}{dx^2} + 9y = 0$

26. $\dfrac{d^4y}{dx^4} - 7\dfrac{d^2y}{dx^2} - 18y = 0$

27. $\dfrac{d^5u}{dr^5} + 5\dfrac{d^4u}{dr^4} - 2\dfrac{d^3u}{dr^3} - 10\dfrac{d^2u}{dr^2} + \dfrac{du}{dr} + 5u = 0$

28. $2\dfrac{d^5x}{ds^5} - 7\dfrac{d^4x}{ds^4} + 12\dfrac{d^3x}{ds^3} + 8\dfrac{d^2x}{ds^2} = 0$

In Problems 29–36 solve the given initial-value problem.

29. $y'' + 16y = 0, \quad y(0) = 2, y'(0) = -2$

30. $\dfrac{d^2y}{d\theta^2} + y = 0, \quad y\left(\dfrac{\pi}{3}\right) = 0, y'\left(\dfrac{\pi}{3}\right) = 2$

31. $\dfrac{d^2y}{dt^2} - 4\dfrac{dy}{dt} - 5y = 0, \quad y(1) = 0, y'(1) = 2$

32. $4y'' - 4y' - 3y = 0, \quad y(0) = 1, y'(0) = 5$

33. $y'' + y' + 2y = 0, \quad y(0) = y'(0) = 0$

34. $y'' - 2y' + y = 0, \quad y(0) = 5, y'(0) = 10$

35. $y''' + 12y'' + 36y' = 0, \quad y(0) = 0, y'(0) = 1, y''(0) = -7$

36. $y''' + 2y'' - 5y' - 6y = 0, \quad y(0) = y'(0) = 0, \; y''(0) = 1$

In Problems 37–40 solve the given boundary-value problem.

37. $y'' - 10y' + 25y = 0, \quad y(0) = 1, y(1) = 0$

38. $y'' + 4y = 0, \quad y(0) = 0, y(\pi) = 0$

39. $y'' + y = 0, \quad y'(0) = 0, y'\left(\dfrac{\pi}{2}\right) = 0$

40. $y'' - 2y' + 2y = 0, \quad y(0) = 1, y(\pi) = 1$

In Problems 41 and 42 solve the given problem first using the form of the general solution given in (10). Solve again, this time using the form given in (11).

41. $y'' - 3y = 0, \quad y(0) = 1, y'(0) = 5$

42. $y'' - y = 0, \quad y(0) = 1, y'(1) = 0$

In Problems 43–48 each figure represents the graph of a particular solution of one of the following differential equations:

(a) $y'' - 3y' - 4y = 0$ **(b)** $y'' + 4y = 0$

(c) $y'' + 2y' + y = 0$ **(d)** $y'' + y = 0$

(e) $y'' + 2y' + 2y = 0$ **(f)** $y'' - 3y' + 2y = 0$

Match a solution curve with one of the differential equations. Explain your reasoning.

43.

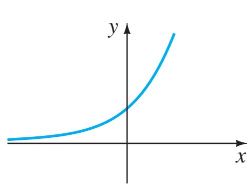


FIGURE 4.3.2 Graph for Problem 43

44.

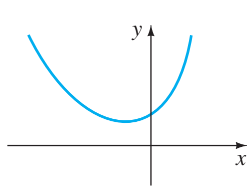


FIGURE 4.3.3 Graph for Problem 44

45.

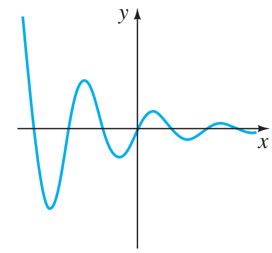


FIGURE 4.3.4 Graph for Problem 45

46.

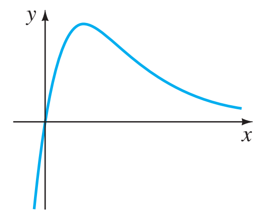


FIGURE 4.3.5 Graph for Problem 46

47.

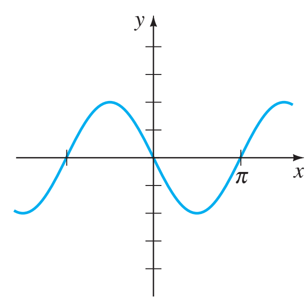


FIGURE 4.3.6 Graph for Problem 47

48.

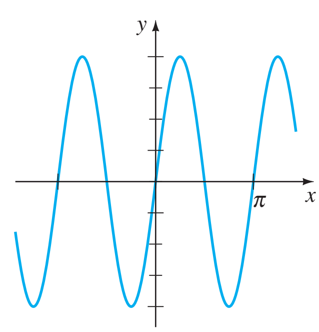


FIGURE 4.3.7 Graph for Problem 48

Discussion Problems

49. The roots of a cubic auxiliary equation are $m_1 = 4$ and $m_2 = m_3 = -5$. What is the corresponding homogeneous linear differential equation? Discuss: Is your answer unique?

50. Two roots of a cubic auxiliary equation with real coefficients are $m_1 = -\frac{1}{2}$ and $m_2 = 3 + i$. What is the corresponding homogeneous linear differential equation?

51. Find the general solution of $y''' + 6y'' + y' - 34y = 0$ if it is known that $y_1 = e^{-4x}\cos x$ is one solution.

52. To solve $y^{(4)} + y = 0$, we must find the roots of $m^4 + 1 = 0$. This is a trivial problem using a CAS but can also be done by hand working with complex numbers. Observe that $m^4 + 1 = (m^2 + 1)^2 - 2m^2$. How does this help? Solve the differential equation.

53. Verify that $y = \sinh x - 2\cos(x + \pi/6)$ is a particular solution of $y^{(4)} - y = 0$. Reconcile this particular solution with the general solution of the DE.

54. Consider the boundary-value problem $y'' + \lambda y = 0$, $y(0) = 0$, $y(\pi/2) = 0$. Discuss: Is it possible to determine values of λ so that the problem possesses **(a)** trivial solutions? **(b)** nontrivial solutions?

Computer Lab Assignments

In Problems 55–58 use a computer either as an aid in solving the auxiliary equation or as a means of directly obtaining the general solution of the given differential equation. If you use a CAS to obtain the general solution, simplify the output and, if necessary, write the solution in terms of real functions.

55. $y''' - 6y'' + 2y' + y = 0$

56. $6.11y''' + 8.59y'' + 7.93y' + 0.778y = 0$

57. $3.15y^{(4)} - 5.34y'' + 6.33y' - 2.03y = 0$

58. $y^{(4)} + 2y'' - y' + 2y = 0$

In Problems 59 and 60 use a CAS as an aid in solving the auxiliary equation. Form the general solution of the differential equation. Then use a CAS as an aid in solving the system of equations for the coefficients c_i, $i = 1, 2, 3, 4$ that results when the initial conditions are applied to the general solution.

59. $2y^{(4)} + 3y''' - 16y'' + 15y' - 4y = 0$,
$y(0) = -2$, $y'(0) = 6$, $y''(0) = 3$, $y'''(0) = \frac{1}{2}$

60. $y^{(4)} - 3y''' + 3y'' - y' = 0$,
$y(0) = y'(0) = 0$, $y''(0) = y'''(0) = 1$

4.4 UNDETERMINED COEFFICIENTS—SUPERPOSITION APPROACH*

REVIEW MATERIAL

- Review Theorems 4.1.6 and 4.1.7 (Section 4.1)

INTRODUCTION To solve a nonhomogeneous linear differential equation

$$a_n y^{(n)} + a_{n-1} y^{(n-1)} + \cdots + a_1 y' + a_0 y = g(x), \tag{1}$$

we must do two things:

- find the complementary function y_c and
- find *any* particular solution y_p of the nonhomogeneous equation (1).

Then, as was discussed in Section 4.1, the general solution of (1) is $y = y_c + y_p$. The complementary function y_c is the general solution of the associated homogeneous DE of (1), that is,

$$a_n y^{(n)} + a_{n-1} y^{(n-1)} + \cdots + a_1 y' + a_0 y = 0.$$

In Section 4.3 we saw how to solve these kinds of equations when the coefficients were constants. Our goal in the present section is to develop a method for obtaining particular solutions.

*__Note to the Instructor:__ In this section the method of undetermined coefficients is developed from the viewpoint of the superposition principle for nonhomogeneous equations (Theorem 4.7.1). In Section 4.5 an entirely different approach will be presented, one utilizing the concept of differential annihilator operators. Take your pick.

METHOD OF UNDETERMINED COEFFICIENTS The first of two ways we shall consider for obtaining a particular solution y_p for a nonhomogeneous linear DE is called the **method of undetermined coefficients.** The underlying idea behind this method is a conjecture about the form of y_p, an educated guess really, that is motivated by the kinds of functions that make up the input function $g(x)$. The general method is limited to linear DEs such as (1) where

- the coefficients a_i, $i = 0, 1, \ldots, n$ are constants and
- $g(x)$ is a constant k, a polynomial function, an exponential function $e^{\alpha x}$, a sine or cosine function $\sin \beta x$ or $\cos \beta x$, or finite sums and products of these functions.

NOTE Strictly speaking, $g(x) = k$ (constant) is a polynomial function. Since a constant function is probably not the first thing that comes to mind when you think of polynomial functions, for emphasis we shall continue to use the redundancy "constant functions, polynomials, ... "

The following functions are some examples of the types of inputs $g(x)$ that are appropriate for this discussion:

$$g(x) = 10, \quad g(x) = x^2 - 5x, \qquad g(x) = 15x - 6 + 8e^{-x},$$
$$g(x) = \sin 3x - 5x\cos 2x, \qquad g(x) = xe^x \sin x + (3x^2 - 1)e^{-4x}.$$

That is, $g(x)$ is a linear combination of functions of the type

$$P(x) = a_n x^n + a_{n-1} x^{n-1} + \cdots + a_1 x + a_0, \qquad P(x)\,e^{\alpha x}, \quad P(x)\,e^{\alpha x}\sin \beta x, \quad \text{and} \quad P(x)\,e^{\alpha x}\cos \beta x,$$

where n is a nonnegative integer and α and β are real numbers. The method of undetermined coefficients is not applicable to equations of form (1) when

$$g(x) = \ln x, \quad g(x) = \frac{1}{x}, \quad g(x) = \tan x, \quad g(x) = \sin^{-1}x,$$

and so on. Differential equations in which the input $g(x)$ is a function of this last kind will be considered in Section 4.6.

The set of functions that consists of constants, polynomials, exponentials $e^{\alpha x}$, sines, and cosines has the remarkable property that derivatives of their sums and products are again sums and products of constants, polynomials, exponentials $e^{\alpha x}$, sines, and cosines. Because the linear combination of derivatives $a_n y_p^{(n)} + a_{n-1} y_p^{(n-1)} + \cdots + a_1 y_p' + a_0 y_p$ must be identical to $g(x)$, it seems reasonable to assume that y_p *has the same form as* $g(x)$.

The next two examples illustrate the basic method.

EXAMPLE 1 General Solution Using Undetermined Coefficients

Solve $y'' + 4y' - 2y = 2x^2 - 3x + 6$. (2)

SOLUTION **Step 1.** We first solve the associated homogeneous equation $y'' + 4y' - 2y = 0$. From the quadratic formula we find that the roots of the auxiliary equation $m^2 + 4m - 2 = 0$ are $m_1 = -2 - \sqrt{6}$ and $m_2 = -2 + \sqrt{6}$. Hence the complementary function is

$$y_c = c_1 e^{-(2+\sqrt{6})x} + c_2 e^{(-2+\sqrt{6})x}.$$

Step 2. Now, because the function $g(x)$ is a quadratic polynomial, let us assume a particular solution that is also in the form of a quadratic polynomial:

$$y_p = Ax^2 + Bx + C.$$

We seek to determine *specific* coefficients A, B, and C for which y_p is a solution of (2). Substituting y_p and the derivatives

$$y_p' = 2Ax + B \qquad \text{and} \qquad y_p'' = 2A$$

into the given differential equation (2), we get

$$y_p'' + 4y_p' - 2y_p = 2A + 8Ax + 4B - 2Ax^2 - 2Bx - 2C = 2x^2 - 3x + 6.$$

Because the last equation is supposed to be an identity, the coefficients of like powers of x must be equal:

equal

$$\boxed{-2A}\, x^2 + \boxed{8A - 2B}\, x + \boxed{2A + 4B - 2C} = 2x^2 - 3x + 6$$

That is, $\qquad -2A = 2, \qquad 8A - 2B = -3, \qquad 2A + 4B - 2C = 6.$

Solving this system of equations leads to the values $A = -1$, $B = -\frac{5}{2}$, and $C = -9$. Thus a particular solution is

$$y_p = -x^2 - \frac{5}{2}x - 9.$$

Step 3. The general solution of the given equation is

$$y = y_c + y_p = c_1 e^{-(2+\sqrt{6})x} + c_1 e^{(-2+\sqrt{6})x} - x^2 - \frac{5}{2}x - 9. \qquad \blacksquare$$

EXAMPLE 2 Particular Solution Using Undetermined Coefficients

Find a particular solution of $y'' - y' + y = 2 \sin 3x$.

SOLUTION A natural first guess for a particular solution would be $A \sin 3x$. But because successive differentiations of $\sin 3x$ produce $\sin 3x$ *and* $\cos 3x$, we are prompted instead to assume a particular solution that includes both of these terms:

$$y_p = A \cos 3x + B \sin 3x.$$

Differentiating y_p and substituting the results into the differential equation gives, after regrouping,

$$y_p'' - y_p' + y_p = (-8A - 3B) \cos 3x + (3A - 8B) \sin 3x = 2 \sin 3x$$

or

equal

$$\boxed{-8A - 3B}\, \cos 3x + \boxed{3A - 8B}\, \sin 3x = 0 \cos 3x + 2 \sin 3x.$$

From the resulting system of equations,

$$-8A - 3B = 0, \qquad 3A - 8B = 2,$$

we get $A = \frac{6}{73}$ and $B = -\frac{16}{73}$. A particular solution of the equation is

$$y_p = \frac{6}{73} \cos 3x - \frac{16}{73} \sin 3x. \qquad \blacksquare$$

As we mentioned, the form that we assume for the particular solution y_p is an educated guess; it is not a blind guess. This educated guess must take into consideration not only the types of functions that make up $g(x)$ but also, as we shall see in Example 4, the functions that make up the complementary function y_c.

EXAMPLE 3 Forming y_p by Superposition

Solve $y'' - 2y' - 3y = 4x - 5 + 6xe^{2x}$. (3)

SOLUTION **Step 1.** First, the solution of the associated homogeneous equation $y'' - 2y' - 3y = 0$ is found to be $y_c = c_1e^{-x} + c_2e^{3x}$.

Step 2. Next, the presence of $4x - 5$ in $g(x)$ suggests that the particular solution includes a linear polynomial. Furthermore, because the derivative of the product xe^{2x} produces $2xe^{2x}$ and e^{2x}, we also assume that the particular solution includes both xe^{2x} and e^{2x}. In other words, g is the sum of two basic kinds of functions:

$$g(x) = g_1(x) + g_2(x) = \textit{polynomial} + \textit{exponentials}.$$

Correspondingly, the superposition principle for nonhomogeneous equations (Theorem 4.1.7) suggests that we seek a particular solution

$$y_p = y_{p_1} + y_{p_2},$$

where $y_{p_1} = Ax + B$ and $y_{p_2} = Cxe^{2x} + Ee^{2x}$. Substituting

$$y_p = Ax + B + Cxe^{2x} + Ee^{2x}$$

into the given equation (3) and grouping like terms gives

$$y_p'' - 2y_p' - 3y_p = -3Ax - 2A - 3B - 3Cxe^{2x} + (2C - 3E)e^{2x} = 4x - 5 + 6xe^{2x}. \quad (4)$$

From this identity we obtain the four equations

$$-3A = 4, \qquad -2A - 3B = -5, \qquad -3C = 6, \qquad 2C - 3E = 0.$$

The last equation in this system results from the interpretation that the coefficient of e^{2x} in the right member of (4) is zero. Solving, we find $A = -\frac{4}{3}$, $B = \frac{23}{9}$, $C = -2$, and $E = -\frac{4}{3}$. Consequently,

$$y_p = -\frac{4}{3}x + \frac{23}{9} - 2xe^{2x} - \frac{4}{3}e^{2x}.$$

Step 3. The general solution of the equation is

$$y = c_1e^{-x} + c_2e^{3x} - \frac{4}{3}x + \frac{23}{9} - \left(2x + \frac{4}{3}\right)e^{2x}.$$ ■

In light of the superposition principle (Theorem 4.1.7) we can also approach Example 3 from the viewpoint of solving two simpler problems. You should verify that substituting

$$y_{p_1} = Ax + B \qquad \text{into} \qquad y'' - 2y' - 3y = 4x - 5$$

and

$$y_{p_2} = Cxe^{2x} + Ee^{2x} \qquad \text{into} \qquad y'' - 2y' - 3y = 6xe^{2x}$$

yields, in turn, $y_{p_1} = -\frac{4}{3}x + \frac{23}{9}$ and $y_{p_2} = -\left(2x + \frac{4}{3}\right)e^{2x}$. A particular solution of (3) is then $y_p = y_{p_1} + y_{p_2}$.

The next example illustrates that sometimes the "obvious" assumption for the form of y_p is not a correct assumption.

EXAMPLE 4 A Glitch in the Method

Find a particular solution of $y'' - 5y' + 4y = 8e^x$.

SOLUTION Differentiation of e^x produces no new functions. Therefore proceeding as we did in the earlier examples, we can reasonably assume a particular solution of the form $y_p = Ae^x$. But substitution of this expression into the differential equation yields the contradictory statement $0 = 8e^x$, so we have clearly made the wrong guess for y_p.

The difficulty here is apparent on examining the complementary function $y_c = c_1e^x + c_2e^{4x}$. Observe that our assumption Ae^x is already present in y_c. This means that e^x is a solution of the associated homogeneous differential equation, and a constant multiple Ae^x when substituted into the differential equation necessarily produces zero.

What then should be the form of y_p? Inspired by Case II of Section 4.3, let's see whether we can find a particular solution of the form

$$y_p = Axe^x.$$

Substituting $y_p' = Axe^x + Ae^x$ and $y_p'' = Axe^x + 2Ae^x$ into the differential equation and simplifying gives

$$y_p'' - 5y_p' + 4y_p = -3Ae^x = 8e^x.$$

From the last equality we see that the value of A is now determined as $A = -\frac{8}{3}$. Therefore a particular solution of the given equation is $y_p = -\frac{8}{3}xe^x$. ■

The difference in the procedures used in Examples 1–3 and in Example 4 suggests that we consider two cases. The first case reflects the situation in Examples 1–3.

CASE I No function in the assumed particular solution is a solution of the associated homogeneous differential equation.

In Table 4.1 we illustrate some specific examples of $g(x)$ in (1) along with the corresponding form of the particular solution. We are, of course, taking for granted that no function in the assumed particular solution y_p is duplicated by a function in the complementary function y_c.

TABLE 4.1 Trial Particular Solutions

$g(x)$	Form of y_p
1. 1 (any constant)	A
2. $5x + 7$	$Ax + B$
3. $3x^2 - 2$	$Ax^2 + Bx + C$
4. $x^3 - x + 1$	$Ax^3 + Bx^2 + Cx + E$
5. $\sin 4x$	$A\cos 4x + B\sin 4x$
6. $\cos 4x$	$A\cos 4x + B\sin 4x$
7. e^{5x}	Ae^{5x}
8. $(9x - 2)e^{5x}$	$(Ax + B)e^{5x}$
9. x^2e^{5x}	$(Ax^2 + Bx + C)e^{5x}$
10. $e^{3x}\sin 4x$	$Ae^{3x}\cos 4x + Be^{3x}\sin 4x$
11. $5x^2\sin 4x$	$(Ax^2 + Bx + C)\cos 4x + (Ex^2 + Fx + G)\sin 4x$
12. $xe^{3x}\cos 4x$	$(Ax + B)e^{3x}\cos 4x + (Cx + E)e^{3x}\sin 4x$

EXAMPLE 5 Forms of Particular Solutions—Case I

Determine the form of a particular solution of

(a) $y'' - 8y' + 25y = 5x^3e^{-x} - 7e^{-x}$ **(b)** $y'' + 4y = x\cos x$

SOLUTION **(a)** We can write $g(x) = (5x^3 - 7)e^{-x}$. Using entry 9 in Table 4.1 as a model, we assume a particular solution of the form

$$y_p = (Ax^3 + Bx^2 + Cx + E)e^{-x}.$$

Note that there is no duplication between the terms in y_p and the terms in the complementary function $y_c = e^{4x}(c_1\cos 3x + c_2\sin 3x)$.

(b) The function $g(x) = x \cos x$ is similar to entry 11 in Table 4.1 except, of course, that we use a linear rather than a quadratic polynomial and $\cos x$ and $\sin x$ instead of $\cos 4x$ and $\sin 4x$ in the form of y_p:

$$y_p = (Ax + B)\cos x + (Cx + E)\sin x.$$

Again observe that there is no duplication of terms between y_p and $y_c = c_1 \cos 2x + c_2 \sin 2x$. ■

If $g(x)$ consists of a sum of, say, m terms of the kind listed in the table, then (as in Example 3) the assumption for a particular solution y_p consists of the sum of the trial forms $y_{p_1}, y_{p_2}, \ldots, y_{p_m}$ corresponding to these terms:

$$y_p = y_{p_1} + y_{p_2} + \cdots + y_{p_m}.$$

The foregoing sentence can be put another way.

Form Rule for Case I *The form of y_p is a linear combination of all linearly independent functions that are generated by repeated differentiations of $g(x)$.*

EXAMPLE 6 Forming y_p by Superposition—Case I

Determine the form of a particular solution of

$$y'' - 9y' + 14y = 3x^2 - 5\sin 2x + 7xe^{6x}.$$

SOLUTION

Corresponding to $3x^2$ we assume $\quad y_{p_1} = Ax^2 + Bx + C.$

Corresponding to $-5\sin 2x$ we assume $\quad y_{p_2} = E\cos 2x + F\sin 2x.$

Corresponding to $7xe^{6x}$ we assume $\quad y_{p_3} = (Gx + H)e^{6x}.$

The assumption for the particular solution is then

$$y_p = y_{p_1} + y_{p_2} + y_{p_3} = Ax^2 + Bx + C + E\cos 2x + F\sin 2x + (Gx + H)e^{6x}.$$

No term in this assumption duplicates a term in $y_c = c_1e^{2x} + c_2e^{7x}$. ■

CASE II A function in the assumed particular solution is also a solution of the associated homogeneous differential equation.

The next example is similar to Example 4.

EXAMPLE 7 Particular Solution—Case II

Find a particular solution of $y'' - 2y' + y = e^x$.

SOLUTION The complementary function is $y_c = c_1e^x + c_2xe^x$. As in Example 4, the assumption $y_p = Ae^x$ will fail, since it is apparent from y_c that e^x is a solution of the associated homogeneous equation $y'' - 2y' + y = 0$. Moreover, we will not be able to find a particular solution of the form $y_p = Axe^x$, since the term xe^x is also duplicated in y_c. We next try

$$y_p = Ax^2e^x.$$

Substituting into the given differential equation yields $2Ae^x = e^x$, so $A = \frac{1}{2}$. Thus a particular solution is $y_p = \frac{1}{2}x^2e^x$. ■

Suppose again that $g(x)$ consists of m terms of the kind given in Table 4.1, and suppose further that the usual assumption for a particular solution is

$$y_p = y_{p_1} + y_{p_2} + \cdots + y_{p_m},$$

where the y_{p_i}, $i = 1, 2, \ldots, m$ are the trial particular solution forms corresponding to these terms. Under the circumstances described in Case II, we can make up the following general rule.

Multiplication Rule for Case II *If any y_{p_i} contains terms that duplicate terms in y_c, then that y_{p_i} must be multiplied by x^n, where n is the smallest positive integer that eliminates that duplication.*

EXAMPLE 8 An Initial-Value Problem

Solve $y'' + y = 4x + 10 \sin x$, $y(\pi) = 0$, $y'(\pi) = 2$.

SOLUTION The solution of the associated homogeneous equation $y'' + y = 0$ is $y_c = c_1 \cos x + c_2 \sin x$. Because $g(x) = 4x + 10 \sin x$ is the sum of a linear polynomial and a sine function, our normal assumption for y_p, from entries 2 and 5 of Table 4.1, would be the sum of $y_{p_1} = Ax + B$ and $y_{p_2} = C \cos x + E \sin x$:

$$y_p = Ax + B + C \cos x + E \sin x. \tag{5}$$

But there is an obvious duplication of the terms cos x and sin x in this assumed form and two terms in the complementary function. This duplication can be eliminated by simply multiplying y_{p_2} by x. Instead of (5) we now use

$$y_p = Ax + B + Cx \cos x + Ex \sin x. \tag{6}$$

Differentiating this expression and substituting the results into the differential equation gives

$$y_p'' + y_p = Ax + B - 2C \sin x + 2E \cos x = 4x + 10 \sin x,$$

and so $A = 4$, $B = 0$, $-2C = 10$, and $2E = 0$. The solutions of the system are immediate: $A = 4$, $B = 0$, $C = -5$, and $E = 0$. Therefore from (6) we obtain $y_p = 4x - 5x \cos x$. The general solution of the given equation is

$$y = y_c + y_p = c_1 \cos x + c_2 \sin x + 4x - 5x \cos x.$$

We now apply the prescribed initial conditions to the general solution of the equation. First, $y(\pi) = c_1 \cos \pi + c_2 \sin \pi + 4\pi - 5\pi \cos \pi = 0$ yields $c_1 = 9\pi$, since $\cos \pi = -1$ and $\sin \pi = 0$. Next, from the derivative

$$y' = -9\pi \sin x + c_2 \cos x + 4 + 5x \sin x - 5 \cos x$$

and $$y'(\pi) = -9\pi \sin \pi + c_2 \cos \pi + 4 + 5\pi \sin \pi - 5 \cos \pi = 2$$

we find $c_2 = 7$. The solution of the initial-value is then

$$y = 9\pi \cos x + 7 \sin x + 4x - 5x \cos x.$$

■

EXAMPLE 9 Using the Multiplication Rule

Solve $y'' - 6y' + 9y = 6x^2 + 2 - 12e^{3x}$.

SOLUTION The complementary function is $y_c = c_1 e^{3x} + c_2 x e^{3x}$. And so, based on entries 3 and 7 of Table 4.1, the usual assumption for a particular solution would be

$$y_p = \underbrace{Ax^2 + Bx + C}_{y_{p_1}} + \underbrace{Ee^{3x}}_{y_{p_2}}.$$

Inspection of these functions shows that the one term in y_{p_2} is duplicated in y_c. If we multiply y_{p_2} by x, we note that the term xe^{3x} is still part of y_c. But multiplying y_{p_2} by x^2 eliminates all duplications. Thus the operative form of a particular solution is

$$y_p = Ax^2 + Bx + C + Ex^2e^{3x}.$$

Differentiating this last form, substituting into the differential equation, and collecting like terms gives

$$y_p'' - 6y_p' + 9y_p = 9Ax^2 + (-12A + 9B)x + 2A - 6B + 9C + 2Ee^{3x} = 6x^2 + 2 - 12e^{3x}.$$

It follows from this identity that $A = \frac{2}{3}$, $B = \frac{8}{9}$, $C = \frac{2}{3}$, and $E = -6$. Hence the general solution $y = y_c + y_p$ is $y = c_1e^{3x} + c_2xe^{3x} + \frac{2}{3}x^2 + \frac{8}{9}x + \frac{2}{3} - 6x^2e^{3x}$. ■

EXAMPLE 10 Third-Order DE—Case I

Solve $y''' + y'' = e^x \cos x$.

SOLUTION From the characteristic equation $m^3 + m^2 = 0$ we find $m_1 = m_2 = 0$ and $m_3 = -1$. Hence the complementary function of the equation is $y_c = c_1 + c_2x + c_3e^{-x}$. With $g(x) = e^x \cos x$, we see from entry 10 of Table 4.1 that we should assume that

$$y_p = Ae^x \cos x + Be^x \sin x.$$

Because there are no functions in y_p that duplicate functions in the complementary solution, we proceed in the usual manner. From

$$y_p''' + y_p'' = (-2A + 4B)e^x \cos x + (-4A - 2B)e^x \sin x = e^x \cos x$$

we get $-2A + 4B = 1$ and $-4A - 2B = 0$. This system gives $A = -\frac{1}{10}$ and $B = \frac{1}{5}$, so a particular solution is $y_p = -\frac{1}{10}e^x \cos x + \frac{1}{5}e^x \sin x$. The general solution of the equation is

$$y = y_c + y_p = c_1 + c_2x + c_3e^{-x} - \frac{1}{10}e^x \cos x + \frac{1}{5}e^x \sin x. \quad ■$$

EXAMPLE 11 Fourth-Order DE—Case II

Determine the form of a particular solution of $y^{(4)} + y''' = 1 - x^2e^{-x}$.

SOLUTION Comparing $y_c = c_1 + c_2x + c_3x^2 + c_4e^{-x}$ with our normal assumption for a particular solution

$$y_p = \underbrace{A}_{y_{p_1}} + \underbrace{Bx^2e^{-x} + Cxe^{-x} + Ee^{-x}}_{y_{p_2}},$$

we see that the duplications between y_c and y_p are eliminated when y_{p_1} is multiplied by x^3 and y_{p_2} is multiplied by x. Thus the correct assumption for a particular solution is $y_p = Ax^3 + Bx^3e^{-x} + Cx^2e^{-x} + Exe^{-x}$. ■

REMARKS

(*i*) In Problems 27–36 in Exercises 4.4 you are asked to solve initial-value problems, and in Problems 37–40 you are asked to solve boundary-value problems. As illustrated in Example 8, be sure to apply the initial conditions or the boundary conditions to the general solution $y = y_c + y_p$. Students often make the mistake of applying these conditions only to the complementary function y_c because it is that part of the solution that contains the constants $c_1, c_2, \ldots, c_n$.

(*ii*) From the "Form Rule for Case I" on page 145 of this section you see why the method of undetermined coefficients is not well suited to nonhomogeneous linear DEs when the input function $g(x)$ is something other than one of the four basic types highlighted in color on page 141. For example, if $P(x)$ is a polynomial, then continued differentiation of $P(x)e^{\alpha x}\sin \beta x$ will generate an independent set containing only a *finite* number of functions—all of the same type, namely, a polynomial times $e^{\alpha x}\sin \beta x$ or a polynomial times $e^{\alpha x}\cos \beta x$. On the other hand, repeated differentiation of input functions such as $g(x) = \ln x$ or $g(x) = \tan^{-1}x$ generates an independent set containing an *infinite* number of functions:

$$\textit{derivatives of } \ln x: \quad \frac{1}{x}, \frac{-1}{x^2}, \frac{2}{x^3}, \ldots,$$

$$\textit{derivatives of } \tan^{-1}x: \quad \frac{1}{1+x^2}, \frac{-2x}{(1+x^2)^2}, \frac{-2+6x^2}{(1+x^2)^3}, \ldots.$$

EXERCISES 4.4

Answers to selected odd-numbered problems begin on page ANS-5.

In Problems 1–26 solve the given differential equation by undetermined coefficients.

1. $y'' + 3y' + 2y = 6$
2. $4y'' + 9y = 15$
3. $y'' - 10y' + 25y = 30x + 3$
4. $y'' + y' - 6y = 2x$
5. $\frac{1}{4}y'' + y' + y = x^2 - 2x$
6. $y'' - 8y' + 20y = 100x^2 - 26xe^x$
7. $y'' + 3y = -48x^2e^{3x}$
8. $4y'' - 4y' - 3y = \cos 2x$
9. $y'' - y' = -3$
10. $y'' + 2y' = 2x + 5 - e^{-2x}$
11. $y'' - y' + \frac{1}{4}y = 3 + e^{x/2}$
12. $y'' - 16y = 2e^{4x}$
13. $y'' + 4y = 3\sin 2x$
14. $y'' - 4y = (x^2 - 3)\sin 2x$
15. $y'' + y = 2x\sin x$
16. $y'' - 5y' = 2x^3 - 4x^2 - x + 6$
17. $y'' - 2y' + 5y = e^x\cos 2x$
18. $y'' - 2y' + 2y = e^{2x}(\cos x - 3\sin x)$
19. $y'' + 2y' + y = \sin x + 3\cos 2x$
20. $y'' + 2y' - 24y = 16 - (x + 2)e^{4x}$
21. $y''' - 6y'' = 3 - \cos x$
22. $y''' - 2y'' - 4y' + 8y = 6xe^{2x}$
23. $y''' - 3y'' + 3y' - y = x - 4e^x$
24. $y''' - y'' - 4y' + 4y = 5 - e^x + e^{2x}$
25. $y^{(4)} + 2y'' + y = (x - 1)^2$
26. $y^{(4)} - y'' = 4x + 2xe^{-x}$

In Problems 27–36 solve the given initial-value problem.

27. $y'' + 4y = -2, \quad y\left(\frac{\pi}{8}\right) = \frac{1}{2}, y'\left(\frac{\pi}{8}\right) = 2$
28. $2y'' + 3y' - 2y = 14x^2 - 4x - 11, \quad y(0) = 0, y'(0) = 0$
29. $5y'' + y' = -6x, \quad y(0) = 0, y'(0) = -10$
30. $y'' + 4y' + 4y = (3 + x)e^{-2x}, \quad y(0) = 2, y'(0) = 5$
31. $y'' + 4y' + 5y = 35e^{-4x}, \quad y(0) = -3, y'(0) = 1$

32. $y'' - y = \cosh x, \quad y(0) = 2, y'(0) = 12$

33. $\dfrac{d^2x}{dt^2} + \omega^2 x = F_0 \sin \omega t, \quad x(0) = 0, x'(0) = 0$

34. $\dfrac{d^2x}{dt^2} + \omega^2 x = F_0 \cos \gamma t, \quad x(0) = 0, x'(0) = 0$

35. $y''' - 2y'' + y' = 2 - 24e^x + 40e^{5x}, \quad y(0) = \frac{1}{2}, y'(0) = \frac{5}{2}, y''(0) = -\frac{9}{2}$

36. $y''' + 8y = 2x - 5 + 8e^{-2x}, \quad y(0) = -5, y'(0) = 3, y''(0) = -4$

In Problems 37–40 solve the given boundary-value problem.

37. $y'' + y = x^2 + 1, \quad y(0) = 5, y(1) = 0$

38. $y'' - 2y' + 2y = 2x - 2, \quad y(0) = 0, y(\pi) = \pi$

39. $y'' + 3y = 6x, \quad y(0) = 0, y(1) + y'(1) = 0$

40. $y'' + 3y = 6x, \quad y(0) + y'(0) = 0, y(1) = 0$

In Problems 41 and 42 solve the given initial-value problem in which the input function $g(x)$ is discontinuous. [*Hint*: Solve each problem on two intervals, and then find a solution so that y and y' are continuous at $x = \pi/2$ (Problem 41) and at $x = \pi$ (Problem 42).]

41. $y'' + 4y = g(x), \quad y(0) = 1, y'(0) = 2, \quad$ where

$$g(x) = \begin{cases} \sin x, & 0 \le x \le \pi/2 \\ 0, & x > \pi/2 \end{cases}$$

42. $y'' - 2y' + 10y = g(x), \quad y(0) = 0, y'(0) = 0, \quad$ where

$$g(x) = \begin{cases} 20, & 0 \le x \le \pi \\ 0, & x > \pi \end{cases}$$

Discussion Problems

43. Consider the differential equation $ay'' + by' + cy = e^{kx}$, where a, b, c, and k are constants. The auxiliary equation of the associated homogeneous equation is $am^2 + bm + c = 0$.

(a) If k is not a root of the auxiliary equation, show that we can find a particular solution of the form $y_p = Ae^{kx}$, where $A = 1/(ak^2 + bk + c)$.

(b) If k is a root of the auxiliary equation of multiplicity one, show that we can find a particular solution of the form $y_p = Axe^{kx}$, where $A = 1/(2ak + b)$. Explain how we know that $k \neq -b/(2a)$.

(c) If k is a root of the auxiliary equation of multiplicity two, show that we can find a particular solution of the form $y = Ax^2e^{kx}$, where $A = 1/(2a)$.

44. Discuss how the method of this section can be used to find a particular solution of $y'' + y = \sin x \cos 2x$. Carry out your idea.

45. Without solving, match a solution curve of $y'' + y = f(x)$ shown in the figure with one of the following functions:

(*i*) $f(x) = 1$, (*ii*) $f(x) = e^{-x}$,
(*iii*) $f(x) = e^x$, (*iv*) $f(x) = \sin 2x$,
(*v*) $f(x) = e^x \sin x$, (*vi*) $f(x) = \sin x$.

Briefly discuss your reasoning.

(a)

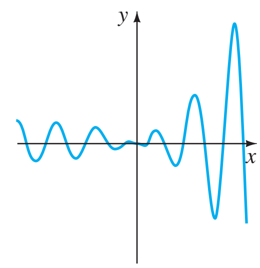


FIGURE 4.4.1 Solution curve

(b)

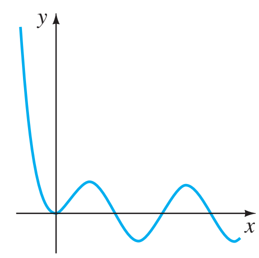


FIGURE 4.4.2 Solution curve

(c)

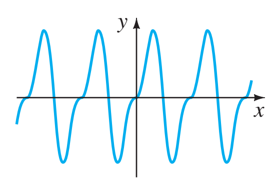


FIGURE 4.4.3 Solution curve

(d)

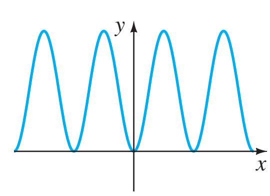


FIGURE 4.4.4 Solution curve

Computer Lab Assignments

In Problems 46 and 47 find a particular solution of the given differential equation. Use a CAS as an aid in carrying out differentiations, simplifications, and algebra.

46. $y'' - 4y' + 8y = (2x^2 - 3x)e^{2x} \cos 2x + (10x^2 - x - 1)e^{2x} \sin 2x$

47. $y^{(4)} + 2y'' + y = 2 \cos x - 3x \sin x$

4.5 UNDETERMINED COEFFICIENTS—ANNIHILATOR APPROACH

REVIEW MATERIAL

- Review Theorems 4.1.6 and 4.1.7 (Section 4.1)

INTRODUCTION We saw in Section 4.1 that an nth-order differential equation can be written

$$a_nD^ny + a_{n-1}D^{n-1}y + \cdots + a_1Dy + a_0y = g(x), \tag{1}$$

where $D^ky = d^ky/dx^k$, $k = 0, 1, \ldots, n$. When it suits our purpose, (1) is also written as $L(y) = g(x)$, where L denotes the linear nth-order differential, or polynomial, operator

$$a_nD^n + a_{n-1}D^{n-1} + \cdots + a_1D + a_0. \tag{2}$$

Not only is the operator notation a helpful shorthand, but also on a very practical level the application of differential operators enables us to justify the somewhat mind-numbing rules for determining the form of particular solution y_p that were presented in the preceding section. In this section there are no special rules; the form of y_p follows almost automatically once we have found an appropriate linear differential operator that *annihilates* $g(x)$ in (1). Before investigating how this is done, we need to examine two concepts.

FACTORING OPERATORS When the coefficients a_i, $i = 0, 1, \ldots, n$ are real constants, a linear differential operator (1) can be factored whenever the characteristic polynomial $a_nm^n + a_{n-1}m^{n-1} + \cdots + a_1m + a_0$ factors. In other words, if r_1 is a root of the auxiliary equation

$$a_nm^n + a_{n-1}m^{n-1} + \cdots + a_1m + a_0 = 0,$$

then $L = (D - r_1)\,P(D)$, where the polynomial expression $P(D)$ is a linear differential operator of order $n - 1$. For example, if we treat D as an algebraic quantity, then the operator $D^2 + 5D + 6$ can be factored as $(D + 2)(D + 3)$ or as $(D + 3)(D + 2)$. Thus if a function $y = f(x)$ possesses a second derivative, then

$$(D^2 + 5D + 6)y = (D + 2)(D + 3)y = (D + 3)(D + 2)y.$$

This illustrates a general property:

Factors of a linear differential operator with constant coefficients commute.

A differential equation such as $y'' + 4y' + 4y = 0$ can be written as

$$(D^2 + 4D + 4)y = 0 \quad \text{or} \quad (D + 2)(D + 2)y = 0 \quad \text{or} \quad (D + 2)^2y = 0.$$

ANNIHILATOR OPERATOR If L is a linear differential operator with constant coefficients and f is a sufficiently differentiable function such that

$$L(f(x)) = 0,$$

then L is said to be an **annihilator** of the function. For example, a constant function $y = k$ is annihilated by D, since $Dk = 0$. The function $y = x$ is annihilated by the differential operator D^2 since the first and second derivatives of x are 1 and 0, respectively. Similarly, $D^3x^2 = 0$, and so on.

The differential operator D^n annihilates each of the functions

$$1, \quad x, \quad x^2, \quad \ldots, \quad x^{n-1}. \tag{3}$$

As an immediate consequence of (3) and the fact that differentiation can be done term by term, a polynomial

$$c_0 + c_1x + c_2x^2 + \cdots + c_{n-1}x^{n-1} \tag{4}$$

can be annihilated by finding an operator that annihilates the highest power of x.

The functions that are annihilated by a linear nth-order differential operator L are simply those functions that can be obtained from the general solution of the homogeneous differential equation $L(y) = 0$.

> The differential operator $(D - \alpha)^n$ annihilates each of the functions
>
> $$e^{\alpha x}, \quad xe^{\alpha x}, \quad x^2e^{\alpha x}, \quad \ldots, \quad x^{n-1}e^{\alpha x}. \tag{5}$$

To see this, note that the auxiliary equation of the homogeneous equation $(D - \alpha)^n y = 0$ is $(m - \alpha)^n = 0$. Since α is a root of multiplicity n, the general solution is

$$y = c_1e^{\alpha x} + c_2xe^{\alpha x} + \cdots + c_nx^{n-1}e^{\alpha x}. \tag{6}$$

EXAMPLE 1 Annihilator Operators

Find a differential operator that annihilates the given function.

(a) $1 - 5x^2 + 8x^3$ **(b)** e^{-3x} **(c)** $4e^{2x} - 10xe^{2x}$

SOLUTION **(a)** From (3) we know that $D^4x^3 = 0$, so it follows from (4) that

$$D^4(1 - 5x^2 + 8x^3) = 0.$$

(b) From (5), with $\alpha = -3$ and $n = 1$, we see that

$$(D + 3)e^{-3x} = 0.$$

(c) From (5) and (6), with $\alpha = 2$ and $n = 2$, we have

$$(D - 2)^2(4e^{2x} - 10xe^{2x}) = 0.$$

■

When α and β, $\beta > 0$ are real numbers, the quadratic formula reveals that $[m^2 - 2\alpha m + (\alpha^2 + \beta^2)]^n = 0$ has complex roots $\alpha + i\beta$, $\alpha - i\beta$, both of multiplicity n. From the discussion at the end of Section 4.3 we have the next result.

> The differential operator $[D^2 - 2\alpha D + (\alpha^2 + \beta^2)]^n$ annihilates each of the functions
>
> $$\begin{array}{lllll} e^{\alpha x}\cos\beta x, & xe^{\alpha x}\cos\beta x, & x^2e^{\alpha x}\cos\beta x, & \ldots, & x^{n-1}e^{\alpha x}\cos\beta x, \\ e^{\alpha x}\sin\beta x, & xe^{\alpha x}\sin\beta x, & x^2e^{\alpha x}\sin\beta x, & \ldots, & x^{n-1}e^{\alpha x}\sin\beta x. \end{array} \tag{7}$$

EXAMPLE 2 Annihilator Operator

Find a differential operator that annihilates $5e^{-x}\cos 2x - 9e^{-x}\sin 2x$.

SOLUTION Inspection of the functions $e^{-x}\cos 2x$ and $e^{-x}\sin 2x$ shows that $\alpha = -1$ and $\beta = 2$. Hence from (7) we conclude that $D^2 + 2D + 5$ will annihilate each function. Since $D^2 + 2D + 5$ is a linear operator, it will annihilate *any* linear combination of these functions such as $5e^{-x}\cos 2x - 9e^{-x}\sin 2x$. ■

When $\alpha = 0$ and $n = 1$, a special case of (7) is

$$(D^2 + \beta^2)\begin{Bmatrix}\cos \beta x \\ \sin \beta x\end{Bmatrix} = 0. \tag{8}$$

For example, $D^2 + 16$ will annihilate any linear combination of $\sin 4x$ and $\cos 4x$.

We are often interested in annihilating the sum of two or more functions. As we have just seen in Examples 1 and 2, if L is a linear differential operator such that $L(y_1) = 0$ and $L(y_2) = 0$, then L will annihilate the linear combination $c_1y_1(x) + c_2y_2(x)$. This is a direct consequence of Theorem 4.1.2. Let us now suppose that L_1 and L_2 are linear differential operators with constant coefficients such that L_1 annihilates $y_1(x)$ and L_2 annihilates $y_2(x)$, but $L_1(y_2) \neq 0$ and $L_2(y_1) \neq 0$. Then the *product* of differential operators L_1L_2 annihilates the sum $c_1y_1(x) + c_2y_2(x)$. We can easily demonstrate this, using linearity and the fact that $L_1L_2 = L_2L_1$:

$$\begin{aligned} L_1L_2(y_1 + y_2) &= L_1L_2(y_1) + L_1L_2(y_2) \\ &= L_2L_1(y_1) + L_1L_2(y_2) \\ &= L_2[\underbrace{L_1(y_1)}_{\text{zero}}] + L_1[\underbrace{L_2(y_2)}_{\text{zero}}] = 0. \end{aligned}$$

For example, we know from (3) that D^2 annihilates $7 - x$ and from (8) that $D^2 + 16$ annihilates $\sin 4x$. Therefore the product of operators $D^2(D^2 + 16)$ will annihilate the linear combination $7 - x + 6 \sin 4x$.

NOTE The differential operator that annihilates a function is not unique. We saw in part (b) of Example 1 that $D + 3$ will annihilate e^{-3x}, but so will differential operators of higher order as long as $D + 3$ is one of the factors of the operator. For example, $(D + 3)(D + 1)$, $(D + 3)^2$, and $D^3(D + 3)$ all annihilate e^{-3x}. (Verify this.) As a matter of course, when we seek a differential annihilator for a function $y = f(x)$, we want the operator of *lowest possible order* that does the job.

UNDETERMINED COEFFICIENTS This brings us to the point of the preceding discussion. Suppose that $L(y) = g(x)$ is a linear differential equation with constant coefficients and that the input $g(x)$ consists of finite sums and products of the functions listed in (3), (5), and (7)—that is, $g(x)$ is a linear combination of functions of the form

$$k \text{ (constant)}, \quad x^m, \quad x^m e^{\alpha x}, \quad x^m e^{\alpha x}\cos \beta x, \quad \text{and} \quad x^m e^{\alpha x}\sin \beta x,$$

where m is a nonnegative integer and α and β are real numbers. We now know that such a function $g(x)$ can be annihilated by a differential operator L_1 of lowest order, consisting of a product of the operators D^n, $(D - \alpha)^n$, and $(D^2 - 2\alpha D + \alpha^2 + \beta^2)^n$. Applying L_1 to both sides of the equation $L(y) = g(x)$ yields $L_1L(y) = L_1(g(x)) = 0$. By solving the *homogeneous higher-order* equation $L_1L(y) = 0$, we can discover the *form* of a particular solution y_p for the original *nonhomogeneous* equation $L(y) = g(x)$. We then substitute this assumed form into $L(y) = g(x)$ to find an explicit particular solution. This procedure for determining y_p, called the **method of undetermined coefficients,** is illustrated in the next several examples.

Before proceeding, recall that the general solution of a nonhomogeneous linear differential equation $L(y) = g(x)$ is $y = y_c + y_p$, where y_c is the complementary function—that is, the general solution of the associated homogeneous equation $L(y) = 0$. The general solution of each equation $L(y) = g(x)$ is defined on the interval $(-\infty, \infty)$.

EXAMPLE 3 General Solution Using Undetermined Coefficients

Solve $y'' + 3y' + 2y = 4x^2$. (9)

SOLUTION **Step 1.** First, we solve the homogeneous equation $y'' + 3y' + 2y = 0$. Then, from the auxiliary equation $m^2 + 3m + 2 = (m + 1)(m + 2) = 0$ we find $m_1 = -1$ and $m_2 = -2$, and so the complementary function is

$$y_c = c_1 e^{-x} + c_2 e^{-2x}.$$

Step 2. Now, since $4x^2$ is annihilated by the differential operator D^3, we see that $D^3(D^2 + 3D + 2)y = 4D^3x^2$ is the same as

$$D^3(D^2 + 3D + 2)y = 0. \tag{10}$$

The auxiliary equation of the fifth-order equation in (10),

$$m^3(m^2 + 3m + 2) = 0 \quad \text{or} \quad m^3(m + 1)(m + 2) = 0,$$

has roots $m_1 = m_2 = m_3 = 0$, $m_4 = -1$, and $m_5 = -2$. Thus its general solution must be

$$y = c_1 + c_2x + c_3x^2 + \boxed{c_4e^{-x} + c_5e^{-2x}}. \tag{11}$$

The terms in the shaded box in (11) constitute the complementary function of the original equation (9). We can then argue that a particular solution y_p of (9) should also satisfy equation (10). This means that the terms remaining in (11) must be the basic form of y_p:

$$y_p = A + Bx + Cx^2, \tag{12}$$

where, for convenience, we have replaced c_1, c_2, and c_3 by A, B, and C, respectively. For (12) to be a particular solution of (9), it is necessary to find *specific* coefficients A, B, and C. Differentiating (12), we have

$$y_p' = B + 2Cx, \qquad y_p'' = 2C,$$

and substitution into (9) then gives

$$y_p'' + 3y_p' + 2y_p = 2C + 3B + 6Cx + 2A + 2Bx + 2Cx^2 = 4x^2.$$

Because the last equation is supposed to be an identity, the coefficients of like powers of x must be equal:

equal

$$\boxed{2C}\,x^2 + \boxed{2B + 6C}\,x + \boxed{2A + 3B + 2C} = 4x^2 + 0x + 0.$$

That is $\qquad 2C = 4, \qquad 2B + 6C = 0, \qquad 2A + 3B + 2C = 0.$ (13)

Solving the equations in (13) gives $A = 7$, $B = -6$, and $C = 2$. Thus $y_p = 7 - 6x + 2x^2$.

Step 3. The general solution of the equation in (9) is $y = y_c + y_p$ or

$$y = c_1e^{-x} + c_2e^{-2x} + 7 - 6x + 2x^2. \qquad \blacksquare$$

EXAMPLE 4 General Solution Using Undetermined Coefficients

Solve $y'' - 3y' = 8e^{3x} + 4\sin x$. (14)

SOLUTION **Step 1.** The auxiliary equation for the associated homogeneous equation $y'' - 3y' = 0$ is $m^2 - 3m = m(m - 3) = 0$, so $y_c = c_1 + c_2e^{3x}$.

Step 2. Now, since $(D - 3)e^{3x} = 0$ and $(D^2 + 1)\sin x = 0$, we apply the differential operator $(D - 3)(D^2 + 1)$ to both sides of (14):

$$(D - 3)(D^2 + 1)(D^2 - 3D)y = 0. \tag{15}$$

The auxiliary equation of (15) is

$$(m - 3)(m^2 + 1)(m^2 - 3m) = 0 \quad \text{or} \quad m(m - 3)^2(m^2 + 1) = 0.$$

Thus $$y = \boxed{c_1 + c_2e^{3x}} + c_3xe^{3x} + c_4\cos x + c_5\sin x.$$

After excluding the linear combination of terms in the box that corresponds to y_c, we arrive at the form of y_p:

$$y_p = Axe^{3x} + B\cos x + C\sin x.$$

Substituting y_p in (14) and simplifying yield

$$y_p'' - 3y_p' = 3Ae^{3x} + (-B - 3C)\cos x + (3B - C)\sin x = 8e^{3x} + 4\sin x.$$

Equating coefficients gives $3A = 8$, $-B - 3C = 0$, and $3B - C = 4$. We find $A = \frac{8}{3}$, $B = \frac{6}{5}$, and $C = -\frac{2}{5}$, and consequently,

$$y_p = \frac{8}{3}xe^{3x} + \frac{6}{5}\cos x - \frac{2}{5}\sin x.$$

Step 3. The general solution of (14) is then

$$y = c_1 + c_2e^{3x} + \frac{8}{3}xe^{3x} + \frac{6}{5}\cos x - \frac{2}{5}\sin x.$$

EXAMPLE 5 General Solution Using Undetermined Coefficients

Solve $y'' + y = x\cos x - \cos x$. (16)

SOLUTION The complementary function is $y_c = c_1\cos x + c_2\sin x$. Now by comparing $\cos x$ and $x\cos x$ with the functions in the first row of (7), we see that $\alpha = 0$ and $n = 1$, and so $(D^2 + 1)^2$ is an annihilator for the right-hand member of the equation in (16). Applying this operator to the differential equation gives

$$(D^2 + 1)^2(D^2 + 1)y = 0 \quad \text{or} \quad (D^2 + 1)^3y = 0.$$

Since i and $-i$ are both complex roots of multiplicity 3 of the auxiliary equation of the last differential equation, we conclude that

$$y = \boxed{c_1\cos x + c_2\sin x} + c_3x\cos x + c_4x\sin x + c_5x^2\cos x + c_6x^2\sin x.$$

We substitute

$$y_p = Ax\cos x + Bx\sin x + Cx^2\cos x + Ex^2\sin x$$

into (16) and simplify:

$$\begin{aligned} y_p'' + y_p &= 4Ex\cos x - 4Cx\sin x + (2B + 2C)\cos x + (-2A + 2E)\sin x \\ &= x\cos x - \cos x. \end{aligned}$$

Equating coefficients gives the equations $4E = 1$, $-4C = 0$, $2B + 2C = -1$, and $-2A + 2E = 0$, from which we find $A = \frac{1}{4}$, $B = -\frac{1}{2}$, $C = 0$, and $E = \frac{1}{4}$. Hence the general solution of (16) is

$$y = c_1 \cos x + c_2 \sin x + \frac{1}{4} x \cos x - \frac{1}{2} x \sin x + \frac{1}{4} x^2 \sin x. \qquad \blacksquare$$

EXAMPLE 6 Form of a Particular Solution

Determine the form of a particular solution for

$$y'' - 2y' + y = 10e^{-2x} \cos x. \tag{17}$$

SOLUTION The complementary function for the given equation is $y_c = c_1 e^x + c_2 x e^x$.

Now from (7), with $\alpha = -2$, $\beta = 1$, and $n = 1$, we know that

$$(D^2 + 4D + 5)e^{-2x} \cos x = 0.$$

Applying the operator $D^2 + 4D + 5$ to (17) gives

$$(D^2 + 4D + 5)(D^2 - 2D + 1)y = 0. \tag{18}$$

Since the roots of the auxiliary equation of (18) are $-2 - i$, $-2 + i$, 1, and 1, we see from

$$y = c_1 e^x + c_2 x e^x + c_3 e^{-2x} \cos x + c_4 e^{-2x} \sin x$$

that a particular solution of (17) can be found with the form

$$y_p = A e^{-2x} \cos x + B e^{-2x} \sin x. \qquad \blacksquare$$

EXAMPLE 7 Form of a Particular Solution

Determine the form of a particular solution for

$$y''' - 4y'' + 4y' = 5x^2 - 6x + 4x^2 e^{2x} + 3e^{5x}. \tag{19}$$

SOLUTION Observe that

$$D^3(5x^2 - 6x) = 0, \qquad (D - 2)^3 x^2 e^{2x} = 0, \qquad \text{and} \qquad (D - 5)e^{5x} = 0.$$

Therefore $D^3(D - 2)^3(D - 5)$ applied to (19) gives

$$D^3(D - 2)^3(D - 5)(D^3 - 4D^2 + 4D)y = 0$$

or

$$D^4(D - 2)^5(D - 5)y = 0.$$

The roots of the auxiliary equation for the last differential equation are easily seen to be 0, 0, 0, 0, 2, 2, 2, 2, 2, and 5. Hence

$$y = c_1 + c_2 x + c_3 x^2 + c_4 x^3 + c_5 e^{2x} + c_6 x e^{2x} + c_7 x^2 e^{2x} + c_8 x^3 e^{2x} + c_9 x^4 e^{2x} + c_{10} e^{5x}. \tag{20}$$

Because the linear combination $c_1 + c_5 e^{2x} + c_6 x e^{2x}$ corresponds to the complementary function of (19), the remaining terms in (20) give the form of a particular solution of the differential equation:

$$y_p = Ax + Bx^2 + Cx^3 + Ex^2 e^{2x} + Fx^3 e^{2x} + Gx^4 e^{2x} + He^{5x}. \qquad \blacksquare$$

SUMMARY OF THE METHOD For your convenience the method of undetermined coefficients is summarized as follows.

UNDETERMINED COEFFICIENTS—ANNIHILATOR APPROACH

The differential equation $L(y) = g(x)$ has constant coefficients, and the function $g(x)$ consists of finite sums and products of constants, polynomials, exponential functions $e^{\alpha x}$, sines, and cosines.

(*i*) Find the complementary solution y_c for the homogeneous equation $L(y) = 0$.

(*ii*) Operate on both sides of the nonhomogeneous equation $L(y) = g(x)$ with a differential operator L_1 that annihilates the function $g(x)$.

(*iii*) Find the general solution of the higher-order homogeneous differential equation $L_1L(y) = 0$.

(*iv*) Delete from the solution in step (*iii*) all those terms that are duplicated in the complementary solution y_c found in step (*i*). Form a linear combination y_p of the terms that remain. This is the form of a particular solution of $L(y) = g(x)$.

(*v*) Substitute y_p found in step (*iv*) into $L(y) = g(x)$. Match coefficients of the various functions on each side of the equality, and solve the resulting system of equations for the unknown coefficients in y_p.

(*vi*) With the particular solution found in step (*v*), form the general solution $y = y_c + y_p$ of the given differential equation.

REMARKS

The method of undetermined coefficients is not applicable to linear differential equations with variable coefficients nor is it applicable to linear equations with constant coefficients when $g(x)$ is a function such as

$$g(x) = \ln x, \qquad g(x) = \frac{1}{x}, \qquad g(x) = \tan x, \qquad g(x) = \sin^{-1} x,$$

and so on. Differential equations in which the input $g(x)$ is a function of this last kind will be considered in the next section.

EXERCISES 4.5

Answers to selected odd-numbered problems begin on page ANS-5.

In Problems 1–10 write the given differential equation in the form $L(y) = g(x)$, where L is a linear differential operator with constant coefficients. If possible, factor L.

1. $9y'' - 4y = \sin x$

2. $y'' - 5y = x^2 - 2x$

3. $y'' - 4y' - 12y = x - 6$

4. $2y'' - 3y' - 2y = 1$

5. $y''' + 10y'' + 25y' = e^x$

6. $y''' + 4y' = e^x \cos 2x$

7. $y''' + 2y'' - 13y' + 10y = xe^{-x}$

8. $y''' + 4y'' + 3y' = x^2 \cos x - 3x$

9. $y^{(4)} + 8y' = 4$

10. $y^{(4)} - 8y'' + 16y = (x^3 - 2x)e^{4x}$

In Problems 11–14 verify that the given differential operator annihilates the indicated functions.

11. D^4; $y = 10x^3 - 2x$

12. $2D - 1$; $y = 4e^{x/2}$

13. $(D - 2)(D + 5)$; $y = e^{2x} + 3e^{-5x}$

14. $D^2 + 64$; $y = 2 \cos 8x - 5 \sin 8x$

In Problems 15–26 find a linear differential operator that annihilates the given function.

15. $1 + 6x - 2x^3$

16. $x^3(1 - 5x)$

17. $1 + 7e^{2x}$

18. $x + 3xe^{6x}$

19. $\cos 2x$

20. $1 + \sin x$

21. $13x + 9x^2 - \sin 4x$

22. $8x - \sin x + 10 \cos 5x$

23. $e^{-x} + 2xe^x - x^2e^x$

24. $(2 - e^x)^2$

25. $3 + e^x \cos 2x$

26. $e^{-x} \sin x - e^{2x} \cos x$

In Problems 27–34 find linearly independent functions that are annihilated by the given differential operator.

27. D^5

28. $D^2 + 4D$

29. $(D - 6)(2D + 3)$

30. $D^2 - 9D - 36$

31. $D^2 + 5$

32. $D^2 - 6D + 10$

33. $D^3 - 10D^2 + 25D$

34. $D^2(D - 5)(D - 7)$

In Problems 35–64 solve the given differential equation by undetermined coefficients.

35. $y'' - 9y = 54$

36. $2y'' - 7y' + 5y = -29$

37. $y'' + y' = 3$

38. $y''' + 2y'' + y' = 10$

39. $y'' + 4y' + 4y = 2x + 6$

40. $y'' + 3y' = 4x - 5$

41. $y''' + y'' = 8x^2$

42. $y'' - 2y' + y = x^3 + 4x$

43. $y'' - y' - 12y = e^{4x}$

44. $y'' + 2y' + 2y = 5e^{6x}$

45. $y'' - 2y' - 3y = 4e^x - 9$

46. $y'' + 6y' + 8y = 3e^{-2x} + 2x$

47. $y'' + 25y = 6 \sin x$

48. $y'' + 4y = 4 \cos x + 3 \sin x - 8$

49. $y'' + 6y' + 9y = -xe^{4x}$

50. $y'' + 3y' - 10y = x(e^x + 1)$

51. $y'' - y = x^2e^x + 5$

52. $y'' + 2y' + y = x^2e^{-x}$

53. $y'' - 2y' + 5y = e^x \sin x$

54. $y'' + y' + \frac{1}{4}y = e^x(\sin 3x - \cos 3x)$

55. $y'' + 25y = 20 \sin 5x$

56. $y'' + y = 4 \cos x - \sin x$

57. $y'' + y' + y = x \sin x$

58. $y'' + 4y = \cos^2 x$

59. $y''' + 8y'' = -6x^2 + 9x + 2$

60. $y''' - y'' + y' - y = xe^x - e^{-x} + 7$

61. $y''' - 3y'' + 3y' - y = e^x - x + 16$

62. $2y''' - 3y'' - 3y' + 2y = (e^x + e^{-x})^2$

63. $y^{(4)} - 2y''' + y'' = e^x + 1$

64. $y^{(4)} - 4y'' = 5x^2 - e^{2x}$

In Problems 65–72 solve the given initial-value problem.

65. $y'' - 64y = 16, \quad y(0) = 1, y'(0) = 0$

66. $y'' + y' = x, \quad y(0) = 1, y'(0) = 0$

67. $y'' - 5y' = x - 2, \quad y(0) = 0, y'(0) = 2$

68. $y'' + 5y' - 6y = 10e^{2x}, \quad y(0) = 1, y'(0) = 1$

69. $y'' + y = 8 \cos 2x - 4 \sin x, \quad y\left(\frac{\pi}{2}\right) = -1, y'\left(\frac{\pi}{2}\right) = 0$

70. $y''' - 2y'' + y' = xe^x + 5, \quad y(0) = 2, y'(0) = 2,$ $y''(0) = -1$

71. $y'' - 4y' + 8y = x^3, \quad y(0) = 2, y'(0) = 4$

72. $y^{(4)} - y''' = x + e^x, \quad y(0) = 0, y'(0) = 0, y''(0) = 0,$ $y'''(0) = 0$

Discussion Problems

73. Suppose L is a linear differential operator that factors but has variable coefficients. Do the factors of L commute? Defend your answer.

4.6 VARIATION OF PARAMETERS

REVIEW MATERIAL

- Variation of parameters was first introduced in Section 2.3 and used again in Section 4.2. A review of those sections is recommended.

INTRODUCTION The procedure that we used to find a particular solution y_p of a linear first-order differential equation on an interval is applicable to linear higher-order DEs as well. To adapt the method of **variation of parameters** to a linear second-order differential equation

$$a_2(x)y'' + a_1(x)y' + a_0(x)y = g(x), \tag{1}$$

we begin by putting the equation into the standard form

$$y'' + P(x)y' + Q(x)y = f(x) \tag{2}$$

by dividing through by the lead coefficient $a_2(x)$. Equation (2) is the second-order analogue of the standard form of a linear first-order equation: $dy/dx + P(x)y = f(x)$. In (2) we suppose that $P(x)$, $Q(x)$, and $f(x)$ are continuous on some common interval I. As we have already seen in Section 4.3, there is no difficulty in obtaining the complementary function y_c, the general solution of the associated homogeneous equation of (2), when the coefficients are constant.

ASSUMPTIONS Corresponding to the assumption $y_p = u_1(x)y_1(x)$ that we used in Section 2.3 to find a particular solution y_p of $dy/dx + P(x)y = f(x)$, for the linear second-order equation (2) we seek a solution of the form

$$y_p = u_1(x)y_1(x) + u_2(x)y_2(x), \tag{3}$$

where y_1 and y_2 form a fundamental set of solutions on I of the associated homogeneous form of (1). Using the Product Rule to differentiate y_p twice, we get

$$y_p' = u_1y_1' + y_1u_1' + u_2y_2' + y_2u_2'$$
$$y_p'' = u_1y_1'' + y_1'u_1' + y_1u_1'' + u_1'y_1' + u_2y_2'' + y_2'u_2' + y_2u_2'' + u_2'y_2'.$$

Substituting (3) and the foregoing derivatives into (2) and grouping terms yields

$$\begin{aligned} y_p'' + P(x)y_p' + Q(x)y_p &= u_1[\overbrace{y_1'' + Py_1' + Qy_1}^{\text{zero}}] + u_2[\overbrace{y_2'' + Py_2' + Qy_2}^{\text{zero}}] + y_1u_1'' + u_1'y_1' \\ &\quad + y_2u_2'' + u_2'y_2' + P[y_1u_1' + y_2u_2'] + y_1'u_1' + y_2'u_2' \\ &= \frac{d}{dx}[y_1u_1'] + \frac{d}{dx}[y_2u_2'] + P[y_1u_1' + y_2u_2'] + y_1'u_1' + y_2'u_2' \\ &= \frac{d}{dx}[y_1u_1' + y_2u_2'] + P[y_1u_1' + y_2u_2'] + y_1'u_1' + y_2'u_2' = f(x). \end{aligned} \tag{4}$$

Because we seek to determine two unknown functions u_1 and u_2, reason dictates that we need two equations. We can obtain these equations by making the further assumption that the functions u_1 and u_2 satisfy $y_1u_1' + y_2u_2' = 0$. This assumption does not come out of the blue but is prompted by the first two terms in (4), since if we demand that $y_1u_1' + y_2u_2' = 0$, then (4) reduces to $y_1'u_1' + y_2'u_2' = f(x)$. We now have our desired two equations, albeit two equations for determining the derivatives u_1' and u_2'. By Cramer's Rule, the solution of the system

$$y_1u_1' + y_2u_2' = 0$$
$$y_1'u_1' + y_2'u_2' = f(x)$$

can be expressed in terms of determinants:

$$u_1' = \frac{W_1}{W} = -\frac{y_2f(x)}{W} \quad \text{and} \quad u_2' = \frac{W_2}{W} = \frac{y_1f(x)}{W}, \tag{5}$$

where $$W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}, \quad W_1 = \begin{vmatrix} 0 & y_2 \\ f(x) & y_2' \end{vmatrix}, \quad W_2 = \begin{vmatrix} y_1 & 0 \\ y_1' & f(x) \end{vmatrix}. \tag{6}$$

The functions u_1 and u_2 are found by integrating the results in (5). The determinant W is recognized as the Wronskian of y_1 and y_2. By linear independence of y_1 and y_2 on I, we know that $W(y_1(x), y_2(x)) \neq 0$ for every x in the interval.

SUMMARY OF THE METHOD Usually, it is not a good idea to memorize formulas in lieu of understanding a procedure. However, the foregoing procedure is too long and complicated to use each time we wish to solve a differential equation. In this case it is more efficient to simply use the formulas in (5). Thus to solve $a_2y'' + a_1y' + a_0y = g(x)$, first find the complementary function $y_c = c_1y_1 + c_2y_2$ and then compute the Wronskian $W(y_1(x), y_2(x))$. By dividing by a_2, we put the equation into the standard form $y'' + Py' + Qy = f(x)$ to determine $f(x)$. We find u_1 and u_2 by integrating $u_1' = W_1/W$ and $u_2' = W_2/W$, where W_1 and W_2 are defined as in (6). A particular solution is $y_p = u_1y_1 + u_2y_2$. The general solution of the equation is then $y = y_c + y_p$.

EXAMPLE 1 General Solution Using Variation of Parameters

Solve $y'' - 4y' + 4y = (x + 1)e^{2x}$.

SOLUTION From the auxiliary equation $m^2 - 4m + 4 = (m - 2)^2 = 0$ we have $y_c = c_1e^{2x} + c_2xe^{2x}$. With the identifications $y_1 = e^{2x}$ and $y_2 = xe^{2x}$, we next compute the Wronskian:

$$W(e^{2x}, xe^{2x}) = \begin{vmatrix} e^{2x} & xe^{2x} \\ 2e^{2x} & 2xe^{2x} + e^{2x} \end{vmatrix} = e^{4x}.$$

Since the given differential equation is already in form (2) (that is, the coefficient of y'' is 1), we identify $f(x) = (x + 1)e^{2x}$. From (6) we obtain

$$W_1 = \begin{vmatrix} 0 & xe^{2x} \\ (x+1)e^{2x} & 2xe^{2x} + e^{2x} \end{vmatrix} = -(x + 1)xe^{4x}, \qquad W_2 = \begin{vmatrix} e^{2x} & 0 \\ 2e^{2x} & (x+1)e^{2x} \end{vmatrix} = (x + 1)e^{4x},$$

and so from (5)

$$u_1' = -\frac{(x+1)xe^{4x}}{e^{4x}} = -x^2 - x, \qquad u_2' = \frac{(x+1)e^{4x}}{e^{4x}} = x + 1.$$

It follows that $u_1 = -\frac{1}{3}x^3 - \frac{1}{2}x^2$ and $u_2 = \frac{1}{2}x^2 + x$. Hence

$$y_p = \left(-\frac{1}{3}x^3 - \frac{1}{2}x^2\right)e^{2x} + \left(\frac{1}{2}x^2 + x\right)xe^{2x} = \frac{1}{6}x^3e^{2x} + \frac{1}{2}x^2e^{2x}$$

and

$$y = y_c + y_p = c_1e^{2x} + c_2xe^{2x} + \frac{1}{6}x^3e^{2x} + \frac{1}{2}x^2e^{2x}.$$

■

EXAMPLE 2 General Solution Using Variation of Parameters

Solve $4y'' + 36y = \csc 3x$.

SOLUTION We first put the equation in the standard form (2) by dividing by 4:

$$y'' + 9y = \frac{1}{4}\csc 3x.$$

Because the roots of the auxiliary equation $m^2 + 9 = 0$ are $m_1 = 3i$ and $m_2 = -3i$, the complementary function is $y_c = c_1 \cos 3x + c_2 \sin 3x$. Using $y_1 = \cos 3x$, $y_2 = \sin 3x$, and $f(x) = \frac{1}{4}\csc 3x$, we obtain

$$W(\cos 3x, \sin 3x) = \begin{vmatrix} \cos 3x & \sin 3x \\ -3\sin 3x & 3\cos 3x \end{vmatrix} = 3,$$

$$W_1 = \begin{vmatrix} 0 & \sin 3x \\ \frac{1}{4}\csc 3x & 3\cos 3x \end{vmatrix} = -\frac{1}{4}, \qquad W_2 = \begin{vmatrix} \cos 3x & 0 \\ -3\sin 3x & \frac{1}{4}\csc 3x \end{vmatrix} = \frac{1}{4}\frac{\cos 3x}{\sin 3x}.$$

Integrating $\quad u_1' = \dfrac{W_1}{W} = -\dfrac{1}{12} \quad$ and $\quad u_2' = \dfrac{W_2}{W} = \dfrac{1}{12}\dfrac{\cos 3x}{\sin 3x}$

gives $u_1 = -\frac{1}{12}x$ and $u_2 = \frac{1}{36}\ln|\sin 3x|$. Thus a particular solution is

$$y_p = -\frac{1}{12}x\cos 3x + \frac{1}{36}(\sin 3x)\ln|\sin 3x|.$$

The general solution of the equation is

$$y = y_c + y_p = c_1\cos 3x + c_2\sin 3x - \frac{1}{12}x\cos 3x + \frac{1}{36}(\sin 3x)\ln|\sin 3x|. \tag{7}$$

■

Equation (7) represents the general solution of the differential equation on, say, the interval $(0, \pi/6)$.

CONSTANTS OF INTEGRATION When computing the indefinite integrals of u_1' and u_2', we need not introduce any constants. This is because

$$\begin{aligned} y = y_c + y_p &= c_1y_1 + c_2y_2 + (u_1 + a_1)y_1 + (u_2 + b_1)y_2 \\ &= (c_1 + a_1)y_1 + (c_2 + b_1)y_2 + u_1y_1 + u_2y_2 \\ &= C_1y_1 + C_2y_2 + u_1y_1 + u_2y_2. \end{aligned}$$

EXAMPLE 3 General Solution Using Variation of Parameters

Solve $y'' - y = \dfrac{1}{x}$.

SOLUTION The auxiliary equation $m^2 - 1 = 0$ yields $m_1 = -1$ and $m_2 = 1$. Therefore $y_c = c_1e^x + c_2e^{-x}$. Now $W(e^x, e^{-x}) = -2$, and

$$u_1' = -\frac{e^{-x}(1/x)}{-2}, \qquad u_1 = \frac{1}{2}\int_{x_0}^{x} \frac{e^{-t}}{t}\,dt,$$

$$u_2' = \frac{e^{x}(1/x)}{-2}, \qquad u_2 = -\frac{1}{2}\int_{x_0}^{x} \frac{e^{t}}{t}\,dt.$$

Since the foregoing integrals are nonelementary, we are forced to write

$$y_p = \frac{1}{2}e^x \int_{x_0}^{x} \frac{e^{-t}}{t}\,dt - \frac{1}{2}e^{-x}\int_{x_0}^{x} \frac{e^{t}}{t}\,dt,$$

and so $$y = y_c + y_p = c_1e^x + c_2e^{-x} + \frac{1}{2}e^x \int_{x_0}^{x} \frac{e^{-t}}{t}\,dt - \frac{1}{2}e^{-x}\int_{x_0}^{x} \frac{e^{t}}{t}\,dt. \tag{8}$$ ■

In Example 3 we can integrate on any interval $[x_0, x]$ that does not contain the origin.

HIGHER-ORDER EQUATIONS The method that we have just examined for nonhomogeneous second-order differential equations can be generalized to linear nth-order equations that have been put into the standard form

$$y^{(n)} + P_{n-1}(x)y^{(n-1)} + \cdots + P_1(x)y' + P_0(x)y = f(x). \tag{9}$$

If $y_c = c_1y_1 + c_2y_2 + \cdots + c_ny_n$ is the complementary function for (9), then a particular solution is

$$y_p = u_1(x)y_1(x) + u_2(x)y_2(x) + \cdots + u_n(x)y_n(x),$$

where the u_k', $k = 1, 2, \ldots, n$ are determined by the n equations

$$\begin{aligned} y_1u_1' + \quad y_2u_2' + \cdots + \quad y_nu_n' &= 0 \\ y_1'u_1' + \quad y_2'u_2' + \cdots + \quad y_n'u_n' &= 0 \\ \vdots \qquad\qquad\qquad\qquad & \vdots \\ y_1^{(n-1)}u_1' + y_2^{(n-1)}u_2' + \cdots + y_n^{(n-1)}u_n' &= f(x). \end{aligned} \tag{10}$$

The first $n - 1$ equations in this system, like $y_1u_1' + y_2u_2' = 0$ in (4), are assumptions that are made to simplify the resulting equation after $y_p = u_1(x)y_1(x) + \cdots + u_n(x)y_n(x)$ is substituted in (9). In this case Cramer's rule gives

$$u_k' = \frac{W_k}{W}, \quad k = 1, 2, \ldots, n,$$

where W is the Wronskian of $y_1, y_2, \ldots, y_n$ and W_k is the determinant obtained by replacing the kth column of the Wronskian by the column consisting of the right-hand side of (10)—that is, the column consisting of $(0, 0, \ldots, f(x))$. When $n = 2$, we get (5). When $n = 3$, the particular solution is $y_p = u_1y_1 + u_2y_2 + u_3y_3$, where y_1, y_2, and y_3 constitute a linearly independent set of solutions of the associated homogeneous DE and u_1, u_2, u_3 are determined from

$$u_1' = \frac{W_1}{W}, \qquad u_2' = \frac{W_2}{W}, \qquad u_3' = \frac{W_3}{W}, \tag{11}$$

$$W_1 = \begin{vmatrix} 0 & y_2 & y_3 \\ 0 & y_2' & y_3' \\ f(x) & y_2'' & y_3'' \end{vmatrix}, \quad W_2 = \begin{vmatrix} y_1 & 0 & y_3 \\ y_1' & 0 & y_3' \\ y_1'' & f(x) & y_3'' \end{vmatrix}, \quad W_3 = \begin{vmatrix} y_1 & y_2 & 0 \\ y_1' & y_2' & 0 \\ y_1'' & y_2'' & f(x) \end{vmatrix}, \quad \text{and} \quad W = \begin{vmatrix} y_1 & y_2 & y_3 \\ y_1' & y_2' & y_3' \\ y_1'' & y_2'' & y_3'' \end{vmatrix}.$$

See Problems 25 and 26 in Exercises 4.6.

REMARKS

(*i*) Variation of parameters has a distinct advantage over the method of undetermined coefficients in that it will *always* yield a particular solution y_p provided that the associated homogeneous equation can be solved. The present method is not limited to a function $f(x)$ that is a combination of the four types listed on page 141. As we shall see in the next section, variation of parameters, unlike undetermined coefficients, is applicable to linear DEs with variable coefficients.

(*ii*) In the problems that follow, do not hesitate to simplify the form of y_p. Depending on how the antiderivatives of u_1' and u_2' are found, you might not obtain the same y_p as given in the answer section. For example, in Problem 3 in Exercises 4.6 both $y_p = \frac{1}{2}\sin x - \frac{1}{2}x\cos x$ and $y_p = \frac{1}{4}\sin x - \frac{1}{2}x\cos x$ are valid answers. In either case the general solution $y = y_c + y_p$ simplifies to $y = c_1\cos x + c_2\sin x - \frac{1}{2}x\cos x$. Why?

EXERCISES 4.6

Answers to selected odd-numbered problems begin on page ANS-5.

In Problems 1–18 solve each differential equation by variation of parameters.

1. $y'' + y = \sec x$

2. $y'' + y = \tan x$

3. $y'' + y = \sin x$

4. $y'' + y = \sec\theta\tan\theta$

5. $y'' + y = \cos^2 x$

6. $y'' + y = \sec^2 x$

7. $y'' - y = \cosh x$

8. $y'' - y = \sinh 2x$

9. $y'' - 4y = \dfrac{e^{2x}}{x}$

10. $y'' - 9y = \dfrac{9x}{e^{3x}}$

11. $y'' + 3y' + 2y = \dfrac{1}{1 + e^x}$

12. $y'' - 2y' + y = \dfrac{e^x}{1 + x^2}$

13. $y'' + 3y' + 2y = \sin e^x$

14. $y'' - 2y' + y = e^t \arctan t$

15. $y'' + 2y' + y = e^{-t}\ln t$

16. $2y'' + 2y' + y = 4\sqrt{x}$

17. $3y'' - 6y' + 6y = e^x\sec x$

18. $4y'' - 4y' + y = e^{x/2}\sqrt{1 - x^2}$

In Problems 19–22 solve each differential equation by variation of parameters, subject to the initial conditions $y(0) = 1$, $y'(0) = 0$.

19. $4y'' - y = xe^{x/2}$

20. $2y'' + y' - y = x + 1$

21. $y'' + 2y' - 8y = 2e^{-2x} - e^{-x}$

22. $y'' - 4y' + 4y = (12x^2 - 6x)e^{2x}$

In Problems 23 and 24 the indicated functions are known linearly independent solutions of the associated homogeneous differential equation on $(0, \infty)$. Find the general solution of the given nonhomogeneous equation.

23. $x^2y'' + xy' + \left(x^2 - \frac{1}{4}\right)y = x^{3/2}$;
$y_1 = x^{-1/2}\cos x$, $y_2 = x^{-1/2}\sin x$

24. $x^2y'' + xy' + y = \sec(\ln x)$;
$y_1 = \cos(\ln x)$, $y_2 = \sin(\ln x)$

In Problems 25 and 26 solve the given third-order differential equation by variation of parameters.

25. $y''' + y' = \tan x$

26. $y''' + 4y' = \sec 2x$

Discussion Problems

In Problems 27 and 28 discuss how the methods of undetermined coefficients and variation of parameters can be combined to solve the given differential equation. Carry out your ideas.

27. $3y'' - 6y' + 30y = 15\sin x + e^x\tan 3x$

28. $y'' - 2y' + y = 4x^2 - 3 + x^{-1}e^x$

29. What are the intervals of definition of the general solutions in Problems 1, 7, 9, and 18? Discuss why the interval of definition of the general solution in Problem 24 is *not* $(0, \infty)$.

30. Find the general solution of $x^4y'' + x^3y' - 4x^2y = 1$ given that $y_1 = x^2$ is a solution of the associated homogeneous equation.

31. Suppose $y_p(x) = u_1(x)y_1(x) + u_2(x)y_2(x)$, where u_1 and u_2 are defined by (5) is a particular solution of (2) on an interval I for which P, Q, and f are continuous. Show that y_p can be written as

$$y_p(x) = \int_{x_0}^{x} G(x, t)f(t)\,dt, \tag{12}$$

where x and x_0 are in I,

$$G(x, t) = \frac{y_1(t)y_2(x) - y_1(x)y_2(t)}{W(t)}, \tag{13}$$

and $W(t) = W(y_1(t), y_2(t))$ is the Wronskian. The function $G(x, t)$ in (13) is called the **Green's function** for the differential equation (2).

32. Use (13) to construct the Green's function for the differential equation in Example 3. Express the general solution given in (8) in terms of the particular solution (12).

33. Verify that (12) is a solution of the initial-value problem

$$\frac{d^2y}{dx^2} + P\frac{dy}{dx} + Qy = f(x), \quad y(x_0) = 0, \quad y'(x_0) = 0.$$

on the interval I. [*Hint*: Look up Leibniz's Rule for differentiation under an integral sign.]

34. Use the results of Problems 31 and 33 and the Green's function found in Problem 32 to find a solution of the initial-value problem

$$y'' - y = e^{2x}, \quad y(0) = 0, \quad y'(0) = 0$$

using (12). Evaluate the integral.

4.7 CAUCHY-EULER EQUATION

REVIEW MATERIAL

- Review the concept of the auxiliary equation in Section 4.3.

INTRODUCTION The same relative ease with which we were able to find explicit solutions of higher-order linear differential equations with constant coefficients in the preceding sections does not, in general, carry over to linear equations with variable coefficients. We shall see in Chapter 6 that when a linear DE has variable coefficients, the best that we can *usually* expect is to find a solution in the form of an infinite series. However, the type of differential equation that we consider in this section is an exception to this rule; it is a linear equation with variable coefficients whose general solution can always be expressed in terms of powers of x, sines, cosines, and logarithmic functions. Moreover, its method of solution is quite similar to that for constant-coefficient equations in that an auxiliary equation must be solved.

CAUCHY-EULER EQUATION A linear differential equation of the form

$$a_n x^n \frac{d^n y}{dx^n} + a_{n-1} x^{n-1} \frac{d^{n-1} y}{dx^{n-1}} + \cdots + a_1 x \frac{dy}{dx} + a_0 y = g(x),$$

where the coefficients $a_n, a_{n-1}, \ldots, a_0$ are constants, is known as a **Cauchy-Euler equation.** The observable characteristic of this type of equation is that the degree $k = n, n-1, \ldots, 1, 0$ of the monomial coefficients x^k matches the order k of differentiation $d^k y/dx^k$:

$$a_n x^{\overset{\text{same}}{n}} \frac{d^{\overset{}{n}} y}{dx^n} + a_{n-1} x^{\overset{\text{same}}{n-1}} \frac{d^{n-1} y}{dx^{n-1}} + \cdots.$$

As in Section 4.3, we start the discussion with a detailed examination of the forms of the general solutions of the homogeneous second-order equation

$$ax^2 \frac{d^2 y}{dx^2} + bx \frac{dy}{dx} + cy = 0.$$

The solution of higher-order equations follows analogously. Also, we can solve the nonhomogeneous equation $ax^2 y'' + bxy' + cy = g(x)$ by variation of parameters, once we have determined the complementary function y_c.

NOTE The coefficient ax^2 of y'' is zero at $x = 0$. Hence to guarantee that the fundamental results of Theorem 4.1.1 are applicable to the Cauchy-Euler equation, we confine our attention to finding the general solutions defined on the interval $(0, \infty)$. Solutions on the interval $(-\infty, 0)$ can be obtained by substituting $t = -x$ into the differential equation. See Problems 37 and 38 in Exercises 4.7.

METHOD OF SOLUTION We try a solution of the form $y = x^m$, where m is to be determined. Analogous to what happened when we substituted e^{mx} into a linear equation with constant coefficients, when we substitute x^m, each term of a Cauchy-Euler equation becomes a polynomial in m times x^m, since

$$a_k x^k \frac{d^k y}{dx^k} = a_k x^k m(m-1)(m-2) \cdots (m-k+1)x^{m-k} = a_k m(m-1)(m-2) \cdots (m-k+1)x^m.$$

For example, when we substitute $y = x^m$, the second-order equation becomes

$$ax^2 \frac{d^2 y}{dx^2} + bx \frac{dy}{dx} + cy = am(m-1)x^m + bmx^m + cx^m = (am(m-1) + bm + c)x^m.$$

Thus $y = x^m$ is a solution of the differential equation whenever m is a solution of the **auxiliary equation**

$$am(m-1) + bm + c = 0 \quad \text{or} \quad am^2 + (b-a)m + c = 0. \tag{1}$$

There are three different cases to be considered, depending on whether the roots of this quadratic equation are real and distinct, real and equal, or complex. In the last case the roots appear as a conjugate pair.

CASE I: DISTINCT REAL ROOTS Let m_1 and m_2 denote the real roots of (1) such that $m_1 \neq m_2$. Then $y_1 = x^{m_1}$ and $y_2 = x^{m_2}$ form a fundamental set of solutions. Hence the general solution is

$$y = c_1 x^{m_1} + c_2 x^{m_2}. \tag{2}$$

EXAMPLE 1 Distinct Roots

Solve $x^2 \dfrac{d^2y}{dx^2} - 2x\dfrac{dy}{dx} - 4y = 0$.

SOLUTION Rather than just memorizing equation (1), it is preferable to assume $y = x^m$ as the solution a few times to understand the origin and the difference between this new form of the auxiliary equation and that obtained in Section 4.3. Differentiate twice,

$$\frac{dy}{dx} = mx^{m-1}, \qquad \frac{d^2y}{dx^2} = m(m-1)x^{m-2},$$

and substitute back into the differential equation:

$$\begin{aligned} x^2 \frac{d^2y}{dx^2} - 2x\frac{dy}{dx} - 4y &= x^2 \cdot m(m-1)x^{m-2} - 2x \cdot mx^{m-1} - 4x^m \\ &= x^m(m(m-1) - 2m - 4) = x^m(m^2 - 3m - 4) = 0 \end{aligned}$$

if $m^2 - 3m - 4 = 0$. Now $(m+1)(m-4) = 0$ implies $m_1 = -1$, $m_2 = 4$, so $y = c_1x^{-1} + c_2x^4$. ■

CASE II: REPEATED REAL ROOTS If the roots of (1) are repeated (that is, $m_1 = m_2$), then we obtain only one solution—namely, $y = x^{m_1}$. When the roots of the quadratic equation $am^2 + (b-a)m + c = 0$ are equal, the discriminant of the coefficients is necessarily zero. It follows from the quadratic formula that the root must be $m_1 = -(b-a)/2a$.

Now we can construct a second solution y_2, using (5) of Section 4.2. We first write the Cauchy-Euler equation in the standard form

$$\frac{d^2y}{dx^2} + \frac{b}{ax}\frac{dy}{dx} + \frac{c}{ax^2}y = 0$$

and make the identifications $P(x) = b/ax$ and $\int (b/ax)\,dx = (b/a)\ln x$. Thus

$$\begin{aligned} y_2 &= x^{m_1}\int \frac{e^{-(b/a)\ln x}}{x^{2m_1}}\,dx \\ &= x^{m_1}\int x^{-b/a}\cdot x^{-2m_1}\,dx && \leftarrow e^{-(b/a)\ln x} = e^{\ln x^{-b/a}} = x^{-b/a} \\ &= x^{m_1}\int x^{-b/a}\cdot x^{(b-a)/a}\,dx && \leftarrow -2m_1 = (b-a)/a \\ &= x^{m_1}\int \frac{dx}{x} = x^{m_1}\ln x. \end{aligned}$$

The general solution is then

$$y = c_1x^{m_1} + c_2x^{m_1}\ln x. \tag{3}$$

EXAMPLE 2 Repeated Roots

Solve $4x^2 \dfrac{d^2y}{dx^2} + 8x\dfrac{dy}{dx} + y = 0$.

SOLUTION The substitution $y = x^m$ yields

$$4x^2 \frac{d^2y}{dx^2} + 8x\frac{dy}{dx} + y = x^m(4m(m-1) + 8m + 1) = x^m(4m^2 + 4m + 1) = 0$$

when $4m^2 + 4m + 1 = 0$ or $(2m + 1)^2 = 0$. Since $m_1 = -\frac{1}{2}$, the general solution is $y = c_1x^{-1/2} + c_2x^{-1/2}\ln x$. ■

For higher-order equations, if m_1 is a root of multiplicity k, then it can be shown that

$$x^{m_1}, \quad x^{m_1}\ln x, \quad x^{m_1}(\ln x)^2, \ldots, \quad x^{m_1}(\ln x)^{k-1}$$

are k linearly independent solutions. Correspondingly, the general solution of the differential equation must then contain a linear combination of these k solutions.

CASE III: CONJUGATE COMPLEX ROOTS If the roots of (1) are the conjugate pair $m_1 = \alpha + i\beta$, $m_2 = \alpha - i\beta$, where α and $\beta > 0$ are real, then a solution is

$$y = C_1x^{\alpha+i\beta} + C_2x^{\alpha-i\beta}.$$

But when the roots of the auxiliary equation are complex, as in the case of equations with constant coefficients, we wish to write the solution in terms of real functions only. We note the identity

$$x^{i\beta} = (e^{\ln x})^{i\beta} = e^{i\beta\ln x},$$

which, by Euler's formula, is the same as

$$x^{i\beta} = \cos(\beta\ln x) + i\sin(\beta\ln x).$$

Similarly, $$x^{-i\beta} = \cos(\beta\ln x) - i\sin(\beta\ln x).$$

Adding and subtracting the last two results yields

$$x^{i\beta} + x^{-i\beta} = 2\cos(\beta\ln x) \qquad \text{and} \qquad x^{i\beta} - x^{-i\beta} = 2i\sin(\beta\ln x),$$

respectively. From the fact that $y = C_1x^{\alpha+i\beta} + C_2x^{\alpha-i\beta}$ is a solution for any values of the constants, we see, in turn, for $C_1 = C_2 = 1$ and $C_1 = 1$, $C_2 = -1$ that

$$y_1 = x^{\alpha}(x^{i\beta} + x^{-i\beta}) \qquad \text{and} \qquad y_2 = x^{\alpha}(x^{i\beta} - x^{-i\beta})$$

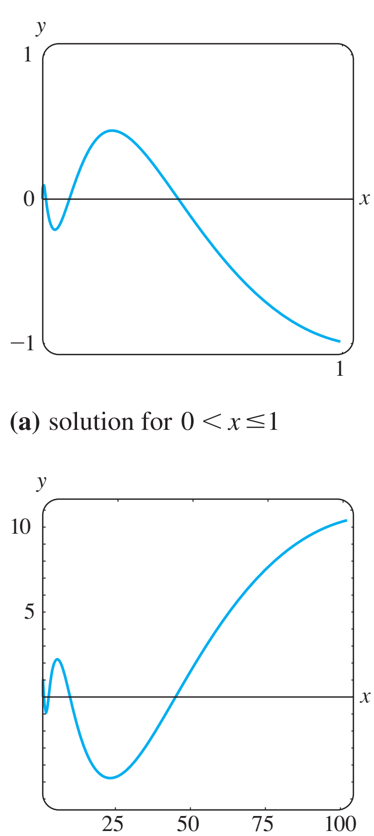
or $$y_1 = 2x^{\alpha}\cos(\beta\ln x) \qquad \text{and} \qquad y_2 = 2ix^{\alpha}\sin(\beta\ln x)$$

are also solutions. Since $W(x^{\alpha}\cos(\beta\ln x), x^{\alpha}\sin(\beta\ln x)) = \beta x^{2\alpha-1} \neq 0$, $\beta > 0$ on the interval $(0, \infty)$, we conclude that

$$y_1 = x^{\alpha}\cos(\beta\ln x) \qquad \text{and} \qquad y_2 = x^{\alpha}\sin(\beta\ln x)$$

constitute a fundamental set of real solutions of the differential equation. Hence the general solution is

$$y = x^{\alpha}[c_1\cos(\beta\ln x) + c_2\sin(\beta\ln x)]. \tag{4}$$



(a) solution for $0 < x \le 1$

(b) solution for $0 < x \le 100$

FIGURE 4.7.1 Solution curve of IVP in Example 3

EXAMPLE 3 An Initial-Value Problem

Solve $4x^2y'' + 17y = 0$, $y(1) = -1$, $y'(1) = -\frac{1}{2}$.

SOLUTION The y' term is missing in the given Cauchy-Euler equation; nevertheless, the substitution $y = x^m$ yields

$$4x^2y'' + 17y = x^m(4m(m-1) + 17) = x^m(4m^2 - 4m + 17) = 0$$

when $4m^2 - 4m + 17 = 0$. From the quadratic formula we find that the roots are $m_1 = \frac{1}{2} + 2i$ and $m_2 = \frac{1}{2} - 2i$. With the identifications $\alpha = \frac{1}{2}$ and $\beta = 2$ we see from (4) that the general solution of the differential equation is

$$y = x^{1/2}[c_1\cos(2\ln x) + c_2\sin(2\ln x)].$$

By applying the initial conditions $y(1) = -1$, $y'(1) = -\frac{1}{2}$ to the foregoing solution and using $\ln 1 = 0$, we then find, in turn, that $c_1 = -1$ and $c_2 = 0$. Hence the solution of the initial-value problem is $y = -x^{1/2}\cos(2\ln x)$. The graph of this function, obtained with the aid of computer software, is given in Figure 4.7.1. The particular solution is seen to be oscillatory and unbounded as $x \to \infty$. ■

The next example illustrates the solution of a third-order Cauchy-Euler equation.

EXAMPLE 4 Third-Order Equation

Solve $x^3\dfrac{d^3y}{dx^3} + 5x^2\dfrac{d^2y}{dx^2} + 7x\dfrac{dy}{dx} + 8y = 0.$

SOLUTION The first three derivatives of $y = x^m$ are

$$\frac{dy}{dx} = mx^{m-1}, \qquad \frac{d^2y}{dx^2} = m(m-1)x^{m-2}, \qquad \frac{d^3y}{dx^3} = m(m-1)(m-2)x^{m-3},$$

so the given differential equation becomes

$$\begin{aligned} x^3\frac{d^3y}{dx^3} + 5x^2\frac{d^2y}{dx^2} + 7x\frac{dy}{dx} + 8y &= x^3m(m-1)(m-2)x^{m-3} + 5x^2m(m-1)x^{m-2} + 7xmx^{m-1} + 8x^m \\ &= x^m(m(m-1)(m-2) + 5m(m-1) + 7m + 8) \\ &= x^m(m^3 + 2m^2 + 4m + 8) = x^m(m+2)(m^2+4) = 0. \end{aligned}$$

In this case we see that $y = x^m$ will be a solution of the differential equation for $m_1 = -2$, $m_2 = 2i$, and $m_3 = -2i$. Hence the general solution is $y = c_1x^{-2} + c_2\cos(2\ln x) + c_3\sin(2\ln x)$. ■

The method of undetermined coefficients described in Sections 4.5 and 4.6 does not carry over, *in general,* to linear differential equations with variable coefficients. Consequently, in our next example the method of variation of parameters is employed.

EXAMPLE 5 Variation of Parameters

Solve $x^2y'' - 3xy' + 3y = 2x^4e^x$.

SOLUTION Since the equation is nonhomogeneous, we first solve the associated homogeneous equation. From the auxiliary equation $(m-1)(m-3) = 0$ we find $y_c = c_1x + c_2x^3$. Now before using variation of parameters to find a particular solution $y_p = u_1y_1 + u_2y_2$, recall that the formulas $u_1' = W_1/W$ and $u_2' = W_2/W$, where W_1, W_2, and W are the determinants defined on page 158, were derived under the assumption that the differential equation has been put into the standard form $y'' + P(x)y' + Q(x)y = f(x)$. Therefore we divide the given equation by x^2, and from

$$y'' - \frac{3}{x}y' + \frac{3}{x^2}y = 2x^2e^x$$

we make the identification $f(x) = 2x^2e^x$. Now with $y_1 = x$, $y_2 = x^3$, and

$$W = \begin{vmatrix} x & x^3 \\ 1 & 3x^2 \end{vmatrix} = 2x^3, \quad W_1 = \begin{vmatrix} 0 & x^3 \\ 2x^2e^x & 3x^2 \end{vmatrix} = -2x^5e^x, \quad W_2 = \begin{vmatrix} x & 0 \\ 1 & 2x^2e^x \end{vmatrix} = 2x^3e^x,$$

we find $\qquad u_1' = -\dfrac{2x^5e^x}{2x^3} = -x^2e^x \qquad$ and $\qquad u_2' = \dfrac{2x^3e^x}{2x^3} = e^x.$

The integral of the last function is immediate, but in the case of u_1' we integrate by parts twice. The results are $u_1 = -x^2e^x + 2xe^x - 2e^x$ and $u_2 = e^x$. Hence $y_p = u_1y_1 + u_2y_2$ is

$$y_p = (-x^2e^x + 2xe^x - 2e^x)x + e^xx^3 = 2x^2e^x - 2xe^x.$$

Finally, $$y = y_c + y_p = c_1x + c_2x^3 + 2x^2e^x - 2xe^x.$$ ■

REDUCTION TO CONSTANT COEFFICIENTS The similarities between the forms of solutions of Cauchy-Euler equations and solutions of linear equations with constant coefficients are not just a coincidence. For example, when the roots of the auxiliary equations for $ay'' + by' + cy = 0$ and $ax^2y'' + bxy' + cy = 0$ are distinct and real, the respective general solutions are

$$y = c_1e^{m_1x} + c_2e^{m_2x} \qquad \text{and} \qquad y = c_1x^{m_1} + c_2x^{m_2}, \quad x > 0. \tag{5}$$

In view of the identity $e^{\ln x} = x$, $x > 0$, the second solution given in (5) can be expressed in the same form as the first solution:

$$y = c_1e^{m_1 \ln x} + c_2e^{m_2 \ln x} = c_1e^{m_1t} + c_2e^{m_2t},$$

where $t = \ln x$. This last result illustrates the fact that any Cauchy-Euler equation can *always* be rewritten as a linear differential equation with constant coefficients by means of the substitution $x = e^t$. The idea is to solve the new differential equation in terms of the variable t, using the methods of the previous sections, and, once the general solution is obtained, resubstitute $t = \ln x$. This method, illustrated in the last example, requires the use of the Chain Rule of differentiation.

EXAMPLE 6 Changing to Constant Coefficients

Solve $x^2y'' - xy' + y = \ln x$.

SOLUTION With the substitution $x = e^t$ or $t = \ln x$, it follows that

$$\frac{dy}{dx} = \frac{dy}{dt}\frac{dt}{dx} = \frac{1}{x}\frac{dy}{dt} \qquad \leftarrow \text{Chain Rule}$$

$$\frac{d^2y}{dx^2} = \frac{1}{x}\frac{d}{dx}\left(\frac{dy}{dt}\right) + \frac{dy}{dt}\left(-\frac{1}{x^2}\right) \qquad \leftarrow \text{Product Rule and Chain Rule}$$

$$= \frac{1}{x}\left(\frac{d^2y}{dt^2}\frac{1}{x}\right) + \frac{dy}{dt}\left(-\frac{1}{x^2}\right) = \frac{1}{x^2}\left(\frac{d^2y}{dt^2} - \frac{dy}{dt}\right).$$

Substituting in the given differential equation and simplifying yields

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

Since this last equation has constant coefficients, its auxiliary equation is $m^2 - 2m + 1 = 0$, or $(m - 1)^2 = 0$. Thus we obtain $y_c = c_1e^t + c_2te^t$.

By undetermined coefficients we try a particular solution of the form $y_p = A + Bt$. This assumption leads to $-2B + A + Bt = t$, so $A = 2$ and $B = 1$. Using $y = y_c + y_p$, we get

$$y = c_1e^t + c_2te^t + 2 + t,$$

so the general solution of the original differential equation on the interval $(0, \infty)$ is $y = c_1x + c_2x \ln x + 2 + \ln x$. ■

EXERCISES 4.7

Answers to selected odd-numbered problems begin on page ANS-5.

In Problems 1–18 solve the given differential equation.

1. $x^2y'' - 2y = 0$
2. $4x^2y'' + y = 0$
3. $xy'' + y' = 0$
4. $xy'' - 3y' = 0$
5. $x^2y'' + xy' + 4y = 0$
6. $x^2y'' + 5xy' + 3y = 0$
7. $x^2y'' - 3xy' - 2y = 0$
8. $x^2y'' + 3xy' - 4y = 0$
9. $25x^2y'' + 25xy' + y = 0$
10. $4x^2y'' + 4xy' - y = 0$
11. $x^2y'' + 5xy' + 4y = 0$
12. $x^2y'' + 8xy' + 6y = 0$
13. $3x^2y'' + 6xy' + y = 0$
14. $x^2y'' - 7xy' + 41y = 0$
15. $x^3y''' - 6y = 0$
16. $x^3y''' + xy' - y = 0$
17. $xy^{(4)} + 6y''' = 0$
18. $x^4y^{(4)} + 6x^3y''' + 9x^2y'' + 3xy' + y = 0$

In Problems 19–24 solve the given differential equation by variation of parameters.

19. $xy'' - 4y' = x^4$
20. $2x^2y'' + 5xy' + y = x^2 - x$
21. $x^2y'' - xy' + y = 2x$
22. $x^2y'' - 2xy' + 2y = x^4e^x$
23. $x^2y'' + xy' - y = \ln x$
24. $x^2y'' + xy' - y = \dfrac{1}{x + 1}$

In Problems 25–30 solve the given initial-value problem. Use a graphing utility to graph the solution curve.

25. $x^2y'' + 3xy' = 0, \quad y(1) = 0, y'(1) = 4$
26. $x^2y'' - 5xy' + 8y = 0, \quad y(2) = 32, y'(2) = 0$
27. $x^2y'' + xy' + y = 0, \quad y(1) = 1, y'(1) = 2$
28. $x^2y'' - 3xy' + 4y = 0, \quad y(1) = 5, y'(1) = 3$
29. $xy'' + y' = x, \quad y(1) = 1, y'(1) = -\frac{1}{2}$
30. $x^2y'' - 5xy' + 8y = 8x^6, \quad y\left(\frac{1}{2}\right) = 0, y'\left(\frac{1}{2}\right) = 0$

In Problems 31–36 use the substitution $x = e^t$ to transform the given Cauchy-Euler equation to a differential equation with constant coefficients. Solve the original equation by solving the new equation using the procedures in Sections 4.3–4.5.

31. $x^2y'' + 9xy' - 20y = 0$
32. $x^2y'' - 9xy' + 25y = 0$
33. $x^2y'' + 10xy' + 8y = x^2$
34. $x^2y'' - 4xy' + 6y = \ln x^2$
35. $x^2y'' - 3xy' + 13y = 4 + 3x$
36. $x^3y''' - 3x^2y'' + 6xy' - 6y = 3 + \ln x^3$

In Problems 37 and 38 solve the given initial-value problem on the interval $(-\infty, 0)$.

37. $4x^2y'' + y = 0, \quad y(-1) = 2, y'(-1) = 4$
38. $x^2y'' - 4xy' + 6y = 0, \quad y(-2) = 8, y'(-2) = 0$

Discussion Problems

39. How would you use the method of this section to solve
$$(x + 2)^2y'' + (x + 2)y' + y = 0?$$
Carry out your ideas. State an interval over which the solution is defined.
40. Can a Cauchy-Euler differential equation of lowest order with real coefficients be found if it is known that 2 and $1 - i$ are roots of its auxiliary equation? Carry out your ideas.
41. The initial-conditions $y(0) = y_0$, $y'(0) = y_1$ apply to each of the following differential equations:
$$x^2y'' = 0,$$
$$x^2y'' - 2xy' + 2y = 0,$$
$$x^2y'' - 4xy' + 6y = 0.$$
For what values of y_0 and y_1 does each initial-value problem have a solution?
42. What are the x-intercepts of the solution curve shown in Figure 4.7.1? How many x-intercepts are there for $0 < x < \frac{1}{2}$?

Computer Lab Assignments

In Problems 43–46 solve the given differential equation by using a CAS to find the (approximate) roots of the auxiliary equation.

43. $2x^3y''' - 10.98x^2y'' + 8.5xy' + 1.3y = 0$
44. $x^3y''' + 4x^2y'' + 5xy' - 9y = 0$
45. $x^4y^{(4)} + 6x^3y''' + 3x^2y'' - 3xy' + 4y = 0$
46. $x^4y^{(4)} - 6x^3y''' + 33x^2y'' - 105xy' + 169y = 0$
47. Solve $x^3y''' - x^2y'' - 2xy' + 6y = x^2$ by variation of parameters. Use a CAS as an aid in computing roots of the auxiliary equation and the determinants given in (10) of Section 4.6.

4.8 SOLVING SYSTEMS OF LINEAR DEs BY ELIMINATION

REVIEW MATERIAL

- Because the method of systematic elimination uncouples a system into distinct linear ODEs in each dependent variable, this section gives you an opportunity to practice what you learned in Sections 4.3, 4.4 (or 4.5), and 4.6.

INTRODUCTION Simultaneous ordinary differential equations involve two or more equations that contain derivatives of two or more dependent variables—the unknown functions—with respect to a single independent variable. The method of **systematic elimination** for solving systems of differential equations with constant coefficients is based on the algebraic principle of elimination of variables. We shall see that the analogue of *multiplying* an algebraic equation by a constant is *operating* on an ODE with some combination of derivatives.

SYSTEMATIC ELIMINATION The elimination of an unknown in a system of linear differential equations is expedited by rewriting each equation in the system in differential operator notation. Recall from Section 4.1 that a single linear equation

$$a_n y^{(n)} + a_{n-1} y^{(n-1)} + \cdots + a_1 y' + a_0 y = g(t),$$

where the a_i, $i = 0, 1, \ldots, n$ are constants, can be written as

$$(a_n D^n + a_{n-1} D^{(n-1)} + \cdots + a_1 D + a_0) y = g(t).$$

If the nth-order differential operator $a_n D^n + a_{n-1} D^{(n-1)} + \cdots + a_1 D + a_0$ factors into differential operators of lower order, then the factors commute. Now, for example, to rewrite the system

$$\begin{aligned} x'' + 2x' + y'' &= x + 3y + \sin t \\ x' + y' &= -4x + 2y + e^{-t} \end{aligned}$$

in terms of the operator D, we first bring all terms involving the dependent variables to one side and group the same variables:

$$\begin{aligned} x'' + 2x' - x + y'' - 3y &= \sin t \\ x' - 4x + y' - 2y &= e^{-t} \end{aligned} \quad \text{is the same as} \quad \begin{aligned} (D^2 + 2D - 1)x + (D^2 - 3)y &= \sin t \\ (D - 4)x + (D - 2)y &= e^{-t}. \end{aligned}$$

SOLUTION OF A SYSTEM A **solution** of a system of differential equations is a set of sufficiently differentiable functions $x = \phi_1(t)$, $y = \phi_2(t)$, $z = \phi_3(t)$, and so on that satisfies each equation in the system on some common interval I.

METHOD OF SOLUTION Consider the simple system of linear first-order equations

$$\begin{aligned} \frac{dx}{dt} &= 3y \\ \frac{dy}{dt} &= 2x \end{aligned} \quad \text{or, equivalently,} \quad \begin{aligned} Dx - 3y &= 0 \\ 2x - Dy &= 0. \end{aligned} \tag{1}$$

Operating on the first equation in (1) by D while multiplying the second by -3 and then adding eliminates y from the system and gives $D^2x - 6x = 0$. Since the roots of the auxiliary equation of the last DE are $m_1 = \sqrt{6}$ and $m_2 = -\sqrt{6}$, we obtain

$$x(t) = c_1 e^{-\sqrt{6}t} + c_2 e^{\sqrt{6}t}. \tag{2}$$

Multiplying the first equation in (1) by 2 while operating on the second by D and then subtracting gives the differential equation for y, $D^2y - 6y = 0$. It follows immediately that

$$y(t) = c_3 e^{-\sqrt{6}t} + c_4 e^{\sqrt{6}t}. \tag{3}$$

Now (2) and (3) do not satisfy the system (1) for every choice of c_1, c_2, c_3, and c_4 because the system itself puts a constraint on the number of parameters in a solution that can be chosen arbitrarily. To see this, observe that substituting $x(t)$ and $y(t)$ into the first equation of the original system (1) gives, after simplification,

$$\left(-\sqrt{6}c_1 - 3c_3\right)e^{-\sqrt{6}t} + \left(\sqrt{6}c_2 - 3c_4\right)e^{\sqrt{6}t} = 0.$$

Since the latter expression is to be zero for all values of t, we must have $-\sqrt{6}c_1 - 3c_3 = 0$ and $\sqrt{6}c_2 - 3c_4 = 0$. These two equations enable us to write c_3 as a multiple of c_1 and c_4 as a multiple of c_2:

$$c_3 = -\frac{\sqrt{6}}{3}c_1 \qquad \text{and} \qquad c_4 = \frac{\sqrt{6}}{3}c_2. \tag{4}$$

Hence we conclude that a solution of the system must be

$$x(t) = c_1 e^{-\sqrt{6}t} + c_2 e^{\sqrt{6}t}, \qquad y(t) = -\frac{\sqrt{6}}{3}c_1 e^{-\sqrt{6}t} + \frac{\sqrt{6}}{3}c_2 e^{\sqrt{6}t}.$$

You are urged to substitute (2) and (3) into the second equation of (1) and verify that the same relationship (4) holds between the constants.

EXAMPLE 1 Solution by Elimination

Solve

$$\begin{aligned} Dx + (D+2)y &= 0 \\ (D-3)x - \quad 2y &= 0. \end{aligned} \tag{5}$$

SOLUTION Operating on the first equation by $D - 3$ and on the second by D and then subtracting eliminates x from the system. It follows that the differential equation for y is

$$[(D-3)(D+2) + 2D]y = 0 \qquad \text{or} \qquad (D^2 + D - 6)y = 0.$$

Since the characteristic equation of this last differential equation is $m^2 + m - 6 = (m-2)(m+3) = 0$, we obtain the solution

$$y(t) = c_1 e^{2t} + c_2 e^{-3t}. \tag{6}$$

Eliminating y in a similar manner yields $(D^2 + D - 6)x = 0$, from which we find

$$x(t) = c_3 e^{2t} + c_4 e^{-3t}. \tag{7}$$

As we noted in the foregoing discussion, a solution of (5) does not contain four independent constants. Substituting (6) and (7) into the first equation of (5) gives

$$(4c_1 + 2c_3)e^{2t} + (-c_2 - 3c_4)e^{-3t} = 0.$$

From $4c_1 + 2c_3 = 0$ and $-c_2 - 3c_4 = 0$ we get $c_3 = -2c_1$ and $c_4 = -\frac{1}{3}c_2$. Accordingly, a solution of the system is

$$x(t) = -2c_1 e^{2t} - \frac{1}{3}c_2 e^{-3t}, \qquad y(t) = c_1 e^{2t} + c_2 e^{-3t}.$$ ■

Because we could just as easily solve for c_3 and c_4 in terms of c_1 and c_2, the solution in Example 1 can be written in the alternative form

$$x(t) = c_3 e^{2t} + c_4 e^{-3t}, \qquad y(t) = -\frac{1}{2}c_3 e^{2t} - 3c_4 e^{-3t}.$$

This might save you some time.

It sometimes pays to keep one's eyes open when solving systems. Had we solved for x first in Example 1, then y could be found, along with the relationship between the constants, using the last equation in the system (5). You should verify that substituting $x(t)$ into $y = \frac{1}{2}(Dx - 3x)$ yields $y = -\frac{1}{2}c_3e^{2t} - 3c_4e^{-3t}$. Also note in the initial discussion that the relationship given in (4) and the solution $y(t)$ of (1) could also have been obtained by using $x(t)$ in (2) and the first equation of (1) in the form

$$y = \tfrac{1}{3}Dx = -\tfrac{1}{3}\sqrt{6}c_1e^{-\sqrt{6}t} + \tfrac{1}{3}\sqrt{6}c_2e^{\sqrt{6}t}.$$

EXAMPLE 2 Solution by Elimination

Solve

$$\begin{aligned} x' - 4x + y'' &= t^2 \\ x' + x + y' &= 0. \end{aligned} \tag{8}$$

SOLUTION First we write the system in differential operator notation:

$$\begin{aligned} (D - 4)x + D^2y &= t^2 \\ (D + 1)x + Dy &= 0. \end{aligned} \tag{9}$$

Then, by eliminating x, we obtain

$$[(D + 1)D^2 - (D - 4)D]y = (D + 1)t^2 - (D - 4)0$$

or

$$(D^3 + 4D)y = t^2 + 2t.$$

Since the roots of the auxiliary equation $m(m^2 + 4) = 0$ are $m_1 = 0$, $m_2 = 2i$, and $m_3 = -2i$, the complementary function is $y_c = c_1 + c_2 \cos 2t + c_3 \sin 2t$. To determine the particular solution y_p, we use undetermined coefficients by assuming that $y_p = At^3 + Bt^2 + Ct$. Therefore $y_p' = 3At^2 + 2Bt + C$, $y_p'' = 6At + 2B$, $y_p''' = 6A$,

$$y_p''' + 4y_p' = 12At^2 + 8Bt + 6A + 4C = t^2 + 2t.$$

The last equality implies that $12A = 1$, $8B = 2$, and $6A + 4C = 0$; hence $A = \frac{1}{12}$, $B = \frac{1}{4}$, and $C = -\frac{1}{8}$. Thus

$$y = y_c + y_p = c_1 + c_2 \cos 2t + c_3 \sin 2t + \frac{1}{12}t^3 + \frac{1}{4}t^2 - \frac{1}{8}t. \tag{10}$$

Eliminating y from the system (9) leads to

$$[(D - 4) - D(D + 1)]x = t^2 \qquad \text{or} \qquad (D^2 + 4)x = -t^2.$$

It should be obvious that $x_c = c_4 \cos 2t + c_5 \sin 2t$ and that undetermined coefficients can be applied to obtain a particular solution of the form $x_p = At^2 + Bt + C$. In this case the usual differentiations and algebra yield $x_p = -\frac{1}{4}t^2 + \frac{1}{8}$, and so

$$x = x_c + x_p = c_4 \cos 2t + c_5 \sin 2t - \frac{1}{4}t^2 + \frac{1}{8}. \tag{11}$$

Now c_4 and c_5 can be expressed in terms of c_2 and c_3 by substituting (10) and (11) into either equation of (8). By using the second equation, we find, after combining terms,

$$(c_5 - 2c_4 - 2c_2) \sin 2t + (2c_5 + c_4 + 2c_3) \cos 2t = 0,$$

so $c_5 - 2c_4 - 2c_2 = 0$ and $2c_5 + c_4 + 2c_3 = 0$. Solving for c_4 and c_5 in terms of c_2 and c_3 gives $c_4 = -\frac{1}{5}(4c_2 + 2c_3)$ and $c_5 = \frac{1}{5}(2c_2 - 4c_3)$. Finally, a solution of (8) is found to be

$$x(t) = -\frac{1}{5}(4c_2 + 2c_3) \cos 2t + \frac{1}{5}(2c_2 - 4c_3) \sin 2t - \frac{1}{4}t^2 + \frac{1}{8},$$

$$y(t) = c_1 + c_2 \cos 2t + c_3 \sin 2t + \frac{1}{12}t^3 + \frac{1}{4}t^2 - \frac{1}{8}t.$$ ■

EXAMPLE 3 A Mixture Problem Revisited

In (3) of Section 3.3 we saw that the system of linear first-order differential equations

$$\begin{aligned}\frac{dx_1}{dt} &= -\frac{2}{25}x_1 + \frac{1}{50}x_2\\ \frac{dx_2}{dt} &= \frac{2}{25}x_1 - \frac{2}{25}x_2\end{aligned}$$

is a model for the number of pounds of salt $x_1(t)$ and $x_2(t)$ in brine mixtures in tanks A and B, respectively, shown in Figure 3.3.1. At that time we were not able to solve the system. But now, in terms of differential operators, the foregoing system can be written as

$$\begin{aligned}\left(D + \frac{2}{25}\right)x_1 - \qquad \frac{1}{50}\,x_2 &= 0\\ -\frac{2}{25}\,x_1 + \left(D + \frac{2}{25}\right)x_2 &= 0.\end{aligned}$$

Operating on the first equation by $D + \frac{2}{25}$, multiplying the second equation by $\frac{1}{50}$, adding, and then simplifying gives $(625D^2 + 100D + 3)x_1 = 0$. From the auxiliary equation

$$625m^2 + 100m + 3 = (25m + 1)(25m + 3) = 0$$

we see immediately that $x_1(t) = c_1e^{-t/25} + c_2e^{-3t/25}$. We can now obtain $x_2(t)$ by using the first DE of the system in the form $x_2 = 50(D + \frac{2}{25})x_1$. In this manner we find the solution of the system to be

$$x_1(t) = c_1e^{-t/25} + c_2e^{-3t/25}, \qquad x_2(t) = 2c_1e^{-t/25} - 2c_2e^{-3t/25}.$$

In the original discussion on page 107 we assumed that the initial conditions were $x_1(0) = 25$ and $x_2(0) = 0$. Applying these conditions to the solution yields $c_1 + c_2 = 25$ and $2c_1 - 2c_2 = 0$. Solving these equations simultaneously gives $c_1 = c_2 = \frac{25}{2}$. Finally, a solution of the initial-value problem is

$$x_1(t) = \frac{25}{2}e^{-t/25} + \frac{25}{2}e^{-3t/25}, \qquad x_2(t) = 25e^{-t/25} - 25e^{-3t/25}.$$

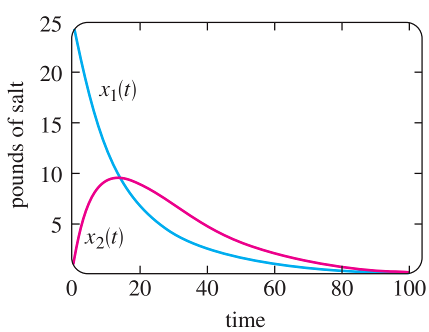


FIGURE 4.8.1 Pounds of salt in tanks A and B

The graphs of both of these equations are given in Figure 4.8.1. Consistent with the fact that pure water is being pumped into tank A we see in the figure that $x_1(t) \to 0$ and $x_2(t) \to 0$ as $t \to \infty$. ■

EXERCISES 4.8

Answers to selected odd-numbered problems begin on page ANS-6.

In Problems 1–20 solve the given system of differential equations by systematic elimination.

1. $\dfrac{dx}{dt} = 2x - y$, $\quad \dfrac{dy}{dt} = x$

2. $\dfrac{dx}{dt} = 4x + 7y$, $\quad \dfrac{dy}{dt} = x - 2y$

3. $\dfrac{dx}{dt} = -y + t$, $\quad \dfrac{dy}{dt} = x - t$

4. $\dfrac{dx}{dt} - 4y = 1$, $\quad \dfrac{dy}{dt} + x = 2$

5. $$\begin{aligned}(D^2 + 5)x - \qquad 2y &= 0\\ -2x + (D^2 + 2)y &= 0\end{aligned}$$

6. $$\begin{aligned}(D + 1)x + (D - 1)y &= 2\\ 3x + (D + 2)y &= -1\end{aligned}$$

7. $\dfrac{d^2x}{dt^2} = 4y + e^t$, $\quad \dfrac{d^2y}{dt^2} = 4x - e^t$

8. $\dfrac{d^2x}{dt^2} + \dfrac{dy}{dt} = -5x$, $\quad \dfrac{dx}{dt} + \dfrac{dy}{dt} = -x + 4y$

9. $$\begin{aligned}Dx + \qquad D^2y &= e^{3t}\\ (D + 1)x + (D - 1)y &= 4e^{3t}\end{aligned}$$

10. $$\begin{aligned} D^2x - Dy &= t \\ (D+3)x + (D+3)y &= 2 \end{aligned}$$

11. $$\begin{aligned} (D^2-1)x - y &= 0 \\ (D-1)x + Dy &= 0 \end{aligned}$$

12. $$\begin{aligned} (2D^2 - D - 1)x - (2D+1)y &= 1 \\ (D-1)x + Dy &= -1 \end{aligned}$$

13. $$\begin{aligned} 2\frac{dx}{dt} - 5x + \frac{dy}{dt} &= e^t \\ \frac{dx}{dt} - x + \frac{dy}{dt} &= 5e^t \end{aligned}$$

14. $$\begin{aligned} \frac{dx}{dt} + \frac{dy}{dt} &= e^t \\ -\frac{d^2x}{dt^2} + \frac{dx}{dt} + x + y &= 0 \end{aligned}$$

15. $$\begin{aligned} (D-1)x + (D^2+1)y &= 1 \\ (D^2-1)x + (D+1)y &= 2 \end{aligned}$$

16. $$\begin{aligned} D^2x - 2(D^2+D)y &= \sin t \\ x + Dy &= 0 \end{aligned}$$

17. $$\begin{aligned} Dx &= y \\ Dy &= z \\ Dz &= x \end{aligned}$$

18. $$\begin{aligned} Dx + \ z &= e^t \\ (D-1)x + Dy + Dz &= 0 \\ x + 2y + Dz &= e^t \end{aligned}$$

19. $$\begin{aligned} \frac{dx}{dt} &= 6y \\ \frac{dy}{dt} &= x + z \\ \frac{dz}{dt} &= x + y \end{aligned}$$

20. $$\begin{aligned} \frac{dx}{dt} &= -x + z \\ \frac{dy}{dt} &= -y + z \\ \frac{dz}{dt} &= -x + y \end{aligned}$$

In Problems 21 and 22 solve the given initial-value problem.

21. $$\begin{aligned} \frac{dx}{dt} &= -5x - y \\ \frac{dy}{dt} &= 4x - y \end{aligned}$$
$x(1) = 0,\ y(1) = 1$

22. $$\begin{aligned} \frac{dx}{dt} &= y - 1 \\ \frac{dy}{dt} &= -3x + 2y \end{aligned}$$
$x(0) = 0,\ y(0) = 0$

Mathematical Models

23. **Projectile Motion** A projectile shot from a gun has weight $w = mg$ and velocity $\mathbf{v}$ tangent to its path of motion. Ignoring air resistance and all other forces acting on the projectile except its weight, determine a system of differential equations that describes its path of motion. See Figure 4.8.2. Solve the system. [*Hint*: Use Newton's second law of motion in the x and y directions.]

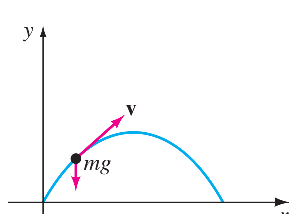


FIGURE 4.8.2 Path of projectile in Problem 23

24. **Projectile Motion with Air Resistance** Determine a system of differential equations that describes the path of motion in Problem 23 if air resistance is a retarding force $\mathbf{k}$ (of magnitude k) acting tangent to the path of the projectile but opposite to its motion. See Figure 4.8.3. Solve the system. [*Hint*: $\mathbf{k}$ is a multiple of velocity, say, $c\mathbf{v}$.]

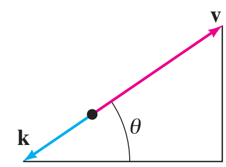


FIGURE 4.8.3 Forces in Problem 24

Discussion Problems

25. Examine and discuss the following system:

$$\begin{aligned} Dx - 2Dy &= t^2 \\ (D+1)x - 2(D+1)y &= 1. \end{aligned}$$

Computer Lab Assignments

26. Reexamine Figure 4.8.1 in Example 3. Then use a root-finding application to determine when tank B contains more salt than tank A.

27. **(a)** Reread Problem 8 of Exercises 3.3. In that problem you were asked to show that the system of differential equations

$$\begin{aligned} \frac{dx_1}{dt} &= -\frac{1}{50}x_1 \\ \frac{dx_2}{dt} &= \frac{1}{50}x_1 - \frac{2}{75}x_2 \\ \frac{dx_3}{dt} &= \frac{2}{75}x_2 - \frac{1}{25}x_3 \end{aligned}$$

is a model for the amounts of salt in the connected mixing tanks A, B, and C shown in Figure 3.3.7. Solve the system subject to $x_1(0) = 15$, $x_2(t) = 10$, $x_3(t) = 5$.

(b) Use a CAS to graph $x_1(t)$, $x_2(t)$, and $x_3(t)$ in the same coordinate plane (as in Figure 4.8.1) on the interval $[0, 200]$.

(c) Because only pure water is pumped into Tank A, it stands to reason that the salt will eventually be flushed out of all three tanks. Use a root-finding application of a CAS to determine the time when the amount of salt in each tank is less than or equal to 0.5 pound. When will the amounts of salt $x_1(t)$, $x_2(t)$, and $x_3(t)$ be simultaneously less than or equal to 0.5 pound?

4.9 NONLINEAR DIFFERENTIAL EQUATIONS

REVIEW MATERIAL

- Sections 2.2 and 2.5
- Section 4.2
- A review of Taylor series from calculus is also recommended.

INTRODUCTION The difficulties that surround higher-order *nonlinear* differential equations and the few methods that yield analytic solutions are examined next. Two of the solution methods considered in this section employ a change of variable to reduce a second-order DE to a first-order DE. In that sense these methods are analogous to the material in Section 4.2.

SOME DIFFERENCES There are several significant differences between linear and nonlinear differential equations. We saw in Section 4.1 that homogeneous linear equations of order two or higher have the property that a linear combination of solutions is also a solution (Theorem 4.1.2). Nonlinear equations do not possess this property of superposability. See Problems 1 and 18 in Exercises 4.9. We can find general solutions of linear first-order DEs and higher-order equations with constant coefficients. Even when we can solve a nonlinear first-order differential equation in the form of a one-parameter family, this family does not, as a rule, represent a general solution. Stated another way, nonlinear first-order DEs can possess singular solutions, whereas linear equations cannot. But the major difference between linear and nonlinear equations of order two or higher lies in the realm of solvability. Given a linear equation, there is a chance that we can find some form of a solution that we can look at—an explicit solution or perhaps a solution in the form of an infinite series (see Chapter 6). On the other hand, nonlinear higher-order differential equations virtually defy solution by analytical methods. Although this might sound disheartening, there are still things that can be done. As was pointed out at the end of Section 1.3, we can always analyze a nonlinear DE qualitatively and numerically.

Let us make it clear at the outset that nonlinear higher-order differential equations are important—dare we say even more important than linear equations?—because as we fine-tune the mathematical model of, say, a physical system, we also increase the likelihood that this higher-resolution model will be nonlinear.

We begin by illustrating an analytical method that *occasionally* enables us to find explicit/implicit solutions of special kinds of nonlinear second-order differential equations.

REDUCTION OF ORDER Nonlinear second-order differential equations $F(x, y', y'') = 0$, where the dependent variable y is missing, and $F(y, y', y'') = 0$, where the independent variable x is missing, can sometimes be solved by using first-order methods. Each equation can be reduced to a first-order equation by means of the substitution $u = y'$.

The next example illustrates the substitution technique for an equation of the form $F(x, y', y'') = 0$. If $u = y'$, then the differential equation becomes $F(x, u, u') = 0$. If we can solve this last equation for u, we can find y by integration. Note that since we are solving a second-order equation, its solution will contain two arbitrary constants.

EXAMPLE 1 **Dependent Variable y Is Missing**

Solve $y'' = 2x(y')^2$.

SOLUTION If we let $u = y'$, then $du/dx = y''$. After substituting, the second-order equation reduces to a first-order equation with separable variables; the independent variable is x and the dependent variable is u:

$$\frac{du}{dx} = 2xu^2 \quad \text{or} \quad \frac{du}{u^2} = 2x\,dx$$

$$\int u^{-2}\,du = \int 2x\,dx$$

$$-u^{-1} = x^2 + c_1^2.$$

The constant of integration is written as c_1^2 for convenience. The reason should be obvious in the next few steps. Because $u^{-1} = 1/y'$, it follows that

$$\frac{dy}{dx} = -\frac{1}{x^2 + c_1^2},$$

and so $$y = -\int \frac{dx}{x^2 + c_1^2} \quad \text{or} \quad y = -\frac{1}{c_1}\tan^{-1}\frac{x}{c_1} + c_2. \quad ■$$

Next we show how to solve an equation that has the form $F(y, y', y'') = 0$. Once more we let $u = y'$, but because the independent variable x is missing, we use this substitution to transform the differential equation into one in which the independent variable is y and the dependent variable is u. To this end we use the Chain Rule to compute the second derivative of y:

$$y'' = \frac{du}{dx} = \frac{du}{dy}\frac{dy}{dx} = u\frac{du}{dy}.$$

In this case the first-order equation that we must now solve is

$$F\left(y, u, u\frac{du}{dy}\right) = 0.$$

EXAMPLE 2 Independent Variable x Is Missing

Solve $yy'' = (y')^2$.

SOLUTION With the aid of $u = y'$, the Chain Rule shown above, and separation of variables, the given differential equation becomes

$$y\left(u\frac{du}{dy}\right) = u^2 \quad \text{or} \quad \frac{du}{u} = \frac{dy}{y}.$$

Integrating the last equation then yields $\ln|u| = \ln|y| + c_1$, which, in turn, gives $u = c_2 y$, where the constant $\pm e^{c_1}$ has been relabeled as c_2. We now resubstitute $u = dy/dx$, separate variables once again, integrate, and relabel constants a second time:

$$\int \frac{dy}{y} = c_2\int dx \quad \text{or} \quad \ln|y| = c_2 x + c_3 \quad \text{or} \quad y = c_4 e^{c_2 x}. \quad ■$$

USE OF TAYLOR SERIES In some instances a solution of a nonlinear initial-value problem, in which the initial conditions are specified at x_0, can be approximated by a Taylor series centered at x_0.

EXAMPLE 3 Taylor Series Solution of an IVP

Let us assume that a solution of the initial-value problem

$$y'' = x + y - y^2, \quad y(0) = -1, \quad y'(0) = 1 \tag{1}$$

exists. If we further assume that the solution $y(x)$ of the problem is analytic at 0, then $y(x)$ possesses a Taylor series expansion centered at 0:

$$y(x) = y(0) + \frac{y'(0)}{1!}x + \frac{y''(0)}{2!}x^2 + \frac{y'''(0)}{3!}x^3 + \frac{y^{(4)}(0)}{4!}x^4 + \frac{y^{(5)}(0)}{5!}x^5 + \cdots. \tag{2}$$

Note that the values of the first and second terms in the series (2) are known since those values are the specified initial conditions $y(0) = -1$, $y'(0) = 1$. Moreover, the differential equation itself defines the value of the second derivative at 0: $y''(0) = 0 + y(0) - y(0)^2 = 0 + (-1) - (-1)^2 = -2$. We can then find expressions for the higher derivatives y''', $y^{(4)}, \ldots$ by calculating the successive derivatives of the differential equation:

$$y'''(x) = \frac{d}{dx}(x + y - y^2) = 1 + y' - 2yy' \tag{3}$$

$$y^{(4)}(x) = \frac{d}{dx}(1 + y' - 2yy') = y'' - 2yy'' - 2(y')^2 \tag{4}$$

$$y^{(5)}(x) = \frac{d}{dx}(y'' - 2yy'' - 2(y')^2) = y''' - 2yy''' - 6y'y'', \tag{5}$$

and so on. Now using $y(0) = -1$ and $y'(0) = 1$, we find from (3) that $y'''(0) = 4$. From the values $y(0) = -1$, $y'(0) = 1$, and $y''(0) = -2$ we find $y^{(4)}(0) = -8$ from (4). With the additional information that $y'''(0) = 4$, we then see from (5) that $y^{(5)}(0) = 24$. Hence from (2) the first six terms of a series solution of the initial-value problem (1) are

$$y(x) = -1 + x - x^2 + \frac{2}{3}x^3 - \frac{1}{3}x^4 + \frac{1}{5}x^5 + \cdots. \qquad \blacksquare$$

USE OF A NUMERICAL SOLVER Numerical methods, such as Euler's method or the Runge-Kutta method, are developed solely for first-order differential equations and then are extended to systems of first-order equations. To analyze an nth-order initial-value problem numerically, we express the nth-order ODE as a system of n first-order equations. In brief, here is how it is done for a second-order initial-value problem: First, solve for y''—that is, put the DE into normal form $y'' = f(x, y, y')$—and then let $y' = u$. For example, if we substitute $y' = u$ in

$$\frac{d^2y}{dx^2} = f(x, y, y'), \quad y(x_0) = y_0, \quad y'(x_0) = u_0, \tag{6}$$

then $y'' = u'$ and $y'(x_0) = u(x_0)$, so the initial-value problem (6) becomes

$$\textit{Solve:} \qquad \begin{cases} y' = u \\ u' = f(x, y, u) \end{cases}$$

$$\textit{Subject to:} \qquad y(x_0) = y_0,\ u(x_0) = u_0.$$

However, it should be noted that a commercial numerical solver *might not* require* that you supply the system.

*Some numerical solvers require only that a second-order differential equation be expressed in normal form $y'' = f(x, y, y')$. The translation of the single equation into a system of two equations is then built into the computer program, since the first equation of the system is always $y' = u$ and the second equation is $u' = f(x, y, u)$.

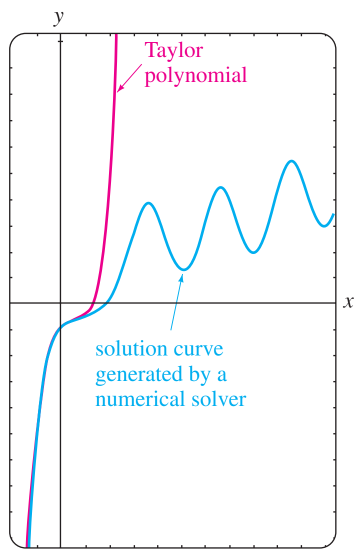


FIGURE 4.9.1 Comparison of two approximate solutions

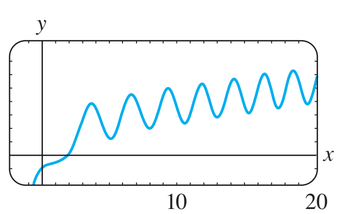


FIGURE 4.9.2 Numerical solution curve for the IVP in (1)

EXAMPLE 4 Graphical Analysis of Example 3

Following the foregoing procedure, we find that the second-order initial-value problem in Example 3 is equivalent to

$$\frac{dy}{dx} = u$$
$$\frac{du}{dx} = x + y - y^2$$

with initial conditions $y(0) = -1$, $u(0) = 1$. With the aid of a numerical solver we get the solution curve shown in blue in Figure 4.9.1. For comparison the graph of the fifth-degree Taylor polynomial $T_5(x) = -1 + x - x^2 + \frac{2}{3}x^3 - \frac{1}{3}x^4 + \frac{1}{5}x^5$ is shown in red. Although we do not know the interval of convergence of the Taylor series obtained in Example 3, the closeness of the two curves in a neighborhood of the origin suggests that the power series may converge on the interval $(-1, 1)$. ■

QUALITATIVE QUESTIONS The blue graph in Figure 4.9.1 raises some questions of a qualitative nature: Is the solution of the original initial-value problem oscillatory as $x \to \infty$? The graph generated by a numerical solver on the larger interval shown in Figure 4.9.2 would seem to *suggest* that the answer is yes. But this single example—or even an assortment of examples—does not answer the basic question as to whether *all* solutions of the differential equation $y'' = x + y - y^2$ are oscillatory in nature. Also, what is happening to the solution curve in Figure 4.9.2 when x is near -1? What is the behavior of solutions of the differential equation as $x \to -\infty$? Are solutions bounded as $x \to \infty$? Questions such as these are not easily answered, in general, for nonlinear second-order differential equations. But certain kinds of second-order equations lend themselves to a systematic qualitative analysis, and these, like their first-order relatives encountered in Section 2.1, are the kind that have no explicit dependence on the independent variable. Second-order ODEs of the form

$$F(y, y', y'') = 0 \qquad \text{or} \qquad \frac{d^2y}{dx^2} = f(y, y'),$$

equations free of the independent variable x, are called **autonomous.** The differential equation in Example 2 is autonomous, and because of the presence of the x term on its right-hand side, the equation in Example 3 is nonautonomous. For an in-depth treatment of the topic of stability of autonomous second-order differential equations and autonomous systems of differential equations, refer to Chapter 10 in *Differential Equations with Boundary-Value Problems.*

EXERCISES 4.9

Answers to selected odd-numbered problems begin on page ANS-6.

In Problems 1 and 2 verify that y_1 and y_2 are solutions of the given differential equation but that $y = c_1y_1 + c_2y_2$ is, in general, not a solution.

1. $(y'')^2 = y^2; \quad y_1 = e^x, y_2 = \cos x$

2. $yy'' = \frac{1}{2}(y')^2; \quad y_1 = 1, y_2 = x^2$

In Problems 3–8 solve the given differential equation by using the substitution $u = y'$.

3. $y'' + (y')^2 + 1 = 0$ **4.** $y'' = 1 + (y')^2$

5. $x^2y'' + (y')^2 = 0$ **6.** $(y + 1)y'' = (y')^2$

7. $y'' + 2y(y')^3 = 0$ **8.** $y^2y'' = y'$

9. Consider the initial-value problem

$$y'' + yy' = 0, \quad y(0) = 1, y'(0) = -1.$$

(a) Use the DE and a numerical solver to graph the solution curve.

(b) Find an explicit solution of the IVP. Use a graphing utility to graph this solution.

(c) Find an interval of definition for the solution in part (b).

10. Find two solutions of the initial-value problem

$$(y'')^2 + (y')^2 = 1, \quad y\left(\frac{\pi}{2}\right) = \frac{1}{2}, \quad y'\left(\frac{\pi}{2}\right) = \frac{\sqrt{3}}{2}.$$

Use a numerical solver to graph the solution curves.

In Problems 11 and 12 show that the substitution $u = y'$ leads to a Bernoulli equation. Solve this equation (see Section 2.5).

11. $xy'' = y' + (y')^3$

12. $xy'' = y' + x(y')^2$

In Problems 13–16 proceed as in Example 3 and obtain the first six nonzero terms of a Taylor series solution, centered at 0, of the given initial-value problem. Use a numerical solver and a graphing utility to compare the solution curve with the graph of the Taylor polynomial.

13. $y'' = x + y^2, \quad y(0) = 1, y'(0) = 1$

14. $y'' + y^2 = 1, \quad y(0) = 2, y'(0) = 3$

15. $y'' = x^2 + y^2 - 2y', \quad y(0) = 1, y'(0) = 1$

16. $y'' = e^y, \quad y(0) = 0, y'(0) = -1$

17. In calculus the curvature of a curve that is defined by a function $y = f(x)$ is defined as

$$\kappa = \frac{y''}{[1 + (y')^2]^{3/2}}.$$

Find $y = f(x)$ for which $\kappa = 1$. [*Hint*: For simplicity, ignore constants of integration.]

Discussion Problems

18. In Problem 1 we saw that $\cos x$ and e^x were solutions of the nonlinear equation $(y'')^2 - y^2 = 0$. Verify that $\sin x$ and e^{-x} are also solutions. Without attempting to solve the differential equation, discuss how these explicit solutions can be found by using knowledge about linear equations. Without attempting to verify, discuss why the linear combinations $y = c_1e^x + c_2e^{-x} + c_3 \cos x + c_4 \sin x$ and $y = c_2e^{-x} + c_4 \sin x$ are not, in general, solutions, but the two special linear combinations $y = c_1e^x + c_2e^{-x}$ and $y = c_3 \cos x + c_4 \sin x$ *must* satisfy the differential equation.

19. Discuss how the method of reduction of order considered in this section can be applied to the third-order differential equation $y''' = \sqrt{1 + (y'')^2}$. Carry out your ideas and solve the equation.

20. Discuss how to find an alternative two-parameter family of solutions for the nonlinear differential equation $y'' = 2x(y')^2$ in Example 1. [*Hint*: Suppose that $-c_1^2$ is used as the constant of integration instead of $+c_1^2$.]

Mathematical Models

21. Motion in a Force Field A mathematical model for the position $x(t)$ of a body moving rectilinearly on the x-axis in an inverse-square force field is given by

$$\frac{d^2x}{dt^2} = -\frac{k^2}{x^2}.$$

Suppose that at $t = 0$ the body starts from rest from the position $x = x_0$, $x_0 > 0$. Show that the velocity of the body at time t is given by $v^2 = 2k^2(1/x - 1/x_0)$. Use the last expression and a CAS to carry out the integration to express time t in terms of x.

22. A mathematical model for the position $x(t)$ of a moving object is

$$\frac{d^2x}{dt^2} + \sin x = 0.$$

Use a numerical solver to graphically investigate the solutions of the equation subject to $x(0) = 0$, $x'(0) = x_1$, $x_1 \ge 0$. Discuss the motion of the object for $t \ge 0$ and for various choices of x_1. Investigate the equation

$$\frac{d^2x}{dt^2} + \frac{dx}{dt} + \sin x = 0$$

in the same manner. Give a possible physical interpretation of the dx/dt term.

CHAPTER 4 IN REVIEW

Answers to selected odd-numbered problems begin on page ANS-6.

Answer Problems 1–4 without referring back to the text. Fill in the blank or answer true or false.

1. The only solution of the initial-value problem $y'' + x^2y = 0$, $y(0) = 0$, $y'(0) = 0$ is __________.

2. For the method of undetermined coefficients, the assumed form of the particular solution y_p for $y'' - y = 1 + e^x$ is __________.

3. A constant multiple of a solution of a linear differential equation is also a solution. __________

4. If the set consisting of two functions f_1 and f_2 is linearly independent on an interval I, then the Wronskian $W(f_1, f_2) \neq 0$ for all x in I. __________

5. Give an interval over which the set of two functions $f_1(x) = x^2$ and $f_2(x) = x|x|$ is linearly independent.

Then give an interval over which the set consisting of f_1 and f_2 is linearly dependent.

6. Without the aid of the Wronskian, determine whether the given set of functions is linearly independent or linearly dependent on the indicated interval.

(a) $f_1(x) = \ln x, f_2(x) = \ln x^2, (0, \infty)$

(b) $f_1(x) = x^n, f_2(x) = x^{n+1}, n = 1, 2, \ldots, (-\infty, \infty)$

(c) $f_1(x) = x, f_2(x) = x + 1, (-\infty, \infty)$

(d) $f_1(x) = \cos\left(x + \dfrac{\pi}{2}\right), f_2(x) = \sin x, (-\infty, \infty)$

(e) $f_1(x) = 0, f_2(x) = x, (-5, 5)$

(f) $f_1(x) = 2, f_2(x) = 2x, (-\infty, \infty)$

(g) $f_1(x) = x^2, f_2(x) = 1 - x^2, f_3(x) = 2 + x^2, (-\infty, \infty)$

(h) $f_1(x) = xe^{x+1}, f_2(x) = (4x - 5)e^x,$
$f_3(x) = xe^x, (-\infty, \infty)$

7. Suppose $m_1 = 3$, $m_2 = -5$, and $m_3 = 1$ are roots of multiplicity one, two, and three, respectively, of an auxiliary equation. Write down the general solution of the corresponding homogeneous linear DE if it is

(a) an equation with constant coefficients,

(b) a Cauchy-Euler equation.

8. Consider the differential equation $ay'' + by' + cy = g(x)$, where a, b, and c are constants. Choose the input functions $g(x)$ for which the method of undetermined coefficients is applicable and the input functions for which the method of variation of parameters is applicable.

(a) $g(x) = e^x \ln x$ **(b)** $g(x) = x^3 \cos x$

(c) $g(x) = \dfrac{\sin x}{e^x}$ **(d)** $g(x) = 2x^{-2}e^x$

(e) $g(x) = \sin^2 x$ **(f)** $g(x) = \dfrac{e^x}{\sin x}$

In Problems 9–24 use the procedures developed in this chapter to find the general solution of each differential equation.

9. $y'' - 2y' - 2y = 0$

10. $2y'' + 2y' + 3y = 0$

11. $y''' + 10y'' + 25y' = 0$

12. $2y''' + 9y'' + 12y' + 5y = 0$

13. $3y''' + 10y'' + 15y' + 4y = 0$

14. $2y^{(4)} + 3y''' + 2y'' + 6y' - 4y = 0$

15. $y'' - 3y' + 5y = 4x^3 - 2x$

16. $y'' - 2y' + y = x^2e^x$

17. $y''' - 5y'' + 6y' = 8 + 2 \sin x$

18. $y''' - y'' = 6$

19. $y'' - 2y' + 2y = e^x \tan x$

20. $y'' - y = \dfrac{2e^x}{e^x + e^{-x}}$

21. $6x^2y'' + 5xy' - y = 0$

22. $2x^3y''' + 19x^2y'' + 39xy' + 9y = 0$

23. $x^2y'' - 4xy' + 6y = 2x^4 + x^2$

24. $x^2y'' - xy' + y = x^3$

25. Write down the form of the general solution $y = y_c + y_p$ of the given differential equation in the two cases $\omega \neq \alpha$ and $\omega = \alpha$. Do not determine the coefficients in y_p.

(a) $y'' + \omega^2 y = \sin \alpha x$ **(b)** $y'' - \omega^2 y = e^{\alpha x}$

26. **(a)** Given that $y = \sin x$ is a solution of

$$y^{(4)} + 2y''' + 11y'' + 2y' + 10y = 0,$$

find the general solution of the DE *without the aid of a calculator or a computer.*

(b) Find a linear second-order differential equation with constant coefficients for which $y_1 = 1$ and $y_2 = e^{-x}$ are solutions of the associated homogeneous equation and $y_p = \frac{1}{2}x^2 - x$ is a particular solution of the nonhomogeneous equation.

27. **(a)** Write the general solution of the fourth-order DE $y^{(4)} - 2y'' + y = 0$ entirely in terms of hyperbolic functions.

(b) Write down the form of a particular solution of $y^{(4)} - 2y'' + y = \sinh x$.

28. Consider the differential equation

$$x^2y'' - (x^2 + 2x)y' + (x + 2)y = x^3.$$

Verify that $y_1 = x$ is one solution of the associated homogeneous equation. Then show that the method of reduction of order discussed in Section 4.2 leads to a second solution y_2 of the homogeneous equation as well as a particular solution y_p of the nonhomogeneous equation. Form the general solution of the DE on the interval $(0, \infty)$.

In Problems 29–34 solve the given differential equation subject to the indicated conditions.

29. $y'' - 2y' + 2y = 0, \quad y\left(\dfrac{\pi}{2}\right) = 0, y(\pi) = -1$

30. $y'' + 2y' + y = 0, \quad y(-1) = 0, y'(0) = 0$

31. $y'' - y = x + \sin x, \quad y(0) = 2, y'(0) = 3$

32. $y'' + y = \sec^3 x, \quad y(0) = 1, y'(0) = \dfrac{1}{2}$

33. $y'y'' = 4x, \quad y(1) = 5, y'(1) = 2$

34. $2y'' = 3y^2, \quad y(0) = 1, y'(0) = 1$

35. **(a)** Use a CAS as an aid in finding the roots of the auxiliary equation for

$$12y^{(4)} + 64y''' + 59y'' - 23y' - 12y = 0.$$

Give the general solution of the equation.

(b) Solve the DE in part (a) subject to the initial conditions $y(0) = -1$, $y'(0) = 2$, $y''(0) = 5$, $y'''(0) = 0$. Use a CAS as an aid in solving the resulting systems of four equations in four unknowns.

36. Find a member of the family of solutions of $xy'' + y' + \sqrt{x} = 0$ whose graph is tangent to the x-axis at $x = 1$. Use a graphing utility to graph the solution curve.

In Problems 37–40 use systematic elimination to solve the given system.

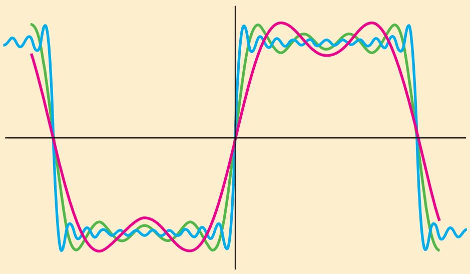
37.
$$\begin{aligned} \frac{dx}{dt} + \frac{dy}{dt} &= 2x + 2y + 1 \\ \frac{dx}{dt} + 2\frac{dy}{dt} &= y + 3 \end{aligned}$$

38.
$$\begin{aligned} \frac{dx}{dt} &= 2x + y + t - 2 \\ \frac{dy}{dt} &= 3x + 4y - 4t \end{aligned}$$

39.
$$\begin{aligned} (D - 2)x \qquad\quad - y &= -e^t \\ -3x + (D - 4)y &= -7e^t \end{aligned}$$

40.
$$\begin{aligned} (D + 2)x + (D + 1)y &= \sin 2t \\ 5x + (D + 3)y &= \cos 2t \end{aligned}$$

11 ORTHOGONAL FUNCTIONS AND FOURIER SERIES



In calculus you saw that two nonzero vectors are orthogonal when their inner (dot) product is zero. Beyond calculus the notions of vectors, orthogonality, and inner product often lose their geometric interpretation. These concepts have been generalized; it is perfectly common in mathematics to think of a function as a vector. We can then say that two different functions are orthogonal when their inner product is zero. We will see in this chapter that the inner product of these vectors (functions) is actually a definite integral.

The concepts of orthogonal functions and the expansion of a given function f in terms of an infinite set of orthogonal functions is fundamental to the material that is covered in Chapters 12 and 13.

11.1 ORTHOGONAL FUNCTIONS

REVIEW MATERIAL

- The notions of generalized vectors and vector spaces can be found in any linear algebra text.

INTRODUCTION The concepts of geometric vectors in two and three dimensions, orthogonal or perpendicular vectors, and the inner product of two vectors have been generalized. It is perfectly routine in mathematics to think of a function as a vector. In this section we will examine an inner product that is different from the one you studied in calculus. Using this new inner product, we define orthogonal functions and sets of orthogonal functions. Another topic in a standard calculus course is the expansion of a function f in a power series. In this section we will also see how to expand a suitable function f in terms of an infinite set of orthogonal functions.

INNER PRODUCT Recall that if $\mathbf{u}$ and $\mathbf{v}$ are two vectors in 3-space, then the inner product $(\mathbf{u}, \mathbf{v})$ (in calculus this is written as $\mathbf{u} \cdot \mathbf{v}$) possesses the following properties:

(*i*) $(\mathbf{u}, \mathbf{v}) = (\mathbf{v}, \mathbf{u})$,

(*ii*) $(k\mathbf{u}, \mathbf{v}) = k(\mathbf{u}, \mathbf{v})$, k a scalar,

(*iii*) $(\mathbf{u}, \mathbf{u}) = 0$ if $\mathbf{u} = \mathbf{0}$ and $(\mathbf{u}, \mathbf{u}) > 0$ if $\mathbf{u} \neq \mathbf{0}$,

(*iv*) $(\mathbf{u} + \mathbf{v}, \mathbf{w}) = (\mathbf{u}, \mathbf{w}) + (\mathbf{v}, \mathbf{w})$.

We expect that any generalization of the inner product concept should have these same properties.

Suppose that f_1 and f_2 are functions defined on an interval $[a, b]$.* Since a *definite integral* on $[a, b]$ of the product $f_1(x)f_2(x)$ possesses the foregoing properties (*i*)–(*iv*) whenever the integral exists, we are prompted to make the following definition.

DEFINITION 11.1.1 Inner Product of Functions

The **inner product** of two functions f_1 and f_2 on an interval $[a, b]$ is the number

$$(f_1, f_2) = \int_a^b f_1(x) f_2(x)\, dx.$$

ORTHOGONAL FUNCTIONS Motivated by the fact that two geometric vectors $\mathbf{u}$ and $\mathbf{v}$ are orthogonal whenever their inner product is zero, we define **orthogonal functions** in a similar manner.

DEFINITION 11.1.2 Orthogonal Functions

Two functions f_1 and f_2 are **orthogonal** on an interval $[a, b]$ if

$$(f_1, f_2) = \int_a^b f_1(x) f_2(x)\, dx = 0. \tag{1}$$

*The interval could also be $(-\infty, \infty)$, $[0, \infty)$, and so on.

For example, the functions $f_1(x) = x^2$ and $f_2(x) = x^3$ are orthogonal on the interval $[-1, 1]$, since

$$(f_1, f_2) = \int_{-1}^{1} x^2 \cdot x^3\, dx = \frac{1}{6}x^6 \Big|_{-1}^{1} = 0.$$

Unlike in vector analysis, in which the word *orthogonal* is a synonym for *perpendicular,* in this present context the term *orthogonal* and condition (1) have no geometric significance.

ORTHOGONAL SETS We are primarily interested in infinite sets of orthogonal functions.

DEFINITION 11.1.3 Orthogonal Set

A set of real-valued functions $\{\phi_0(x), \phi_1(x), \phi_2(x), \ldots\}$ is said to be **orthogonal** on an interval $[a, b]$ if

$$(\phi_m, \phi_n) = \int_a^b \phi_m(x)\, \phi_n(x)\, dx = 0, \quad m \neq n. \tag{2}$$

ORTHONORMAL SETS The norm, or length $\|\mathbf{u}\|$, of a vector $\mathbf{u}$ can be expressed in terms of the inner product. The expression $(\mathbf{u}, \mathbf{u}) = \|\mathbf{u}\|^2$ is called the square norm, and so the norm is $\|\mathbf{u}\| = \sqrt{(\mathbf{u}, \mathbf{u})}$. Similarly, the **square norm** of a function ϕ_n is $\|\phi_n(x)\|^2 = (\phi_n, \phi_n)$, and so the **norm,** or its generalized length, is $\|\phi_n(x)\| = \sqrt{(\phi_n, \phi_n)}$. In other words, the square norm and norm of a function ϕ_n in an orthogonal set $\{\phi_n(x)\}$ are, respectively,

$$\|\phi_n(x)\|^2 = \int_a^b \phi_n^2(x)\, dx \qquad \text{and} \qquad \|\phi_n(x)\| = \sqrt{\int_a^b \phi_n^2(x)\, dx}. \tag{3}$$

If $\{\phi_n(x)\}$ is an orthogonal set of functions on the interval $[a, b]$ with the property that $\|\phi_n(x)\| = 1$ for $n = 0, 1, 2, \ldots$, then $\{\phi_n(x)\}$ is said to be an **orthonormal set** on the interval.

EXAMPLE 1 Orthogonal Set of Functions

Show that the set $\{1, \cos x, \cos 2x, \ldots\}$ is orthogonal on the interval $[-\pi, \pi]$.

SOLUTION If we make the identification $\phi_0(x) = 1$ and $\phi_n(x) = \cos nx$, we must then show that $\int_{-\pi}^{\pi} \phi_0(x)\, \phi_n(x)\, dx = 0$, $n \neq 0$, and $\int_{-\pi}^{\pi} \phi_m(x)\, \phi_n(x)\, dx = 0$, $m \neq n$. We have, in the first case,

$$\begin{aligned}(\phi_0, \phi_n) &= \int_{-\pi}^{\pi} \phi_0(x)\, \phi_n(x)\, dx = \int_{-\pi}^{\pi} \cos nx\, dx \\ &= \frac{1}{n} \sin nx \Big|_{-\pi}^{\pi} = \frac{1}{n}[\sin n\pi - \sin(-n\pi)] = 0, \qquad n \neq 0,\end{aligned}$$

and, in the second,

$$\begin{aligned}(\phi_m, \phi_n) &= \int_{-\pi}^{\pi} \phi_m(x)\phi_n(x)\,dx \\ &= \int_{-\pi}^{\pi} \cos mx \cos nx\,dx \\ &= \frac{1}{2}\int_{-\pi}^{\pi} [\cos(m+n)x + \cos(m-n)x]\,dx \qquad \leftarrow \text{trig identity} \\ &= \frac{1}{2}\left[\frac{\sin(m+n)x}{m+n} + \frac{\sin(m-n)x}{m-n}\right]_{-\pi}^{\pi} = 0, \qquad m \neq n.\end{aligned}$$

■

EXAMPLE 2 Norms

Find the norm of each function in the orthogonal set given in Example 1.

SOLUTION For $\phi_0(x) = 1$ we have, from (3),

$$\|\phi_0(x)\|^2 = \int_{-\pi}^{\pi} dx = 2\pi,$$

so $\|\phi_0(x)\| = \sqrt{2\pi}$. For $\phi_n(x) = \cos nx$, $n > 0$, it follows that

$$\|\phi_n(x)\|^2 = \int_{-\pi}^{\pi} \cos^2 nx\,dx = \frac{1}{2}\int_{-\pi}^{\pi} [1 + \cos\ 2nx]\,dx = \pi.$$

Thus for $n > 0$, $\|\phi_n(x)\| = \sqrt{\pi}$. ■

Any orthogonal set of nonzero functions $\{\phi_n(x)\}$, $n = 0, 1, 2, \ldots$ can be *normalized*—that is, made into an orthonormal set—by dividing each function by its norm. It follows from Examples 1 and 2 that the set

$$\left\{\frac{1}{\sqrt{2\pi}}, \frac{\cos x}{\sqrt{\pi}}, \frac{\cos 2x}{\sqrt{\pi}}, \ldots\right\}$$

is orthonormal on the interval $[-\pi, \pi]$.

We shall make one more analogy between vectors and functions. Suppose $\mathbf{v}_1$, $\mathbf{v}_2$, and $\mathbf{v}_3$ are three mutually orthogonal nonzero vectors in 3-space. Such an orthogonal set can be used as a basis for 3-space; that is, any three-dimensional vector can be written as a linear combination

$$\mathbf{u} = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + c_3\mathbf{v}_3, \tag{4}$$

where the c_i, $i = 1, 2, 3$, are scalars called the components of the vector. Each component c_i can be expressed in terms of $\mathbf{u}$ and the corresponding vector $\mathbf{v}_i$. To see this, we take the inner product of (4) with $\mathbf{v}_1$:

$$(\mathbf{u}, \mathbf{v}_1) = c_1(\mathbf{v}_1, \mathbf{v}_1) + c_2(\mathbf{v}_2, \mathbf{v}_1) + c_3(\mathbf{v}_3, \mathbf{v}_1) = c_1\|\mathbf{v}_1\|^2 + c_2 \cdot 0 + c_3 \cdot 0.$$

Hence
$$c_1 = \frac{(\mathbf{u}, \mathbf{v}_1)}{\|\mathbf{v}_1\|^2}.$$

In like manner we find that the components c_2 and c_3 are given by

$$c_2 = \frac{(\mathbf{u}, \mathbf{v}_2)}{\|\mathbf{v}_2\|^2} \qquad \text{and} \qquad c_3 = \frac{(\mathbf{u}, \mathbf{v}_3)}{\|\mathbf{v}_3\|^2}.$$

Hence (4) can be expressed as

$$\mathbf{u} = \frac{(\mathbf{u}, \mathbf{v}_1)}{\|\mathbf{v}_1\|^2}\mathbf{v}_1 + \frac{(\mathbf{u}, \mathbf{v}_2)}{\|\mathbf{v}_2\|^2}\mathbf{v}_2 + \frac{(\mathbf{u}, \mathbf{v}_3)}{\|\mathbf{v}_3\|^2}\mathbf{v}_3 = \sum_{n=1}^{3}\frac{(\mathbf{u}, \mathbf{v}_n)}{\|\mathbf{v}_n\|^2}\mathbf{v}_n. \tag{5}$$

ORTHOGONAL SERIES EXPANSION Suppose $\{\phi_n(x)\}$ is an infinite orthogonal set of functions on an interval $[a, b]$. We ask: If $y = f(x)$ is a function defined on the interval $[a, b]$, is it possible to determine a set of coefficients c_n, $n = 0, 1, 2, \ldots,$ for which

$$f(x) = c_0\phi_0(x) + c_1\phi_1(x) + \cdots + c_n\phi_n(x) + \cdots ? \tag{6}$$

As in the foregoing discussion on finding components of a vector we can find the coefficients c_n by utilizing the inner product. Multiplying (6) by $\phi_m(x)$ and integrating over the interval $[a, b]$ gives

$$\begin{aligned}\int_a^b f(x)\phi_m(x)\,dx &= c_0\int_a^b \phi_0(x)\phi_m(x)\,dx + c_1\int_a^b \phi_1(x)\phi_m(x)\,dx + \cdots + c_n\int_a^b \phi_n(x)\phi_m(x)\,dx + \cdots \\ &= c_0(\phi_0, \phi_m) + c_1(\phi_1, \phi_m) + \cdots + c_n(\phi_n, \phi_m) + \cdots.\end{aligned}$$

By orthogonality each term on the right-hand side of the last equation is zero *except* when $m = n$. In this case we have

$$\int_a^b f(x)\,\phi_n(x)\,dx = c_n\int_a^b \phi_n^2(x)\,dx.$$

It follows that the required coefficients are

$$c_n = \frac{\int_a^b f(x)\,\phi_n(x)\,dx}{\int_a^b \phi_n^2(x)\,dx}, \qquad n = 0, 1, 2, \ldots.$$

In other words,

$$f(x) = \sum_{n=0}^{\infty} c_n\,\phi_n(x), \tag{7}$$

where

$$c_n = \frac{\int_a^b f(x)\,\phi_n(x)\,dx}{\|\phi_n(x)\|^2}. \tag{8}$$

With inner product notation, (7) becomes

$$f(x) = \sum_{n=0}^{\infty}\frac{(f, \phi_n)}{\|\phi_n(x)\|^2}\,\phi_n(x). \tag{9}$$

Thus (9) is seen to be the function analogue of the vector result given in (5).

DEFINITION 11.1.4 Orthogonal Set/Weight Function

A set of real-valued functions $\{\phi_0(x), \phi_1(x), \phi_2(x), \ldots\}$ is said to be **orthogonal with respect to a weight function** $w(x)$ on an interval $[a, b]$ if

$$\int_a^b w(x)\,\phi_m(x)\,\phi_n(x)\,dx = 0, \qquad m \neq n.$$

The usual assumption is that $w(x) > 0$ on the interval of orthogonality $[a, b]$. The set $\{1, \cos x, \cos 2x, \ldots\}$ in Example 1 is orthogonal with respect to the weight function $w(x) = 1$ on the interval $[-\pi, \pi]$.

If $\{\phi_n(x)\}$ is orthogonal with respect to a weight function $w(x)$ on the interval $[a, b]$, then multiplying (6) by $w(x)\phi_n(x)$ and integrating yields

$$c_n = \frac{\int_a^b f(x)\,w(x)\,\phi_n(x)\,dx}{\|\phi_n(x)\|^2}, \tag{10}$$

where
$$\|\phi_n(x)\|^2 = \int_a^b w(x)\,\phi_n^2(x)\,dx. \tag{11}$$

The series (7) with coefficients given by either (8) or (10) is said to be an **orthogonal series expansion** of f or a **generalized Fourier series.**

COMPLETE SETS The procedure outlined for determining the coefficients c_n was *formal;* that is, basic questions about whether or not an orthogonal series expansion such as (7) is actually possible were ignored. Also, to expand f in a series of orthogonal functions, it is certainly necessary that f not be orthogonal to each ϕ_n of the orthogonal set $\{\phi_n(x)\}$. (If f were orthogonal to every ϕ_n, then $c_n = 0$, $n = 0, 1, 2, \ldots$.) To avoid the latter problem, we shall assume, for the remainder of the discussion, that an orthogonal set is **complete.** This means that the only function that is orthogonal to each member of the set is the zero function.

EXERCISES 11.1

Answers to selected odd-numbered problems begin on page ANS-18.

In Problems 1–6 show that the given functions are orthogonal on the indicated interval.

1. $f_1(x) = x, f_2(x) = x^2$; $[-2, 2]$

2. $f_1(x) = x^3, f_2(x) = x^2 + 1$; $[-1, 1]$

3. $f_1(x) = e^x, f_2(x) = xe^{-x} - e^{-x}$; $[0, 2]$

4. $f_1(x) = \cos x, f_2(x) = \sin^2 x$; $[0, \pi]$

5. $f_1(x) = x, f_2(x) = \cos 2x$; $[-\pi/2, \pi/2]$

6. $f_1(x) = e^x, f_2(x) = \sin x$; $[\pi/4, 5\pi/4]$

In Problems 7–12 show that the given set of functions is orthogonal on the indicated interval. Find the norm of each function in the set.

7. $\{\sin x, \sin 3x, \sin 5x, \ldots\}$; $[0, \pi/2]$

8. $\{\cos x, \cos 3x, \cos 5x, \ldots\}$; $[0, \pi/2]$

9. $\{\sin nx\}, n = 1, 2, 3, \ldots$; $[0, \pi]$

10. $\left\{\sin \frac{n\pi}{p}x\right\}, n = 1, 2, 3, \ldots$; $[0, p]$

11. $\left\{1, \cos \frac{n\pi}{p}x\right\}, n = 1, 2, 3, \ldots$; $[0, p]$

12. $\left\{1, \cos \frac{n\pi}{p}x, \sin \frac{m\pi}{p}x\right\}, n = 1, 2, 3, \ldots,$
$m = 1, 2, 3, \ldots$; $[-p, p]$

In Problems 13 and 14 verify by direct integration that the functions are orthogonal with respect to the indicated weight function on the given interval.

13. $H_0(x) = 1, H_1(x) = 2x, H_2(x) = 4x^2 - 2$;
$w(x) = e^{-x^2}, (-\infty, \infty)$

14. $L_0(x) = 1,\ L_1(x) = -x + 1,\ L_2(x) = \frac{1}{2}x^2 - 2x + 1$;
$w(x) = e^{-x}, [0, \infty)$

15. Let $\{\phi_n(x)\}$ be an orthogonal set of functions on $[a, b]$ such that $\phi_0(x) = 1$. Show that $\int_a^b \phi_n(x)\,dx = 0$ for $n = 1, 2, \ldots$.

16. Let $\{\phi_n(x)\}$ be an orthogonal set of functions on $[a, b]$ such that $\phi_0(x) = 1$ and $\phi_1(x) = x$. Show that $\int_a^b (\alpha x + \beta)\phi_n(x)\,dx = 0$ for $n = 2, 3, \ldots$ and any constants α and β.

17. Let $\{\phi_n(x)\}$ be an orthogonal set of functions on $[a, b]$. Show that $\|\phi_m(x) + \phi_n(x)\|^2 = \|\phi_m(x)\|^2 + \|\phi_n(x)\|^2$, $m \neq n$.

18. From Problem 1 we know that $f_1(x) = x$ and $f_2(x) = x^2$ are orthogonal on the interval $[-2, 2]$. Find constants c_1 and c_2 such that $f_3(x) = x + c_1x^2 + c_2x^3$ is orthogonal to both f_1 and f_2 on the same interval.

19. The set of functions $\{\sin nx\}$, $n = 1, 2, 3, \ldots$, is orthogonal on the interval $[-\pi, \pi]$. Show that the set is not complete.

20. Suppose f_1, f_2, and f_3 are functions continuous on the interval $[a, b]$. Show that $(f_1 + f_2, f_3) = (f_1, f_3) + (f_2, f_3)$.

Discussion Problems

21. A real-valued function f is said to be **periodic** with period T if $f(x + T) = f(x)$. For example, 4π is a period of $\sin x$, since $\sin(x + 4\pi) = \sin x$. The smallest value of T for which $f(x + T) = f(x)$ holds is called the **fundamental period** of f. For example, the fundamental period of $f(x) = \sin x$ is $T = 2\pi$. What is the fundamental period of each of the following functions?

(a) $f(x) = \cos 2\pi x$ **(b)** $f(x) = \sin \frac{4}{L}x$

(c) $f(x) = \sin x + \sin 2x$ **(d)** $f(x) = \sin 2x + \cos 4x$

(e) $f(x) = \sin 3x + \cos 2x$

(f) $f(x) = A_0 + \sum_{n=1}^{\infty}\left(A_n \cos \frac{n\pi}{p}x + B_n \sin \frac{n\pi}{p}x\right)$,
A_n and B_n depend only on n

11.2 FOURIER SERIES

REVIEW MATERIAL

- Reread—or, better, rework—Problem 12 in Exercises 11.1.

INTRODUCTION We have just seen that if $\{\phi_0(x), \phi_1(x), \phi_2(x), \ldots\}$ is an orthogonal set on an interval $[a, b]$ and if f is a function defined on the same interval, then we can formally expand f in an orthogonal series

$$c_0\phi_0(x) + c_1\phi_1(x) + c_2\phi_2(x) + \cdots,$$

where the coefficients c_n are determined by using the inner product concept. The orthogonal set of trigonometric functions

$$\left\{1, \cos\frac{\pi}{p}x, \cos\frac{2\pi}{p}x, \cos\frac{3\pi}{p}x, \ldots, \sin\frac{\pi}{p}x, \sin\frac{2\pi}{p}x, \sin\frac{3\pi}{p}x, \ldots\right\} \tag{1}$$

will be of particular importance later on in the solution of certain kinds of boundary-value problems involving linear partial differential equations. The set (1) is orthogonal on the interval $[-p, p]$.

A TRIGONOMETRIC SERIES Suppose that f is a function defined on the interval $[-p, p]$ and can be expanded in an orthogonal series consisting of the trigonometric functions in the orthogonal set (1); that is,

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty}\left(a_n\cos\frac{n\pi}{p}x + b_n\sin\frac{n\pi}{p}x\right). \tag{2}$$

The coefficients $a_0, a_1, a_2, \ldots, b_1, b_2, \ldots$ can be determined in exactly the same manner as in the general discussion of orthogonal series expansions on page 401. Before proceeding, note that we have chosen to write the coefficient of 1 in the set (1) as $\frac{1}{2}a_0$ rather than a_0. This is for convenience only; the formula of a_n will then reduce to a_0 for $n = 0$.

Now integrating both sides of (2) from $-p$ to p gives

$$\int_{-p}^{p} f(x)\,dx = \frac{a_0}{2}\int_{-p}^{p} dx + \sum_{n=1}^{\infty}\left(a_n\int_{-p}^{p}\cos\frac{n\pi}{p}x\,dx + b_n\int_{-p}^{p}\sin\frac{n\pi}{p}x\,dx\right). \tag{3}$$

Since $\cos(n\pi x/p)$ and $\sin(n\pi x/p)$, $n \ge 1$ are orthogonal to 1 on the interval, the right side of (3) reduces to a single term:

$$\int_{-p}^{p} f(x)\,dx = \frac{a_0}{2}\int_{-p}^{p} dx = \frac{a_0}{2}x\Big|_{-p}^{p} = pa_0.$$

Solving for a_0 yields

$$a_0 = \frac{1}{p}\int_{-p}^{p} f(x)\,dx. \tag{4}$$

Now we multiply (2) by $\cos(m\pi x/p)$ and integrate:

$$\begin{aligned}\int_{-p}^{p} f(x)\cos\frac{m\pi}{p}x\,dx &= \frac{a_0}{2}\int_{-p}^{p}\cos\frac{m\pi}{p}x\,dx \\ &\quad + \sum_{n=1}^{\infty}\left(a_n\int_{-p}^{p}\cos\frac{m\pi}{p}x\cos\frac{n\pi}{p}x\,dx + b_n\int_{-p}^{p}\cos\frac{m\pi}{p}x\sin\frac{n\pi}{p}x\,dx\right).\end{aligned} \tag{5}$$

By orthogonality we have

$$\int_{-p}^{p} \cos\frac{m\pi}{p}x\,dx = 0, \quad m > 0, \qquad \int_{-p}^{p} \cos\frac{m\pi}{p}x\,\sin\frac{n\pi}{p}x\,dx = 0,$$

and

$$\int_{-p}^{p} \cos\frac{m\pi}{p}x\,\cos\frac{n\pi}{p}x\,dx = \begin{cases} 0, & m \neq n \\ p, & m = n. \end{cases}$$

Thus (5) reduces to

$$\int_{-p}^{p} f(x)\cos\frac{n\pi}{p}x\,dx = a_n p,$$

and so

$$a_n = \frac{1}{p}\int_{-p}^{p} f(x)\cos\frac{n\pi}{p}x\,dx. \tag{6}$$

Finally, if we multiply (2) by $\sin(m\pi x/p)$, integrate, and make use of the results

$$\int_{-p}^{p} \sin\frac{m\pi}{p}x\,dx = 0, \quad m > 0, \qquad \int_{-p}^{p} \sin\frac{m\pi}{p}x\,\cos\frac{n\pi}{p}x\,dx = 0,$$

and

$$\int_{-p}^{p} \sin\frac{m\pi}{p}x\,\sin\frac{n\pi}{p}x\,dx = \begin{cases} 0, & m \neq n \\ p, & m = n, \end{cases}$$

we find that

$$b_n = \frac{1}{p}\int_{-p}^{p} f(x)\sin\frac{n\pi}{p}x\,dx. \tag{7}$$

The trigonometric series (2) with coefficients a_0, a_n, and b_n defined by (4), (6), and (7), respectively, is said to be the **Fourier series** of the function f. The coefficients obtained from (4), (6), and (7) are referred to as **Fourier coefficients** of f.

In finding the coefficients a_0, a_n, and b_n, we assumed that f was integrable on the interval and that (2), as well as the series obtained by multiplying (2) by $\cos(m\pi x/p)$, converged in such a manner as to permit term-by-term integration. Until (2) is shown to be convergent for a given function f, the equality sign is not to be taken in a strict or literal sense. Some texts use the symbol $\sim$ in place of $=$. In view of the fact that most functions in applications are of a type that guarantees convergence of the series, we shall use the equality symbol. We summarize the results:

DEFINITION 11.2.1 Fourier Series

The **Fourier series** of a function f defined on the interval $(-p, p)$ is given by

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty}\left(a_n\cos\frac{n\pi}{p}x + b_n\sin\frac{n\pi}{p}x\right), \tag{8}$$

where

$$a_0 = \frac{1}{p}\int_{-p}^{p} f(x)\,dx \tag{9}$$

$$a_n = \frac{1}{p}\int_{-p}^{p} f(x)\cos\frac{n\pi}{p}x\,dx \tag{10}$$

$$b_n = \frac{1}{p}\int_{-p}^{p} f(x)\sin\frac{n\pi}{p}x\,dx. \tag{11}$$

EXAMPLE 1 Expansion in a Fourier Series

Expand
$$f(x) = \begin{cases} 0, & -\pi < x < 0 \\ \pi - x, & 0 \le x < \pi \end{cases} \tag{12}$$
in a Fourier series.

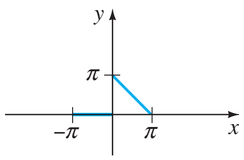


FIGURE 11.2.1 Piecewise-continuous function in Example 1

SOLUTION The graph of f is given in Figure 11.2.1. With $p = \pi$ we have from (9) and (10) that

$$a_0 = \frac{1}{\pi}\int_{-\pi}^{\pi} f(x)\,dx = \frac{1}{\pi}\left[\int_{-\pi}^{0} 0\,dx + \int_{0}^{\pi}(\pi - x)\,dx\right] = \frac{1}{\pi}\left[\pi x - \frac{x^2}{2}\right]_0^{\pi} = \frac{\pi}{2}$$

$$a_n = \frac{1}{\pi}\int_{-\pi}^{\pi} f(x)\cos nx\,dx = \frac{1}{\pi}\left[\int_{-\pi}^{0} 0\,dx + \int_{0}^{\pi}(\pi - x)\cos nx\,dx\right]$$

$$= \frac{1}{\pi}\left[(\pi - x)\frac{\sin nx}{n}\bigg|_0^{\pi} + \frac{1}{n}\int_0^{\pi}\sin nx\,dx\right]$$

$$= -\frac{1}{n\pi}\frac{\cos nx}{n}\bigg|_0^{\pi} = \frac{1 - (-1)^n}{n^2\pi},$$

where we have used $\cos n\pi = (-1)^n$. In like manner we find from (11) that

$$b_n = \frac{1}{\pi}\int_0^{\pi}(\pi - x)\sin nx\,dx = \frac{1}{n}.$$

Therefore
$$f(x) = \frac{\pi}{4} + \sum_{n=1}^{\infty}\left\{\frac{1 - (-1)^n}{n^2\pi}\cos nx + \frac{1}{n}\sin nx\right\}. \tag{13}$$ ■

Note that a_n defined by (10) reduces to a_0 given by (9) when we set $n = 0$. But as Example 1 shows, this might not be the case *after* the integral for a_n is evaluated.

CONVERGENCE OF A FOURIER SERIES The following theorem gives sufficient conditions for convergence of a Fourier series at a point.

THEOREM 11.2.1 Conditions for Convergence

Let f and f' be piecewise continuous on the interval $(-p, p)$; that is, let f and f' be continuous except at a finite number of points in the interval and have only finite discontinuities at these points. Then the Fourier series of f on the interval converges to $f(x)$ at a point of continuity. At a point of discontinuity the Fourier series converges to the average

$$\frac{f(x+) + f(x-)}{2},$$

where $f(x+)$ and $f(x-)$ denote the limit of f at x from the right and from the left, respectively.*

For a proof of this theorem you are referred to the classic text by Churchill and Brown.†

*In other words, for x a point in the interval and $h > 0$,

$$f(x+) = \lim_{h\to 0} f(x + h), \quad f(x-) = \lim_{h\to 0} f(x - h).$$

†Ruel V. Churchill and James Ward Brown, *Fourier Series and Boundary Value Problems* (New York: McGraw-Hill).

EXAMPLE 2 Convergence of a Point of Discontinuity

The function (12) in Example 1 satisfies the conditions of Theorem 11.2.1. Thus for every x in the interval $(-\pi, \pi)$, except at $x = 0$, the series (13) will converge to $f(x)$. At $x = 0$ the function is discontinuous, so the series (13) will converge to

$$\frac{f(0+) + f(0-)}{2} = \frac{\pi + 0}{2} = \frac{\pi}{2}.$$ ■

PERIODIC EXTENSION Observe that each of the functions in the basic set (1) has a different fundamental period*—namely, $2p/n$, $n \geq 1$—but since a positive integer multiple of a period is also a period, we see that all of the functions have in common the period $2p$. (Verify.) Hence the right-hand side of (2) is $2p$-periodic; indeed, $2p$ is the **fundamental period** of the sum. We conclude that a Fourier series not only represents the function on the interval $(-p, p)$, but also gives the **periodic extension** of f outside this interval. We can now apply Theorem 11.2.1 to the periodic extension of f, or we may assume from the outset that the given function is periodic with period $2p$; that is, $f(x + 2p) = f(x)$. When f is piecewise continuous and the right- and left-hand derivatives exist at $x = -p$ and $x = p$, respectively, then the series (8) converges to the average

$$\frac{f(p-) + f(-p+)}{2}$$

at these endpoints and to this value extended periodically to $\pm 3p$, $\pm 5p$, $\pm 7p$, and so on.

The Fourier series in (13) converges to the periodic extension of (12) on the entire x-axis. At 0, $\pm 2\pi$, $\pm 4\pi$, . . . and at $\pm \pi$, $\pm 3\pi$, $\pm 5\pi$, . . . the series converges to the values

$$\frac{f(0+) + f(0-)}{2} = \frac{\pi}{2} \quad \text{and} \quad \frac{f(\pi-) + f(-\pi+)}{2} = 0,$$

respectively. The solid dots in Figure 11.2.2 represent the value $\pi/2$.

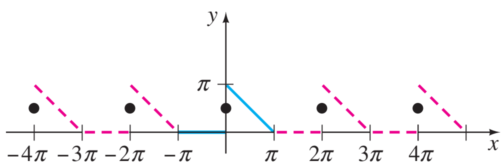


FIGURE 11.2.2 Periodic extension of function shown in Figure 11.2.1

SEQUENCE OF PARTIAL SUMS It is interesting to see how the sequence of partial sums $\{S_N(x)\}$ of a Fourier series approximates a function. For example, the first three partial sums of (13) are

$$S_1(x) = \frac{\pi}{4}, \qquad S_2(x) = \frac{\pi}{4} + \frac{2}{\pi}\cos x + \sin x, \qquad \text{and} \qquad S_3(x) = \frac{\pi}{4} + \frac{2}{\pi}\cos x + \sin x + \frac{1}{2}\sin 2x.$$

In Figure 11.2.3 we have used a CAS to graph the partial sums $S_3(x)$, $S_8(x)$, and $S_{15}(x)$ of (13) on the interval $(-\pi, \pi)$. Figure 11.2.3(d) shows the periodic extension using $S_{15}(x)$ on $(-4\pi, 4\pi)$.

*See Problem 21 in Exercises 11.1.

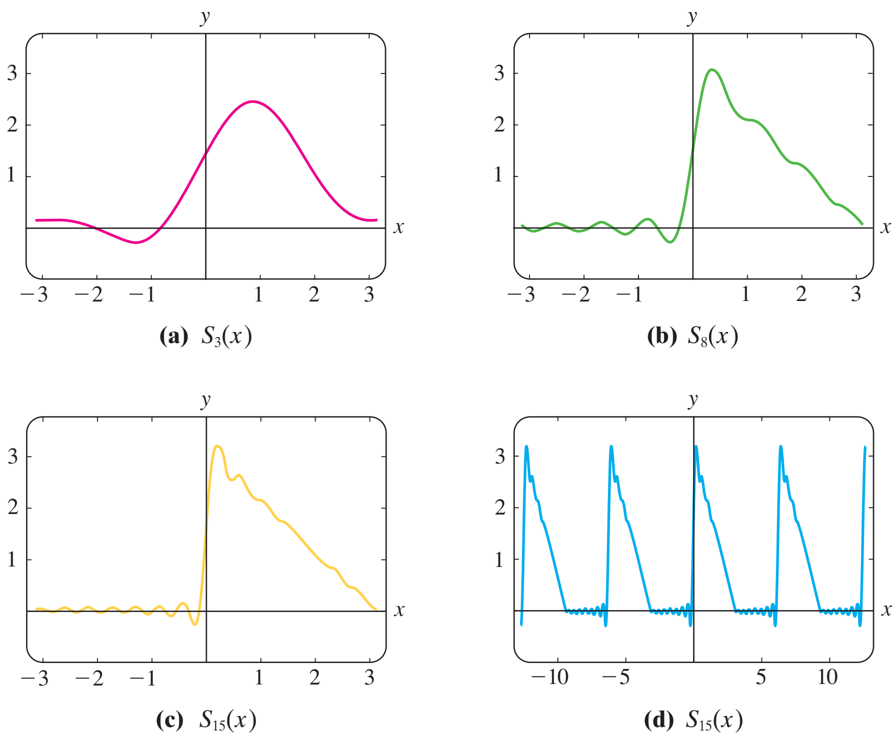


FIGURE 11.2.3 Partial sums of a Fourier series

EXERCISES 11.2

Answers to selected odd-numbered problems begin on page ANS-18.

In Problems 1–16 find the Fourier series of f on the given interval.

1. $f(x) = \begin{cases} 0, & -\pi < x < 0 \\ 1, & 0 \le x < \pi \end{cases}$

2. $f(x) = \begin{cases} -1, & -\pi < x < 0 \\ 2, & 0 \le x < \pi \end{cases}$

3. $f(x) = \begin{cases} 1, & -1 < x < 0 \\ x, & 0 \le x < 1 \end{cases}$

4. $f(x) = \begin{cases} 0, & -1 < x < 0 \\ x, & 0 \le x < 1 \end{cases}$

5. $f(x) = \begin{cases} 0, & -\pi < x < 0 \\ x^2, & 0 \le x < \pi \end{cases}$

6. $f(x) = \begin{cases} \pi^2, & -\pi < x < 0 \\ \pi^2 - x^2, & 0 \le x < \pi \end{cases}$

7. $f(x) = x + \pi, \quad -\pi < x < \pi$

8. $f(x) = 3 - 2x, \quad -\pi < x < \pi$

9. $f(x) = \begin{cases} 0, & -\pi < x < 0 \\ \sin x, & 0 \le x < \pi \end{cases}$

10. $f(x) = \begin{cases} 0, & -\pi/2 < x < 0 \\ \cos x, & 0 \le x < \pi/2 \end{cases}$

11. $f(x) = \begin{cases} 0, & -2 < x < -1 \\ -2, & -1 \le x < 0 \\ 1, & 0 \le x < 1 \\ 0, & 1 \le x < 2 \end{cases}$

12. $f(x) = \begin{cases} 0, & -2 < x < 0 \\ x, & 0 \le x < 1 \\ 1, & 1 \le x < 2 \end{cases}$

13. $f(x) = \begin{cases} 1, & -5 < x < 0 \\ 1 + x, & 0 \le x < 5 \end{cases}$

14. $f(x) = \begin{cases} 2 + x, & -2 < x < 0 \\ 2, & 0 \le x < 2 \end{cases}$

15. $f(x) = e^x, \quad -\pi < x < \pi$

16. $f(x) = \begin{cases} 0, & -\pi < x < 0 \\ e^x - 1, & 0 \le x < \pi \end{cases}$

17. Use the result of Problem 5 to show that

$$\frac{\pi^2}{6} = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \cdots$$

and
$$\frac{\pi^2}{12} = 1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \cdots.$$

18. Use Problem 17 to find a series that gives the numerical value of $\pi^2/8$.

19. Use the result of Problem 7 to show that

$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \cdots.$$

20. Use the result of Problem 9 to show that

$$\frac{\pi}{4} = \frac{1}{2} + \frac{1}{1\cdot 3} - \frac{1}{3\cdot 5} + \frac{1}{5\cdot 7} - \frac{1}{7\cdot 9} + \cdots.$$

21. (a) Use the complex exponential form of the cosine and sine,

$$\cos\frac{n\pi}{p}x = \frac{e^{in\pi x/p} + e^{-in\pi x/p}}{2}$$

$$\sin\frac{n\pi}{p}x = \frac{e^{in\pi x/p} - e^{-in\pi x/p}}{2i},$$

to show that (8) can be written in the **complex form**

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{in\pi x/p},$$

where

$$c_0 = \frac{a_0}{2}, \quad c_n = \frac{(a_n - ib_n)}{2}, \qquad \text{and} \qquad c_{-n} = \frac{(a_n + ib_n)}{2},$$

where $n = 1, 2, 3, \ldots$.

(b) Show that c_0, c_n, and c_{-n} of part (a) can be written as one integral

$$c_n = \frac{1}{2p}\int_{-p}^{p} f(x)e^{-in\pi x/p}\,dx, \qquad n = 0, \pm 1, \pm 2, \ldots.$$

22. Use the results of Problem 21 to find the complex form of the Fourier series of $f(x) = e^{-x}$ on the interval $[-\pi, \pi]$.

11.3 FOURIER COSINE AND SINE SERIES

REVIEW MATERIAL

- Sections 11.1 and 11.2

INTRODUCTION The effort that is expended in evaluation of the definite integrals that define the coefficients the a_0, a_n, and b_n in the expansion of a function f in a Fourier series is reduced significantly when f is either an even or an odd function. Recall that a function f is said to be

$$\textbf{even if } \quad f(-x) = f(x) \qquad \text{and} \qquad \textbf{odd if } \quad f(-x) = -f(x).$$

On a symmetric interval such as $(-p, p)$ the graph of an even function possesses symmetry with respect to the y-axis, whereas the graph of an odd function possesses symmetry with respect to the origin.

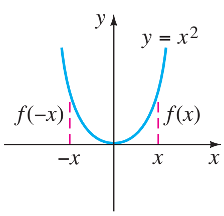


FIGURE 11.3.1 Even function; graph symmetric with respect to y-axis

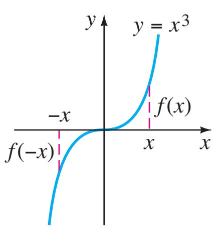


FIGURE 11.3.2 Odd function; graph symmetric with respect to origin

EVEN AND ODD FUNCTIONS It is likely that the origin of the terms *even* and *odd* derives from the fact that the graphs of polynomial functions that consist of all even powers of x are symmetric with respect to the y-axis, whereas graphs of polynomials that consist of all odd powers of x are symmetric with respect to origin. For example,

$$f(x) = x^{\overset{\text{even integer}}{\downarrow}2} \text{ is even} \quad \text{since } f(-x) = (-x)^2 = x^2 = f(x)$$

$$f(x) = x^{\overset{\text{odd integer}}{\downarrow}3} \text{ is odd} \quad \text{since } f(-x) = (-x)^3 = -x^3 = -f(x).$$

See Figures 11.3.1 and 11.3.2. The trigonometric cosine and sine functions are even and odd functions, respectively, since $\cos(-x) = \cos x$ and $\sin(-x) = -\sin x$. The exponential functions $f(x) = e^x$ and $f(x) = e^{-x}$ are neither odd nor even.

PROPERTIES The following theorem lists some properties of even and odd functions.

THEOREM 11.3.1 Properties of Even/Odd Functions

(a) The product of two even functions is even.
(b) The product of two odd functions is even.
(c) The product of an even function and an odd function is odd.
(d) The sum (difference) of two even functions is even.
(e) The sum (difference) of two odd functions is odd.
(f) If f is even, then $\int_{-a}^{a} f(x)\,dx = 2\int_0^a f(x)\,dx$.
(g) If f is odd, then $\int_{-a}^{a} f(x)\,dx = 0$.

PROOF OF (b) Let us suppose that f and g are odd functions. Then we have $f(-x) = -f(x)$ and $g(-x) = -g(x)$. If we define the product of f and g as $F(x) = f(x)g(x)$, then

$$F(-x) = f(-x)\,g(-x) = (-f(x))(-g(x)) = f(x)\,g(x) = F(x).$$

This shows that the product F of two odd functions is an even function. The proofs of the remaining properties are left as exercises. See Problem 48 in Exercises 11.3. ■

COSINE AND SINE SERIES If f is an even function on $(-p, p)$, then in view of the foregoing properties the coefficients (9), (10), and (11) of Section 11.2 become

$$a_0 = \frac{1}{p}\int_{-p}^{p} f(x)\,dx = \frac{2}{p}\int_0^p f(x)\,dx$$

$$a_n = \frac{1}{p}\int_{-p}^{p} \underbrace{f(x)\cos\frac{n\pi}{p}x}_{\text{even}}\,dx = \frac{2}{p}\int_0^p f(x)\cos\frac{n\pi}{p}x\,dx$$

$$b_n = \frac{1}{p}\int_{-p}^{p} \underbrace{f(x)\sin\frac{n\pi}{p}x}_{\text{odd}}\,dx = 0$$

Similarly, when f is odd on the interval $(-p, p)$,

$$a_n = 0, \quad n = 0, 1, 2, \ldots, \qquad b_n = \frac{2}{p}\int_0^p f(x)\sin\frac{n\pi}{p}x\,dx.$$

We summarize the results in the following definition.

DEFINITION 11.3.1 Fourier Cosine and Sine Series

(*i*) The Fourier series of an even function on the interval $(-p, p)$ is the **cosine series**

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\frac{n\pi}{p}x, \tag{1}$$

where

$$a_0 = \frac{2}{p}\int_0^p f(x)\,dx \tag{2}$$

$$a_n = \frac{2}{p}\int_0^p f(x)\cos\frac{n\pi}{p}x\,dx. \tag{3}$$

(*ii*) The Fourier series of an odd function on the interval $(-p, p)$ is the **sine series**

$$f(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi}{p}x, \tag{4}$$

where
$$b_n = \frac{2}{p}\int_0^p f(x) \sin \frac{n\pi}{p}x\, dx. \tag{5}$$

EXAMPLE 1 Expansion in a Sine Series

Expand $f(x) = x$, $-2 < x < 2$ in a Fourier series.

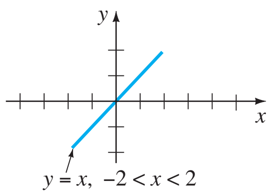


FIGURE 11.3.3 Odd function in Example 1

SOLUTION Inspection of Figure 11.3.3 shows that the given function is odd on the interval $(-2, 2)$, and so we expand f in a sine series. With the identification $2p = 4$ we have $p = 2$. Thus (5), after integration by parts, is

$$b_n = \int_0^2 x \sin \frac{n\pi}{2} x\, dx = \frac{4(-1)^{n+1}}{n\pi}.$$

Therefore
$$f(x) = \frac{4}{\pi}\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin \frac{n\pi}{2} x. \tag{6}$$ ■

The function in Example 1 satisfies the conditions of Theorem 11.2.1. Hence the series (6) converges to the function on $(-2, 2)$ and the periodic extension (of period 4) given in Figure 11.3.4.

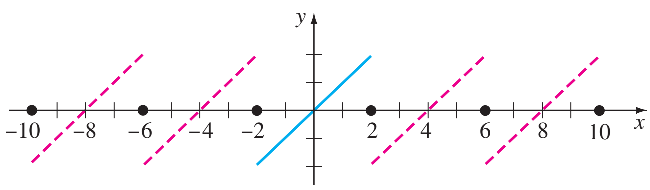


FIGURE 11.3.4 Periodic extension of function shown in Figure 11.3.3

EXAMPLE 2 Expansion in a Sine Series

The function $f(x) = \begin{cases} -1, & -\pi < x < 0 \\ 1, & 0 \le x < \pi, \end{cases}$ shown in Figure 11.3.5 is odd on the interval $(-\pi, \pi)$. With $p = \pi$ we have, from (5),

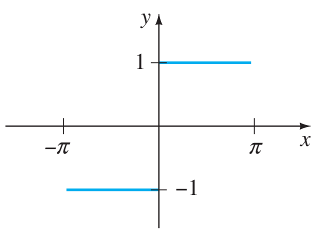


FIGURE 11.3.5 Odd function in Example 2

$$b_n = \frac{2}{\pi}\int_0^{\pi} (1) \sin nx\, dx = \frac{2}{\pi}\frac{1-(-1)^n}{n},$$

and so
$$f(x) = \frac{2}{\pi}\sum_{n=1}^{\infty} \frac{1-(-1)^n}{n} \sin nx. \tag{7}$$ ■

GIBBS PHENOMENON With the aid of a CAS we have plotted the graphs $S_1(x)$, $S_2(x)$, $S_3(x)$, and $S_{15}(x)$ of the partial sums of nonzero terms of (7) in Figure 11.3.6. As seen in Figure 11.3.6(d), the graph of $S_{15}(x)$ has pronounced spikes near the discontinuities at $x = 0$, $x = \pi$, $x = -\pi$, and so on. This "overshooting" by the partial sums S_N from the functional values near a point of discontinuity does not smooth out but remains fairly constant, even when the value N is taken to be large. This behavior of a Fourier series near a point at which f is discontinuous is known as the **Gibbs phenomenon.**

The periodic extension of f in Example 2 onto the entire x-axis is a meander function (see page 290).

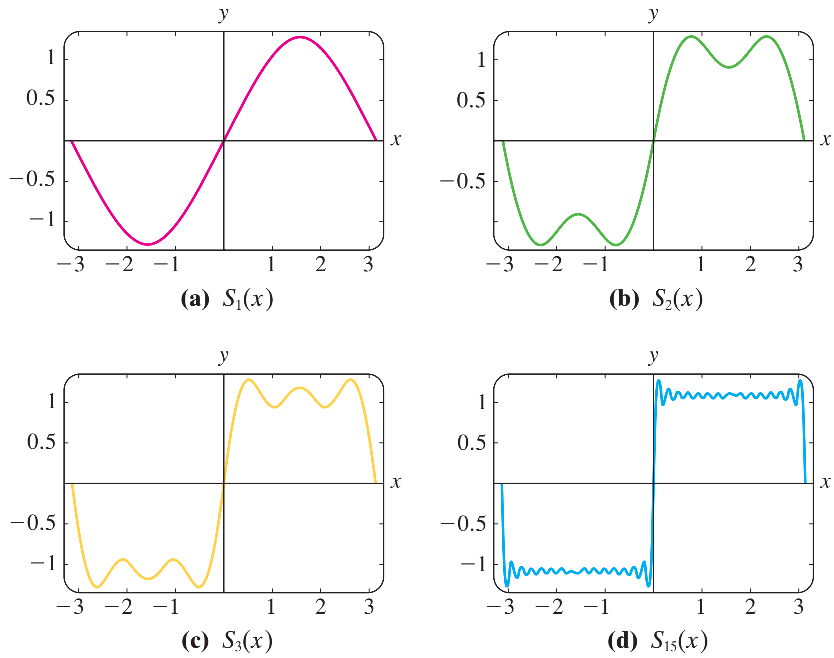


FIGURE 11.3.6 Partial sums of sine series (7)

HALF-RANGE EXPANSIONS Throughout the preceding discussion it was understood that a function f was defined on an interval with the origin as its midpoint—that is, $(-p, p)$. However, in many instances we are interested in representing a function that is defined only for $0 < x < L$ by a trigonometric series. This can be done in many different ways by supplying an arbitrary *definition* of $f(x)$ for $-L < x < 0$. For brevity we consider the three most important cases. If $y = f(x)$ is defined on the interval $(0, L)$, then

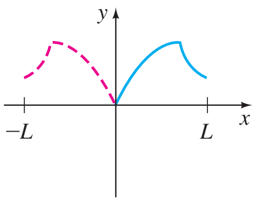


FIGURE 11.3.7 Even reflection

(*i*) reflect the graph of f about the y-axis onto $(-L, 0)$; the function is now even on $(-L, L)$ (see Figure 11.3.7); or

(*ii*) reflect the graph of f through the origin onto $(-L, 0)$; the function is now odd on $(-L, L)$ (see Figure 11.3.8); or

(*iii*) define f on $(-L, 0)$ by $y = f(x + L)$ (see Figure 11.3.9).

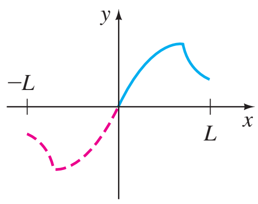


FIGURE 11.3.8 Odd reflection

Note that the coefficients of the series (1) and (4) utilize only the definition of the function on $(0, p)$ (that is, half of the interval $(-p, p)$). Hence in practice there is no actual need to make the reflections described in (*i*) and (*ii*). If f is defined for $0 < x < L$, we simply identify the half-period as the length of the interval $p = L$. The coefficient formulas (2), (3), and (5) and the corresponding series yield either an even or an odd periodic extension of period $2L$ of the original function. The cosine and sine series that are obtained in this manner are known as **half-range expansions.** Finally, in case (*iii*) we are defining the function values on the interval $(-L, 0)$ to be same as the values on $(0, L)$. As in the previous two cases there is no real need to do this. It can be shown that the set of functions in (1) of Section 11.2 is orthogonal on the interval $[a, a + 2p]$ for any real number a. Choosing $a = -p$, we obtain the limits of integration in (9), (10), and (11) of that section. But for $a = 0$ the limits of integration are from $x = 0$ to $x = 2p$. Thus if f is defined on the interval $(0, L)$, we identify $2p = L$ or $p = L/2$. The resulting Fourier series will give the periodic extension of f with period L. In this manner the values to which the series converges will be the same on $(-L, 0)$ as on $(0, L)$.

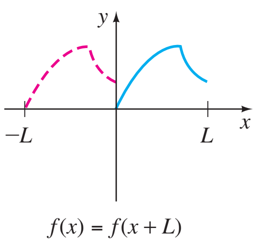


FIGURE 11.3.9 Identity reflection

EXAMPLE 3 Expansion in Three Series

Expand $f(x) = x^2$, $0 < x < L$,
(a) in a cosine series **(b)** in a sine series **(c)** in a Fourier series.

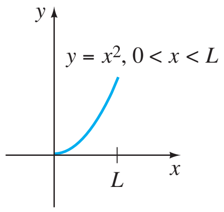


FIGURE 11.3.10 Function is neither odd nor even.

SOLUTION The graph of the function is given in Figure 11.3.10.

(a) We have

$$a_0 = \frac{2}{L}\int_0^L x^2\,dx = \frac{2}{3}L^2, \qquad a_n = \frac{2}{L}\int_0^L x^2 \cos\frac{n\pi}{L}x\,dx = \frac{4L^2(-1)^n}{n^2\pi^2},$$

where integration by parts was used twice in the evaluation of a_n.

Thus
$$f(x) = \frac{L^2}{3} + \frac{4L^2}{\pi^2}\sum_{n=1}^{\infty}\frac{(-1)^n}{n^2}\cos\frac{n\pi}{L}x. \tag{8}$$

(b) In this case we must again integrate by parts twice:

$$b_n = \frac{2}{L}\int_0^L x^2 \sin\frac{n\pi}{L}x\,dx = \frac{2L^2(-1)^{n+1}}{n\pi} + \frac{4L^2}{n^3\pi^3}[(-1)^n - 1].$$

Hence
$$f(x) = \frac{2L^2}{\pi}\sum_{n=1}^{\infty}\left\{\frac{(-1)^{n+1}}{n} + \frac{2}{n^3\pi^2}[(-1)^n - 1]\right\}\sin\frac{n\pi}{L}x. \tag{9}$$

(c) With $p = L/2$, $1/p = 2/L$, and $n\pi/p = 2n\pi/L$ we have

$$a_0 = \frac{2}{L}\int_0^L x^2\,dx = \frac{2}{3}L^2, \quad a_n = \frac{2}{L}\int_0^L x^2\cos\frac{2n\pi}{L}x\,dx = \frac{L^2}{n^2\pi^2},$$

and
$$b_n = \frac{2}{L}\int_0^L x^2 \sin\frac{2n\pi}{L}x\,dx = -\frac{L^2}{n\pi}.$$

Therefore
$$f(x) = \frac{L^2}{3} + \frac{L^2}{\pi}\sum_{n=1}^{\infty}\left\{\frac{1}{n^2\pi}\cos\frac{2n\pi}{L}x - \frac{1}{n}\sin\frac{2n\pi}{L}x\right\}. \tag{10}$$

The series (8), (9), and (10) converge to the $2L$-periodic even extension of f, the $2L$-periodic odd extension of f, and the L-periodic extension of f, respectively. The graphs of these periodic extensions are shown in Figure 11.3.11.

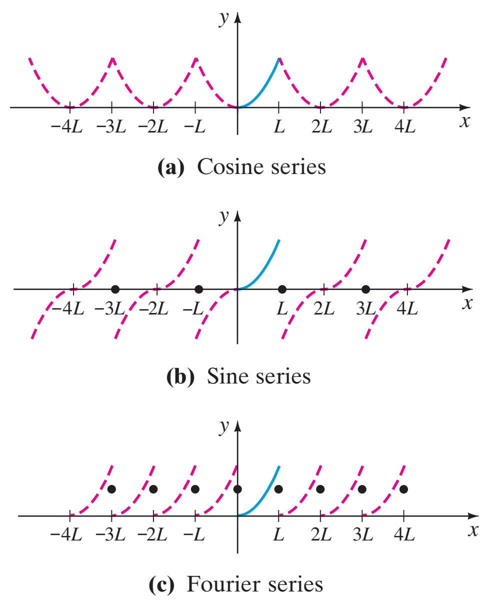


FIGURE 11.3.11 Same function on (0, L) but different periodic extensions ■

PERIODIC DRIVING FORCE Fourier series are sometimes useful in determining a particular solution of a differential equation describing a physical system in which the input or driving force $f(t)$ is periodic. In the next example we find a particular solution of the differential equation

$$m\frac{d^2x}{dt^2} + kx = f(t) \tag{11}$$

by first representing f by a half-range sine expansion and then assuming a particular solution of the form

$$x_p(t) = \sum_{n=1}^{\infty} B_n \sin\frac{n\pi}{p}t. \tag{12}$$

EXAMPLE 4 Particular Solution of a DE

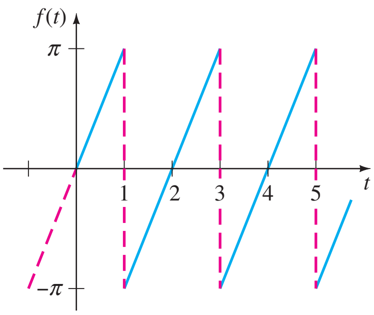


FIGURE 11.3.12 Periodic forcing function for spring/mass system

An undamped spring/mass system, in which the mass $m = \frac{1}{16}$ slug and the spring constant $k = 4$ lb/ft, is driven by the 2-periodic external force $f(t)$ shown in Figure 11.3.12. Although the force $f(t)$ acts on the system for $t > 0$, note that if we extend the graph of the function in a 2-periodic manner to the negative t-axis, we obtain an odd function. In practical terms this means that we need only find the half-range sine expansion of $f(t) = \pi t$, $0 < t < 1$. With $p = 1$ it follows from (5) and integration by parts that

$$b_n = 2\int_0^1 \pi t \sin n\pi t\, dt = \frac{2(-1)^{n+1}}{n}.$$

From (11) the differential equation of motion is seen to be

$$\frac{1}{16}\frac{d^2x}{dt^2} + 4x = \sum_{n=1}^{\infty}\frac{2(-1)^{n+1}}{n}\sin n\pi t. \tag{13}$$

To find a particular solution $x_p(t)$ of (13), we substitute (12) into the equation and equate coefficients of $\sin n\pi t$. This yields

$$\left(-\frac{1}{16}n^2\pi^2 + 4\right)B_n = \frac{2(-1)^{n+1}}{n} \quad \text{or} \quad B_n = \frac{32(-1)^{n+1}}{n(64 - n^2\pi^2)}.$$

Thus

$$x_p(t) = \sum_{n=1}^{\infty}\frac{32(-1)^{n+1}}{n(64 - n^2\pi^2)}\sin n\pi t. \tag{14}$$

Observe in the solution (14) that there is no integer $n \geq 1$ for which the denominator $64 - n^2\pi^2$ of B_n is zero. In general, if there *is* a value of n, say N, for which $N\pi/p = \omega$, where $\omega = \sqrt{k/m}$, then the system described by (11) is in a state of pure resonance. In other words, we have pure resonance if the Fourier series expansion of the driving force $f(t)$ contains a term $\sin(N\pi/L)t$ (or $\cos(N\pi/L)t$) that has the same frequency as the free vibrations.

Of course, if the $2p$-periodic extension of the driving force f onto the negative t-axis yields an even function, then we expand f in a cosine series.

EXERCISES 11.3

Answers to selected odd-numbered problems begin on page ANS-18.

In Problems 1–10 determine whether the function is even, odd, or neither.

1. $f(x) = \sin 3x$

2. $f(x) = x \cos x$

3. $f(x) = x^2 + x$

4. $f(x) = x^3 - 4x$

5. $f(x) = e^{|x|}$

6. $f(x) = e^x - e^{-x}$

7. $f(x) = \begin{cases} x^2, & -1 < x < 0 \\ -x^2, & 0 \le x < 1 \end{cases}$

8. $f(x) = \begin{cases} x + 5, & -2 < x < 0 \\ -x + 5, & 0 \le x < 2 \end{cases}$

9. $f(x) = x^3, \quad 0 \le x \le 2$

10. $f(x) = |x^5|$

In Problems 11–24 expand the given function in an appropriate cosine or sine series.

11. $f(x) = \begin{cases} -1, & -\pi < x < 0 \\ 1, & 0 \le x < \pi \end{cases}$

12. $f(x) = \begin{cases} 1, & -2 < x < -1 \\ 0, & -1 < x < 1 \\ 1, & 1 < x < 2 \end{cases}$

13. $f(x) = |x|, \quad -\pi < x < \pi$

14. $f(x) = x, \quad -\pi < x < \pi$

15. $f(x) = x^2, \quad -1 < x < 1$

16. $f(x) = x|x|, \quad -1 < x < 1$

17. $f(x) = \pi^2 - x^2, \quad -\pi < x < \pi$

18. $f(x) = x^3, \quad -\pi < x < \pi$

19. $f(x) = \begin{cases} x - 1, & -\pi < x < 0 \\ x + 1, & 0 \le x < \pi \end{cases}$

20. $f(x) = \begin{cases} x + 1, & -1 < x < 0 \\ x - 1, & 0 \le x < 1 \end{cases}$

21. $f(x) = \begin{cases} 1, & -2 < x < -1 \\ -x, & -1 \le x < 0 \\ x, & 0 \le x < 1 \\ 1, & 1 \le x < 2 \end{cases}$

22. $f(x) = \begin{cases} -\pi, & -2\pi < x < -\pi \\ x, & -\pi \le x < \pi \\ \pi, & \pi \le x < 2\pi \end{cases}$

23. $f(x) = |\sin x|, \quad -\pi < x < \pi$

24. $f(x) = \cos x, \quad -\pi/2 < x < \pi/2$

In Problems 25–34 find the half-range cosine and sine expansions of the given function.

25. $f(x) = \begin{cases} 1, & 0 < x < \frac{1}{2} \\ 0, & \frac{1}{2} \le x < 1 \end{cases}$

26. $f(x) = \begin{cases} 0, & 0 < x < \frac{1}{2} \\ 1, & \frac{1}{2} \le x < 1 \end{cases}$

27. $f(x) = \cos x, \quad 0 < x < \pi/2$

28. $f(x) = \sin x, \quad 0 < x < \pi$

29. $f(x) = \begin{cases} x, & 0 < x < \pi/2 \\ \pi - x, & \pi/2 \le x < \pi \end{cases}$

30. $f(x) = \begin{cases} 0, & 0 < x < \pi \\ x - \pi, & \pi \le x < 2\pi \end{cases}$

31. $f(x) = \begin{cases} x, & 0 < x < 1 \\ 1, & 1 \le x < 2 \end{cases}$

32. $f(x) = \begin{cases} 1, & 0 < x < 1 \\ 2 - x, & 1 \le x < 2 \end{cases}$

33. $f(x) = x^2 + x, \quad 0 < x < 1$

34. $f(x) = x(2 - x), \quad 0 < x < 2$

In Problems 35–38 expand the given function in a Fourier series.

35. $f(x) = x^2, \quad 0 < x < 2\pi$

36. $f(x) = x, \quad 0 < x < \pi$

37. $f(x) = x + 1, \quad 0 < x < 1$

38. $f(x) = 2 - x, \quad 0 < x < 2$

In Problems 39 and 40 proceed as in Example 4 to find a particular solution $x_p(t)$ of equation (11) when $m = 1$, $k = 10$, and the driving force $f(t)$ is as given. Assume that when $f(t)$ is extended to the negative t-axis in a periodic manner, the resulting function is odd.

39. $f(t) = \begin{cases} 5, & 0 < t < \pi \\ -5, & \pi < t < 2\pi \end{cases}; \quad f(t + 2\pi) = f(t)$

40. $f(t) = 1 - t, \quad 0 < t < 2; \quad f(t + 2) = f(t)$

In Problems 41 and 42 proceed as in Example 4 to find a particular solution $x_p(t)$ of equation (11) when $m = \frac{1}{4}$, $k = 12$, and the driving force $f(t)$ is as given. Assume that when $f(t)$ is extended to the negative t-axis in a periodic manner, the resulting function is even.

41. $f(t) = 2\pi t - t^2, \quad 0 < t < 2\pi; \quad f(t + 2\pi) = f(t)$

42. $f(t) = \begin{cases} t, & 0 < t < \frac{1}{2} \\ 1 - t, & \frac{1}{2} < t < 1 \end{cases}; \quad f(t + 1) = f(t)$

43. **(a)** Solve the differential equation in Problem 39, $x'' + 10x = f(t)$, subject to the initial conditions $x(0) = 0$, $x'(0) = 0$.

(b) Use a CAS to plot the graph of the solution $x(t)$ in part (a).

44. **(a)** Solve the differential equation in Problem 41, $\frac{1}{4}x'' + 12x = f(t)$, subject to the initial conditions $x(0) = 1$, $x'(0) = 0$.

(b) Use a CAS to plot the graph of the solution $x(t)$ in part (a).

45. Suppose a uniform beam of length L is simply supported at $x = 0$ and at $x = L$. If the load per unit length is given by $w(x) = w_0 x/L$, $0 < x < L$, then the differential equation for the deflection $y(x)$ is

$$EI\frac{d^4y}{dx^4} = \frac{w_0 x}{L},$$

where E, I, and w_0 are constants. (See (4) in Section 5.2.)

(a) Expand $w(x)$ in a half-range sine series.

(b) Use the method of Example 4 to find a particular solution $y_p(x)$ of the differential equation.

46. Proceed as in Problem 45 to find a particular solution $y_p(x)$ when the load per unit length is as given in Figure 11.3.13.

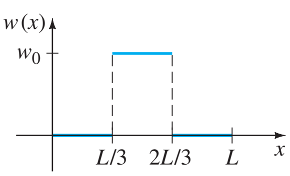


FIGURE 11.3.13 Graph for Problem 46

47. When a uniform beam is supported by an elastic foundation and subject to a load per unit length $w(x)$, the differential equation for its deflection $y(x)$ is

$$EI\frac{d^4y}{dx^4} + ky = w(x),$$

where k is the modulus of the foundation. Suppose that the beam and elastic foundation are infinite in length (that is, $-\infty < x < \infty$) and that the load per unit length is the periodic function

$$w(x) = \begin{cases} 0, & -\pi < x < -\pi/2 \\ w_0, & -\pi/2 \le x \le \pi/2, \\ 0 & \pi/2 < x < \pi \end{cases} \quad w(x + 2\pi) = w(x).$$

Use the method of Example 4 to find a particular solution $y_p(x)$ of the differential equation.

Discussion Problems

48. Prove properties (a), (c), (d), (f), and (g) in Theorem 11.3.1.

49. There is only one function that is both even and odd. What is it?

50. As we know from Chapter 4, the general solution of the differential equation in Problem 47 is $y = y_c + y_p$. Discuss why we can argue on physical grounds that the solution of Problem 47 is simply y_p. [*Hint*: Consider $y = y_c + y_p$ as $x \to \pm\infty$.]

Computer Lab Assignments

In Problems 51 and 52 use a CAS to plot graphs of partial sums $\{S_N(x)\}$ of the given trigonometric series. Experiment with different values of N and graphs on different intervals of the x-axis. Use your graphs to conjecture a closed-form expression for a function f defined for $0 < x < L$ that is represented by the series.

51. $$f(x) = -\frac{\pi}{4} + \sum_{n=1}^{\infty}\left[\frac{(-1)^n - 1}{n^2\pi}\cos nx + \frac{1 - 2(-1)^n}{n}\sin nx\right]$$

52. $$f(x) = \frac{1}{4} + \frac{4}{\pi^2}\sum_{n=1}^{\infty}\frac{1}{n^2}\left(1 - \cos\frac{n\pi}{2}\right)\cos\frac{n\pi}{2}x$$

53. Is your answer in Problem 51 or in Problem 52 unique? Give a function f defined on a symmetric interval about the origin $(-a, a)$ that has the same trigonometric series

(a) as in Problem 51,

(b) as in Problem 52.

11.4 STURM-LIOUVILLE PROBLEM

REVIEW MATERIAL

- The concept of eigenvalues and eigenvectors was first introduced in Section 5.2. A review of that section (especially Example 2) is strongly recommended.

INTRODUCTION In this section we will study some special types of boundary-value problems in which the ordinary differential equation in the problem contains a parameter λ. The values of λ for which the BVP possesses nontrivial solutions are called **eigenvalues,** and the corresponding solutions are called **eigenfunctions.** Boundary-value problems of this type are especially important throughout Chapters 12 and 13. In this section we also see that there is a connection between orthogonal sets and eigenfunctions of a boundary-value problem.

REVIEW OF DEs For convenience we present here a brief review of some of the linear ODEs that will occur frequently in the sections and chapters that follow. The symbol α represents a constant.

Constant-coefficient equations	General solutions
$y' + \alpha y = 0$	$y = c_1 e^{-\alpha x}$
$y'' + \alpha^2 y = 0, \quad \alpha > 0$	$y = c_1 \cos \alpha x + c_2 \sin \alpha x$
$y'' - \alpha^2 y = 0, \quad \alpha > 0$	$\begin{cases} y = c_1 e^{-\alpha x} + c_2 e^{\alpha x}, \quad \text{or} \\ y = c_1 \cosh \alpha x + c_2 \sinh \alpha x \end{cases}$
Cauchy-Euler equation	**General solutions, $x > 0$**
$x^2 y'' + x y' - \alpha^2 y = 0, \quad \alpha \geq 0$	$\begin{cases} y = c_1 x^{-\alpha} + c_2 x^{\alpha}, & \alpha > 0 \\ y = c_1 + c_2 \ln x, & \alpha = 0 \end{cases}$
Parametric Bessel equation ($\nu = 0$)	**General solution, $x > 0$**
$xy'' + y' + \alpha^2 xy = 0,$	$y = c_1 J_0(\alpha x) + c_2 Y_0(\alpha x)$
Legendre's equation ($n = 0, 1, 2, \ldots$)	**Particular solutions are polynomials**
$(1 - x^2)y'' - 2xy' + n(n + 1)y = 0,$	$y = P_0(x) = 1,$ $y = P_1(x) = x,$ $y = P_2(x) = \frac{1}{2}(3x^2 - 1), \ldots$

Regarding the two forms of the general solution of $y'' - \alpha^2 y = 0$, we will make use of the following informal rule immediately in Example 1 as well as in future discussions:

■ This rule will be useful in Chapters 12–14.

Use the exponential form $y = c_1 e^{-\alpha x} + c_2 e^{\alpha x}$ when the domain of x is an infinite or semi-infinite interval; use the hyperbolic form $y = c_1 \cosh \alpha x + c_2 \sinh \alpha x$ when the domain of x is a finite interval.

EIGENVALUES AND EIGENFUNCTIONS Orthogonal functions arise in the solution of differential equations. More to the point, an orthogonal set of functions can be generated by solving a certain kind of two-point boundary-value problem involving a linear second-order differential equation containing a parameter λ. In Example 2 of Section 5.2 we saw that the boundary-value problem

$$y'' + \lambda y = 0, \quad y(0) = 0, \quad y(L) = 0, \tag{1}$$

possessed nontrivial solutions only when the parameter λ took on the values $\lambda_n = n^2\pi^2/L^2$, $n = 1, 2, 3, \ldots$, called **eigenvalues.** The corresponding nontrivial solutions $y_n = c_2 \sin(n\pi x/L)$, or simply $y_n = \sin(n\pi x/L)$, are called the **eigenfunctions** of the problem. For example, for (1)

$$\text{BVP:} \qquad y'' \underset{\downarrow \text{not an eigenvalue}}{-2}y = 0, \quad y(0) = 0, \quad y(L) = 0$$

$$\text{Trivial solution:} \qquad y = 0 \longleftarrow \text{never an eigenfunction}$$

$$\text{BVP:} \qquad y'' + \overset{\text{is an eigenvalue } (n = 3)}{\frac{9\pi^2}{L^2}}\, y = 0, \quad y(0) = 0, \quad y(L) = 0$$

$$\text{Nontrivial solution:} \qquad y_3 = \sin(3\pi x/L) \longleftarrow \text{eigenfunction}$$

For our purposes in this chapter it is important to recognize that the set of trigonometric functions generated by this BVP, that is, $\{\sin(n\pi x/L)\}$, $n = 1, 2, 3, \ldots$, is an orthogonal set of functions on the interval $[0, L]$ and is used as the basis for the Fourier sine series. See Problem 10 in Exercises 11.1.

EXAMPLE 1 Eigenvalues and Eigenfunctions

Consider the boundary-value problem

$$y'' + \lambda y = 0, \quad y'(0) = 0, \quad y'(L) = 0. \tag{2}$$

As in Example 2 of Section 5.2 there are three possible cases for the parameter λ: zero, negative, or positive; that is, $\lambda = 0$, $\lambda = -\alpha^2 < 0$, and $\lambda = \alpha^2 > 0$, where $\alpha > 0$. The solution of the DEs

$$y'' = 0, \quad \lambda = 0, \tag{3}$$

$$y'' - \alpha^2 y = 0, \quad \lambda = -\alpha^2, \tag{4}$$

$$y'' + \alpha^2 y = 0, \quad \lambda = \alpha^2, \tag{5}$$

are, in turn,

$$y = c_1 + c_2 x, \tag{6}$$

$$y = c_1 \cosh \alpha x + c_2 \sinh \alpha x, \tag{7}$$

$$y = c_1 \cos \alpha x + c_2 \sin \alpha x. \tag{8}$$

When the boundary conditions $y'(0) = 0$ and $y'(L) = 0$ are applied to each of these solutions, (6) yields $y = c_1$, (7) yields only $y = 0$, and (8) yields $y = c_1 \cos \alpha x$ *provided* that $\alpha = n\pi/L, n = 1, 2, 3, \ldots$. Since $y = c_1$ satisfies the DE in (3) and the boundary conditions for any *nonzero* choice of c_1, we conclude that $\lambda = 0$ is an eigenvalue. Thus the eigenvalues and corresponding eigenfunctions of the problem are $\lambda_0 = 0$, $y_0 = c_1$, $c_1 \neq 0$, and $\lambda_n = \alpha_n^2 = n^2\pi^2/L^2$, $n = 1, 2, \ldots$, $y_n = c_1 \cos(n\pi x/L)$, $c_1 \neq 0$. We can, if desired, take $c_1 = 1$ in each case. Note also that the eigenfunction $y_0 = 1$ corresponding to the eigenvalue $\lambda_0 = 0$ can be incorporated in the family $y_n = \cos(n\pi x/L)$ by permitting $n = 0$. The set $\{\cos(n\pi x/L)\}$, $n = 0, 1, 2, 3, \ldots$, is orthogonal on the interval $[0, L]$. You are asked to fill in the details of this example in Problem 3 in Exercises 11.4. ■

REGULAR STURM-LIOUVILLE PROBLEM The problems in (1) and (2) are special cases of an important general two-point boundary value problem. Let p, q, r, and r' be real-valued functions continuous on an interval $[a, b]$, and let $r(x) > 0$ and $p(x) > 0$ for every x in the interval. Then

$$\textit{Solve:} \qquad \frac{d}{dx}[r(x)y'] + (q(x) + \lambda p(x))y = 0 \tag{9}$$

$$\textit{Subject to:} \qquad A_1 y(a) + B_1 y'(a) = 0 \tag{10}$$

$$A_2 y(b) + B_2 y'(b) = 0 \tag{11}$$

is said to be a **regular Sturm-Liouville problem.** The coefficients in the boundary conditions (10) and (11) are assumed to be real and independent of λ. In addition, A_1 and B_1 are not both zero, and A_2 and B_2 are not both zero. The boundary-value problems in (1) and (2) are regular Sturm-Liouville problems. From (1) we can identify $r(x) = 1$, $q(x) = 0$, and $p(x) = 1$ in the differential equation (9); in boundary condition (10) we identify $a = 0$, $A_1 = 1$, $B_1 = 0$, and in (11), $b = L$, $A_2 = 1$, $B_2 = 0$. From (2) the identifications would be $a = 0$, $A_1 = 0$, $B_1 = 1$ in (10), $b = L$, $A_2 = 0$, $B_2 = 1$ in (11).

The differential equation (9) is linear and homogeneous. The boundary conditions in (10) and (11), both a linear combination of y and y' *equal to zero at a point*, are also **homogeneous.** A boundary condition such as $A_2 y(b) + B_2 y'(b) = C_2$, where C_2 is a nonzero constant, is **nonhomogeneous.** A boundary-value problem that consists of a homogeneous linear differential equation and homogeneous boundary conditions is, of course, said to be a homogeneous BVP; otherwise, it is nonhomogeneous. The boundary conditions (10) and (11) are referred to as **separated** because each condition involves only a single boundary point.

Because a regular Sturm-Liouville problem is a homogeneous BVP, it always possesses the trivial solution $y = 0$. However, this solution is of no interest to us. As in Example 1, in solving such a problem, we seek numbers λ (eigenvalues) and nontrivial solutions y that depend on λ (eigenfunctions).

PROPERTIES Theorem 11.4.1 is a list of the more important of the many properties of the regular Sturm-Liouville problem. We shall prove only the last property.

THEOREM 11.4.1 Properties of the Regular Sturm-Liouville Problem

(a) There exist an infinite number of real eigenvalues that can be arranged in increasing order $\lambda_1 < \lambda_2 < \lambda_3 < \cdots < \lambda_n < \cdots$ such that $\lambda_n \to \infty$ as $n \to \infty$.

(b) For each eigenvalue there is only one eigenfunction (except for nonzero constant multiples).

(c) Eigenfunctions corresponding to different eigenvalues are linearly independent.

(d) The set of eigenfunctions corresponding to the set of eigenvalues is orthogonal with respect to the weight function $p(x)$ on the interval $[a, b]$.

PROOF OF (d) Let y_m and y_n be eigenfunctions corresponding to eigenvalues λ_m and λ_n, respectively. Then

$$\frac{d}{dx}[r(x)y'_m] + (q(x) + \lambda_m p(x))y_m = 0 \tag{12}$$

$$\frac{d}{dx}[r(x)y'_n] + (q(x) + \lambda_n p(x))y_n = 0. \tag{13}$$

Multiplying (12) by y_n and (13) by y_m and subtracting the two equations gives

$$(\lambda_m - \lambda_n)p(x)y_m y_n = y_m \frac{d}{dx}[r(x)y'_n] - y_n \frac{d}{dx}[r(x)y'_m].$$

Integrating this last result by parts from $x = a$ to $x = b$ then yields

$$(\lambda_m - \lambda_n)\int_a^b p(x)y_m y_n\,dx = r(b)[y_m(b)y'_n(b) - y_n(b)y'_m(b)] - r(a)[y_m(a)y'_n(a) - y_n(a)y'_m(a)]. \quad (14)$$

Now the eigenfunctions y_m and y_n must both satisfy the boundary conditions (10) and (11). In particular, from (10) we have

$$A_1 y_m(a) + B_1 y'_m(a) = 0$$
$$A_1 y_n(a) + B_1 y'_n(a) = 0.$$

For this system to be satisfied by A_1 and B_1, not both zero, the determinant of the coefficients must be zero:

$$y_m(a)y'_n(a) - y_n(a)y'_m(a) = 0.$$

A similar argument applied to (11) also gives

$$y_m(b)y'_n(b) - y_n(b)y'_m(b) = 0.$$

Since both members of the right-hand side of (14) are zero, we have established the orothogonality relation

$$\int_a^b p(x)y_m(x)y_n(x)\,dx = 0, \qquad \lambda_m \neq \lambda_n. \quad (15)$$ ■

EXAMPLE 2 A Regular Sturm-Liouville Problem

Solve the boundary-value problem

$$y'' + \lambda y = 0, \quad y(0) = 0, \quad y(1) + y'(1) = 0. \quad (16)$$

SOLUTION We proceed exactly as in Example 1 by considering three cases in which the parameter λ could be zero, negative, or positive: $\lambda = 0$, $\lambda = -\alpha^2 < 0$, and $\lambda = \alpha^2 > 0$, where $\alpha > 0$. The solutions of the DE for these values are listed in (3)–(5). For the cases $\lambda = 0$ and $\lambda = -\alpha^2 < 0$ we find that the BVP in (16) possesses only the trivial solution $y = 0$. For $\lambda = \alpha^2 > 0$ the general solution of the differential equation is $y = c_1 \cos \alpha x + c_2 \sin \alpha x$. Now the condition $y(0) = 0$ implies that $c_1 = 0$ in this solution, so we are left with $y = c_2 \sin \alpha x$. The second boundary condition $y(1) + y'(1) = 0$ is satisfied if

$$c_2 \sin \alpha + c_2 \alpha \cos \alpha = 0.$$

In view of the demand that $c_2 \neq 0$, the last equation can be written

$$\tan \alpha = -\alpha. \quad (17)$$

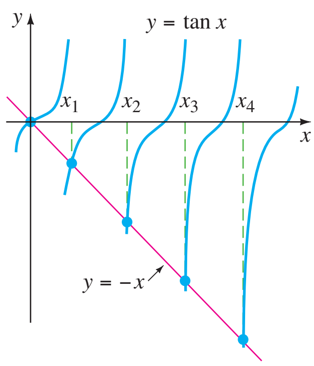


FIGURE 11.4.1 Positive roots $x_1, x_2, x_3, \ldots$ of $\tan x = -x$

If for a moment we think of (17) as $\tan x = -x$, then Figure 11.4.1 shows the plausibility that this equation has an infinite number of roots, namely, the x-coordinates of the points where the graph of $y = -x$ intersects the infinite number of branches of the graph of $y = \tan x$. The eigenvalues of the BVP (16) are then $\lambda_n = \alpha_n^2$, where α_n, $n = 1, 2, 3, \ldots$, are the consecutive *positive* roots $\alpha_1, \alpha_2, \alpha_3, \ldots$ of (17). With the aid of a CAS it is easily shown that, to four rounded decimal places, $\alpha_1 = 2.0288$, $\alpha_2 = 4.9132$, $\alpha_3 = 7.9787$, and $\alpha_4 = 11.0855$, and the corresponding solutions are $y_1 = \sin 2.0288x$, $y_2 = \sin 4.9132x$, $y_3 = \sin 7.9787x$, and $y_4 = \sin 11.0855x$. In general, the eigenfunctions of the problem are $\{\sin \alpha_n x\}$, $n = 1, 2, 3, \ldots$.

With the identification $r(x) = 1$, $q(x) = 0$, $p(x) = 1$, $A_1 = 1$, $B_1 = 0$, $A_2 = 1$, $B_2 = 1$ we see that (16) is a regular Sturm-Liouville problem. We conclude that $\{\sin \alpha_n x\}$, $n = 1, 2, 3, \ldots$, is an orthogonal set with respect to the weight function $p(x) = 1$ on the interval $[0, 1]$. ■

In some circumstances we can prove the orthogonality of solutions of (9) without the necessity of specifying a boundary condition at $x = a$ and at $x = b$.

SINGULAR STURM-LIOUVILLE PROBLEM There are several other important conditions under which we seek nontrivial solutions of the differential equation (9):

- $r(a) = 0$, and a boundary condition of the type given in (11) is specified at $x = b$; (18)
- $r(b) = 0$, and a boundary condition of the type given in (10) is specified at $x = a$; (19)
- $r(a) = r(b) = 0$, and no boundary condition is specified at either $x = a$ or at $x = b$; (20)
- $r(a) = r(b)$, and boundary conditions $y(a) = y(b)$, $y'(a) = y'(b)$. (21)

The differential equation (9) along with one of conditions (18)–(20), is said to be a **singular** boundary-value problem. Equation (9) with the conditions specified in (21) is said to be a **periodic** boundary-value problem (the boundary conditions are also said to be periodic). Observe that if, say, $r(a) = 0$, then $x = a$ *may* be a singular point of the differential equation, and consequently, a solution of (9) may become unbounded as $x \to a$. However, we see from (14) that if $r(a) = 0$, then no boundary condition is required at $x = a$ to prove orthogonality of the eigenfunctions provided that these solutions are bounded at that point. This latter requirement guarantees the existence of the integrals involved. By assuming that the solutions of (9) are bounded on the closed interval $[a, b]$, we can see from inspection of (14) that

- if $r(a) = 0$, then the orthogonality relation (15) holds with no boundary condition specified at $x = a$; (22)
- if $r(b) = 0$, then the orthogonality relation (15) holds with no boundary condition specified at $x = b$;* (23)
- if $r(a) = r(b) = 0$, then the orthogonality relation (15) holds with no boundary conditions specified at either $x = a$ or $x = b$; (24)
- if $r(a) = r(b)$, then the orthogonality relation (15) holds with the periodic boundary conditions $y(a) = y(b)$, $y'(a) = y'(b)$. (25)

We note that a Sturm-Liouville problem is also singular when the interval under consideration is infinite. See Problems 9 and 10 in Exercises 11.4.

SELF-ADJOINT FORM By carrying out the indicated differentiation in (9), we see that the differential equation is the same as

$$r(x)y'' + r'(x)y' + (q(x) + \lambda p(x))y = 0. \tag{26}$$

Examination of (26) might lead one to believe, given the coefficient of y' is the derivative of the coefficient of y'', that few differential equations have form (9). On the contrary, if the coefficients are continuous and $a(x) \neq 0$ for all x in some interval, then *any* second-order differential equation

$$a(x)y'' + b(x)y' + (c(x) + \lambda d(x))y = 0 \tag{27}$$

can be recast into the so-called **self-adjoint form** (9). To this end we basically proceed as in Section 2.3, where we rewrote a homogeneous linear first-order equation $a_1(x)y' + a_0(x)y = 0$ in the form $\dfrac{d}{dx}[\mu y] = 0$ by dividing the equation by $a_1(x)$

*Conditions (22) and (23) are equivalent to choosing $A_1 = 0$, $B_1 = 0$, and $A_2 = 0$, $B_2 = 0$, respectively.

and then multiplying by the integrating factor $\mu = e^{\int P(x)\,dx}$, where, assuming no common factors, $P(x) = a_0(x)/a_1(x)$. So first, we divide (27) by $a(x)$. The first two terms are $Y' + \dfrac{b(x)}{a(x)}Y + \cdots$, where for emphasis we have written $Y = y'$. Second, we multiply this equation by the integrating factor $e^{\int(b(x)/a(x))\,dx}$, where $a(x)$ and $b(x)$ are assumed to have no common factors:

$$\underbrace{e^{\int(b(x)/a(x))\,dx}Y' + \frac{b(x)}{a(x)}e^{\int(b(x)/a(x))\,dx}Y}_{\text{derivative of a product}} + \cdots = \frac{d}{dx}\left[e^{\int(b(x)/a(x))\,dx}Y\right] + \cdots = \frac{d}{dx}\left[e^{\int(b(x)/a(x))\,dx}y'\right] + \cdots.$$

In summary, by dividing (27) by $a(x)$ and then multiplying by $e^{\int(b(x)/a(x))\,dx}$, we get

$$e^{\int(b/a)\,dx}y'' + \frac{b(x)}{a(x)}e^{\int(b/a)\,dx}y' + \left(\frac{c(x)}{a(x)}e^{\int(b/a)\,dx} + \lambda\frac{d(x)}{a(x)}e^{\int(b/a)\,dx}\right)y = 0. \quad (28)$$

Equation (28) is the desired form given in (26) and is the same as (9):

$$\frac{d}{dx}\Big[\underbrace{e^{\int(b/a)dx}}_{r(x)}y'\Big] + \Big(\underbrace{\frac{c(x)}{a(x)}e^{\int(b/a)dx}}_{q(x)} + \lambda\underbrace{\frac{d(x)}{a(x)}e^{\int(b/a)dx}}_{p(x)}\Big)y = 0$$

For example, to express $2y'' + 6y' + \lambda y = 0$ in self-adjoint form, we write $y'' + 3y' + \lambda\frac{1}{2}y = 0$ and then multiply by $e^{\int 3\,dx} = e^{3x}$. The resulting equation is

$$\overset{\substack{r(x)\\ \downarrow}}{e^{3x}}y'' + \overset{\substack{r'(x)\\ \downarrow}}{3e^{3x}}y' + \lambda\overset{\substack{p(x)\\ \downarrow}}{\frac{1}{2}e^{3x}}y = 0 \qquad \text{or} \qquad \frac{d}{dx}\left[e^{3x}y'\right] + \lambda\,\frac{1}{2}e^{3x}y = 0$$

It is certainly not necessary to put a second-order differential equation (27) into the self-adjoint form (9) to *solve* the DE. For our purposes we use the form given in (9) to determine the weight function $p(x)$ needed in the orthogonality relation (15). The next two examples illustrate orthogonality relations for Bessel functions and for Legendre polynomials.

EXAMPLE 3 Parametric Bessel Equation

In Section 6.3 we saw that the parametric Bessel differential equation of order n is $x^2y'' + xy' + (\alpha^2x^2 - n^2)y = 0$, where n is a fixed nonnegative integer and α is a positive parameter. The general solution of this equation is $y = c_1J_n(\alpha x) + c_2Y_n(\alpha x)$. After dividing the parametric Bessel equation by the lead coefficient x^2 and multiplying the resulting equation by the integrating factor $e^{\int(1/x)\,dx} = e^{\ln x} = x$, $x > 0$, we obtain

$$xy'' + y' + \left(\alpha^2x - \frac{n^2}{x}\right)y = 0 \qquad \text{or} \qquad \frac{d}{dx}[xy'] + \left(\alpha^2x - \frac{n^2}{x}\right)y = 0.$$

By comparing the last result with the self-adjoint form (9), we make the identifications $r(x) = x$, $q(x) = -n^2/x$, $\lambda = \alpha^2$, and $p(x) = x$. Now $r(0) = 0$, and of the two solutions $J_n(\alpha x)$ and $Y_n(\alpha x)$, only $J_n(\alpha x)$ is bounded at $x = 0$. Thus in view of (22) above, the set $\{J_n(\alpha_i x)\}$, $i = 1, 2, 3, \ldots$, is orthogonal with respect to the weight function $p(x) = x$ on the interval $[0, b]$. The orthogonality relation is

$$\int_0^b xJ_n(\alpha_i x)J_n(\alpha_j x)\,dx = 0, \qquad \lambda_i \neq \lambda_j, \tag{29}$$

provided that the α_i, and hence the eigenvalues $\lambda_i = \alpha_i^2$, $i = 1, 2, 3, \ldots$, are defined by means of a boundary condition at $x = b$ of the type given in (11):

$$A_2J_n(\alpha b) + B_2\alpha J_n'(\alpha b) = 0.^* \tag{30}$$ ■

For any choice of A_2 and B_2, not both zero, it is known that (30) has an infinite number of roots $x_i = \alpha_i b$. The eigenvalues are then $\lambda_i = \alpha_i^2 = (x_i/b)^2$. More will be said about eigenvalues in the next chapter.

EXAMPLE 4 Legendre's Equation

Legendre's differential equation $(1 - x^2)y'' - 2xy' + n(n + 1)y = 0$ is exactly of the form given in (26) with $r(x) = 1 - x^2$ and $r'(x) = -2x$. Hence the self-adjoint form (9) of the differential equation is immediate,

$$\frac{d}{dx}\left[(1 - x^2)y'\right] + n(n + 1)y = 0. \tag{31}$$

From (31) we can further identify $q(x) = 0$, $\lambda = n(n + 1)$, and $p(x) = 1$. Recall from Section 6.3 that when $n = 0, 1, 2, \ldots$, Legendre's DE possesses polynomial solutions $P_n(x)$. Now we can put the observation that $r(-1) = r(1) = 0$ together with the fact that the Legendre polynomials $P_n(x)$ are the only solutions of (31) that are bounded on the closed interval $[-1, 1]$ to conclude from (24) that the set $\{P_n(x)\}$, $n = 0, 1, 2, \ldots$, is orthogonal with respect to the weight function $p(x) = 1$ on $[-1, 1]$. The orthogonality relation is

$$\int_{-1}^1 P_m(x)P_n(x)\,dx = 0, \qquad m \neq n.$$ ■

*The extra factor of α comes from the Chain Rule: $\dfrac{d}{dx}J_n(\alpha x) = J_n'(\alpha x)\dfrac{d}{dx}\alpha x = \alpha J_n'(\alpha x)$.

EXERCISES 11.4

Answers to selected odd-numbered problems begin on page ANS-19.

In Problems 1 and 2 find the eigenfunctions and the equation that defines the eigenvalues for the given boundary-value problem. Use a CAS to approximate the first four eigenvalues λ_1, λ_2, λ_3, and λ_4. Give the eigenfunctions corresponding to these approximations.

1. $y'' + \lambda y = 0$, $\quad y'(0) = 0,\ y(1) + y'(1) = 0$
2. $y'' + \lambda y = 0$, $\quad y(0) + y'(0) = 0,\ y(1) = 0$
3. Consider $y'' + \lambda y = 0$ subject to $y'(0) = 0$, $y'(L) = 0$. Show that the eigenfunctions are
$$\left\{1, \cos\frac{\pi}{L}x, \cos\frac{2\pi}{L}x, \ldots\right\}.$$
This set, which is orthogonal on $[0, L]$, is the basis for the Fourier cosine series.
4. Consider $y'' + \lambda y = 0$ subject to the periodic boundary conditions $y(-L) = y(L)$, $y'(-L) = y'(L)$. Show that the eigenfunctions are
$$\left\{1, \cos\frac{\pi}{L}x, \cos\frac{2\pi}{L}x, \ldots, \sin\frac{\pi}{L}x, \sin\frac{2\pi}{L}x, \sin\frac{3\pi}{L}x, \ldots\right\}.$$
This set, which is orthogonal on $[-L, L]$, is the basis for the Fourier series.
5. Find the square norm of each eigenfunction in Problem 1.
6. Show that for the eigenfunctions in Example 2,
$$\|\sin\alpha_n x\|^2 = \tfrac{1}{2}[1 + \cos^2\alpha_n].$$

7. **(a)** Find the eigenvalues and eigenfunctions of the boundary-value problem

$$x^2y'' + xy' + \lambda y = 0, \quad y(1) = 0, \quad y(5) = 0.$$

(b) Put the differential equation in self-adjoint form.

(c) Give an orthogonality relation.

8. **(a)** Find the eigenvalues and eigenfunctions of the boundary-value problem

$$y'' + y' + \lambda y = 0, \quad y(0) = 0, \quad y(2) = 0.$$

(b) Put the differential equation in self-adjoint form.

(c) Give an orthogonality relation.

9. **Laguerre's differential equation**

$$xy'' + (1 - x)y' + ny = 0, \qquad n = 0, 1, 2, \ldots$$

has polynomial solutions $L_n(x)$. Put the equation in self-adjoint form and give an orthogonality relation.

10. **Hermite's differential equation**

$$y'' - 2xy' + 2ny = 0, \qquad n = 0, 1, 2, \ldots$$

has polynomial solutions $H_n(x)$. Put the equation in self-adjoint form and give an orthogonality relation.

11. Consider the regular Sturm-Liouville problem:

$$\frac{d}{dx}\left[(1 + x^2)y'\right] + \frac{\lambda}{1 + x^2}y = 0,$$

$$y(0) = 0, \quad y(1) = 0.$$

(a) Find the eigenvalues and eigenfunctions of the boundary-value problem. [*Hint*: Let $x = \tan\theta$ and then use the Chain Rule.]

(b) Give an orthogonality relation.

12. **(a)** Find the eigenfunctions and the equation that defines the eigenvalues for the boundary-value problem

$$x^2y'' + xy' + (\lambda x^2 - 1)y = 0, \qquad x > 0,$$

$$y \text{ is bounded at } x = 0, \quad y(3) = 0.$$

Let $\lambda = \alpha^2$, $\alpha > 0$.

(b) Use Table 6.1 of Section 6.3 to find the approximate values of the first four eigenvalues λ_1, λ_2, λ_3, and λ_4.

Discussion Problems

13. Consider the special case of the regular Sturm-Liouville problem on the interval $[a, b]$:

$$\frac{d}{dx}[r(x)y'] + \lambda p(x)y = 0,$$

$$y'(a) = 0, \quad y'(b) = 0.$$

Is $\lambda = 0$ an eigenvalue of the problem? Defend your answer.

Computer Lab Assignments

14. **(a)** Give an orthogonality relation for the Sturm-Liouville problem in Problem 1.

(b) Use a CAS as an aid in verifying the orthogonality relation for the eigenfunctions y_1 and y_2 that correspond to the first two eigenvalues λ_1 and λ_2, respectively.

15. **(a)** Give an orthogonality relation for the Sturm-Liouville problem in Problem 2.

(b) Use a CAS as an aid in verifying the orthogonality relation for the eigenfunctions y_1 and y_2 that correspond to the first two eigenvalues λ_1 and λ_2, respectively.

11.5 BESSEL AND LEGENDRE SERIES

REVIEW MATERIAL

- Because the results in Examples 3 and 4 of Section 11.4 will play a major role in the discussion that follows, you are strongly urged to reread those examples in conjunction with (6)–(11) of Section 11.1.

INTRODUCTION Fourier series, Fourier cosine series, and Fourier sine series are three ways of expanding a function in terms of an orthogonal set of functions. But such expansions are by no means limited to orthogonal sets of *trigonometric* functions. We saw in Section 11.1 that a function f defined on an interval (a, b) could be expanded, at least in a formal manner, in terms of any set of a functions $\{\phi_n(x)\}$ that is orthogonal with respect to a weight function on $[a, b]$. Many of these orthogonal series expansions or generalized Fourier series stem from Sturm-Liouville problems which, in turn, arise from attempts to solve linear partial differential equations that serve as models for physical systems. Fourier series and orthogonal series expansions, as well as the two series considered in this section, will appear in the subsequent consideration of these applications in Chapters 12 and 13.

11.5.1 FOURIER-BESSEL SERIES

We saw in Example 3 of Section 11.4 that for a fixed value of n the set of Bessel functions $\{J_n(\alpha_i x)\}$, $i = 1, 2, 3, \ldots$, is orthogonal with respect to the weight function $p(x) = x$ on an interval $[0, b]$ whenever the α_i are defined by means of a boundary condition of the form

$$A_2 J_n(\alpha b) + B_2 \alpha J_n'(\alpha b) = 0. \tag{1}$$

The eigenvalues of the corresponding Sturm-Liouville problem are $\lambda_i = \alpha_i^2$. From (7) and (8) of Section 11.1 the orthogonal series, or generalized Fourier series, expansion of a function f defined on the interval $(0, b)$ in terms of this orthogonal set is

$$f(x) = \sum_{i=1}^{\infty} c_i J_n(\alpha_i x), \tag{2}$$

where
$$c_i = \frac{\int_0^b x J_n(\alpha_i x) f(x)\, dx}{\|J_n(\alpha_i x)\|^2}. \tag{3}$$

The square norm of the function $J_n(\alpha_i x)$ is defined by (11) of Section 11.1.

$$\|J_n(\alpha_i x)\|^2 = \int_0^b x J_n^2(\alpha_i x)\, dx. \tag{4}$$

The series (2) with coefficients (3) is called a **Fourier-Bessel series,** or simply, a **Bessel series.**

DIFFERENTIAL RECURRENCE RELATIONS The differential recurrence relations that were given in (21) and (20) of Section 6.3 are often useful in the evaluation of the coefficients (3). For convenience we reproduce those relations here:

$$\frac{d}{dx}[x^n J_n(x)] = x^n J_{n-1}(x) \tag{5}$$

$$\frac{d}{dx}[x^{-n} J_n(x)] = -x^{-n} J_{n+1}(x). \tag{6}$$

SQUARE NORM The value of the square norm (4) depends on how the eigenvalues $\lambda_i = \alpha_i^2$ are defined. If $y = J_n(\alpha x)$, then we know from Example 3 of Section 11.4 that

$$\frac{d}{dx}[xy'] + \left(\alpha^2 x - \frac{n^2}{x}\right)y = 0.$$

After we multiply by $2xy'$, this equation can be written as

$$\frac{d}{dx}[xy']^2 + (\alpha^2 x^2 - n^2)\frac{d}{dx}[y]^2 = 0.$$

Integrating the last result by parts on $[0, b]$ then gives

$$2\alpha^2 \int_0^b xy^2\, dx = ([xy']^2 + (\alpha^2 x^2 - n^2)y^2)\Big|_0^b.$$

Since $y = J_n(\alpha x)$, the lower limit is zero because $J_n(0) = 0$ for $n > 0$. Furthermore, for $n = 0$ the quantity $[xy']^2 + \alpha^2 x^2 y^2$ is zero at $x = 0$. Thus

$$2\alpha^2 \int_0^b x J_n^2(\alpha x)\, dx = \alpha^2 b^2 [J_n'(\alpha b)]^2 + (\alpha^2 b^2 - n^2)[J_n(\alpha b)]^2, \tag{7}$$

where we have used the Chain Rule to write $y' = \alpha J_n'(\alpha x)$.

We now consider three cases of (1).

CASE I: If we choose $A_2 = 1$ and $B_2 = 0$, then (1) is

$$J_n(\alpha b) = 0. \tag{8}$$

There are an infinite number of positive roots $x_i = \alpha_i b$ of (8) (see Figure 6.3.1), which define the α_i as $\alpha_i = x_i/b$. The eigenvalues are positive and are then $\lambda_i = \alpha_i^2 = x_i^2/b^2$. No new eigenvalues result from the negative roots of (8), since $J_n(-x) = (-1)^n J_n(x)$. (See page 245.) The number 0 is not an eigenvalue for any n because $J_n(0) = 0$ for $n = 1, 2, 3, \ldots$ and $J_0(0) = 1$. In other words, if $\lambda = 0$, we get the trivial function (which is never an eigenfunction) for $n = 1, 2, 3, \ldots$, and for $n = 0$, $\lambda = 0$ (or, equivalently, $\alpha = 0$) does not satisfy the equation in (8). When (6) is written in the form $xJ_n'(x) = nJ_n(x) - xJ_{n+1}(x)$, it follows from (7) and (8) that the square norm of $J_n(\alpha_i x)$ is

$$\|J_n(\alpha_i x)\|^2 = \frac{b^2}{2} J_{n+1}^2(\alpha_i b). \tag{9}$$

CASE II: If we choose $A_2 = h \geq 0$, and $B_2 = b$, then (1) is

$$hJ_n(\alpha b) + \alpha b J_n'(\alpha b) = 0. \tag{10}$$

Equation (10) has an infinite number of positive roots $x_i = \alpha_i b$ for each positive integer $n = 1, 2, 3, \ldots$. As before, the eigenvalues are obtained from $\lambda_i = \alpha_i^2 = x_i^2/b^2$. $\lambda = 0$ is not an eigenvalue for $n = 1, 2, 3, \ldots$. Substituting $\alpha_i b J_n'(\alpha_i b) = -hJ_n(\alpha_i b)$ into (7), we find that the square norm of $J_n(\alpha_i x)$ is now

$$\|J_n(\alpha_i x)\|^2 = \frac{\alpha_i^2 b^2 - n^2 + h^2}{2\alpha_i^2} J_n^2(\alpha_i b). \tag{11}$$

CASE III: If $h = 0$ and $n = 0$ in (10), the α_i are defined from the roots of

$$J_0'(\alpha b) = 0. \tag{12}$$

Even though (12) is just a special case of (10), it is the only situation for which $\lambda = 0$ is an eigenvalue. To see this, observe that for $n = 0$ the result in (6) implies that $J_0'(\alpha b) = 0$ is equivalent to $J_1(\alpha b) = 0$. Since $x_1 = \alpha_1 b = 0$ is root of the last equation, $\alpha_1 = 0$, and because $J_0(0) = 1$ is nontrivial, we conclude from $\lambda_1 = \alpha_1^2 = x_1^2/b^2$ that $\lambda_1 = 0$ is an eigenvalue. But obviously, we cannot use (11) when $\alpha_1 = 0$, $h = 0$, and $n = 0$. However, from the square norm (4),

$$\|1\|^2 = \int_0^b x\, dx = \frac{b^2}{2}. \tag{13}$$

For $\alpha_i > 0$ we can use (11) with $h = 0$ and $n = 0$:

$$\|J_0(\alpha_i x)\|^2 = \frac{b^2}{2} J_0^2(\alpha_i b). \tag{14}$$

The following definition summarizes three forms of the series (2) corresponding to the square norms in the three cases.

DEFINITION 11.5.1 Fourier-Bessel Series

The **Fourier-Bessel series** of a function f defined on the interval $(0, b)$ is given by

(i)
$$f(x) = \sum_{i=1}^{\infty} c_i J_n(\alpha_i x) \tag{15}$$

$$c_i = \frac{2}{b^2 J_{n+1}^2(\alpha_i b)} \int_0^b x J_n(\alpha_i x) f(x)\, dx, \tag{16}$$

where the α_i are defined by $J_n(\alpha b) = 0$.

(ii)

$$f(x) = \sum_{i=1}^{\infty} c_i J_n(\alpha_i x) \tag{17}$$

$$c_i = \frac{2\alpha_i^2}{(\alpha_i^2 b^2 - n^2 + h^2)J_n^2(\alpha_i b)} \int_0^b x J_n(\alpha_i x) f(x)\, dx, \tag{18}$$

where the α_i are defined by $hJ_n(\alpha b) + \alpha b J_n'(\alpha b) = 0$.

(iii)

$$f(x) = c_1 + \sum_{i=2}^{\infty} c_i J_0(\alpha_i x) \tag{19}$$

$$c_1 = \frac{2}{b^2}\int_0^b x f(x)\, dx, \quad c_i = \frac{2}{b^2 J_0^2(\alpha_i b)} \int_0^b x J_0(\alpha_i x) f(x)\, dx, \tag{20}$$

where the α_i are defined by $J_0'(\alpha b) = 0$.

CONVERGENCE OF A FOURIER-BESSEL SERIES Sufficient conditions for the convergence of a Fourier-Bessel series are not particularly restrictive.

THEOREM 11.5.1 Conditions for Convergence

If f and f' are piecewise continuous on the open interval $(0, b)$, then a Fourier-Bessel expansion of f converges to $f(x)$ at any point where f is continuous and to the average

$$\frac{f(x+) + f(x-)}{2}$$

at a point where f is discontinuous.

EXAMPLE 1 Expansion in a Fourier-Bessel Series

Expand $f(x) = x$, $0 < x < 3$, in a Fourier-Bessel series, using Bessel functions of order one that satisfy the boundary condition $J_1(3\alpha) = 0$.

SOLUTION We use (15) where the coefficients c_i are given by (16) with $b = 3$:

$$c_i = \frac{2}{3^2 J_2^2(3\alpha_i)} \int_0^3 x^2 J_1(\alpha_i x)\, dx.$$

To evaluate this integral, we let $t = \alpha_i x$, $dx = dt/\alpha_i$, $x^2 = t^2/\alpha_i^2$, and use (5) in the form $\dfrac{d}{dt}[t^2 J_2(t)] = t^2 J_1(t)$:

$$c_i = \frac{2}{9\alpha_i^3 J_2^2(3\alpha_i)} \int_0^{3\alpha_i} \frac{d}{dt}[t^2 J_2(t)]\, dt = \frac{2}{\alpha_i J_2(3\alpha_i)}.$$

Therefore the desired expansion is

$$f(x) = 2\sum_{i=1}^{\infty} \frac{1}{\alpha_i J_2(3\alpha_i)} J_1(\alpha_i x).$$ ■

You are asked to find the first four values of the α_i for the foregoing Fourier-Bessel series in Problem 1 in Exercises 11.5.

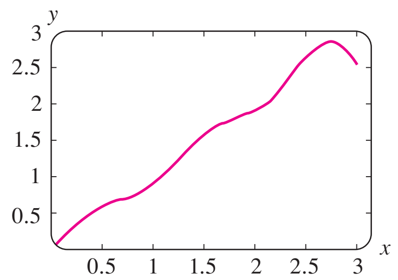
EXAMPLE 2 Expansion in a Fourier-Bessel Series

If the α_i in Example 1 are defined by $J_1(3\alpha) + \alpha J_1'(3\alpha) = 0$, then the only thing that changes in the expansion is the value of the square norm. Multiplying the boundary condition by 3 gives $3J_1(3\alpha) + 3\alpha J_1'(3\alpha) = 0$, which now matches (10) when $h = 3$, $b = 3$, and $n = 1$. Thus (18) and (17) yield, in turn,

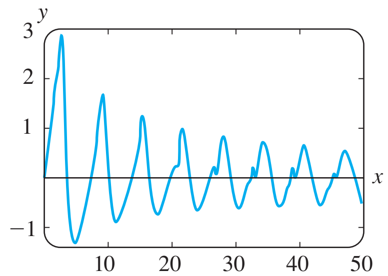
$$c_i = \frac{18\alpha_i J_2(3\alpha_i)}{(9\alpha_i^2 + 8)J_1^2(3\alpha_i)}$$

and

$$f(x) = 18\sum_{i=1}^{\infty} \frac{\alpha_i J_2(3\alpha_i)}{(9\alpha_i^2 + 8)J_1^2(3\alpha_i)} J_1(\alpha_i x).$$ ■



(a) $S_5(x)$, $0 < x < 3$



(b) $S_{10}(x)$, $0 < x < 50$

FIGURE 11.5.1 Graphs of two partial sums of a Fourier-Bessel series

USE OF COMPUTERS Since Bessel functions are "built-in functions" in a CAS, it is a straightforward task to find the approximate values of the α_i and the coefficients c_i in a Fourier-Bessel series. For example, in (10) we can think of $x_i = \alpha_i b$ as a positive root of the equation $hJ_n(x) + xJ_n'(x) = 0$. Thus in Example 2 we have used a CAS to find the first five positive roots x_i of $3J_1(x) + xJ_1'(x) = 0$, and from these roots we obtain the first five values of α_i: $\alpha_1 = x_1/3 = 0.98320$, $\alpha_2 = x_2/3 = 1.94704$, $\alpha_3 = x_3/3 = 2.95758$, $\alpha_4 = x_4/3 = 3.98538$, and $\alpha_5 = x_5/3 = 5.02078$. Knowing the roots $x_i = 3\alpha_i$ and the α_i, we again use a CAS to calculate the numerical values of $J_2(3\alpha_i)$, $J_1^2(3\alpha_i)$, and finally the coefficients c_i. In this manner we find that the fifth partial sum $S_5(x)$ for the Fourier-Bessel series representation of $f(x) = x$, $0 < x < 3$ in Example 2 is

$$\begin{aligned} S_5(x) = {} & 4.01844J_1(0.98320x) - 1.86937J_1(1.94704x) \\ & + 1.07106J_1(2.95758x) - 0.70306J_1(3.98538x) + 0.50343J_1(5.02078x). \end{aligned}$$

The graph of $S_5(x)$ on the interval (0, 3) is shown in Figure 11.5.1(a). In Figure 11.5.1(b) we have graphed $S_{10}(x)$ on the interval (0, 50). Notice that outside the interval of definition (0, 3) the series does not converge to a periodic extension of f because Bessel functions are not periodic functions. See Problems 11 and 12 in Exercises 11.5.

11.5.2 FOURIER-LEGENDRE SERIES

From Example 4 of Section 11.4 we know that the set of Legendre polynomials $\{P_n(x)\}$, $n = 0, 1, 2, \ldots$, is orthogonal with respect to the weight function $p(x) = 1$ on the interval $[-1, 1]$. Furthermore, it can be proved that the square norm of a polynomial $P_n(x)$ depends on n in the following manner:

$$\|P_n(x)\|^2 = \int_{-1}^{1} P_n^2(x)\,dx = \frac{2}{2n+1}.$$

The orthogonal series expansion of a function in terms of the Legendre polynomials is summarized in the next definition.

DEFINITION 11.5.2 Fourier-Legendre Series

The **Fourier-Legendre series** of a function f on an interval $(-1, 1)$ is given by

$$f(x) = \sum_{n=0}^{\infty} c_n P_n(x), \tag{21}$$

where

$$c_n = \frac{2n+1}{2}\int_{-1}^{1} f(x)P_n(x)\,dx. \tag{22}$$

CONVERGENCE OF A FOURIER-LEGENDRE SERIES Sufficient conditions for convergence of a Fourier-Legendre series are given in the next theorem.

THEOREM 11.5.2 Conditions for Convergence

If f and f' are piecewise continuous on the open interval $(-1, 1)$, then a Fourier-Legendre expansion of f converges to $f(x)$ at any point where f is continuous and to the average

$$\frac{f(x+) + f(x-)}{2}$$

at a point where f is discontinuous.

EXAMPLE 3 Expansion in a Fourier-Legendre Series

Write out the first four nonzero terms in the Fourier-Legendre expansion of

$$f(x) = \begin{cases} 0, & -1 < x < 0 \\ 1, & 0 \le x < 1. \end{cases}$$

SOLUTION The first several Legendre polynomials are listed on page 249. From these and (22) we find

$$c_0 = \frac{1}{2}\int_{-1}^{1} f(x)P_0(x)\,dx = \frac{1}{2}\int_0^1 1 \cdot 1\,dx = \frac{1}{2}$$

$$c_1 = \frac{3}{2}\int_{-1}^{1} f(x)P_1(x)\,dx = \frac{3}{2}\int_0^1 1 \cdot x\,dx = \frac{3}{4}$$

$$c_2 = \frac{5}{2}\int_{-1}^{1} f(x)P_2(x)\,dx = \frac{5}{2}\int_0^1 1 \cdot \frac{1}{2}(3x^2 - 1)\,dx = 0$$

$$c_3 = \frac{7}{2}\int_{-1}^{1} f(x)P_3(x)\,dx = \frac{7}{2}\int_0^1 1 \cdot \frac{1}{2}(5x^3 - 3x)\,dx = -\frac{7}{16}$$

$$c_4 = \frac{9}{2}\int_{-1}^{1} f(x)P_4(x)\,dx = \frac{9}{2}\int_0^1 1 \cdot \frac{1}{8}(35x^4 - 30x^2 + 3)\,dx = 0$$

$$c_5 = \frac{11}{2}\int_{-1}^{1} f(x)P_5(x)\,dx = \frac{11}{2}\int_0^1 1 \cdot \frac{1}{8}(63x^5 - 70x^3 + 15x)\,dx = \frac{11}{32}.$$

Hence $$f(x) = \frac{1}{2}P_0(x) + \frac{3}{4}P_1(x) - \frac{7}{16}P_3(x) + \frac{11}{32}P_5(x) + \cdots.$$ ■

Like the Bessel functions, Legendre polynomials are built-in functions in computer algebra systems such as *Maple* and *Mathematica,* so each of the coefficients just listed can be found by using the integration application of such a program. Indeed, using a CAS, we further find that $c_6 = 0$ and $c_7 = -\frac{65}{256}$. The fifth partial sum of the Fourier-Legendre series representation of the function f defined in Example 3 is then

$$S_5(x) = \frac{1}{2}P_0(x) + \frac{3}{4}P_1(x) - \frac{7}{16}P_3(x) + \frac{11}{32}P_5(x) - \frac{65}{256}P_7(x).$$

The graph of $S_5(x)$ on the interval $(-1, 1)$ is given in Figure 11.5.2.

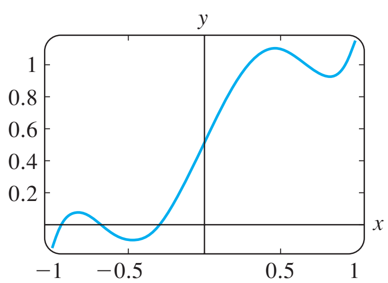


FIGURE 11.5.2 Partial sum $S_5(x)$ of Fourier-Legendre series

ALTERNATIVE FORM OF SERIES In applications the Fourier-Legendre series appears in an alternative form. If we let $x = \cos\theta$, then $x = 1$ implies that $\theta = 0$ whereas $x = -1$ implies that $\theta = \pi$. Since $dx = -\sin\theta\, d\theta$, (21) and (22) become, respectively,

$$F(\theta) = \sum_{n=0}^{\infty} c_n P_n(\cos\theta) \tag{23}$$

$$c_n = \frac{2n+1}{2}\int_0^{\pi} F(\theta)\, P_n(\cos\theta)\sin\theta\, d\theta, \tag{24}$$

where $f(\cos\theta)$ has been replaced by $F(\theta)$.

EXERCISES 11.5

Answers to selected odd-numbered problems begin on page ANS-19.

11.5.1 FOURIER-BESSEL SERIES

In Problems 1 and 2 use Table 6.1 in Section 6.3.

1. Find the first four $\alpha_i > 0$ defined by $J_1(3\alpha) = 0$.
2. Find the first four $\alpha_i \ge 0$ defined by $J_0'(2\alpha) = 0$.

In Problems 3–6 expand $f(x) = 1$, $0 < x < 2$, in a Fourier-Bessel series, using Bessel functions of order zero that satisfy the given boundary condition.

3. $J_0(2\alpha) = 0$
4. $J_0'(2\alpha) = 0$
5. $J_0(2\alpha) + 2\alpha J_0'(2\alpha) = 0$
6. $J_0(2\alpha) + \alpha J_0'(2\alpha) = 0$

In Problems 7–10 expand the given function in a Fourier-Bessel series, using Bessel functions of the same order as in the indicated boundary condition.

7. $f(x) = 5x$, $0 < x < 4$,
   $3J_1(4\alpha) + 4\alpha J_1'(4\alpha) = 0$
8. $f(x) = x^2$, $0 < x < 1$, $\quad J_2(\alpha) = 0$
9. $f(x) = x^2$, $0 < x < 3$, $\quad J_0'(3\alpha) = 0 \quad$ [*Hint*: $t^3 = t^2 \cdot t$.]
10. $f(x) = 1 - x^2$, $0 < x < 1$, $\quad J_0(\alpha) = 0$

Computer Lab Assignments

11. **(a)** Use a CAS to plot the graph of $y = 3J_1(x) + xJ_1'(x)$ on an interval so that the first five positive x-intercepts of the graph are shown.
    (b) Use the root-finding capability of your CAS to approximate the first five roots x_i of the equation $3J_1(x) + xJ_1'(x) = 0$.
    (c) Use the data obtained in part (b) to find the first five positive values of α_i that satisfy $3J_1(4\alpha) + 4\alpha J_1'(4\alpha) = 0$. (See Problem 7.)
    (d) If instructed, find the first ten positive values of α_i.
12. **(a)** Use the values of α_i in part (c) of Problem 11 and a CAS to approximate the values of the first five coefficients c_i of the Fourier-Bessel series obtained in Problem 7.
    (b) Use a CAS to plot the graphs of the partial sums $S_N(x)$, $N = 1, 2, 3, 4, 5$ of the Fourier-Bessel series in Problem 7.
    (c) If instructed, plot the graph of the partial sum $S_{10}(x)$ on the interval (0, 4) and on (0, 50).

Discussion Problems

13. If the partial sums in Problem 12 are plotted on a symmetric interval such as $(-30, 30)$ would the graphs possess any symmetry? Explain.
14. **(a)** Sketch, by hand, a graph of what you think the Fourier-Bessel series in Problem 3 converges to on the interval $(-2, 2)$.
    (b) Sketch, by hand, a graph of what you think the Fourier-Bessel series would converge to on the interval $(-4, 4)$ if the values α_i in Problem 7 were defined by $3J_2(4\alpha) + 4\alpha J_2'(4\alpha) = 0$.

11.5.2 FOURIER-LEGENDRE SERIES

In Problems 15 and 16 write out the first five nonzero terms in the Fourier-Legendre expansion of the given function. If instructed, use a CAS as an aid in evaluating the coefficients. Use a CAS to plot the graph of the partial sum $S_5(x)$.

15. $f(x) = \begin{cases} 0, & -1 < x < 0 \\ x, & 0 < x < 1 \end{cases}$
16. $f(x) = e^x$, $\quad -1 < x < 1$
17. The first three Legendre polynomials are $P_0(x) = 1$, $P_1(x) = x$, and $P_2(x) = \frac{1}{2}(3x^2 - 1)$. If $x = \cos\theta$, then $P_0(\cos\theta) = 1$ and $P_1(\cos\theta) = \cos\theta$. Show that $P_2(\cos\theta) = \frac{1}{4}(3\cos 2\theta + 1)$.

18. Use the results of Problem 17 to find a Fourier-Legendre expansion (23) of $F(\theta) = 1 - \cos 2\theta$.

19. A Legendre polynomial $P_n(x)$ is an even or odd function, depending on whether n is even or odd. Show that if f is an even function on the interval $(-1, 1)$, then (21) and (22) become, respectively,

$$f(x) = \sum_{n=0}^{\infty} c_{2n} P_{2n}(x) \tag{25}$$

$$c_{2n} = (4n + 1)\int_0^1 f(x)P_{2n}(x)\,dx. \tag{26}$$

The series (25) can also be used when f is defined only on the interval (0, 1). The series then represents f on (0, 1) and an even extension of f on the interval $(-1, 0)$.

20. Show that if f is an odd function on the interval $(-1, 1)$, then (21) and (22) become, respectively,

$$f(x) = \sum_{n=0}^{\infty} c_{2n+1} P_{2n+1}(x) \tag{27}$$

$$c_{2n+1} = (4n + 3)\int_0^1 f(x)P_{2n+1}(x)\,dx. \tag{28}$$

The series (27) can also be used when f is defined only on the interval (0, 1). The series then represents f on (0, 1) and an odd extension of f on the interval $(-1, 0)$.

In Problems 21 and 22 write out the first four nonzero terms in the indicated expansion of the given function. What function does the series represent on the interval $(-1, 1)$? Use a CAS to plot the graph of the partial sum $S_4(x)$.

21. $f(x) = x, \quad 0 < x < 1;$ use (25)

22. $f(x) = 1, \quad 0 < x < 1;$ use (27)

Discussion Problems

23. Discuss: Why is a Fourier-Legendre expansion of a polynomial function that is defined on the interval $(-1, 1)$ necessarily a finite series?

24. Using only your conclusions from Problem 23—that is, do not use (22)—find the finite Fourier-Legendre series of $f(x) = x^2$. The series of $f(x) = x^3$.

CHAPTER 11 IN REVIEW

Answers to selected odd-numbered problems begin on page ANS-19.

In Problems 1–6 fill in the blank or answer true or false without referring back to the text.

1. The functions $f(x) = x^2 - 1$ and $g(x) = x^5$ are orthogonal on the interval $[-\pi, \pi]$. ________

2. The product of an odd function f with an odd function g is ________.

3. To expand $f(x) = |x| + 1$, $-\pi < x < \pi$, in an appropriate trigonometric series, we would use a ______ series.

4. $y = 0$ is never an eigenfunction of a Sturm-Liouville problem. ________

5. $\lambda = 0$ is never an eigenvalue of a Sturm-Liouville problem. ________

6. If the function $f(x) = \begin{cases} x + 1, & -1 < x < 0 \\ -x, & 0 < x < 1 \end{cases}$ is expanded in a Fourier series, the series will converge to ________ at $x = -1$, to ________ at $x = 0$, and to ________ at $x = 1$.

7. Suppose the function $f(x) = x^2 + 1$, $0 < x < 3$, is expanded in a Fourier series, a cosine series, and a sine series. Give the value to which each series will converge at $x = 0$.

8. What is the corresponding eigenfunction for the boundary-value problem $y'' + \lambda y = 0$, $y'(0) = 0$, $y(\pi/2) = 0$ for $\lambda = 25$?

9. **Chebyshev's differential equation**

$$(1 - x^2)y'' - xy' + n^2y = 0$$

has a polynomial solution $y = T_n(x)$ for $n = 0, 1, 2, \ldots$. Specify the weight function $w(x)$ and the interval over which the set of Chebyshev polynomials $\{T_n(x)\}$ is orthogonal. Give an orthogonality relation.

10. The set of Legendre polynomials $\{P_n(x)\}$, where $P_0(x) = 1$, $P_1(x) = x, \ldots$, is orthogonal with respect to the weight function $w(x) = 1$ on the interval $[-1, 1]$. Explain why $\int_{-1}^{1} P_n(x)\,dx = 0$ for $n > 0$.

11. Without doing any work, explain why the cosine series of $f(x) = \cos^2 x$, $0 < x < \pi$ is the finite series $f(x) = \frac{1}{2} + \frac{1}{2}\cos 2x$.

12. **(a)** Show that the set

$$\left\{\sin\frac{\pi}{2L}x, \sin\frac{3\pi}{2L}x, \sin\frac{5\pi}{2L}x, \ldots\right\}$$

is orthogonal on the interval $[0, L]$.

(b) Find the norm of each function in part (a). Construct an orthonormal set.

13. Expand $f(x) = |x| - x$, $-1 < x < 1$ in a Fourier series.

14. Expand $f(x) = 2x^2 - 1$, $-1 < x < 1$ in a Fourier series.

15. Expand $f(x) = e^x$, $0 < x < 1$

(a) in a cosine series **(b)** in a Fourier series.

16. In Problems 13, 14, and 15, sketch the periodic extension of f to which each series converges.

17. Discuss: Which of the two Fourier series of f in Problem 15 converges to

$$F(x) = \begin{cases} f(x), & 0 < x < 1 \\ f(-x), & -1 < x < 0 \end{cases}$$

on the interval $(-1, 1)$?

18. Consider the portion of the periodic function f shown in Figure 11.R.1. Expand f in an appropriate Fourier series.

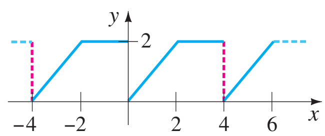


FIGURE 11.R.1 Graph for Problem 18

19. Find the eigenvalues and eigenfunctions of the boundary-value problem

$$x^2y'' + xy' + 9\lambda y = 0, \quad y'(1) = 0, \quad y(e) = 0.$$

20. Give an orthogonality relation for the eigenfunctions in Problem 19.

21. Expand $f(x) = \begin{cases} 1, & 0 < x < 2 \\ 0, & 2 < x < 4 \end{cases}$, in a Fourier-Bessel series, using Bessel functions of order zero that satisfy the boundary-condition $J_0(4\alpha) = 0$.

22. Expand $f(x) = x^4$, $-1 < x < 1$, in a Fourier-Legendre series.

23. Suppose the function $y = f(x)$ is defined on the interval $(-\infty, \infty)$.

(a) Verify the identity $f(x) = f_e(x) + f_o(x)$, where

$$f_e(x) = \frac{f(x) + f(-x)}{2} \quad \text{and} \quad f_o(x) = \frac{f(x) - f(-x)}{2}.$$

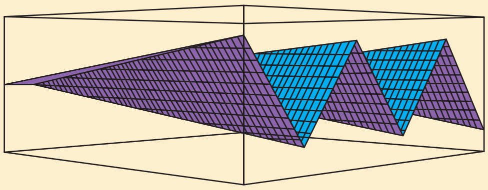
(b) Show that f_e is an even function and f_o an odd function.

24. The function $f(x) = e^x$ is neither even or odd. Use Problem 23 to write f as the sum of an even function and an odd function. Identify f_e and f_o.

25. Suppose that f is an integrable $2p$-periodic function. Prove that for any number a,

$$\int_0^{2p} f(x)\,dx = \int_a^{a+2p} f(x)\,dx.$$

12 BOUNDARY-VALUE PROBLEMS IN RECTANGULAR COORDINATES



In this and the next two chapters the emphasis will be on two procedures that are used in solving partial differential equations that occur frequently in problems involving temperature distributions, vibrations, and potentials. These problems, called boundary-value problems, are described by relatively simple linear second-order PDEs. The thrust of these procedures is to find solutions of a PDE by reducing it to two or more ODEs.

We begin with a method called *separation of variables*. The application of this method leads us back to the important concepts of Chapter 11—namely, eigenvalues, eigenfunctions, and the expansion of a function in an infinite series of orthogonal functions.

12.1 SEPARABLE PARTIAL DIFFERENTIAL EQUATIONS

REVIEW MATERIAL

- Sections 2.3, 4.3, and 4.4
- Reread "Two Equations Worth Knowing" on pages 135–136.

INTRODUCTION Partial differential equations (PDEs), like ordinary differential equations (ODEs), are classified as either linear or nonlinear. Analogous to a linear ODE, the dependent variable and its partial derivatives in a linear PDE are only to the first power. For the remaining chapters of this text we shall be interested in, for the most part, *linear second-order* PDEs.

LINEAR PARTIAL DIFFERENTIAL EQUATION If we let u denote the dependent variable and let x and y denote the independent variables, then the general form of a **linear second-order partial differential equation** is given by

$$A\frac{\partial^2 u}{\partial x^2} + B\frac{\partial^2 u}{\partial x\,\partial y} + C\frac{\partial^2 u}{\partial y^2} + D\frac{\partial u}{\partial x} + E\frac{\partial u}{\partial y} + Fu = G, \tag{1}$$

where the coefficients $A, B, C, \ldots, G$ are functions of x and y. When $G(x, y) = 0$, equation (1) is said to be **homogeneous;** otherwise, it is **nonhomogeneous.** For example, the linear equations

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \qquad \text{and} \qquad \frac{\partial^2 u}{\partial x^2} - \frac{\partial u}{\partial y} = xy$$

are homogeneous and nonhomogeneous, respectively.

SOLUTION OF A PDE A **solution** of a linear partial differential equation (1) is a function $u(x, y)$ of two independent variables that possesses all partial derivatives occurring in the equation and that satisfies the equation in some region of the xy-plane.

It is not our intention to examine procedures for finding *general solutions* of linear partial differential equations. Not only is it often difficult to obtain a general solution of a linear second-order PDE, but a general solution is usually not all that useful in applications. Thus our focus throughout will be on finding *particular solutions* of some of the more important linear PDEs—that is, equations that appear in many applications.

SEPARATION OF VARIABLES Although there are several methods that can be tried to find particular solutions of a linear PDE, the one we are interested in at the moment is called the **method of separation of variables.** In this method we seek a particular solution of the form of a *product* of a function of x and a function of y:

$$u(x, y) = X(x)Y(y).$$

With this assumption it is *sometimes* possible to reduce a linear PDE in two variables to two ODEs. To this end we note that

$$\frac{\partial u}{\partial x} = X'Y, \qquad \frac{\partial u}{\partial y} = XY', \qquad \frac{\partial^2 u}{\partial x^2} = X''Y, \qquad \frac{\partial^2 u}{\partial y^2} = XY'',$$

where the primes denote ordinary differentiation.

EXAMPLE 1 Separation of Variables

Find product solutions of $\dfrac{\partial^2 u}{\partial x^2} = 4\dfrac{\partial u}{\partial y}$.

SOLUTION Substituting $u(x, y) = X(x)Y(y)$ into the partial differential equation yields

$$X''Y = 4XY'.$$

After dividing both sides by $4XY$, we have separated the variables:

$$\frac{X''}{4X} = \frac{Y'}{Y}.$$

Since the left-hand side of the last equation is independent of y and is equal to the right-hand side, which is independent of x, we conclude that both sides of the equation are independent of *x and y*. In other words, each side of the equation must be a constant. In practice it is *convenient* to write this real **separation constant** as $-\lambda$ (using λ would lead to the same solutions).

From the two equalities

$$\frac{X''}{4X} = \frac{Y'}{Y} = -\lambda$$

we obtain the two linear ordinary differential equations

$$X'' + 4\lambda X = 0 \qquad \text{and} \qquad Y' + \lambda Y = 0. \tag{2}$$

Now, as in Example 1 of Section 11.4 we consider three cases for λ: zero, negative, or positive, that is, $\lambda = 0$, $\lambda = -\alpha^2 < 0$, and $\lambda = \alpha^2 > 0$, where $\alpha > 0$.

CASE I If $\lambda = 0$, then the two ODEs in (2) are

$$X'' = 0 \qquad \text{and} \qquad Y' = 0.$$

Solving each equation (by, say, integration), we find $X = c_1 + c_2x$ and $Y = c_3$. Thus a particular product solution of the given PDE is

$$u = XY = (c_1 + c_2x)c_3 = A_1 + B_1x, \tag{3}$$

where we have replaced c_1c_3 and c_2c_3 by A_1 and B_1, respectively.

CASE II If $\lambda = -\alpha^2$, then the DEs in (2) are

$$X'' - 4\alpha^2X = 0 \qquad \text{and} \qquad Y' - \alpha^2Y = 0.$$

From their general solutions

$$X = c_4 \cosh 2\alpha x + c_5 \sinh 2\alpha x \qquad \text{and} \qquad Y = c_6e^{\alpha^2y}$$

we obtain another particular product solution of the PDE,

$$u = XY = (c_4 \cosh 2\alpha x + c_5 \sinh 2\alpha x)c_6e^{\alpha^2y}$$

or

$$u = A_2e^{\alpha^2y} \cosh 2\alpha x + B_2e^{\alpha^2y} \sinh 2\alpha x, \tag{4}$$

where $A_2 = c_4c_6$ and $B_2 = c_5c_6$.

CASE III If $\lambda = \alpha^2$, then the DEs

$$X'' + 4\alpha^2X = 0 \qquad \text{and} \qquad Y' + \alpha^2Y = 0$$

and their general solutions

$$X = c_7 \cos 2\alpha x + c_8 \sin 2\alpha x \qquad \text{and} \qquad Y = c_9e^{-\alpha^2y}$$

give yet another particular solution

$$u = A_3 e^{-\alpha^2 y} \cos 2\alpha x + B_3 e^{-\alpha^2 y} \sin 2\alpha x, \tag{5}$$

where $A_3 = c_7 c_9$ and $B_2 = c_8 c_9$. ■

It is left as an exercise to verify that (3), (4), and (5) satisfy the given PDE. See Problem 29 in Exercises 12.1.

SUPERPOSITION PRINCIPLE The following theorem is analogous to Theorem 4.1.2 and is known as the **superposition principle.**

THEOREM 12.1.1 Superposition Principle

If $u_1, u_2, \ldots, u_k$ are solutions of a homogeneous linear partial differential equation, then the linear combination

$$u = c_1 u_1 + c_2 u_2 + \cdots + c_k u_k,$$

where the c_i, $i = 1, 2, \ldots, k$, are constants, is also a solution.

Throughout the remainder of the chapter we shall assume that whenever we have an infinite set $u_1, u_2, u_3, \ldots$ of solutions of a homogeneous linear equation, we can construct yet another solution u by forming the infinite series

$$u = \sum_{k=1}^{\infty} c_k u_k,$$

where the c_i, $i = 1, 2, \ldots$ are constants.

CLASSIFICATION OF EQUATIONS A linear second-order partial differential equation in two independent variables with constant coefficients can be classified as one of three types. This classification depends only on the coefficients of the second-order derivatives. Of course, we assume that at least one of the coefficients A, B, and C is not zero.

DEFINITION 12.1.1 Classification of Equations

The linear second-order partial differential equation

$$A\frac{\partial^2 u}{\partial x^2} + B\frac{\partial^2 u}{\partial x\,\partial y} + C\frac{\partial^2 u}{\partial y^2} + D\frac{\partial u}{\partial x} + E\frac{\partial u}{\partial y} + Fu = 0,$$

where A, B, C, D, E, and F are real constants, is said to be

hyperbolic if $B^2 - 4AC > 0$,
parabolic if $B^2 - 4AC = 0$,
elliptic if $B^2 - 4AC < 0$.

EXAMPLE 2 Classifying Linear Second-Order PDEs

Classify the following equations:

(a) $3\dfrac{\partial^2 u}{\partial x^2} = \dfrac{\partial u}{\partial y}$ **(b)** $\dfrac{\partial^2 u}{\partial x^2} = \dfrac{\partial^2 u}{\partial y^2}$ **(c)** $\dfrac{\partial^2 u}{\partial x^2} + \dfrac{\partial^2 u}{\partial y^2} = 0$

SOLUTION **(a)** By rewriting the given equation as

$$3\frac{\partial^2 u}{\partial x^2} - \frac{\partial u}{\partial y} = 0,$$

we can make the identifications $A = 3$, $B = 0$, and $C = 0$. Since $B^2 - 4AC = 0$, the equation is parabolic.

(b) By rewriting the equation as

$$\frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial y^2} = 0,$$

we see that $A = 1$, $B = 0$, $C = -1$, and $B^2 - 4AC = -4(1)(-1) > 0$. The equation is hyperbolic.

(c) With $A = 1$, $B = 0$, $C = 1$, and $B^2 - 4AC = -4(1)(1) < 0$ the equation is elliptic. ■

REMARKS

(*i*) In case you are wondering, separation of variables is not a general method for finding particular solutions; some linear partial differential equations are simply *not* separable. You are encouraged to verify that the assumption $u = XY$ does not lead to a solution for the linear PDE $\partial^2 u/\partial x^2 - \partial u/\partial y = x$.

(*ii*) A detailed explanation of why we would want to classify a linear second-order PDE as hyperbolic, parabolic, or elliptic is beyond the scope of this text, but you should at least be aware that this classification is of practical importance. We are going to solve some PDEs subject to only boundary conditions and others subject to both boundary and initial conditions; the kinds of side conditions that are appropriate for a given equation depend on whether the equation is hyperbolic, parabolic, or elliptic. On a related matter, we shall see in Chapter 15 that numerical-solution methods for linear second-order PDEs differ in conformity with the classification of the equation.

EXERCISES 12.1

Answers to selected odd-numbered problems begin on page ANS-19.

In Problems 1–16 use separation of variables to find, if possible, product solutions for the given partial differential equation.

1. $\dfrac{\partial u}{\partial x} = \dfrac{\partial u}{\partial y}$

2. $\dfrac{\partial u}{\partial x} + 3\dfrac{\partial u}{\partial y} = 0$

3. $u_x + u_y = u$

4. $u_x = u_y + u$

5. $x\dfrac{\partial u}{\partial x} = y\dfrac{\partial u}{\partial y}$

6. $y\dfrac{\partial u}{\partial x} + x\dfrac{\partial u}{\partial y} = 0$

7. $\dfrac{\partial^2 u}{\partial x^2} + \dfrac{\partial^2 u}{\partial x\,\partial y} + \dfrac{\partial^2 u}{\partial y^2} = 0$

8. $y\dfrac{\partial^2 u}{\partial x\,\partial y} + u = 0$

9. $k\dfrac{\partial^2 u}{\partial x^2} - u = \dfrac{\partial u}{\partial t}, \quad k > 0$

10. $k\dfrac{\partial^2 u}{\partial x^2} = \dfrac{\partial u}{\partial t}, \quad k > 0$

11. $a^2\dfrac{\partial^2 u}{\partial x^2} = \dfrac{\partial^2 u}{\partial t^2}$

12. $a^2\dfrac{\partial^2 u}{\partial x^2} = \dfrac{\partial^2 u}{\partial t^2} + 2k\dfrac{\partial u}{\partial t}, \quad k > 0$

13. $\dfrac{\partial^2 u}{\partial x^2} + \dfrac{\partial^2 u}{\partial y^2} = 0$

14. $x^2\dfrac{\partial^2 u}{\partial x^2} + \dfrac{\partial^2 u}{\partial y^2} = 0$

15. $u_{xx} + u_{yy} = u$

16. $a^2 u_{xx} - g = u_{tt}, \quad g$ a constant

In Problems 17–26 classify the given partial differential equation as hyperbolic, parabolic, or elliptic.

17. $\dfrac{\partial^2 u}{\partial x^2} + \dfrac{\partial^2 u}{\partial x\,\partial y} + \dfrac{\partial^2 u}{\partial y^2} = 0$

18. $3\dfrac{\partial^2 u}{\partial x^2} + 5\dfrac{\partial^2 u}{\partial x\,\partial y} + \dfrac{\partial^2 u}{\partial y^2} = 0$

19. $\dfrac{\partial^2 u}{\partial x^2} + 6\dfrac{\partial^2 u}{\partial x\,\partial y} + 9\dfrac{\partial^2 u}{\partial y^2} = 0$

20. $\dfrac{\partial^2 u}{\partial x^2} - \dfrac{\partial^2 u}{\partial x\,\partial y} - 3\dfrac{\partial^2 u}{\partial y^2} = 0$

21. $\dfrac{\partial^2 u}{\partial x^2} = 9\dfrac{\partial^2 u}{\partial x\,\partial y}$

22. $\dfrac{\partial^2 u}{\partial x\,\partial y} - \dfrac{\partial^2 u}{\partial y^2} + 2\dfrac{\partial u}{\partial x} = 0$

23. $\dfrac{\partial^2 u}{\partial x^2} + 2\dfrac{\partial^2 u}{\partial x\,\partial y} + \dfrac{\partial^2 u}{\partial y^2} + \dfrac{\partial u}{\partial x} - 6\dfrac{\partial u}{\partial y} = 0$

24. $\dfrac{\partial^2 u}{\partial x^2} + \dfrac{\partial^2 u}{\partial y^2} = u$

25. $a^2\dfrac{\partial^2 u}{\partial x^2} = \dfrac{\partial^2 u}{\partial t^2}$

26. $k\dfrac{\partial^2 u}{\partial x^2} = \dfrac{\partial u}{\partial t}, \quad k > 0$

In Problems 27 and 28 show that the given partial differential equation possesses the indicated product solution.

27. $k\left(\dfrac{\partial^2 u}{\partial r^2} + \dfrac{1}{r}\dfrac{\partial u}{\partial r}\right) = \dfrac{\partial u}{\partial t};$

$u = e^{-k\alpha^2 t}\big(c_1 J_0(\alpha r) + c_2 Y_0(\alpha r)\big)$

28. $\dfrac{\partial^2 u}{\partial r^2} + \dfrac{1}{r}\dfrac{\partial u}{\partial r} + \dfrac{1}{r^2}\dfrac{\partial^2 u}{\partial \theta^2} = 0;$

$u = (c_1 \cos \alpha\theta + c_2 \sin \alpha\theta)(c_3 r^{\alpha} + c_4 r^{-\alpha})$

29. Verify that each of the products $u = XY$ in (3), (4), and (5) satisfies the second-order PDE in Example 1.

30. Definition 12.1.1 generalizes to linear PDEs with coefficients that are functions of x and y. Determine the regions in the xy-plane for which the equation

$$(xy + 1)\frac{\partial^2 u}{\partial x^2} + (x + 2y)\frac{\partial^2 u}{\partial x\,\partial y} + \frac{\partial^2 u}{\partial y^2} + xy^2 u = 0$$

is hyperbolic, parabolic, or elliptic.

12.2 CLASSICAL PDEs AND BOUNDARY-VALUE PROBLEMS

REVIEW MATERIAL

- Reread the material on boundary-value problems in Sections 4.1, 4.3, and 5.2.

INTRODUCTION We are not going to solve anything in this section. We are simply going to discuss the types of partial differential equations and boundary-value problems that we will be working with in the remainder of this chapter as well as in Chapters 13–15. The words *boundary-value problem* have a slightly different connotation than they did in Sections 4.1, 4.3, and 5.2. If, say, $u(x, t)$ is a solution of a PDE, where x represents a spatial dimension and t represents time, then we may be able to prescribe the value of u, or $\partial u/\partial x$, or a linear combination of u and $\partial u/\partial x$ at a specified x as well as to prescribe u and $\partial u/\partial t$ at a given time t (usually, $t = 0$). In other words, a "boundary-value problem" may consist of a PDE, along with boundary conditions *and* initial conditions.

CLASSICAL EQUATIONS We shall be concerned principally with applying the method of separation of variables to find product solutions of the following classical equations of mathematical physics:

$$k\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t}, \qquad k > 0 \tag{1}$$

$$a^2\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2} \tag{2}$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \tag{3}$$

or slight variations of these equations. The PDEs (1), (2), and (3) are known, respectively, as the **one-dimensional heat equation,** the **one-dimensional wave equation,** and the **two-dimensional form of Laplace's equation.** "One-dimensional" in the case of equations (1) and (2) refers to the fact that x denotes a spatial variable, whereas t represents time; "two-dimensional" in (3) means that x and y are both spatial variables. If you compare (1)–(3) with the linear form in Theorem 12.1.1 (with t playing the part of the symbol y), observe that the heat equation (1) is parabolic, the wave equation (2) is hyperbolic, and Laplace's equation is elliptic. This observation will be important in Chapter 15.

HEAT EQUATION Equation (1) occurs in the theory of heat flow—that is, heat transferred by conduction in a rod or in a thin wire. The function $u(x, t)$ represents temperature at a point x along the rod at some time t. Problems in mechanical vibrations often lead to the wave equation (2). For purposes of discussion, a solution $u(x, t)$ of (2) will represent the displacement of an idealized string. Finally, a solution $u(x, y)$ of Laplace's equation (3) can be interpreted as the steady-state (that is, time-independent) temperature distribution throughout a thin, two-dimensional plate.

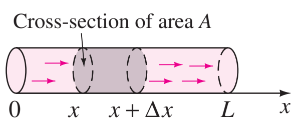


FIGURE 12.2.1 One-dimensional flow of heat

Even though we have to make many simplifying assumptions, it is worthwhile to see how equations such as (1) and (2) arise.

Suppose a thin circular rod of length L has a cross-sectional area A and coincides with the x-axis on the interval $[0, L]$. See Figure 12.2.1. Let us suppose the following:

- The flow of heat within the rod takes place only in the x-direction.
- The lateral, or curved, surface of the rod is insulated; that is, no heat escapes from this surface.
- No heat is being generated within the rod.
- The rod is homogeneous; that is, its mass per unit volume ρ is a constant.
- The specific heat γ and thermal conductivity K of the material of the rod are constants.

To derive the partial differential equation satisfied by the temperature $u(x, t)$, we need two empirical laws of heat conduction:

(i) *The quantity of heat Q in an element of mass m is*

$$Q = \gamma m u, \tag{4}$$

where u is the temperature of the element.

(ii) *The rate of heat flow Q_t through the cross-section indicated in Figure 12.2.1 is proportional to the area A of the cross section and the partial derivative with respect to x of the temperature:*

$$Q_t = -KAu_x. \tag{5}$$

Since heat flows in the direction of decreasing temperature, the minus sign in (5) is used to ensure that Q_t is positive for $u_x < 0$ (heat flow to the right) and negative for $u_x > 0$ (heat flow to the left). If the circular slice of the rod shown in Figure 12.2.1 between x and $x + \Delta x$ is very thin, then $u(x, t)$ can be taken as the approximate temperature at each point in the interval. Now the mass of the slice is $m = \rho(A\,\Delta x)$, and so it follows from (4) that the quantity of heat in it is

$$Q = \gamma\rho A\,\Delta x\,u. \tag{6}$$

Furthermore, when heat flows in the positive x-direction, we see from (5) that heat builds up in the slice at the net rate

$$-KAu_x(x, t) - [-KAu_x(x + \Delta x, t)] = KA\,[u_x(x + \Delta x, t) - u_x(x, t)]. \tag{7}$$

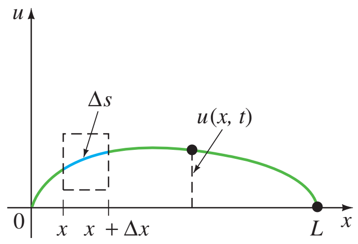
By differentiating (6) with respect to t, we see that this net rate is also given by

$$Q_t = \gamma\rho A\,\Delta x\,u_t. \tag{8}$$

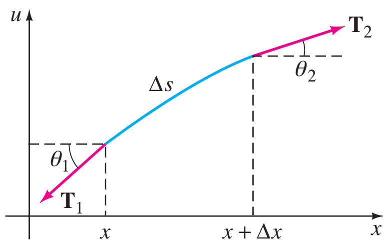
Equating (7) and (8) gives

$$\frac{K}{\gamma\rho}\,\frac{u_x(x + \Delta x, t) - u_x(x, t)}{\Delta x} = u_t. \tag{9}$$

Finally, by taking the limit of (9) as $\Delta x \to 0$, we obtain (1) in the form* $(K/\gamma\rho)u_{xx} = u_t$. It is customary to let $k = K/\gamma\rho$ and call this positive constant the **thermal diffusivity.**



(a) Segment of string



(b) Enlargement of segment

FIGURE 12.2.2 Flexible string anchored at $x = 0$ and $x = L$

WAVE EQUATION Consider a string of length L, such as a guitar string, stretched taut between two points on the x-axis—say, $x = 0$ and $x = L$. When the string starts to vibrate, assume that the motion takes place in the xu-plane in such a manner that each point on the string moves in a direction perpendicular to the x-axis (transverse vibrations). As is shown in Figure 12.2.2(a), let $u(x, t)$ denote the vertical displacement of any point on the string measured from the x-axis for $t > 0$. We further assume the following:

- The string is perfectly flexible.
- The string is homogeneous; that is, its mass per unit length ρ is a constant.
- The displacements u are small in comparison to the length of the string.
- The slope of the curve is small at all points.
- The tension $\mathbf{T}$ acts tangent to the string, and its magnitude T is the same at all points.
- The tension is large compared with the force of gravity.
- No other external forces act on the string.

Now in Figure 12.2.2(b) the tensions $\mathbf{T}_1$ and $\mathbf{T}_2$ are tangent to the ends of the curve on the interval $[x, x + \Delta x]$. For small θ_1 and θ_2 the net vertical force acting on the corresponding element Δs of the string is then

$$\begin{aligned} T\sin\theta_2 - T\sin\theta_1 &\approx T\tan\theta_2 - T\tan\theta_1 \\ &= T\,[u_x(x + \Delta x, t) - u_x(x, t)],^{\dagger} \end{aligned}$$

where $T = |\mathbf{T}_1| = |\mathbf{T}_2|$. Now $\rho\,\Delta s \approx \rho\,\Delta x$ is the mass of the string on $[x, x + \Delta x]$, so Newton's second law gives

$$T[u_x(x + \Delta x, t) - u_x(x, t)] = \rho\,\Delta x\,u_{tt}$$

or

$$\frac{u_x(x + \Delta x, t) - u_x(x, t)}{\Delta x} = \frac{\rho}{T}u_{tt}.$$

If the limit is taken as $\Delta x \to 0$, the last equation becomes $u_{xx} = (\rho/T)u_{tt}$. This of course is (2) with $a^2 = T/\rho$.

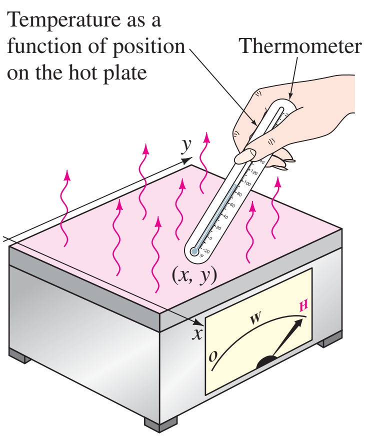


FIGURE 12.2.3 Steady-state temperatures in a rectangular plate

LAPLACE'S EQUATION Although we shall not present its derivation, Laplace's equation in two and three dimensions occurs in time-independent problems involving potentials such as electrostatic, gravitational, and velocity in fluid mechanics. Moreover, a solution of Laplace's equation can also be interpreted as a steady-state temperature distribution. As illustrated in Figure 12.2.3, a solution $u(x, y)$ of (3) could represent the temperature that varies from point to point—but not with time—of a rectangular plate. Laplace's equation in two dimensions and in three dimensions is abbreviated as $\nabla^2 u = 0$, where

$$\nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \qquad \text{and} \qquad \nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2}$$

are called the two-dimensional **Laplacian** and the three-dimensional Laplacian, respectively, of a function u.

*The definition of the second partial derivative is $u_{xx} = \lim_{\Delta x \to 0} \dfrac{u_x(x + \Delta x, t) - u_x(x, t)}{\Delta x}$.

†$\tan\theta_2 = u_x(x + \Delta x, t)$ and $\tan\theta_1 = u_x(x, t)$ are equivalent expressions for slope.

We often wish to find solutions of equations (1), (2), and (3) that satisfy certain side conditions.

INITIAL CONDITIONS Since solutions of (1) and (2) depend on time t, we can prescribe what happens at $t = 0$; that is, we can give **initial conditions (IC).** If $f(x)$ denotes the initial temperature distribution throughout the rod in Figure 12.2.1, then a solution $u(x, t)$ of (1) must satisfy the single initial condition $u(x, 0) = f(x)$, $0 < x < L$. On the other hand, for a vibrating string we can specify its initial displacement (or shape) $f(x)$ as well as its initial velocity $g(x)$. In mathematical terms we seek a function $u(x, t)$ that satisfies (2) and the two initial conditions:

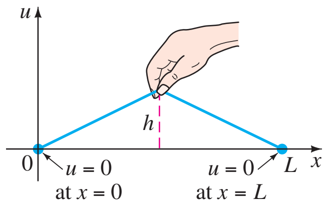


FIGURE 12.2.4 Plucked string

$$u(x, 0) = f(x), \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = g(x), \qquad 0 < x < L. \tag{10}$$

For example, the string could be plucked, as shown in Figure 12.2.4, and released from rest ($g(x) = 0$).

BOUNDARY CONDITIONS The string in Figure 12.2.4 is secured to the x-axis at $x = 0$ and $x = L$ for all time. We interpret this by the two **boundary conditions (BC):**

$$u(0, t) = 0, \qquad u(L, t) = 0, \quad t > 0.$$

Note that in this context the function f in (10) is continuous, and consequently, $f(0) = 0$ and $f(L) = 0$. In general, there are three types of boundary conditions associated with equations (1), (2), and (3). On a boundary we can specify the values of *one* of the following:

$$(i) \quad u, \qquad (ii) \quad \frac{\partial u}{\partial n}, \qquad \text{or} \qquad (iii) \quad \frac{\partial u}{\partial n} + hu, \qquad h \text{ a constant.}$$

Here $\partial u/\partial n$ denotes the normal derivative of u (the directional derivative of u in the direction perpendicular to the boundary). A boundary condition of the first type (i) is called a **Dirichlet condition;** a boundary condition of the second type (ii) is called a **Neumann condition;** and a boundary condition of the third type (iii) is known as a **Robin condition.** For example, for $t > 0$ a typical condition at the right-hand end of the rod in Figure 12.2.1 can be

$$(i)' \quad u(L, t) = u_0, \qquad u_0 \text{ a constant,}$$

$$(ii)' \quad \left.\frac{\partial u}{\partial x}\right|_{x=L} = 0, \qquad \text{or}$$

$$(iii)' \quad \left.\frac{\partial u}{\partial x}\right|_{x=L} = -h(u(L, t) - u_m), \qquad h > 0 \text{ and } u_m \text{ constants.}$$

Condition $(i)'$ simply states that the boundary $x = L$ is held by some means at a constant *temperature* u_0 for all time $t > 0$. Condition $(ii)'$ indicates that the boundary $x = L$ is *insulated*. From the empirical law of heat transfer, the flux of heat across a boundary (that is, the amount of heat per unit area per unit time conducted across the boundary) is proportional to the value of the normal derivative $\partial u/\partial n$ of the temperature u. Thus when the boundary $x = L$ is thermally insulated, no heat flows into or out of the rod, so

$$\left.\frac{\partial u}{\partial x}\right|_{x=L} = 0.$$

We can interpret $(iii)'$ to mean that *heat is lost* from the right-hand end of the rod by being in contact with a medium, such as air or water, that is held at a constant temperature. From Newton's law of cooling, the outward flux of heat from the rod is proportional to the difference between the temperature $u(L, t)$ at the boundary and the temperature u_m of the surrounding medium. We note that if heat is lost from the left-hand end of the rod, the boundary condition is

$$\left.\frac{\partial u}{\partial x}\right|_{x=0} = h(u(0, t) - u_m).$$

The change in algebraic sign is consistent with the assumption that the rod is at a higher temperature than the medium surrounding the ends so that $u(0, t) > u_m$ and $u(L, t) > u_m$. At $x = 0$ and $x = L$ the slopes $u_x(0, t)$ and $u_x(L, t)$ must be positive and negative, respectively.

Of course, at the ends of the rod we can specify different conditions at the same time. For example, we could have

$$\left.\frac{\partial u}{\partial x}\right|_{x=0} = 0 \qquad \text{and} \qquad u(L, t) = u_0, \qquad t > 0.$$

We note that the boundary condition in $(i)'$ is homogeneous if $u_0 = 0$; if $u_0 \neq 0$, the boundary condition is nonhomogeneous. The boundary condition $(ii)'$ is homogeneous; $(iii)'$ is homogeneous if $u_m = 0$ and nonhomogeneous if $u_m \neq 0$.

BOUNDARY-VALUE PROBLEMS Problems such as

$$\begin{aligned} &\textit{Solve:} && a^2\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2}, \quad 0 < x < L, \quad t > 0 \\ &\textit{Subject to:} && \text{(BC)} \quad u(0, t) = 0, \quad u(L, t) = 0, \quad t > 0 \\ & && \text{(IC)} \quad u(x, 0) = f(x), \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = g(x), \quad 0 < x < L \end{aligned} \tag{11}$$

and

$$\begin{aligned} &\textit{Solve:} && \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad 0 < x < a, \quad 0 < y < b \\ &\textit{Subject to:} && \text{(BC)} \begin{cases} \left.\dfrac{\partial u}{\partial x}\right|_{x=0} = 0, \quad \left.\dfrac{\partial u}{\partial x}\right|_{x=a} = 0, \quad 0 < y < b \\ u(x, 0) = 0, \quad u(x, b) = f(x), \quad 0 < x < a \end{cases} \end{aligned} \tag{12}$$

are called **boundary-value problems.**

MODIFICATIONS The partial differential equations (1), (2), and (3) must be modified to take into consideration internal or external influences acting on the physical system. More general forms of the one-dimensional heat and wave equations are, respectively,

$$k\frac{\partial^2 u}{\partial x^2} + G(x, t, u, u_x) = \frac{\partial u}{\partial t} \tag{13}$$

and

$$a^2\frac{\partial^2 u}{\partial x^2} + F(x, t, u, u_t) = \frac{\partial^2 u}{\partial t^2}. \tag{14}$$

For example, if there is heat transfer from the lateral surface of a rod into a surrounding medium that is held at a constant temperature u_m, then the heat equation (13) is

$$k\frac{\partial^2 u}{\partial x^2} - h(u - u_m) = \frac{\partial u}{\partial t}.$$

In (14) the function F could represent the various forces acting on the string. For example, when external, damping, and elastic restoring forces are taken into account,

(14) assumes the form

$$a^2 \frac{\partial^2 u}{\partial x^2} + \underbrace{f(x, t)}_{\text{External force}} = \frac{\partial^2 u}{\partial t^2} + \underbrace{c\frac{\partial u}{\partial t}}_{\text{Damping force}} + \underbrace{ku}_{\text{Restoring force}} \tag{15}$$

REMARKS

The analysis of a wide variety of diverse phenomena yields mathematical models (1), (2), or (3) or their generalizations involving a greater number of spatial variables. For example, (1) is sometimes called the **diffusion equation,** since the diffusion of dissolved substances in solution is analogous to the flow of heat in a solid. The function $u(x, t)$ satisfying the partial differential equation in this case represents the concentration of the dissolved substance. Similarly, equation (2) arises in the study of the flow of electricity in a long cable or transmission line. In this setting (2) is known as the **telegraph equation.** It can be shown that under certain assumptions the current and the voltage in the line are functions satisfying two equations identical with (2). The wave equation (2) also appears in the theory of high-frequency transmission lines, fluid mechanics, acoustics, and elasticity. Laplace's equation (3) is encountered in the static displacement of membranes.

EXERCISES 12.2

Answers to selected odd-numbered problems begin on page ANS-20.

In Problems 1–4 a rod of length L coincides with the interval $[0, L]$ on the x-axis. Set up the boundary-value problem for the temperature $u(x, t)$.

1. The left end is held at temperature zero, and the right end is insulated. The initial temperature is $f(x)$ throughout.
2. The left end is held at temperature u_0, and the right end is held at temperature u_1. The initial temperature is zero throughout.
3. The left end is held at temperature 100, and there is heat transfer from the right end into the surrounding medium at temperature zero. The initial temperature is $f(x)$ throughout.
4. The ends are insulated, and there is heat transfer from the lateral surface into the surrounding medium at temperature 50. The initial temperature is 100 throughout.

In Problems 5–8 a string of length L coincides with the interval $[0, L]$ on the x-axis. Set up the boundary-value problem for the displacement $u(x, t)$.

5. The ends are secured to the x-axis. The string is released from rest from the initial displacement $x(L - x)$.
6. The ends are secured to the x-axis. Initially, the string is undisplaced but has the initial velocity $\sin(\pi x/L)$.
7. The left end is secured to the x-axis, but the right end moves in a transverse manner according to $\sin \pi t$. The string is released from rest from the initial displacement $f(x)$. For $t > 0$ the transverse vibrations are damped with a force proportional to the instantaneous velocity.
8. The ends are secured to the x-axis, and the string is initially at rest on that axis. An external vertical force proportional to the horizontal distance from the left end acts on the string for $t > 0$.

In Problems 9 and 10 set up the boundary-value problem for the steady-state temperature $u(x, y)$.

9. A thin rectangular plate coincides with the region defined by $0 \le x \le 4$, $0 \le y \le 2$. The left end and the bottom of the plate are insulated. The top of the plate is held at temperature zero, and the right end of the plate is held at temperature $f(y)$.
10. A semi-infinite plate coincides with the region defined by $0 \le x \le \pi$, $y \ge 0$. The left end is held at temperature e^{-y}, and the right end is held at temperature 100 for $0 < y \le 1$ and temperature zero for $y > 1$. The bottom of the plate is held at temperature $f(x)$.

12.3 HEAT EQUATION

REVIEW MATERIAL

- Section 12.1
- A rereading of Example 2 in Section 5.2 and Example 1 of Section 11.4 is recommended.

INTRODUCTION Consider a thin rod of length L with an initial temperature $f(x)$ throughout and whose ends are held at temperature zero for all time $t > 0$. If the rod shown in Figure 12.3.1 satisfies the assumptions given on page 438, then the temperature $u(x, t)$ in the rod is determined from the boundary-value problem

$$k\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t}, \qquad 0 < x < L, \quad t > 0 \tag{1}$$

$$u(0, t) = 0, \quad u(L, t) = 0, \quad t > 0 \tag{2}$$

$$u(x, 0) = f(x), \quad 0 < x < L. \tag{3}$$

In this section we shall solve this BVP.

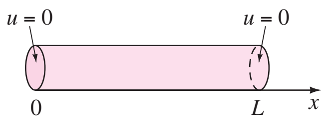


FIGURE 12.3.1 Temperatures in a rod of length L

SOLUTION OF THE BVP To start, we use the product $u(x, t) = X(x)T(t)$ to separate variables in (1). Then, if $-\lambda$ is the separation constant, the two equalities

$$\frac{X''}{X} = \frac{T'}{kT} = -\lambda \tag{4}$$

lead to the two ordinary differential equations

$$X'' + \lambda X = 0 \tag{5}$$

$$T' + k\lambda T = 0. \tag{6}$$

Before solving (5), note that the boundary conditions (2) applied to $u(x, t) = X(x)T(t)$ are

$$u(0, t) = X(0)T(t) = 0 \qquad \text{and} \qquad u(L, t) = X(L)T(t) = 0.$$

Since it makes sense to expect that $T(t) \neq 0$ for all t, the foregoing equalities hold only if $X(0) = 0$ and $X(L) = 0$. These homogeneous boundary conditions together with the homogeneous DE (5) constitute a regular Sturm-Liouville problem:

$$X'' + \lambda X = 0, \quad X(0) = 0, \quad X(L) = 0. \tag{7}$$

The solution of this BVP was discussed thoroughly in Example 2 of Section 5.2. In that example we considered three possible cases for the parameter λ: zero, negative, or positive. The corresponding solutions of the DEs are, in turn, given by

$$X(x) = c_1 + c_2 x, \qquad \lambda = 0 \tag{8}$$

$$X(x) = c_1 \cosh \alpha x + c_2 \sinh \alpha x, \qquad \lambda = -\alpha^2 < 0 \tag{9}$$

$$X(x) = c_1 \cos \alpha x + c_2 \sin \alpha x, \qquad \lambda = \alpha^2 > 0. \tag{10}$$

When the boundary conditions $X(0) = 0$ and $X(L) = 0$ are applied to (8) and (9), these solutions yield only $X(x) = 0$, and so we would have to conclude that $u = 0$. But when $X(0) = 0$ is applied to (10), we find that $c_1 = 0$ and $X(x) = c_2 \sin \alpha x$. The second boundary condition then implies that $X(L) = c_2 \sin \alpha L = 0$. To obtain a nontrivial solution, we must have $c_2 \neq 0$ and $\sin \alpha L = 0$. The last equation is satisfied when $\alpha L = n\pi$ or $\alpha = n\pi/L$. Hence (7) possesses nontrivial solutions when

$\lambda_n = \alpha_n^2 = n^2\pi^2/L^2$, $n = 1, 2, 3, \ldots$. These values of λ are the **eigenvalues** of the problem; the **eigenfunctions** are

$$X(x) = c_2 \sin\frac{n\pi}{L}x, \qquad n = 1, 2, 3, \ldots. \tag{11}$$

From (6) we have $T(t) = c_3 e^{-k(n^2\pi^2/L^2)t}$, so

$$u_n = X(x)T(t) = A_n e^{-k(n^2\pi^2/L^2)t} \sin\frac{n\pi}{L}x, \tag{12}$$

where we have replaced the constant c_2c_3 by A_n. Each of the product functions $u_n(x, t)$ given in (12) is a particular solution of the partial differential equation (1), and each $u_n(x, t)$ satisfies both boundary conditions (2) as well. However, for (12) to satisfy the initial condition (3), we would have to choose the coefficient A_n in such a manner that

$$u_n(x, 0) = f(x) = A_n \sin\frac{n\pi}{L}x. \tag{13}$$

In general, we would not expect condition (13) to be satisfied for an arbitrary but reasonable choice of f. Therefore we are forced to admit that *$u_n(x, t)$ is not a solution of the given problem*. Now by the superposition principle (Theorem 12.1.1) the function $u(x, t) = \sum_{n=1}^{\infty} u_n$ or

$$u(x, t) = \sum_{n=1}^{\infty} A_n e^{-k(n^2\pi^2/L^2)t} \sin\frac{n\pi}{L}x \tag{14}$$

must also, although formally, satisfy equation (1) and the conditions in (2). Substituting $t = 0$ into (14) implies that

$$u(x, 0) = f(x) = \sum_{n=1}^{\infty} A_n \sin\frac{n\pi}{L}x.$$

This last expression is recognized as a half-range expansion of f in a sine series. If we make the identification $A_n = b_n$, $n = 1, 2, 3, \ldots$, it follows from (5) of Section 11.3 that

$$A_n = \frac{2}{L}\int_0^L f(x) \sin\frac{n\pi}{L}x\, dx. \tag{15}$$

We conclude that a solution of the boundary-value problem described in (1), (2), and (3) is given by the infinite series

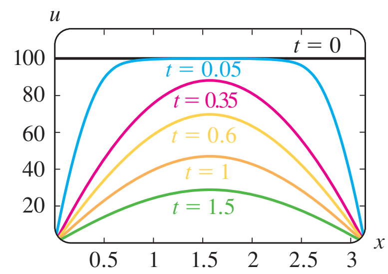
$$u(x, t) = \frac{2}{L}\sum_{n=1}^{\infty}\left(\int_0^L f(x) \sin\frac{n\pi}{L}x\, dx\right)e^{-k(n^2\pi^2/L^2)t} \sin\frac{n\pi}{L}x. \tag{16}$$

In the special case when the initial temperature is $u(x, 0) = 100$, $L = \pi$, and $k = 1$, you should verify that the coefficients (15) are given by

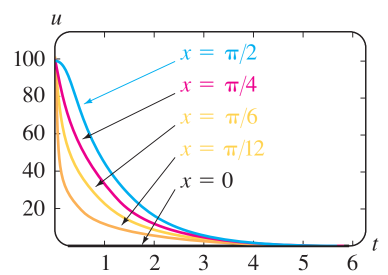
$$A_n = \frac{200}{\pi}\left[\frac{1 - (-1)^n}{n}\right]$$

and that (16) is

$$u(x, t) = \frac{200}{\pi}\sum_{n=1}^{\infty}\left[\frac{1 - (-1)^n}{n}\right]e^{-n^2t} \sin nx. \tag{17}$$



(a) $u(x, t)$ graphed as a function of x for various fixed times



(b) $u(x, t)$ graphed as a function of t for various fixed positions

FIGURE 12.3.2 Graphs of (17) when one variable is held fixed

USE OF COMPUTERS Since u is a function of two variables, the graph of the solution (17) is a surface in 3-space. We could use the 3D-plot application of a computer algebra system to approximate this surface by graphing partial sums $S_n(x, t)$ over a rectangular region defined by $0 \le x \le \pi$, $0 \le t \le T$. Alternatively, with the aid of the 2D-plot application of a CAS we can plot the solution $u(x, t)$ on the x-interval $[0, \pi]$ for increasing values of time t. See Figure 12.3.2(a). In Figure 12.3.2(b) the solution $u(x, t)$ is graphed on the t-interval $[0, 6]$ for increasing values of x ($x = 0$ is the left end and $x = \pi/2$ is the midpoint of the rod of length $L = \pi$.) Both sets of graphs verify what is apparent in (17)—namely, $u(x, t) \to 0$ as $t \to \infty$.

EXERCISES 12.3

Answers to selected odd-numbered problems begin on page ANS-20.

In Problems 1 and 2 solve the heat equation (1) subject to the given conditions. Assume a rod of length L.

1. $u(0, t) = 0, \quad u(L, t) = 0$
$$u(x, 0) = \begin{cases} 1, & 0 < x < L/2 \\ 0, & L/2 < x < L \end{cases}$$

2. $u(0, t) = 0, \quad u(L, t) = 0$
$u(x, 0) = x(L - x)$

3. Find the temperature $u(x, t)$ in a rod of length L if the initial temperature is $f(x)$ throughout and if the ends $x = 0$ and $x = L$ are insulated.

4. Solve Problem 3 if $L = 2$ and
$$f(x) = \begin{cases} x, & 0 < x < 1 \\ 0, & 1 < x < 2. \end{cases}$$

5. Suppose heat is lost from the lateral surface of a thin rod of length L into a surrounding medium at temperature zero. If the linear law of heat transfer applies, then the heat equation takes on the form
$$k\frac{\partial^2 u}{\partial x^2} - hu = \frac{\partial u}{\partial t},$$
$0 < x < L$, $t > 0$, h a constant. Find the temperature $u(x, t)$ if the initial temperature is $f(x)$ throughout and the ends $x = 0$ and $x = L$ are insulated. See Figure 12.3.3.

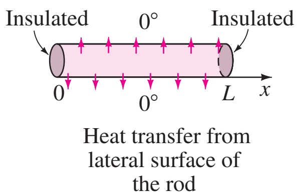


FIGURE 12.3.3 Rod losing heat in Problem 5

6. Solve Problem 5 if the ends $x = 0$ and $x = L$ are held at temperature zero.

Discussion Problems

7. Figure 12.3.2(b) shows the graphs of $u(x, t)$ for $0 \le t \le 6$ for $x = 0$, $x = \pi/12$, $x = \pi/6$, $x = \pi/4$, and $x = \pi/2$. Describe or sketch the graphs of $u(x, t)$ on the same time interval but for the fixed values $x = 3\pi/4$, $x = 5\pi/6$, $x = 11\pi/12$, and $x = \pi$.

8. Find the solution of the boundary-value problem given in (1)–(3) when $f(x) = 10\sin(5\pi x/L)$.

Computer Lab Assignments

9. **(a)** Solve the heat equation (1) subject to
$$u(0, t) = 0, \quad u(100, t) = 0, \quad t > 0$$
$$u(x, 0) = \begin{cases} 0.8x, & 0 \le x \le 50 \\ 0.8(100 - x), & 50 < x \le 100. \end{cases}$$

(b) Use the 3D-plot application of your CAS to graph the partial sum $S_5(x, t)$ consisting of the first five nonzero terms of the solution in part (a) for $0 \le x \le 100$, $0 \le t \le 200$. Assume that $k = 1.6352$. Experiment with various three-dimensional viewing perspectives of the surface (called the **ViewPoint** option in *Mathematica*).

12.4 WAVE EQUATION

REVIEW MATERIAL

- Reread pages 439–441 of Section 12.2.

INTRODUCTION We are now in a position to solve the boundary-value problem (11) that was discussed in Section 12.2. The vertical displacement $u(x, t)$ of the vibrating string of length L shown in Figure 12.2.2(a) is determined from

$$a^2\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2}, \qquad 0 < x < L, \quad t > 0 \tag{1}$$

$$u(0, t) = 0, \quad u(L, t) = 0, \quad t > 0 \tag{2}$$

$$u(x, 0) = f(x), \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = g(x), \quad 0 < x < L. \tag{3}$$

SOLUTION OF THE BVP With the usual assumption that $u(x, t) = X(x)T(t)$, separating variables in (1) gives

$$\frac{X''}{X} = \frac{T''}{a^2T} = -\lambda$$

so that

$$X'' + \lambda X = 0 \tag{4}$$

$$T'' + a^2\lambda T = 0. \tag{5}$$

As in the preceding section, the boundary conditions (2) translate into $X(0) = 0$ and $X(L) = 0$. Equation (4) along with these boundary conditions is the regular Sturm-Liouville problem

$$X'' + \lambda X = 0, \quad X(0) = 0, \quad X(L) = 0. \tag{6}$$

Of the usual three possibilities for the parameter, $\lambda = 0$, $\lambda = -\alpha^2 < 0$, and $\lambda = \alpha^2 > 0$, only the last choice leads to nontrivial solutions. Corresponding to $\lambda = \alpha^2$, $\alpha > 0$, the general solution of (4) is

$$X = c_1 \cos \alpha x + c_2 \sin \alpha x.$$

$X(0) = 0$ and $X(L) = 0$ indicate that $c_1 = 0$ and $c_2 \sin \alpha L = 0$. The last equation again implies that $\alpha L = n\pi$ or $\alpha = n\pi/L$. The eigenvalues and corresponding eigenfunctions of (6) are $\lambda_n = n^2\pi^2/L^2$ and $X(x) = c_2 \sin \frac{n\pi}{L}x$, $n = 1, 2, 3, \ldots$. The general solution of the second-order equation (5) is then

$$T(t) = c_3 \cos \frac{n\pi a}{L}t + c_4 \sin \frac{n\pi a}{L}t.$$

By rewriting c_2c_3 as A_n and c_2c_4 as B_n, solutions that satisfy both the wave equation (1) and boundary conditions (2) are

$$u_n = \left(A_n \cos \frac{n\pi a}{L}t + B_n \sin \frac{n\pi a}{L}t\right)\sin \frac{n\pi}{L}x \tag{7}$$

and

$$u(x, t) = \sum_{n=1}^{\infty}\left(A_n \cos \frac{n\pi a}{L}t + B_n \sin \frac{n\pi a}{L}t\right)\sin \frac{n\pi}{L}x. \tag{8}$$

Setting $t = 0$ in (8) and using the initial condition $u(x, 0) = f(x)$ gives

$$u(x, 0) = f(x) = \sum_{n=1}^{\infty} A_n \sin \frac{n\pi}{L}x.$$

Since the last series is a half-range expansion for f in a sine series, we can write $A_n = b_n$:

$$A_n = \frac{2}{L}\int_0^L f(x) \sin \frac{n\pi}{L}x\, dx. \tag{9}$$

To determine B_n, we differentiate (8) with respect to t and then set $t = 0$:

$$\frac{\partial u}{\partial t} = \sum_{n=1}^{\infty}\left(-A_n \frac{n\pi a}{L} \sin \frac{n\pi a}{L}t + B_n \frac{n\pi a}{L} \cos \frac{n\pi a}{L}t\right)\sin \frac{n\pi}{L}x$$

$$\left.\frac{\partial u}{\partial t}\right|_{t=0} = g(x) = \sum_{n=1}^{\infty}\left(B_n \frac{n\pi a}{L}\right) \sin \frac{n\pi}{L}x.$$

For this last series to be the half-range sine expansion of the initial velocity g on the interval, the *total* coefficient $B_n n\pi a/L$ must be given by the form b_n in (5) of Section 11.3, that is,

$$B_n \frac{n\pi a}{L} = \frac{2}{L}\int_0^L g(x) \sin \frac{n\pi}{L}x\, dx$$

from which we obtain

$$B_n = \frac{2}{n\pi a}\int_0^L g(x)\sin\frac{n\pi}{L}x\,dx. \tag{10}$$

The solution of the boundary-value problem (1)–(3) consists of the series (8) with coefficients A_n and B_n defined by (9) and (10), respectively.

We note that when the string is released from *rest,* then $g(x) = 0$ for every x in the interval $[0, L]$, and consequently, $B_n = 0$.

PLUCKED STRING A special case of the boundary-value problem in (1)–(3) is the model of the **plucked string.** We can see the motion of the string by plotting the solution or displacement $u(x, t)$ for increasing values of time t and using the animation feature of a CAS. Some frames of a "movie" generated in this manner are given in Figure 12.4.1; the initial shape of the string is given in Figure 12.4.1(a). You are asked to emulate the results given in the figure plotting a sequence of partial sums of (8). See Problems 7 and 22 in Exercises 12.4.

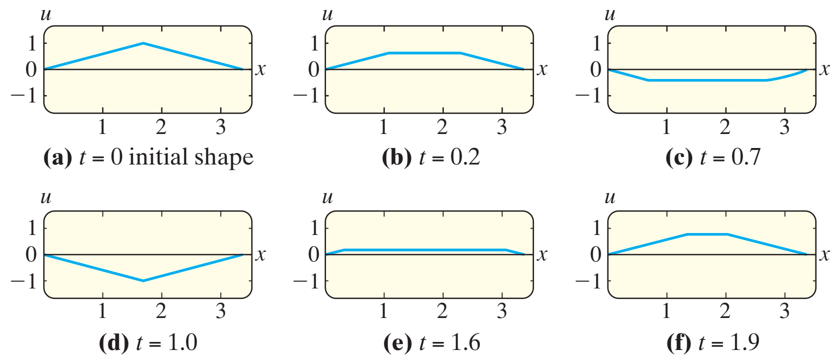


FIGURE 12.4.1 Frames of a CAS "movie"

STANDING WAVES Recall from the derivation of the one-dimensional wave equation in Section 12.2 that the constant a appearing in the solution of the boundary-value problem in (1), (2), and (3) is given by $\sqrt{T/\rho}$, where ρ is mass per unit length and T is the magnitude of the tension in the string. When T is large enough, the vibrating string produces a musical sound. This sound is the result of standing waves. The solution (8) is a superposition of product solutions called **standing waves** or **normal modes:**

$$u(x, t) = u_1(x, t) + u_2(x, t) + u_3(x, t) + \cdots.$$

In view of (6) and (7) of Section 5.1 the product solutions (7) can be written as

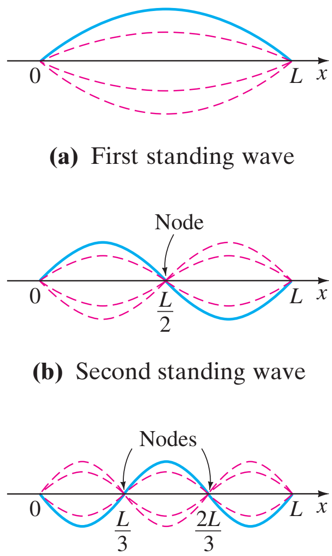
$$u_n(x, t) = C_n \sin\left(\frac{n\pi a}{L}t + \phi_n\right)\sin\frac{n\pi}{L}x, \tag{11}$$

where $C_n = \sqrt{A_n^2 + B_n^2}$ and ϕ_n is defined by $\sin\phi_n = A_n/C_n$ and $\cos\phi_n = B_n/C_n$. For $n = 1, 2, 3, \ldots$ the standing waves are essentially the graphs of $\sin(n\pi x/L)$, with a time-varying amplitude given by

$$C_n \sin\left(\frac{n\pi a}{L}t + \phi_n\right).$$

Alternatively, we see from (11) that at a fixed value of x each product function $u_n(x, t)$ represents simple harmonic motion with amplitude $C_n|\sin(n\pi x/L)|$ and frequency $f_n = na/2L$. In other words, each point on a standing wave vibrates with a different amplitude but with the same frequency. When $n = 1$,

$$u_1(x, t) = C_1 \sin\left(\frac{\pi a}{L}t + \phi_1\right)\sin\frac{\pi}{L}x$$



(a) First standing wave

(b) Second standing wave

(c) Third standing wave

FIGURE 12.4.2 First three standing waves

is called the **first standing wave,** the **first normal mode,** or the **fundamental mode of vibration.** The first three standing waves, or normal modes, are shown in Figure 12.4.2. The dashed graphs represent the standing waves at various values of time. The points in the interval $(0, L)$, for which $\sin(n\pi/L)x = 0$, correspond to points on a standing wave where there is no motion. These points are called **nodes.** For example, in Figures 12.4.2(b) and 12.4.2(c) we see that the second standing wave has one node at $L/2$ and the third standing wave has two nodes at $L/3$ and $2L/3$. In general, the nth normal mode of vibration has $n - 1$ nodes.

The frequency

$$f_1 = \frac{a}{2L} = \frac{1}{2L}\sqrt{\frac{T}{\rho}}$$

of the first normal mode is called the **fundamental frequency** or **first harmonic** and is directly related to the pitch produced by a stringed instrument. It is apparent that the greater the tension on the string, the higher the pitch of the sound. The frequencies f_n of the other normal modes, which are integer multiples of the fundamental frequency, are called **overtones.** The second harmonic is the first overtone, and so on.

EXERCISES 12.4

Answers to selected odd-numbered problems begin on page ANS-20.

In Problems 1–8 solve the wave equation (1) subject to the given conditions.

1. $u(0, t) = 0, \quad u(L, t) = 0$

$u(x, 0) = \frac{1}{4}x(L - x), \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = 0$

2. $u(0, t) = 0, \quad u(L, t) = 0$

$u(x, 0) = 0, \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = x(L - x)$

3. $u(0, t) = 0, \quad u(L, t) = 0$

$u(x, 0)$, given in Figure 12.4.3, $\left.\frac{\partial u}{\partial t}\right|_{t=0} = 0$

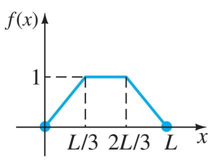


FIGURE 12.4.3 Initial displacement in Problem 3

4. $u(0, t) = 0, \quad u(\pi, t) = 0$

$u(x, 0) = \frac{1}{6}x(\pi^2 - x^2), \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = 0$

5. $u(0, t) = 0, \quad u(\pi, t) = 0$

$u(x, 0) = 0, \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = \sin x$

6. $u(0, t) = 0, \quad u(1, t) = 0$

$u(x, 0) = 0.01 \sin 3\pi x, \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = 0$

7. $u(0, t) = 0, \quad u(L, t) = 0$

$$u(x, 0) = \begin{cases} \dfrac{2hx}{L}, & 0 < x < \dfrac{L}{2} \\ 2h\left(1 - \dfrac{x}{L}\right), & \dfrac{L}{2} \le x < L \end{cases}, \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = 0$$

8. $\left.\frac{\partial u}{\partial x}\right|_{x=0} = 0, \quad \left.\frac{\partial u}{\partial x}\right|_{x=L} = 0$

$u(x, 0) = x, \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = 0$

This problem could describe the longitudinal displacement $u(x, t)$ of a vibrating elastic bar. The boundary conditions at $x = 0$ and $x = L$ are called **free-end conditions.** See Figure 12.4.4.

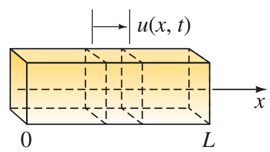


FIGURE 12.4.4 Vibrating elastic bar in Problem 8

9. A string is stretched and secured on the x-axis at $x = 0$ and $x = \pi$ for $t > 0$. If the transverse vibrations take place in a medium that imparts a resistance proportional to the instantaneous velocity, then the wave equation takes on the form

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2} + 2\beta\frac{\partial u}{\partial t}, \qquad 0 < \beta < 1, \quad t > 0.$$

Find the displacement $u(x, t)$ if the string starts from rest from the initial displacement $f(x)$.

10. Show that a solution of the boundary-value problem

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2} + u, \qquad 0 < x < \pi, \quad t > 0$$

$$u(0, t) = 0, \quad u(\pi, t) = 0, \quad t > 0$$

$$u(x, 0) = \begin{cases} x, & 0 < x < \pi/2 \\ \pi - x, & \pi/2 \le x < \pi \end{cases}$$

$$\left.\frac{\partial u}{\partial t}\right|_{t=0} = 0, \quad 0 < x < \pi$$

is

$$u(x, t) = \frac{4}{\pi}\sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{(2k-1)^2} \sin(2k-1)x \cos\sqrt{(2k-1)^2+1}\,t.$$

11. The transverse displacement $u(x, t)$ of a vibrating beam of length L is determined from a fourth-order partial differential equation

$$a^2\frac{\partial^4 u}{\partial x^4} + \frac{\partial^2 u}{\partial t^2} = 0, \qquad 0 < x < L, \quad t > 0.$$

If the beam is **simply supported,** as shown in Figure 12.4.5, the boundary and initial conditions are

$$u(0, t) = 0, \qquad u(L, t) = 0, \quad t > 0$$

$$\left.\frac{\partial^2 u}{\partial x^2}\right|_{x=0} = 0, \quad \left.\frac{\partial^2 u}{\partial x^2}\right|_{x=L} = 0, \quad t > 0$$

$$u(x, 0) = f(x), \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = g(x), \quad 0 < x < L.$$

Solve for $u(x, t)$. [*Hint*: For convenience use $\lambda = \alpha^4$ when separating variables.]

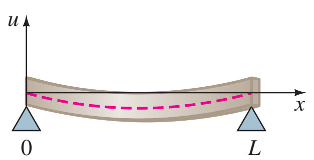


FIGURE 12.4.5 Simply supported beam in Problem 11

12. If the ends of the beam in Problem 11 are **embedded** at $x = 0$ and $x = L$, the boundary conditions become, for $t > 0$,

$$u(0, t) = 0, \quad u(L, t) = 0$$

$$\left.\frac{\partial u}{\partial x}\right|_{x=0} = 0, \quad \left.\frac{\partial u}{\partial x}\right|_{x=L} = 0.$$

(a) Show that the eigenvalues of the problem are $\lambda_n = x_n^2/L^2$, where x_n, $n = 1, 2, 3, \ldots,$ are the positive roots of the equation

$$\cosh x \cos x = 1.$$

(b) Show graphically that the equation in part (a) has an infinite number of roots.

(c) Use a calculator or a CAS to find approximations to the first four eigenvalues. Use four decimal places.

13. Consider the boundary-value problem given in (1), (2), and (3) of this section. If $g(x) = 0$ for $0 < x < L$, show that the solution of the problem can be written as

$$u(x, t) = \frac{1}{2}[f(x + at) + f(x - at)].$$

[*Hint*: Use the identity
$2\sin\theta_1\cos\theta_2 = \sin(\theta_1 + \theta_2) + \sin(\theta_1 - \theta_2)$.]

14. The vertical displacement $u(x, t)$ of an infinitely long string is determined from the initial-value problem

$$a^2\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2}, \qquad -\infty < x < \infty, \quad t > 0$$
$$u(x, 0) = f(x), \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = g(x). \tag{12}$$

This problem can be solved without separating variables.

(a) Show that the wave equation can be put into the form $\partial^2 u/\partial\eta\partial\xi = 0$ by means of the substitutions $\xi = x + at$ and $\eta = x - at$.

(b) Integrate the partial differential equation in part (a), first with respect to η and then with respect to ξ, to show that $u(x, t) = F(x + at) + G(x - at)$, where F and G are arbitrary twice differentiable functions, is a solution of the wave equation. Use this solution and the given initial conditions to show that

$$F(x) = \frac{1}{2}f(x) + \frac{1}{2a}\int_{x_0}^{x} g(s)\,ds + c$$

and $$G(x) = \frac{1}{2}f(x) - \frac{1}{2a}\int_{x_0}^{x} g(s)\,ds - c,$$

where x_0 is arbitrary and c is a constant of integration.

(c) Use the results in part (b) to show that

$$u(x, t) = \frac{1}{2}[f(x + at) + f(x - at)] + \frac{1}{2a}\int_{x-at}^{x+at} g(s)\,ds. \tag{13}$$

Note that when the initial velocity $g(x) = 0$, we obtain

$$u(x, t) = \frac{1}{2}[f(x + at) + f(x - at)], \qquad -\infty < x < \infty.$$

This last solution can be interpreted as a superposition of two **traveling waves,** one moving to the right (that is, $\frac{1}{2}f(x - at)$) and one moving to the left $(\frac{1}{2}f(x + at))$. Both waves travel with speed a and have the same basic shape as the initial displacement $f(x)$. The form of $u(x, t)$ given in (13) is called **d'Alembert's solution.**

In Problems 15–18 use d'Alembert's solution (13) to solve the initial-value problem in Problem 14 subject to the given initial conditions.

15. $f(x) = \sin x, \quad g(x) = 1$

16. $f(x) = \sin x, \quad g(x) = \cos x$

17. $f(x) = 0, \quad g(x) = \sin 2x$

18. $f(x) = e^{-x^2}, \quad g(x) = 0$

Computer Lab Assignments

19. **(a)** Use a CAS to plot d'Alembert's solution in Problem 18 on the interval $[-5, 5]$ at the times $t = 0$, $t = 1$, $t = 2$, $t = 3$, and $t = 4$. Superimpose the graphs on one coordinate system. Assume that $a = 1$.

(b) Use the 3D-plot application of your CAS to plot d'Alembert's solution $u(x, t)$ in Problem 18 for $-5 \le x \le 5$, $0 \le t \le 4$. Experiment with various three-dimensional viewing perspectives of this surface. Choose the perspective of the surface for which you feel the graphs in part (a) are most apparent.

20. A model for an infinitely long string that is initially held at the three points $(-1, 0)$, $(1, 0)$, and $(0, 1)$ and then simultaneously released at all three points at time $t = 0$ is given by (12) with

$$f(x) = \begin{cases} 1 - |x|, & |x| \le 1 \\ 0, & |x| > 1 \end{cases} \qquad \text{and} \qquad g(x) = 0.$$

(a) Plot the initial position of the string on the interval $[-6, 6]$.

(b) Use a CAS to plot d'Alembert's solution (13) on $[-6, 6]$ for $t = 0.2k$, $k = 0, 1, 2, \ldots, 25$. Assume that $a = 1$.

(c) Use the animation feature of your computer algebra system to make a movie of the solution. Describe the motion of the string over time.

21. An infinitely long string coinciding with the x-axis is struck at the origin with a hammer whose head is 0.2 inch in diameter. A model for the motion of the string is given by (12) with

$$f(x) = 0 \qquad \text{and} \qquad g(x) = \begin{cases} 1, & |x| \le 0.1 \\ 0, & |x| \ge 0.1. \end{cases}$$

(a) Use a CAS to plot d'Alembert's solution (13) on $[-6, 6]$ for $t = 0.2k$, $k = 0, 1, 2, \ldots, 25$. Assume that $a = 1$.

(b) Use the animation feature of your computer algebra system to make a movie of the solution. Describe the motion of the string over time.

22. The model of the vibrating string in Problem 7 is called the **plucked string.** The string is tied to the x-axis at $x = 0$ and $x = L$ and is held at $x = L/2$ at h units above the x-axis. See Figure 12.2.4. Starting at $t = 0$ the string is released from rest.

(a) Use a CAS to plot the partial sum $S_6(x, t)$—that is, the first six nonzero terms of your solution—for $t = 0.1k$, $k = 0, 1, 2, \ldots, 20$. Assume that $a = 1$, $h = 1$, and $L = \pi$.

(b) Use the animation feature of your computer algebra system to make a movie of the solution to Problem 7.

12.5 LAPLACE'S EQUATION

REVIEW MATERIAL

- Reread page 438 of Section 12.2 and Example 1 in Section 11.4.

INTRODUCTION Suppose we wish to find the steady-state temperature $u(x, y)$ in a rectangular plate whose vertical edges $x = 0$ and $x = a$ are insulated, as shown in Figure 12.5.1. When no heat escapes from the lateral faces of the plate, we solve the following boundary-value problem:

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \qquad 0 < x < a, \quad 0 < y < b \tag{1}$$

$$\left.\frac{\partial u}{\partial x}\right|_{x=0} = 0, \quad \left.\frac{\partial u}{\partial x}\right|_{x=a} = 0, \quad 0 < y < b \tag{2}$$

$$u(x, 0) = 0, \quad u(x, b) = f(x), \quad 0 < x < a. \tag{3}$$

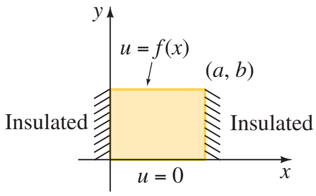


FIGURE 12.5.1 Steady-state temperatures in a rectangular plate

SOLUTION OF THE BVP With $u(x, y) = X(x)Y(y)$ separation of variables in (1) leads to

$$\frac{X''}{X} = -\frac{Y''}{Y} = -\lambda$$

$$X'' + \lambda X = 0 \tag{4}$$

$$Y'' - \lambda Y = 0. \tag{5}$$

The three homogeneous boundary conditions in (2) and (3) translate into $X'(0) = 0$, $X'(a) = 0$, and $Y(0) = 0$. The Sturm-Liouville problem associated with the equation in (4) is then

$$X'' + \lambda X = 0, \quad X'(0) = 0, \quad X'(a) = 0. \tag{6}$$

Examination of the cases corresponding to $\lambda = 0$, $\lambda = -\alpha^2 < 0$, and $\lambda = \alpha^2 > 0$, where $\alpha > 0$, has already been carried out in Example 1 in Section 11.4.* Here is a brief summary of that analysis.

For $\lambda = 0$, (6) becomes

$$X'' = 0, \quad X'(0) = 0, \quad X'(a) = 0.$$

The solution of the DE is $X = c_1 + c_2 x$. The boundary conditions imply $X = c_1$. By imposing $c_1 \neq 0$, this problem possesses a nontrivial solution. For $\lambda = -\alpha^2 < 0$, (6) possesses only the trivial solution. For $\lambda = \alpha^2 > 0$, (6) becomes

$$X'' + \alpha^2 X = 0, \quad X'(0) = 0, \quad X'(a) = 0.$$

The solution of the DE in this problem is $X = c_1 \cos \alpha x + c_2 \sin \alpha x$. The boundary condition $X'(0) = 0$ implies that $c_2 = 0$, so $X = c_1 \cos \alpha x$. Differentiating this last expression and then setting $x = a$ gives $-c_1 \sin \alpha a = 0$. Since we have assumed that $\alpha > 0$, this last condition is satisfied when $\alpha a = n\pi$ or $\alpha = n\pi/a$, $n = 1, 2, \ldots$. The eigenvalues of (6) are then $\lambda_0 = 0$ and $\lambda_n = \alpha_n^2 = n^2\pi^2/a^2$, $n = 1, 2, \ldots$. If we correspond $\lambda_0 = 0$ with $n = 0$, the eigenfunctions of (6) are

$$X = c_1, \qquad n = 0, \qquad \text{and} \qquad X = c_1 \cos \frac{n\pi}{a} x, \qquad n = 1, 2, \ldots.$$

We now solve equation (5) subject to the single homogeneous boundary condition $Y(0) = 0$. There are two cases. For $\lambda_0 = 0$, equation (5) is simply $Y'' = 0$; therefore its solution is $Y = c_3 + c_4 y$. But $Y(0) = 0$ implies that $c_3 = 0$, so $Y = c_4 y$. For $\lambda_n = n^2\pi^2/a^2$, (5) is $Y'' - \dfrac{n^2\pi^2}{a^2} Y = 0$. Because $0 < y < b$ defines a finite interval, we use (according to the informal rule indicated on pages 135–136) the hyperbolic form of the general solution:

$$Y = c_3 \cosh (n\pi y/a) + c_4 \sinh (n\pi y/a).$$

$Y(0) = 0$ again implies that $c_3 = 0$, so we are left with $Y = c_4 \sinh (n\pi y/a)$.

Thus product solutions $u_n = X(x)Y(y)$ that satisfy the Laplace's equation (1) and the three homogeneous boundary conditions in (2) and (3) are

$$A_0 y, \quad n = 0, \qquad \text{and} \qquad A_n \sinh \frac{n\pi}{a} y \cos \frac{n\pi}{a} x, \qquad n = 1, 2, \ldots,$$

where we have rewritten $c_1 c_4$ as A_0 for $n = 0$ and as A_n for $n = 1, 2, \ldots$.

*In that example the symbols y and L play the part of X and a in the current discussion.

The superposition principle yields another solution:

$$u(x, y) = A_0 y + \sum_{n=1}^{\infty} A_n \sinh \frac{n\pi}{a} y \cos \frac{n\pi}{a} x. \tag{7}$$

We are now in a position to use the last boundary condition in (3). Substituting $x = b$ in (7) gives

$$u(x, b) = f(x) = A_0 b + \sum_{n=1}^{\infty} \left(A_n \sinh \frac{n\pi}{a} b \right) \cos \frac{n\pi}{a} x,$$

which is a half-range expansion of f in a cosine series. If we make the identifications $A_0 b = a_0/2$ and $A_n \sinh(n\pi b/a) = a_n$, $n = 1, 2, 3, \ldots$, it follows from (2) and (3) of Section 11.3 that

$$2A_0 b = \frac{2}{a} \int_0^a f(x)\, dx$$

$$A_0 = \frac{1}{ab} \int_0^a f(x)\, dx \tag{8}$$

and

$$A_n \sinh \frac{n\pi}{a} b = \frac{2}{a} \int_0^a f(x) \cos \frac{n\pi}{a} x\, dx$$

$$A_n = \frac{2}{a \sinh \dfrac{n\pi}{a} b} \int_0^a f(x) \cos \frac{n\pi}{a} x\, dx. \tag{9}$$

The solution of the boundary-value problem (1)–(3) consists of the series in (7), with coefficients A_0 and A_n defined in (8) and (9), respectively.

DIRICHLET PROBLEM A boundary-value problem in which we seek a solution of an elliptic partial differential equation such as Laplace's equation $\nabla^2 u = 0$, within a bounded region R (in the plane or 3-space) such that u takes on prescribed values on the entire boundary of the region is called a **Dirichlet problem.** In Problem 1 in Exercises 12.5 you are asked to show that the solution of the Dirichlet problem for a rectangular region

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \qquad 0 < x < a, \quad 0 < y < b$$

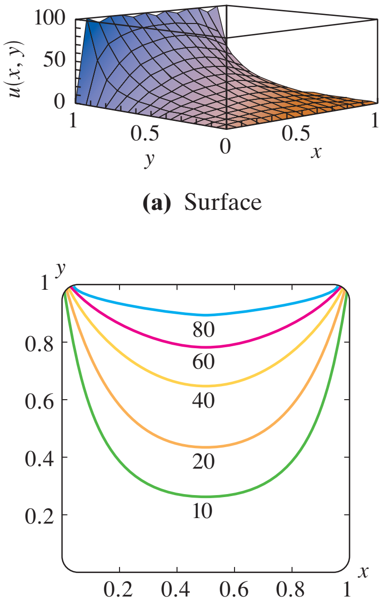
$$u(0, y) = 0, \quad u(a, y) = 0, \quad 0 < y < b$$

$$u(x, 0) = 0, \quad u(x, b) = f(x), \quad 0 < x < a$$

is

$$u(x, y) = \sum_{n=1}^{\infty} A_n \sinh \frac{n\pi}{a} y \sin \frac{n\pi}{a} x, \qquad \text{where} \qquad A_n = \frac{2}{a \sinh \dfrac{n\pi}{a} b} \int_0^a f(x) \sin \frac{n\pi}{a} x\, dx. \tag{10}$$

In the special case when $f(x) = 100$, $a = 1$, $b = 1$, the coefficients A_n in (10) are given by $A_n = 200 \dfrac{1 - (-1)^n}{n\pi \sinh n\pi}$. With the help of a CAS we plotted the surface defined by $u(x, y)$ over the region R: $0 \le x \le 1$, $0 \le y \le 1$, in Figure 12.5.2(a). You can see in the figure that the boundary conditions are satisfied; especially note that along $y = 1$, $u = 100$ for $0 \le x \le 1$. The **isotherms,** or curves in the rectangular region along which the temperature $u(x, y)$ is constant, can be obtained by using the contour plotting capabilities of a CAS and are illustrated in



(a) Surface

(b) Isotherms

FIGURE 12.5.2 Surface is graph of partial sums when $f(x) = 100$ and $a = b = 1$ in (10)

Figure 12.5.2(b). The isotherms can also be visualized as the curves of intersection (projected into the xy-plane) of horizontal planes $u = 80$, $u = 60$, and so on, with the surface in Figure 12.5.2(a). Notice that throughout the region the maximum temperature is $u = 100$ and occurs on the portion of the boundary corresponding to $y = 1$. This is no coincidence. There is a **maximum principle** that states a solution u of Laplace's equation within a bounded region R with boundary B (such as a rectangle, circle, sphere, and so on) takes on its maximum and minimum values on B. In addition, it can be proved that u can have no relative extrema (maxima or minima) in the interior of R. This last statement is clearly borne out by the surface shown in Figure 12.5.2(a).

SUPERPOSITION PRINCIPLE A Dirichlet problem for a rectangle can be readily solved by separation of variables when homogeneous boundary conditions are specified on two *parallel* boundaries. However, the method of separation of variables is not applicable to a Dirichlet problem when the boundary conditions on all four sides of the rectangle are nonhomogeneous. To get around this difficulty, we break the problem

$$\begin{aligned} &\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \qquad 0 < x < a, \quad 0 < y < b \\ &u(0, y) = F(y), \quad u(a, y) = G(y), \quad 0 < y < b \\ &u(x, 0) = f(x), \quad u(x, b) = g(x), \quad 0 < x < a \end{aligned} \tag{11}$$

into two problems, each of which has homogeneous boundary conditions on parallel boundaries, as shown:

$$\overbrace{\begin{aligned} &\frac{\partial^2 u_1}{\partial x^2} + \frac{\partial^2 u_1}{\partial y^2} = 0, \quad 0 < x < a, \quad 0 < y < b \\ &u_1(0, y) = 0, \quad u_1(a, y) = 0, \quad 0 < y < b \\ &u_1(x, 0) = f(x), \quad u_1(x, b) = g(x), \quad 0 < x < a \end{aligned}}^{\text{Problem 1}} \qquad \overbrace{\begin{aligned} &\frac{\partial^2 u_2}{\partial x^2} + \frac{\partial^2 u_2}{\partial y^2} = 0, \quad 0 < x < a, \quad 0 < y < b \\ &u_2(0, y) = F(y), \quad u_2(a, y) = G(y), \quad 0 < y < b \\ &u_2(x, 0) = 0, \quad u_2(x, b) = 0, \quad 0 < x < a \end{aligned}}^{\text{Problem 2}}$$

Suppose u_1 and u_2 are the solutions of Problems 1 and 2, respectively. If we define $u(x, y) = u_1(x, y) + u_2(x, y)$, it is seen that u satisfies all boundary conditions in the original problem (11). For example,

$$\begin{aligned} u(0, y) &= u_1(0, y) + u_2(0, y) = 0 + F(y) = F(y), \\ u(x, b) &= u_1(x, b) + u_2(x, b) = g(x) + 0 = g(x), \end{aligned}$$

and so on. Furthermore, u is a solution of Laplace's equation by Theorem 12.1.1. In other words, by solving Problems 1 and 2 and adding their solutions, we have solved the original problem. This additive property of solutions is known as the **superposition principle.** See Figure 12.5.3.

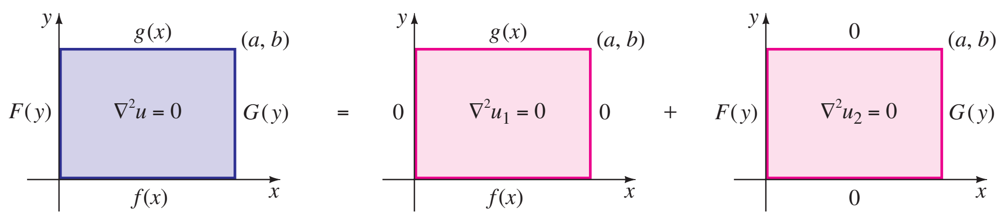


FIGURE 12.5.3 Solution u = Solution u_1 of Problem 1 + Solution u_2 of Problem 2

We leave as exercises (see Problems 13 and 14 in Exercises 12.5) to show that a solution of Problem 1 is

$$u_1(x, y) = \sum_{n=1}^{\infty} \left\{ A_n \cosh \frac{n\pi}{a} y + B_n \sinh \frac{n\pi}{a} y \right\} \sin \frac{n\pi}{a} x,$$

where
$$A_n = \frac{2}{a} \int_0^a f(x) \sin \frac{n\pi}{a} x \, dx$$

$$B_n = \frac{1}{\sinh \frac{n\pi}{a} b} \left(\frac{2}{a} \int_0^a g(x) \sin \frac{n\pi}{a} x \, dx - A_n \cosh \frac{n\pi}{a} b \right),$$

and that a solution of Problem 2 is

$$u_2(x, y) = \sum_{n=1}^{\infty} \left\{ A_n \cosh \frac{n\pi}{b} x + B_n \sinh \frac{n\pi}{b} x \right\} \sin \frac{n\pi}{b} y,$$

where
$$A_n = \frac{2}{b} \int_0^b F(y) \sin \frac{n\pi}{b} y \, dy$$

$$B_n = \frac{1}{\sinh \frac{n\pi}{b} a} \left(\frac{2}{b} \int_0^b G(y) \sin \frac{n\pi}{b} y \, dy - A_n \cosh \frac{n\pi}{b} a \right).$$

EXERCISES 12.5

Answers to selected odd-numbered problems begin on page ANS-21.

In Problems 1–10 solve Laplace's equation (1) for a rectangular plate subject to the given boundary conditions.

1. $u(0, y) = 0, \quad u(a, y) = 0$
$u(x, 0) = 0, \quad u(x, b) = f(x)$

2. $u(0, y) = 0, \quad u(a, y) = 0$
$\left.\frac{\partial u}{\partial y}\right|_{y=0} = 0, \quad u(x, b) = f(x)$

3. $u(0, y) = 0, \quad u(a, y) = 0$
$u(x, 0) = f(x), \quad u(x, b) = 0$

4. $\left.\frac{\partial u}{\partial x}\right|_{x=0} = 0, \quad \left.\frac{\partial u}{\partial x}\right|_{x=a} = 0$
$u(x, 0) = x, \quad u(x, b) = 0$

5. $u(0, y) = 0, \quad u(1, y) = 1 - y$
$\left.\frac{\partial u}{\partial y}\right|_{y=0} = 0, \quad \left.\frac{\partial u}{\partial y}\right|_{y=1} = 0$

6. $u(0, y) = g(y), \quad \left.\frac{\partial u}{\partial x}\right|_{x=1} = 0$
$\left.\frac{\partial u}{\partial y}\right|_{y=0} = 0, \quad \left.\frac{\partial u}{\partial y}\right|_{y=\pi} = 0$

7. $\left.\frac{\partial u}{\partial x}\right|_{x=0} = u(0, y), \quad u(\pi, y) = 1$
$u(x, 0) = 0, \quad u(x, \pi) = 0$

8. $u(0, y) = 0, \quad u(1, y) = 0$
$\left.\frac{\partial u}{\partial y}\right|_{y=0} = u(x, 0), \quad u(x, 1) = f(x)$

9. $u(0, y) = 0, \quad u(1, y) = 0$
$u(x, 0) = 100, \quad u(x, 1) = 200$

10. $u(0, y) = 10y, \quad \left.\frac{\partial u}{\partial x}\right|_{x=1} = -1$
$u(x, 0) = 0, \quad u(x, 1) = 0$

In Problems 11 and 12 solve Laplace's equation (1) for the given semi-infinite plate extending in the positive y-direction. In each case assume that $u(x, y)$ is bounded as $y \to \infty$.

11.

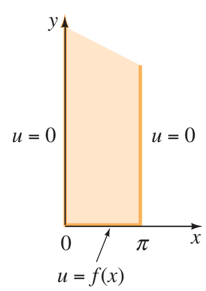


FIGURE 12.5.4 Plate in Problem 11

12.

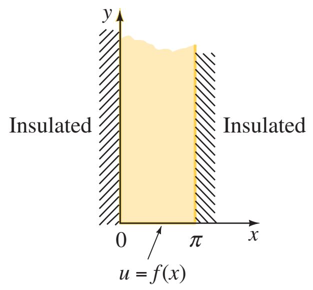


FIGURE 12.5.5 Plate in Problem 12

In Problems 13 and 14 solve Laplace's equation (1) for a rectangular plate subject to the given boundary conditions.

13. $u(0, y) = 0, \quad u(a, y) = 0$
$u(x, 0) = f(x), \quad u(x, b) = g(x)$

14. $u(0, y) = F(y), \quad u(a, y) = G(y)$
$u(x, 0) = 0, \quad u(x, b) = 0$

In Problems 15 and 16 use the superposition principle to solve Laplace's equation (1) for a square plate subject to the given boundary conditions.

15. $u(0, y) = 1, \quad u(\pi, y) = 1$
$u(x, 0) = 0, \quad u(x, \pi) = 1$

16. $u(0, y) = 0, \quad u(2, y) = y(2 - y)$

$$u(x, 0) = 0, \quad u(x, 2) = \begin{cases} x, & 0 < x < 1 \\ 2 - x, & 1 \le x < 2 \end{cases}$$

Discussion Problems

17. **(a)** In Problem 1 suppose that $a = b = \pi$ and $f(x) = 100x(\pi - x)$. Without using the solution $u(x, y)$, sketch, by hand, what the surface would look like over the rectangular region defined by $0 \le x \le \pi, 0 \le y \le \pi$.

(b) What is the maximum value of the temperature u for $0 \le x \le \pi, 0 \le y \le \pi$?

(c) Use the information in part (a) to compute the coefficients for your answer in Problem 1. Then use the 3D-plot application of your CAS to graph the partial sum $S_5(x, y)$ consisting of the first five nonzero terms of the solution in part (a) for $0 \le x \le \pi, 0 \le y \le \pi$. Use different perspectives and then compare with your sketch from part (a).

18. In Problem 16 what is the maximum value of the temperature u for $0 \le x \le 2, 0 \le y \le 2$?

Computer Lab Assignments

19. **(a)** Use the contour-plot application of your CAS to graph the isotherms $u = 170, 140, 110, 80, 60, 30$ for the solution of Problem 9. Use the partial sum $S_5(x, y)$ consisting of the first five nonzero terms of the solution.

(b) Use the 3D-plot application of your CAS to graph the partial sum $S_5(x, y)$.

20. Use the contour-plot application of your CAS to graph the isotherms $u = 2, 1, 0.5, 0.2, 0.1, 0.05, 0, -0.05$ for the solution of Problem 10. Use the partial sum $S_5(x, y)$ consisting of the first five nonzero terms of the solution.

12.6 NONHOMOGENEOUS BOUNDARY-VALUE PROBLEMS

REVIEW MATERIAL

- Sections 12.3–12.5

INTRODUCTION A boundary-value problem is said to be **nonhomogeneous** if either the partial differential equation or the boundary conditions are nonhomogeneous. The method of separation of variables that we employed in the preceding three sections may not be applicable to a nonhomogeneous boundary-value problem *directly*. However, in the first of the two techniques examined in this section we employ a change of variable that transforms a nonhomogeneous boundary-value problem into a two problems: one a relatively simple BVP for an ODE and the other a homogeneous BVP for a PDE. The latter problem is solvable by separation of variables. The second technique is basically a frontal attack on the BVP using orthogonal series expansions.

NONHOMOGENEOUS BVPs When heat is generated at a rate r within a rod of finite length, the heat equation takes on the form

$$k\frac{\partial^2 u}{\partial x^2} + r = \frac{\partial u}{\partial t}, \qquad 0 < x < L, \quad t > 0. \tag{1}$$

Equation (1) is nonhomogeneous and is readily shown not to be separable. On the other hand, suppose we wish to solve the homogeneous heat equation $ku_{xx} = u_t$ when the boundary conditions at $x = 0$ and $x = L$ are nonhomogeneous—say, the boundaries are held at nonzero temperatures: $u(0, t) = u_0$ and $u(L, t) = u_1$. Even though the substitution $u(x, t) = X(t)T(t)$ separates $ku_{xx} = u_t$, we quickly find ourselves at an impasse in determining eigenvalues and eigenfunctions, since no conclusion can be drawn about $X(0)$ and $X(L)$ from $u(0, t) = X(0)T(t) = u_0$ and $u(L, t) = X(L)T(t) = u_1$.

What follows are two solution methods that are distinguished by different types of nonhomogeneous BVPs.

METHOD 1 Consider a BVP involving a *time-independent nonhomogeneous equation* and *time-independent boundary conditions* such as

$$\begin{aligned} &k\frac{\partial^2 u}{\partial x^2} + F(x) = \frac{\partial u}{\partial t}, \qquad 0 < x < L, \quad t > 0 \\ &u(0, t) = u_0, \quad u(L, t) = u_1, \quad t > 0 \\ &u(x, 0) = f(x), \quad 0 < x < L, \end{aligned} \tag{2}$$

where u_0 and u_1 are constants. By changing the dependent variable u to a new dependent variable v by the substitution $u(x, t) = v(x, t) + \psi(x)$, the problem in (2) can be reduced to two problems:

$$\text{Problem } A: \quad \{k\psi'' + F(x) = 0, \qquad \psi(0) = u_0, \quad \psi(L) = u_1$$

$$\text{Problem } B: \quad \begin{cases} k\dfrac{\partial^2 v}{\partial x^2} = \dfrac{\partial v}{\partial t}, \\ v(0, t) = 0, \quad v(L, t) = 0 \\ v(x, 0) = f(x) - \psi(x) \end{cases}$$

Notice that Problem A involves an ODE that can be solved by integration, whereas Problem B is a homogeneous BVP that is solvable by the usual separation of variables. A solution of the original problem (2) is the sum of the solutions of Problems A and B.

The following example illustrates this first method.

EXAMPLE 1 Using Method 1

Suppose r is a positive constant. Solve (1) subject to

$$\begin{aligned} &u(0, t) = 0, \qquad u(1, t) = u_0, \quad t > 0 \\ &u(x, 0) = f(x), \quad 0 < x < 1. \end{aligned}$$

SOLUTION Both the partial differential equation and the boundary condition at $x = 1$ are nonhomogeneous. If we let $u(x, t) = v(x, t) + \psi(x)$, then

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 v}{\partial x^2} + \psi'' \qquad \text{and} \qquad \frac{\partial u}{\partial t} = \frac{\partial v}{\partial t}.$$

Substituting these results into (1) gives

$$k\frac{\partial^2 v}{\partial x^2} + k\psi'' + r = \frac{\partial v}{\partial t}. \tag{3}$$

Equation (3) reduces to a homogeneous equation if we demand that ψ satisfy

$$k\psi'' + r = 0 \qquad \text{or} \qquad \psi'' = -\frac{r}{k}.$$

Integrating the last equation twice reveals that

$$\psi(x) = -\frac{r}{2k}x^2 + c_1 x + c_2. \tag{4}$$

Furthermore,
$$u(0, t) = v(0, t) + \psi(0) = 0$$
$$u(1, t) = v(1, t) + \psi(1) = u_0.$$

We have $v(0, t) = 0$ and $v(1, t) = 0$, provided that

$$\psi(0) = 0 \qquad \text{and} \qquad \psi(1) = u_0.$$

Applying the latter two conditions to (4) gives, in turn, $c_2 = 0$ and $c_1 = r/2k + u_0$. Consequently,

$$\psi(x) = -\frac{r}{2k}x^2 + \left(\frac{r}{2k} + u_0\right)x.$$

Finally, the initial condition $u(x, 0) = v(x, 0) + \psi(x)$ implies that $v(x, 0) = u(x, 0) - \psi(x) = f(x) - \psi(x)$. Thus to determine $v(x, t)$, we solve the new boundary-value problem

$$k\frac{\partial^2 v}{\partial x^2} = \frac{\partial v}{\partial t}, \qquad 0 < x < 1, \quad t > 0$$
$$v(0, t) = 0, \quad v(1, t) = 0, \quad t > 0$$
$$v(x, 0) = f(x) + \frac{r}{2k}x^2 - \left(\frac{r}{2k} + u_0\right)x, \qquad 0 < x < 1$$

by separation of variables. In the usual manner we find

$$v(x, t) = \sum_{n=1}^{\infty} A_n e^{-kn^2\pi^2 t} \sin n\pi x,$$

where

$$A_n = 2\int_0^1 \left[f(x) + \frac{r}{2k}x^2 - \left(\frac{r}{2k} + u_0\right)x\right] \sin n\pi x \, dx. \tag{5}$$

A solution of the original problem is obtained by adding $\psi(x)$ and $v(x, t)$:

$$u(x, t) = -\frac{r}{2k}x^2 + \left(\frac{r}{2k} + u_0\right)x + \sum_{n=1}^{\infty} A_n e^{-kn^2\pi^2 t} \sin n\pi x, \tag{6}$$

where the coefficients A_n are defined in (5). ■

Observe in (6) that $u(x, t) \to \psi(x)$ as $t \to \infty$. In the context of solving forms of the heat equation, ψ is called a **steady-state solution.** Since $v(x, t) \to 0$ as $t \to \infty$, it is called a **transient solution.**

METHOD 2 Another type of problem involves a *time-dependent nonhomogeneous equation* and *homogeneous boundary conditions*. Unlike Method 1, in which $u(x, t)$ is found by solving two separate problems, it is possible to find the entire solution of a problem such as

$$\begin{aligned} &k\frac{\partial^2 u}{\partial x^2} + F(x, t) = \frac{\partial u}{\partial t}, \qquad 0 < x < L, \quad t > 0 \\ &u(0, t) = 0, \quad u(L, t) = 0, \quad t > 0 \\ &u(x, 0) = f(x), \quad 0 < x < L, \end{aligned} \tag{7}$$

by making the assumption that time-dependent coefficients $u_n(t)$ and $F_n(t)$ can be found such that both $u(x, t)$ and $F(x, t)$ in (7) can be expanded in the series

$$u(x, t) = \sum_{n=1}^{\infty} u_n(t) \sin\frac{n\pi}{L}x \qquad \text{and} \qquad F(x, t) = \sum_{n=1}^{\infty} F_n(t) \sin\frac{n\pi}{L}x, \tag{8}$$

where $\sin(n\pi x/L)$, $n = 1, 2, 3, \ldots$, are the eigenfunctions of $X'' + \lambda X = 0$, $X(0) = 0$, $X(L) = 0$ corresponding to the eigenvalues $\lambda_n = \alpha_n^2 = n^2\pi^2/L^2$. The latter problem would have been obtained had separation of variables been applied to the associated homogeneous PDE in (7). In (8) observe that the assumed form for $u(x, t)$ already satisfies the boundary conditions in (7). The basic idea here is to substitute the first series in (8) into the nonhomogeneous PDE in (7), collect terms, and equate the resulting series with the actual series expansion found for $F(x, t)$.

The next example illustrates this method.

EXAMPLE 2 Using Method 2

Solve
$$\frac{\partial^2 u}{\partial x^2} + (1 - x)\sin t = \frac{\partial u}{\partial t}, \qquad 0 < x < 1, \quad t > 0$$
$$u(0, t) = 0, \quad u(1, t) = 0, \quad t > 0,$$
$$u(x, 0) = 0, \quad 0 < x < 1.$$

SOLUTION With $k = 1$, $L = 1$, the eigenvalues and eigenfunctions of $X'' + \lambda X = 0$, $X(0) = 0$, $X(1) = 0$ are found to be $\lambda_n = \alpha_n^2 = n^2\pi^2$ and $\sin n\pi x$, $n = 1, 2, 3, \ldots$. If we assume that

$$u(x, t) = \sum_{n=1}^{\infty} u_n(t) \sin n\pi x, \tag{9}$$

then the formal partial derivatives of u are

$$\frac{\partial^2 u}{\partial x^2} = \sum_{n=1}^{\infty} u_n(t)(-n^2\pi^2) \sin n\pi x \qquad \text{and} \qquad \frac{\partial u}{\partial t} = \sum_{n=1}^{\infty} u_n'(t) \sin n\pi x. \tag{10}$$

Now the assumption that we can write $F(x, t) = (1 - x) \sin t$ as

$$(1 - x)\sin t = \sum_{n=1}^{\infty} F_n(t) \sin n\pi x$$

implies that

$$F_n(t) = \frac{2}{1}\int_0^1 (1 - x) \sin t \sin n\pi x \, dx = 2 \sin t \int_0^1 (1 - x) \sin n\pi x \, dx = \frac{2}{n\pi} \sin t.$$

Hence,
$$(1 - x)\sin t = \sum_{n=1}^{\infty} \frac{2}{n\pi} \sin t \sin n\pi x. \tag{11}$$

Substituting the series in (10) and (11) into $u_t - u_{xx} = (1 - x) \sin t$, we get

$$\sum_{n=1}^{\infty} \left[u_n'(t) + n^2\pi^2 u_n(t) \right] \sin n\pi x = \sum_{n=1}^{\infty} \frac{2 \sin t}{n\pi} \sin n\pi x.$$

To determine $u_n(t)$, we now equate the coefficients of $\sin n\pi x$ on each side of the preceding equality:

$$u_n'(t) + n^2\pi^2 u_n(t) = \frac{2 \sin t}{n\pi}.$$

This last equation is a linear first-order ODE whose solution is

$$u_n(t) = \frac{2}{n\pi}\left[\frac{n^2\pi^2 \sin t - \cos t}{n^4\pi^4 + 1} \right] + C_n e^{-n^2\pi^2 t},$$

where C_n denotes the arbitrary constant. Therefore the assumed form of $u(x, t)$ in (9) can be written as the sum of two series:

$$u(x, t) = \sum_{n=1}^{\infty} \frac{2}{n\pi}\left[\frac{n^2\pi^2 \sin t - \cos t}{n^4\pi^4 + 1}\right] \sin n\pi x + \sum_{n=1}^{\infty} C_n e^{-n^2\pi^2 t} \sin n\pi x. \qquad (12)$$

Finally, we apply the initial condition $u(x, 0) = 0$ to (12). By rewriting the resulting expression as one series,

$$0 = \sum_{n=1}^{\infty}\left[\frac{-2}{n\pi(n^4\pi^4 + 1)} + C_n\right] \sin n\pi x,$$

we conclude from this identity that the total coefficient of $\sin n\pi x$ must be zero, so

$$C_n = \frac{2}{n\pi(n^4\pi^4 + 1)}.$$

Hence from (12) we see that a solution of the given problem is

$$u(x, t) = \frac{2}{\pi}\sum_{n=1}^{\infty} \frac{n^2\pi^2 \sin t - \cos t}{n(n^4\pi^4 + 1)} \sin n\pi x + \frac{2}{\pi}\sum_{n=1}^{\infty} \frac{1}{n(n^4\pi^4 + 1)} e^{-n^2\pi^2 t} \sin n\pi x. \quad \blacksquare$$

EXERCISES 12.6

Answers to selected odd-numbered problems begin on page ANS-21.

In Problems 1–12 use Method 1 of this section to solve the given boundary-value problem.

In Problems 1 and 2 solve the heat equation $ku_{xx} = u_t$, $0 < x < 1$, $t > 0$, subject to the given conditions.

1. $u(0, t) = 100, \quad u(1, t) = 100$
$u(x, 0) = 0$

2. $u(0, t) = u_0, \quad u(1, t) = 0$
$u(x, 0) = f(x)$

In Problems 3 and 4 solve the partial differential equation (1) subject to the given conditions.

3. $u(0, t) = u_0, \quad u(1, t) = u_0$
$u(x, 0) = 0$

4. $u(0, t) = u_0, \quad u(1, t) = u_1$
$u(x, 0) = f(x)$

5. Solve the boundary-value problem

$$k\frac{\partial^2 u}{\partial x^2} + Ae^{-\beta x} = \frac{\partial u}{\partial t}, \qquad \beta > 0, \quad 0 < x < 1, \quad t > 0$$

$$u(0, t) = 0, \quad u(1, t) = 0, \quad t > 0$$

$$u(x, 0) = f(x), \quad 0 < x < 1.$$

The partial differential equation is a form of the heat equation when heat is generated within a thin rod from radioactive decay of the material.

6. Solve the boundary-value problem

$$k\frac{\partial^2 u}{\partial x^2} - hu = \frac{\partial u}{\partial t}, \qquad 0 < x < \pi, \quad t > 0$$

$$u(0, t) = 0, \quad u(\pi, t) = u_0, \quad t > 0$$

$$u(x, 0) = 0, \quad 0 < x < \pi.$$

The partial differential equation is a form of the heat equation when heat is lost by radiation from the lateral surface of a thin rod into a medium at temperature zero.

7. Find a steady-state solution $\psi(x)$ of the boundary-value problem

$$k\frac{\partial^2 u}{\partial x^2} - h(u - u_0) = \frac{\partial u}{\partial t}, \qquad 0 < x < 1, \quad t > 0$$

$$u(0, t) = u_0, \quad u(1, t) = 0, \quad t > 0$$

$$u(x, 0) = f(x), \quad 0 < x < 1.$$

8. Find a steady-state solution $\psi(x)$ if the rod in Problem 7 is semi-infinite extending in the positive x-direction, radiates from its lateral surface into a medium of temperature zero, and

$$u(0, t) = u_0, \qquad \lim_{x\to\infty} u(x, t) = 0, \quad t > 0$$

$$u(x, 0) = f(x), \quad x > 0.$$

9. When a vibrating string is subjected to an external vertical force that varies with the horizontal distance from the left end, the wave equation takes on the form

$$a^2 \frac{\partial^2 u}{\partial x^2} + Ax = \frac{\partial^2 u}{\partial t^2},$$

where A is a constant. Solve this partial differential equation subject to

$$u(0, t) = 0, \quad u(1, t) = 0, \quad t > 0$$

$$u(x, 0) = 0, \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = 0, \quad 0 < x < 1.$$

10. A string initially at rest on the x-axis is secured on the x-axis at $x = 0$ and $x = 1$. If the string is allowed to fall under its own weight for $t > 0$, the displacement $u(x, t)$ satisfies

$$a^2 \frac{\partial^2 u}{\partial x^2} - g = \frac{\partial^2 u}{\partial t^2}, \qquad 0 < x < 1, \quad t > 0,$$

where g is the acceleration of gravity. Solve for $u(x, t)$.

11. Find the steady-state temperature $u(x, y)$ in the semi-infinite plate shown in Figure 12.6.1. Assume that the temperature is bounded as $x \to \infty$. [*Hint*: Try $u(x, y) = v(x, y) + \psi(y)$.]

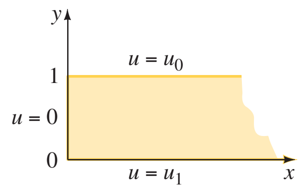


FIGURE 12.6.1 Plate in Problem 11

12. The partial differential equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = -h,$$

where $h > 0$ is a constant, is known as **Poisson's equation** and occurs in many problems involving electrical potential. Solve the equation subject to the conditions

$$u(0, y) = 0, \quad u(\pi, y) = 1, \quad y > 0$$

$$u(x, 0) = 0, \quad 0 < x < \pi.$$

In Problems 13–16 use Method 2 of this section to solve the given boundary-value problem.

13. $\dfrac{\partial^2 u}{\partial x^2} + xe^{-3t} = \dfrac{\partial u}{\partial t}, \qquad 0 < x < \pi, \quad t > 0$

$u(0, t) = 0, \quad u(\pi, t) = 0, \quad t > 0$

$u(x, 0) = 0, \quad 0 < x < \pi$

14. $\dfrac{\partial^2 u}{\partial x^2} + xe^{-3t} = \dfrac{\partial u}{\partial t}, \qquad 0 < x < \pi, \quad t > 0$

$\left.\dfrac{\partial u}{\partial x}\right|_{x=0} = 0, \quad \left.\dfrac{\partial u}{\partial x}\right|_{x=\pi} = 0, \quad t > 0$

$u(x, 0) = 0, \quad 0 < x < \pi$

15. $\dfrac{\partial^2 u}{\partial x^2} - 1 + x - x\cos t = \dfrac{\partial u}{\partial t}, \qquad 0 < x < 1, \quad t > 0$

$u(0, t) = 0, \quad u(1, t) = 0, \quad t > 0$

$u(x, 0) = x(1 - x), \quad 0 < x < 1$

16. $\dfrac{\partial^2 u}{\partial x^2} + \cos t \sin x = \dfrac{\partial^2 u}{\partial t^2}, \qquad 0 < x < \pi, \quad t > 0$

$u(0, t) = 0, \quad u(\pi, t) = 0, \quad t > 0,$

$u(x, 0) = 0, \quad \left.\dfrac{\partial u}{\partial t}\right|_{t=0} = 0, \quad 0 < x < \pi$

Contributed Problem

Ben Fitzpatrick, Ph.D
Clarence Wallen Chair
of Mathematics
Mathematics Department
Loyola Marymount University

17. The Euler-Bernoulli Beam Equation In this problem we will analyze a model of a flexible beam that is being forced. A common experimental methodology in vibration analysis is the forcing of a structure at several different frequencies. The structure is mounted to a piston-style shaker, which forces the structure periodically. The input periodic forcing is typically computer-controlled. See Figure 12.6.2.

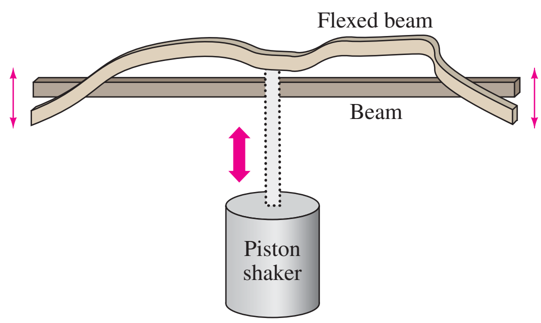


FIGURE 12.6.2 Beam in Problem 17 flexing under forcing from centered shaker device

The **Euler-Bernoulli beam equation** models the dynamics of this situation.

$$\rho \frac{\partial^2 u}{\partial t^2} + \frac{\partial^2}{\partial x^2}\left(EI \frac{\partial^2 u}{\partial x^2}\right) = f(x, t).$$

The ends are free, leading to "no moment/no shear force" boundary conditions:

$$\left.\frac{\partial^2 u}{\partial x^2}\right|_{x=0} = \left.\frac{\partial^2 u}{\partial x^2}\right|_{x=L} = 0, \qquad \left.\frac{\partial^3 u}{\partial x^3}\right|_{x=0} = \left.\frac{\partial^3 u}{\partial x^3}\right|_{x=L} = 0,$$

The parameter definitions are as follows. The linear mass density (which is the volumetric mass density times the cross-sectional area) of the material of the beam is ρ. Young's modulus is E, and the moment of inertia is I. Each of these parameters is known for the beam of interest. The moment of inertia for a rectangular cross section is $I = wh^3/12$, where h is the thickness (measured in the direction of motion of the beam) and w is the width (measured in the direction orthogonal to motion).

In undertaking this problems, there are several tasks whose solution will require computational assistance. A computer algebra system such as *Mathematica* or *Maple* will be very helpful. Here are your tasks:

(a) Apply separation of variables to solve the homogeneous equation

$$\rho \frac{\partial^2 u}{\partial t^2} + \frac{\partial^2}{\partial x^2}\left(EI \frac{\partial^2 u}{\partial x^2}\right) = 0.$$

The solution, as discussed in the separation of variables sections for the heat and wave equations takes the form $u(x, t) = \sum_{n=1}^{\infty} u_n(x, t)$, where $u_n(x, t) = X_n(x)T_n(t)$. This task has several subtasks:

(*i*) Find the general formula for the $T(t)$ function. Your answer should be of the form $T(t) = P\cos(\omega t) + Q\sin(\omega t)$ where P and Q are unknown constants and ω depends on ρ, E, I, L, and the spatial frequencies you will get from the $X(x)$ equation.

(*ii*) Find the general formula for the $X(x)$ function. Your answer should be of the form $X(x) = Ae^{\beta x} + Be^{-\beta x} + C\cos\beta x + D\sin\beta x$, where A, B, C, and D are unknown constants and β depends on ρ, E, I, L and the spatial frequencies.

(*iii*) Use the boundary conditions to find four equations that include the five unknowns of part (*ii*) (A, B, C, D, and β). Write these equations as a 4×4 matrix (that depends on β) times the vector of coefficients A, B, C, and D.

(*iv*) Since the right-hand side of your equation system is the zero vector, you have two possibilities: All the coefficients are zero, or the determinant of the matrix is zero. Plot the determinant as a function of β. Plot it carefully so that you can see the oscillations. Find the smallest ten numbers β that make the determinant equal to zero.

(*v*) What constraints must hold for A, B, C, D? They are unknown parameters, but some relationships must be established.

(*vi*) Use those values of β to determine the smallest five values of ω from part (*i*).

(b) Plot the 10 mode shapes you found.

(c) Use separation of variables to solve the forced equation,

$$\rho \frac{\partial^2 u}{\partial t^2} + \frac{\partial^2}{\partial x^2}\left(EI \frac{\partial^2 u}{\partial x^2}\right) = f(x, t).$$

The forcing function is (approximately) $f(x, t) = F_0 \sin(\alpha t)\delta(x - L/2)$, a periodic function that is concentrated at the beam's midpoint. To use the separation of variables approach, we need to expand the forcing function in terms of the $X_n(x)$ functions. As described in the context of the wave equation on page 479 of the text and using the orthogonal function expansion techniques of Section 11.1, the forcing function can be written as

$$f(x, t) = \sum_{n=1}^{\infty} \frac{\int_0^L f(x, t)X_n(x)\,dx}{\int_0^L X_n^2(x)\,dx} X_n(x).$$

(d) The material parameters for the beam, a 6061-T6 aluminum beam with rectangular cross section, are as follows:

$$\begin{aligned} L &= 1.22 \text{ m}, \\ w &= 0.019 \text{ m}, \\ h &= 0.0033 \text{ m}, \\ E &= 7.310 \times 10^{10} \text{ m} = 73.10 \text{ GPa}, \\ \rho &= 0.1693 \text{ kg/m}. \end{aligned}$$

Using these material parameters, plot the solution as a function of space and time.

(e) Plot the acceleration from the model and the data (obtained from the website) and compare the results.

(f) Generate a more exact forcing function representation based on the setup of the system and apply it to solve the forced differential equation.

12.7 ORTHOGONAL SERIES EXPANSIONS

REVIEW MATERIAL

- The results in (7)–(11) of Section 11.1 form the backbone of the discussion that follows. A review that material is recommended.

INTRODUCTION For certain types of boundary conditions the method of separation of variables and the superposition principle lead to an expansion of a function in a trigonometric series that is *not* a Fourier series. To solve the problems in this section, we shall utilize the concept of orthogonal series expansions or generalized Fourier series.

EXAMPLE 1 Using Orthogonal Series Expansions

The temperature in a rod of unit length in which there is heat transfer from its right boundary into a surrounding medium kept at a constant temperature zero is determined from

$$k\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t}, \qquad 0 < x < 1, \quad t > 0$$

$$u(0, t) = 0, \quad \left.\frac{\partial u}{\partial x}\right|_{x=1} = -hu(1, t), \quad h > 0, \quad t > 0$$

$$u(x, 0) = 1, \quad 0 < x < 1.$$

Solve for $u(x, t)$.

SOLUTION Proceeding as in Section 12.3 with $u(x, t) = X(x)T(t)$ and using $-\lambda$ as the separation constant, we find the separated equations and boundary conditions to be, respectively,

$$X'' + \lambda X = 0 \tag{1}$$

$$T' + k\lambda T = 0 \tag{2}$$

$$X(0) = 0 \qquad \text{and} \qquad X'(1) = -hX(1). \tag{3}$$

Equation (1) and the homogeneous boundary conditions (3) make up a regular Sturm-Liouville problem:

$$X'' + \lambda X = 0, \quad X(0) = 0, \quad X'(1) + hX(1) = 0. \tag{4}$$

By analyzing the usual three cases in which λ is zero, negative, or positive, we find that only the last case will yield nontrivial solutions. Thus with $\lambda = \alpha^2 > 0$, $\alpha > 0$, the general solution of the DE in (4) is

$$X(x) = c_1 \cos \alpha x + c_2 \sin \alpha x. \tag{5}$$

The first boundary condition in (4) immediately gives $c_1 = 0$. Applying the second condition in (4) to $X(x) = c_2 \sin \alpha x$ yields

$$\alpha \cos \alpha + h \sin \alpha = 0 \qquad \text{or} \qquad \tan \alpha = -\frac{\alpha}{h}. \tag{6}$$

From the analysis in Example 2 of Section 11.4 we know that the last equation in (6) has an infinite number of roots. If the consecutive positive roots are denoted α_n, $n = 1, 2, 3, \ldots$, then the eigenvalues of the problem are $\lambda_n = \alpha_n^2$, and the corresponding eigenfunctions are $X(x) = c_2 \sin \alpha_n x$, $n = 1, 2, 3, \ldots$. The solution of the first-order DE (2) is $T(t) = c_3 e^{-k\alpha_n^2 t}$, so

$$u_n = XT = A_n e^{-k\alpha_n^2 t} \sin \alpha_n x \qquad \text{and} \qquad u(x, t) = \sum_{n=1}^{\infty} A_n e^{-k\alpha_n^2 t} \sin \alpha_n x.$$

Now at $t = 0$, $u(x, 0) = 1$, $0 < x < 1$, so

$$1 = \sum_{n=1}^{\infty} A_n \sin \alpha_n x. \tag{7}$$

The series in (7) is not a Fourier sine series; rather, it is an expansion of $u(x, 0) = 1$ in terms of the orthogonal functions arising from the regular Sturm-Liouville problem (4). It follows that the set of eigenfunctions $\{\sin \alpha_n x\}$, $n = 1, 2, 3, \ldots$, where the α's are defined by $\tan\alpha = -\alpha/h$, is orthogonal with respect to the weight function $p(x) = 1$ on the interval [0, 1]. By matching (7) with (7) of Section 11.1, it follows from (8) of that section, with $f(x) = 1$ and $\phi_n(x) = \sin \alpha_n x$, that the coefficients A_n are given by

$$A_n = \frac{\int_0^1 \sin \alpha_n x\, dx}{\int_0^1 \sin^2 \alpha_n x\, dx}. \tag{8}$$

To evaluate the square norm of each of the eigenfunctions, we use a trigonometric identity:

$$\int_0^1 \sin^2 \alpha_n x\, dx = \frac{1}{2}\int_0^1 (1 - \cos 2\alpha x)\, dx = \frac{1}{2}\left(1 - \frac{1}{2\alpha_n}\sin 2\alpha_n\right). \tag{9}$$

Using the double-angle formula $\sin 2\alpha_n = 2\sin\alpha_n \cos\alpha_n$ and the first equation in (6) in the form $\alpha_n \cos \alpha_n = -h \sin \alpha_n$, we simplify (9) to

$$\int_0^1 \sin^2 \alpha_n x\, dx = \frac{1}{2h}(h + \cos^2 \alpha_n).$$

Also $$\int_0^1 \sin \alpha_n x\, dx = -\frac{1}{\alpha_n}\cos \alpha_n x\Big|_0^1 = \frac{1}{\alpha_n}(1 - \cos \alpha_n).$$

Consequently, (8) becomes

$$A_n = \frac{2h(1 - \cos \alpha_n)}{\alpha_n(h + \cos^2 \alpha_n)}.$$

Finally, a solution of the boundary-value problem is

$$u(x, t) = 2h \sum_{n=1}^{\infty} \frac{1 - \cos \alpha_n}{\alpha_n(h + \cos^2 \alpha_n)} e^{-k\alpha_n^2 t} \sin \alpha_n x. \qquad \blacksquare$$

EXAMPLE 2 Using Orthogonal Series Expansions

The twist angle $\theta(x, t)$ of a torsionally vibrating shaft of unit length is determined from

$$a^2 \frac{\partial^2 \theta}{\partial x^2} = \frac{\partial^2 \theta}{\partial t^2}, \qquad 0 < x < 1, \quad t > 0$$

$$\theta(0, t) = 0, \quad \frac{\partial \theta}{\partial x}\Big|_{x=1} = 0, \quad t > 0$$

$$\theta(x, 0) = x, \quad \frac{\partial \theta}{\partial t}\Big|_{t=0} = 0, \quad 0 < x < 1.$$

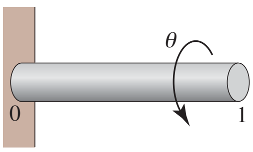


FIGURE 12.7.1 Twisted shaft

See Figure 12.7.1. The boundary condition at $x = 1$ is called a free-end condition. Solve for $\theta(x, t)$.

SOLUTION Proceeding as in Section 12.4 with $\theta(x, t) = X(x)T(t)$ and using $-\lambda$ once again as the separation constant, the separated equations and boundary conditions are

$$X'' + \lambda X = 0 \tag{10}$$

$$T'' + a^2\lambda T = 0 \tag{11}$$

$$X(0) = 0 \quad \text{and} \quad X'(1) = 0. \tag{12}$$

A regular Sturm-Liouville problem in this case consists of equation (10) and the homogeneous boundary conditions in (12):

$$X'' + \lambda X = 0, \quad X(0) = 0, \quad X'(1) = 0. \tag{13}$$

As in Example 1, (13) possesses nontrivial solutions only for $\lambda = \alpha^2 > 0$, $\alpha > 0$. The boundary conditions $X(0) = 0$ and $X'(1) = 0$ applied to the general solution

$$X(x) = c_1 \cos \alpha x + c_2 \sin \alpha x \tag{14}$$

give, in turn, $c_1 = 0$ and $c_2 \cos \alpha = 0$. Since the cosine function is zero at odd multiples of $\pi/2$, $\alpha = (2n - 1)\pi/2$, and the eigenvalues of (13) are $\lambda_n = \alpha_n^2 = (2n - 1)^2\pi^2/4$, $n = 1, 2, 3, \ldots$. The solution of the second-order DE (11) is $T(t) = c_3 \cos a\alpha_n t + c_4 \sin a\alpha_n t$. The initial condition $T'(0) = 0$ gives $c_4 = 0$, so

$$\theta_n = XT = A_n \cos a\left(\frac{2n-1}{2}\right)\pi t \sin\left(\frac{2n-1}{2}\right)\pi x.$$

To satisfy the remaining initial condition, we form

$$\theta(x, t) = \sum_{n=1}^{\infty} A_n \cos a\left(\frac{2n-1}{2}\right)\pi t \sin\left(\frac{2n-1}{2}\right)\pi x. \tag{15}$$

When $t = 0$, we must have, for $0 < x < 1$,

$$\theta(x, 0) = x = \sum_{n=1}^{\infty} A_n \sin\left(\frac{2n-1}{2}\right)\pi x. \tag{16}$$

As in Example 1 the set of eigenfunctions $\left\{\sin\left(\frac{2n-1}{2}\right)\pi x\right\}$, $n = 1, 2, 3, \ldots$, is orthogonal with respect to the weight function $p(x) = 1$ on the interval $[0, 1]$. Although the series in (16) looks like a Fourier sine series, it is not, because the argument of the sine function is not an integer multiple of $\pi x/L$ (here $L = 1$). The series again is an orthogonal series expansion or generalized Fourier series. Hence from (8) of Section 11.1 the coefficients in (16) are

$$A_n = \frac{\displaystyle\int_0^1 x \sin\left(\frac{2n-1}{2}\right)\pi x\, dx}{\displaystyle\int_0^1 \sin^2\left(\frac{2n-1}{2}\right)\pi x\, dx}.$$

Carrying out the two integrations, we arrive at

$$A_n = \frac{8(-1)^{n+1}}{(2n-1)^2\pi^2}.$$

The twist angle is then

$$\theta(x, t) = \frac{8}{\pi^2} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2n-1)^2} \cos a\left(\frac{2n-1}{2}\right)\pi t \sin\left(\frac{2n-1}{2}\right)\pi x. \tag{17}$$ ■

We can use a CAS to plot $\theta(x, t)$ defined in (17) either as a three-dimensional surface or as two-dimensional curves by holding one of the variables constant. In Figure 12.7.2 we have plotted the surface defined by $\theta(x, t)$ over the rectangular region $0 \le x \le 1$, $0 \le t \le 10$. The cross sections of this surface are interesting. In Figure 12.7.3 we have plotted θ as a function of time t on the interval $[0, 10]$ using four specified values of x and a partial sum of (17) (with $a = 1$). As can be seen in the four parts of Figure 12.7.3, the twist angle of each cross section of the rod oscillates back and forth (positive and negative values of θ) as time t increases. Figure 12.7.3(d) portrays what we would intuitively expect in the absence of any damping, the end of the rod $x = 1$ is displaced initially 1 radian ($\theta(1, 0) = 1$); when in motion, this end oscillates indefinitely between its maximum displacement of 1 radian and minimum displacement of -1 radian. The graphs in Figure 12.7.3(a)–(c) show what appears to be a "pausing" behavior of θ at its maximum (minimum)

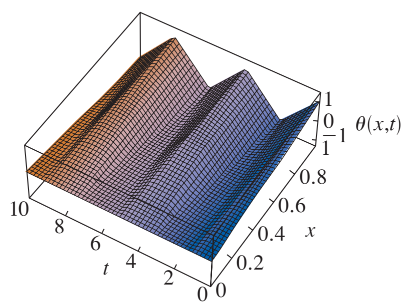


FIGURE 12.7.2 Surface is the graph of a partial sum of (17) with $a = 1$

displacement of each of the specified cross sections before changing direction and heading toward its minimum (maximum). This behavior diminishes as $x \longrightarrow 1$.

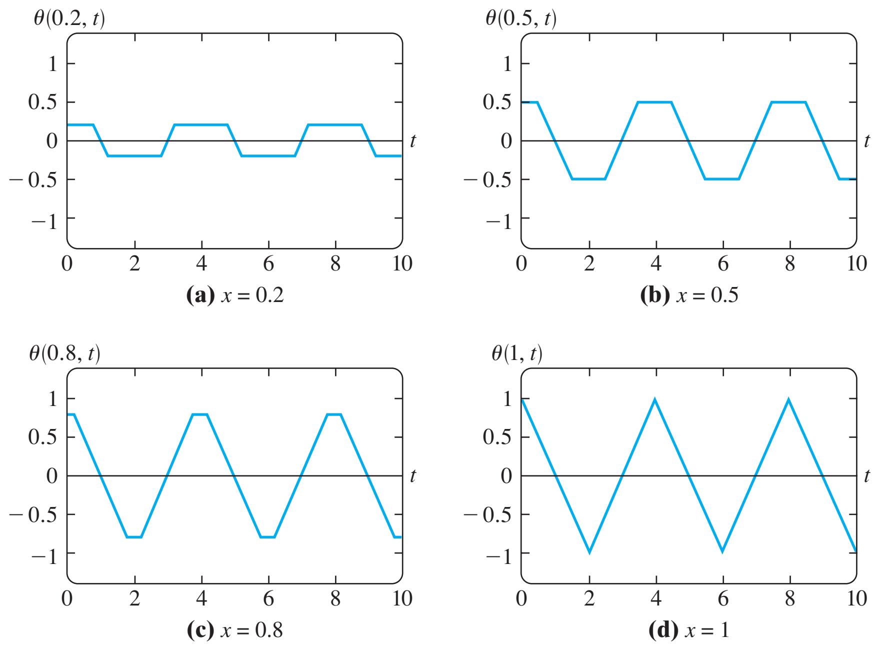


FIGURE 12.7.3 Angular displacements θ as a function of time at various cross sections of the rod

EXERCISES 12.7

Answers to selected odd-numbered problems begin on page ANS-21.

1. In Example 1 find the temperature $u(x, t)$ when the left end of the rod is insulated.

2. Solve the boundary-value problem

$$k\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t}, \qquad 0 < x < 1, \quad t > 0$$

$$u(0, t) = 0, \quad \left.\frac{\partial u}{\partial x}\right|_{x=1} = -h(u(1, t) - u_0), \quad h > 0, \quad t > 0$$

$$u(x, 0) = f(x), \quad 0 < x < 1.$$

3. Find the steady-state temperature for a rectangular plate for which the boundary conditions are

$$u(0, y) = 0, \quad \left.\frac{\partial u}{\partial x}\right|_{x=a} = -hu(a, y), \quad 0 < y < b$$

$$u(x, 0) = 0, \quad u(x, b) = f(x), \quad 0 < x < a.$$

4. Solve the boundary-value problem

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \qquad 0 < y < 1, \quad x > 0$$

$$u(0, y) = u_0, \quad \lim_{x \to \infty} u(x, y) = 0, \quad 0 < y < 1$$

$$\left.\frac{\partial u}{\partial y}\right|_{y=0} = 0, \quad \left.\frac{\partial u}{\partial y}\right|_{y=1} = -hu(x, 1), \quad h > 0, \quad x > 0.$$

5. Find the temperature $u(x, t)$ in a rod of length L if the initial temperature is $f(x)$ throughout and if the end $x = 0$ is kept at temperature zero and the end $x = L$ is insulated.

6. Solve the boundary-value problem

$$a^2\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2}, \qquad 0 < x < L, \quad t > 0$$

$$u(0, t) = 0, \quad E\left.\frac{\partial u}{\partial x}\right|_{x=L} = F_0, \quad t > 0$$

$$u(x, 0) = 0, \quad \left.\frac{\partial u}{\partial t}\right|_{t=0} = 0, \quad 0 < x < L.$$

The solution $u(x, t)$ represents the longitudinal displacement of a vibrating elastic bar that is anchored at its left end and is subjected to a constant force of magnitude F_0 at its right end. See Figure 12.4.4 in Exercises 12.4. E is a constant called the modulus of elasticity.

7. Solve the boundary-value problem

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \qquad 0 < x < 1, \quad 0 < y < 1$$

$$\left.\frac{\partial u}{\partial x}\right|_{x=0} = 0, \quad u(1, y) = u_0, \quad 0 < y < 1$$

$$u(x, 0) = 0, \quad \left.\frac{\partial u}{\partial y}\right|_{y=1} = 0, \quad 0 < x < 1.$$

8. The initial temperature in a rod of unit length is $f(x)$ throughout. There is heat transfer from both ends, $x = 0$ and $x = 1$, into a surrounding medium kept at a constant temperature zero. Show that

$$u(x, t) = \sum_{n=1}^{\infty} A_n e^{-k\alpha_n^2 t}(\alpha_n \cos \alpha_n x + h \sin \alpha_n x),$$

where

$$A_n = \frac{2}{(\alpha_n^2 + 2h + h^2)} \int_0^1 f(x)(\alpha_n \cos \alpha_n x + h \sin \alpha_n x)\, dx.$$

The eigenvalues are $\lambda_n = \alpha_n^2$, $n = 1, 2, 3, \ldots$, where the α_n are the consecutive positive roots of $\tan \alpha = 2\alpha h/(\alpha^2 - h^2)$.

9. Use Method 2 of Section 12.6 to solve the boundary-value problem

$$k\frac{\partial^2 u}{\partial x^2} + xe^{-2t} = \frac{\partial u}{\partial t}, \qquad 0 < x < 1, \quad t > 0$$

$$u(0, t) = 0, \quad \left.\frac{\partial u}{\partial x}\right|_{x=1} = -u(1, t), \quad t > 0$$

$$u(x, 0) = 0, \quad 0 < x < 1.$$

Computer Lab Assignments

10. A vibrating cantilever beam is embedded at its left end ($x = 0$) and free at its right end ($x = 1$). See Figure 12.7.4. The transverse displacement $u(x, t)$ of the beam is determined from the boundary-value problem

$$\frac{\partial^4 u}{\partial x^4} + \frac{\partial^2 u}{\partial t^2} = 0, \qquad 0 < x < 1, \quad t > 0$$

$$u(0, t) = 0, \qquad \left.\frac{\partial u}{\partial x}\right|_{x=0} = 0, \quad t > 0$$

$$\left.\frac{\partial^2 u}{\partial x^2}\right|_{x=1} = 0, \qquad \left.\frac{\partial^3 u}{\partial x^3}\right|_{x=1} = 0, \quad t > 0$$

$$u(x, 0) = f(x), \qquad \left.\frac{\partial u}{\partial t}\right|_{t=0} = g(x), \quad 0 < x < 1.$$

Use a CAS to find approximations to the first two positive eigenvalues of the problem. [*Hint*: See Problems 11 and 12 in Exercises 12.4.]

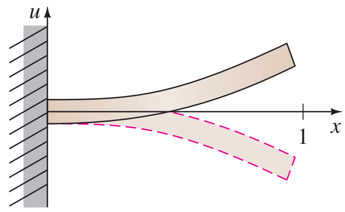


FIGURE 12.7.4 Vibrating cantilever beam in Problem 10

11. (a) Find an equation that defines the eigenvalues when the ends of the beam in Problem 10 are embedded at $x = 0$ and $x = 1$.

(b) Use a CAS to find approximations to the first two positive eigenvalues.

12.8 HIGHER-DIMENSIONAL PROBLEMS

REVIEW MATERIAL

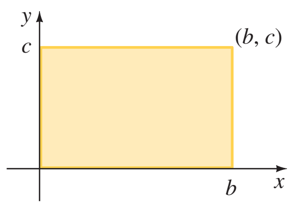
- Sections 12.3 and 12.4

INTRODUCTION Up to now we have solved boundary-value problems involving the one-dimensional heat and wave equations. In this section we show how to extend the method of separation of variables to problems involving the two-dimensional versions of these partial differential equations.

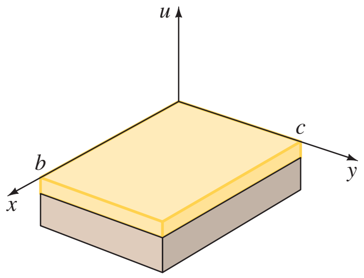
HEAT AND WAVE EQUATIONS IN TWO DIMENSIONS Suppose the rectangular region in Figure 12.8.1(a) is a thin plate in which the temperature u is a function of time t and position (x, y). Then, under suitable conditions, $u(x, y, t)$ can be shown to satisfy the **two-dimensional heat equation**

$$k\left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}\right) = \frac{\partial u}{\partial t}. \tag{1}$$

On the other hand, suppose Figure 12.8.1(b) represents a rectangular frame over which a thin flexible membrane has been stretched (a rectangular drum). If the membrane is set in motion, then its displacement u, measured from the xy-plane



(a)



(b)

FIGURE 12.8.1 (a) Rectangular plate and (b) rectangular membrane

(transverse vibrations), is also a function of t and position (x, y). When the vibrations are small, free, and undamped, $u(x, y, t)$ satisfies the **two-dimensional wave equation**

$$a^2\left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}\right) = \frac{\partial^2 u}{\partial t^2}. \tag{2}$$

To separate variables in (1) and (2), we assume a product solution of the form $u(x, y, t) = X(x)Y(y)T(t)$. We note that

$$\frac{\partial^2 u}{\partial x^2} = X''YT, \qquad \frac{\partial^2 u}{\partial y^2} = XY''T, \qquad \text{and} \qquad \frac{\partial u}{\partial t} = XYT'.$$

As we see next, with appropriate boundary conditions, boundary-value problems involving (1) and (2) lead to the concept of Fourier series in two variables.

EXAMPLE 1 Temperatures in a Plate

Find the temperature $u(x, y, t)$ in the plate shown in Figure 12.8.1(a) if the initial temperature is $f(x, y)$ throughout and if the boundaries are held at temperature zero for time $t > 0$.

SOLUTION We must solve

$$k\left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}\right) = \frac{\partial u}{\partial t}, \qquad 0 < x < b, \quad 0 < y < c, \quad t > 0$$

subject to

$$u(0, y, t) = 0, \quad u(b, y, t) = 0, \quad 0 < y < c, \quad t > 0$$
$$u(x, 0, t) = 0, \quad u(x, c, t) = 0, \quad 0 < x < b, \quad t > 0$$
$$u(x, y, 0) = f(x, y), \quad 0 < x < b, \quad 0 < y < c.$$

Substituting $u(x, y, t) = X(x)Y(y)T(t)$, we get

$$k(X''YT + XY''T) = XYT' \qquad \text{or} \qquad \frac{X''}{X} = -\frac{Y''}{Y} + \frac{T'}{kT}. \tag{3}$$

Since the left-hand side of the last equation in (3) depends only on x and the right side depends only on y and t, we must have both sides equal to a constant $-\lambda$:

$$\frac{X''}{X} = -\frac{Y''}{Y} + \frac{T'}{kT} = -\lambda$$

and so

$$X'' + \lambda X = 0 \tag{4}$$

$$\frac{Y''}{Y} = \frac{T'}{kT} + \lambda. \tag{5}$$

By the same reasoning, if we introduce another separation constant $-\mu$ in (5), then

$$\frac{Y''}{Y} = -\mu \qquad \text{and} \qquad \frac{T'}{kT} + \lambda = -\mu$$

yield

$$Y'' + \mu Y = 0 \qquad \text{and} \qquad T' + k(\lambda + \mu)T = 0. \tag{6}$$

Now the homogeneous boundary conditions

$$\left.\begin{matrix} u(0, y, t) = 0, & u(b, y, t) = 0 \\ u(x, 0, t) = 0, & u(x, c, t) = 0 \end{matrix}\right\} \quad \text{imply that} \quad \left\{\begin{matrix} X(0) = 0, & X(b) = 0 \\ Y(0) = 0, & Y(c) = 0. \end{matrix}\right.$$

Thus we have two Sturm-Liouville problems:

$$X'' + \lambda X = 0, \quad X(0) = 0, \quad X(b) = 0 \tag{7}$$

and

$$Y'' + \mu Y = 0, \quad Y(0) = 0, \quad Y(c) = 0. \tag{8}$$

The usual consideration of cases ($\lambda = 0$, $\lambda = \alpha^2 > 0$, $\lambda = -\alpha^2 < 0$, $\mu = 0$, and so on) leads to two independent sets of eigenvalues,

$$\lambda_m = \frac{m^2\pi^2}{b^2} \quad \text{and} \quad \mu_n = \frac{n^2\pi^2}{c^2}.$$

The corresponding eigenfunctions are

$$X(x) = c_2 \sin\frac{m\pi}{b}x, \quad m = 1, 2, 3 \ldots, \quad \text{and} \quad Y(y) = c_4 \sin\frac{n\pi}{c}y, \quad n = 1, 2, 3, \ldots. \tag{9}$$

After we substitute the known values of λ_n and μ_n in the first-order DE in (6), its general solution is found to be $T(t) = c_5 e^{-k[(m\pi/b)^2 + (n\pi/c)^2]t}$. A product solution of the two-dimensional heat equation that satisfies the four homogeneous boundary conditions is then

$$u_{mn}(x, y, t) = A_{mn} e^{-k[(m\pi/b)^2 + (n\pi/c)^2]t} \sin\frac{m\pi}{b}x \sin\frac{n\pi}{c}y,$$

where A_{mn} is an arbitrary constant. Because we have two sets of eigenvalues, we are prompted to try the superposition principle in the form of a double sum

$$u(x, y, t) = \sum_{m=1}^{\infty}\sum_{n=1}^{\infty} A_{mn} e^{-k[(m\pi/b)^2 + (n\pi/c)^2]t} \sin\frac{m\pi}{b}x \sin\frac{n\pi}{c}y. \tag{10}$$

At $t = 0$ we must have

$$u(x, y, 0) = f(x, y) = \sum_{m=1}^{\infty}\sum_{n=1}^{\infty} A_{mn} \sin\frac{m\pi}{b}x \sin\frac{n\pi}{c}y. \tag{11}$$

We can find the coefficients A_{mn} by multiplying the double sum (11) by the product $\sin(m\pi x/b)\sin(n\pi y/c)$ and integrating over the rectangle defined by the inequalities $0 \le x \le b$, $0 \le y \le c$. It follows that

$$A_{mn} = \frac{4}{bc}\int_0^c\int_0^b f(x, y) \sin\frac{m\pi}{b}x \sin\frac{n\pi}{c}y \, dx\, dy. \tag{12}$$

Thus the solution of the BVP consists of (10) with the A_{mn} defined in (12). ■

The series (11) with coefficients (12) is called a **sine series in two variables** or a **double sine series.** We summarize next the **cosine series in two variables.**

The **double cosine series** of a function $f(x, y)$ defined over a rectangular region defined by $0 \le x \le b$, $0 \le y \le c$ is given by

$$\begin{aligned} f(x, y) = A_{00} &+ \sum_{m=1}^{\infty} A_{m0} \cos\frac{m\pi}{b}x + \sum_{n=1}^{\infty} A_{0n} \cos\frac{n\pi}{c}y \\ &+ \sum_{m=1}^{\infty}\sum_{n=1}^{\infty} A_{mn} \cos\frac{m\pi}{b}x \cos\frac{n\pi}{c}y, \end{aligned}$$

where

$$\begin{aligned} A_{00} &= \frac{1}{bc}\int_0^c\int_0^b f(x, y)\, dx\, dy \\ A_{m0} &= \frac{2}{bc}\int_0^c\int_0^b f(x, y) \cos\frac{m\pi}{b}x \, dx\, dy \\ A_{0n} &= \frac{2}{bc}\int_0^c\int_0^b f(x, y) \cos\frac{n\pi}{c}y \, dx\, dy \\ A_{mn} &= \frac{4}{bc}\int_0^c\int_0^b f(x, y) \cos\frac{m\pi}{b}x \cos\frac{n\pi}{c}y \, dx\, dy. \end{aligned}$$

For a problem leading to a double-cosine series see Problem 2 in Exercises 12.8.

EXERCISES 12.8

Answers to selected odd-numbered problems begin on page ANS-22.

In Problems 1 and 2 solve the heat equation (1) subject to the given conditions.

1. $u(0, y, t) = 0, \quad u(\pi, y, t) = 0$
$u(x, 0, t) = 0, \quad u(x, \pi, t) = 0$
$u(x, y, 0) = u_0$

2. $\left.\dfrac{\partial u}{\partial x}\right|_{x=0} = 0, \quad \left.\dfrac{\partial u}{\partial x}\right|_{x=1} = 0$

$\left.\dfrac{\partial u}{\partial y}\right|_{y=0} = 0, \quad \left.\dfrac{\partial u}{\partial y}\right|_{y=1} = 0$

$u(x, y, 0) = xy$

In Problems 3 and 4 solve the wave equation (2) subject to the given conditions.

3. $u(0, y, t) = 0, \quad u(\pi, y, t) = 0$
$u(x, 0, t) = 0, \quad u(x, \pi, t) = 0$
$u(x, y, 0) = xy(x - \pi)(y - \pi)$
$\left.\dfrac{\partial u}{\partial t}\right|_{t=0} = 0$

4. $u(0, y, t) = 0, \quad u(b, y, t) = 0$
$u(x, 0, t) = 0, \quad u(x, c, t) = 0$
$u(x, y, 0) = f(x, y)$
$\left.\dfrac{\partial u}{\partial t}\right|_{t=0} = g(x, y)$

The steady-state temperature $u(x, y, z)$ in the rectangular parallelepiped shown in Figure 12.8.2 satisfies Laplace's equation in three dimensions:

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0. \tag{13}$$

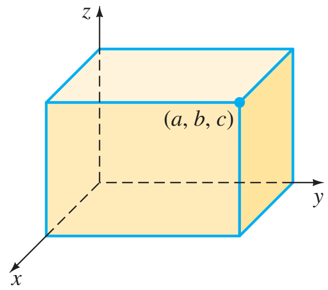


FIGURE 12.8.2 Rectangular parallelepiped in Problems 5 and 6

5. Solve Laplace's equation (13) if the top $(z = c)$ of the parallelepiped is kept at temperature $f(x, y)$ and the remaining sides are kept at temperature zero.

6. Solve Laplace's equation (13) if the bottom $(z = 0)$ of the parallelepiped is kept at temperature $f(x, y)$ and the remaining sides are kept at temperature zero.

CHAPTER 12 IN REVIEW

Answers to selected odd-numbered problems begin on page ANS-22.

1. Use separation of variables to find product solutions of

$$\frac{\partial^2 u}{\partial x\, \partial y} = u.$$

2. Use separation of variables to find product solutions of

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + 2\frac{\partial u}{\partial x} + 2\frac{\partial u}{\partial y} = 0.$$

Is it possible to choose a separation constant so that both X and Y are oscillatory functions?

3. Find a steady-state solution $\psi(x)$ of the boundary-value problem

$$k\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t}, \qquad 0 < x < \pi, \quad t > 0,$$

$$u(0, t) = u_0, \quad -\left.\frac{\partial u}{\partial x}\right|_{x=\pi} = u(\pi, t) - u_1, \quad t > 0$$

$$u(x, 0) = 0, \quad 0 < x < \pi.$$

4. Give a physical interpretation for the boundary conditions in Problem 3.

5. At $t = 0$ a string of unit length is stretched on the positive x-axis. The ends of the string $x = 0$ and $x = 1$ are secured on the x-axis for $t > 0$. Find the displacement $u(x, t)$ if the initial velocity $g(x)$ is as given in Figure 12.R.1.

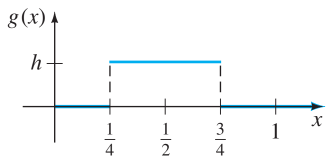


FIGURE 12.R.1 Initial velocity $g(x)$ in Problem 5

6. The partial differential equation

$$\frac{\partial^2 u}{\partial x^2} + x^2 = \frac{\partial^2 u}{\partial t^2}$$

is a form of the wave equation when an external vertical force proportional to the square of the horizontal distance from the left end is applied to the string. The string is secured at $x = 0$ one unit above the x-axis and on the x-axis at $x = 1$ for $t > 0$. Find the displacement $u(x, t)$ if the string starts from rest from the initial displacement $f(x)$.

7. Find the steady-state temperature $u(x, y)$ in the square plate shown in Figure 12.R.2.

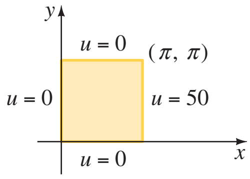


FIGURE 12.R.2 Square plate in Problem 7

8. Find the steady-state temperature $u(x, y)$ in the semi-infinite plate shown in Figure 12.R.3.

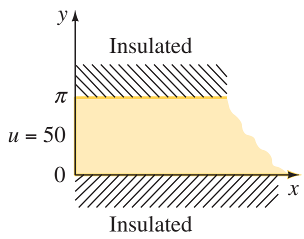


FIGURE 12.R.3 Semi-infinite plate in Problem 8

9. Solve Problem 8 if the boundaries $y = 0$ and $y = \pi$ are held at temperature zero for all time.

10. Find the temperature $u(x, t)$ in the infinite plate of width $2L$ shown in Figure 12.R.4 if the initial temperature is u_0 throughout. [*Hint*: $u(x, 0) = u_0$, $-L < x < L$ is an even function of x.]

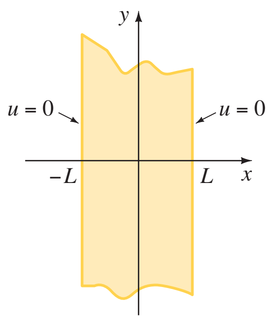


FIGURE 12.R.4 Infinite plate in Problem 10

11. Solve the boundary-value problem

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t}, \qquad 0 < x < \pi, \qquad t > 0$$

$$u(0, t) = 0, \quad u(\pi, t) = 0, \quad t > 0$$

$$u(x, 0) = \sin x, \quad 0 < x < \pi.$$

12. Solve the boundary-value problem

$$\frac{\partial^2 u}{\partial x^2} + \sin x = \frac{\partial u}{\partial t}, \qquad 0 < x < \pi, \quad t > 0$$

$$u(0, t) = 400, \quad u(\pi, t) = 200, \quad t > 0$$

$$u(x, 0) = 400 + \sin x, \quad 0 < x < \pi.$$

13. Find a formal series solution of the problem

$$\frac{\partial^2 u}{\partial x^2} + 2\frac{\partial u}{\partial x} = \frac{\partial^2 u}{\partial t^2} + 2\frac{\partial u}{\partial t} + u, \qquad 0 < x < \pi, \quad t > 0$$

$$u(0, t) = 0, \quad u(\pi, t) = 0, \quad t > 0$$

$$\left.\frac{\partial u}{\partial t}\right|_{t=0} = 0, \quad 0 < x < \pi.$$

14. The concentration $c(x, t)$ of a substance that both diffuses in a medium and is convected by the currents in the medium satisfies the partial differential equation

$$k\frac{\partial^2 c}{\partial x^2} - h\frac{\partial c}{\partial x} = \frac{\partial c}{\partial t}, \qquad k \text{ and } h \text{ constants.}$$

Solve the PDE subject to

$$c(0, t) = 0, \quad c(1, t) = 0, \quad t > 0$$

$$c(x, 0) = c_0, \quad 0 < x < 1,$$

where c_0 is a constant.

ANSWERS FOR SELECTED ODD-NUMBERED PROBLEMS

EXERCISES 1.1 (PAGE 10)

1. linear, second order **3.** linear, fourth order
5. nonlinear, second order **7.** linear, third order
9. linear in x but nonlinear in y
15. domain of function is $[-2, \infty)$; largest interval of definition for solution is $(-2, \infty)$
17. domain of function is the set of real numbers except $x = 2$ and $x = -2$; largest intervals of definition for solution are $(-\infty, -2)$, $(-2, 2)$, or $(2, \infty)$
19. $X = \dfrac{e^t - 1}{e^t - 2}$ defined on $(-\infty, \ln 2)$ or on $(\ln 2, \infty)$
27. $m = -2$ **29.** $m = 2, m = 3$ **31.** $m = 0, m = -1$
33. $y = 2$ **35.** no constant solutions

EXERCISES 1.2 (PAGE 17)

1. $y = 1/(1 - 4e^{-x})$
3. $y = 1/(x^2 - 1)$; $(1, \infty)$
5. $y = 1/(x^2 + 1)$; $(-\infty, \infty)$
7. $x = -\cos t + 8 \sin t$
9. $x = \frac{\sqrt{3}}{4} \cos t + \frac{1}{4} \sin t$ **11.** $y = \frac{3}{2}e^x - \frac{1}{2}e^{-x}$
13. $y = 5e^{-x-1}$ **15.** $y = 0, y = x^3$
17. half-planes defined by either $y > 0$ or $y < 0$
19. half-planes defined by either $x > 0$ or $x < 0$
21. the regions defined by $y > 2$, $y < -2$, or $-2 < y < 2$
23. any region not containing $(0, 0)$
25. yes
27. no
29. **(a)** $y = cx$
(b) any rectangular region not touching the y-axis
(c) No, the function is not differentiable at $x = 0$.
31. **(b)** $y = 1/(1 - x)$ on $(-\infty, 1)$;
$y = -1/(x + 1)$ on $(-1, \infty)$;
(c) $y = 0$ on $(-\infty, \infty)$

EXERCISES 1.3 (PAGE 27)

1. $\dfrac{dP}{dt} = kP + r$; $\dfrac{dP}{dt} = kP - r$
3. $\dfrac{dP}{dt} = k_1P - k_2P^2$
7. $\dfrac{dx}{dt} = kx(1000 - x)$
9. $\dfrac{dA}{dt} + \dfrac{1}{100}A = 0$; $A(0) = 50$
11. $\dfrac{dA}{dt} + \dfrac{7}{600 - t}A = 6$ **13.** $\dfrac{dh}{dt} = -\dfrac{c\pi}{450}\sqrt{h}$
15. $L\dfrac{di}{dt} + Ri = E(t)$ **17.** $m\dfrac{dv}{dt} = mg - kv^2$
19. $m\dfrac{d^2x}{dt^2} = -kx$ **21.** $\dfrac{d^2r}{dt^2} + \dfrac{gR^2}{r^2} = 0$
23. $\dfrac{dA}{dt} = k(M - A), k > 0$ **25.** $\dfrac{dx}{dt} + kx = r, k > 0$
27. $\dfrac{dy}{dx} = \dfrac{-x + \sqrt{x^2 + y^2}}{y}$

CHAPTER 1 IN REVIEW (PAGE 32)

1. $\dfrac{dy}{dx} = 10y$ **3.** $y'' + k^2y = 0$
5. $y'' - 2y' + y = 0$ **7.** **(a), (d)**
9. **(b)** **11.** **(b)**
13. $y = c_1$ and $y = c_2e^x$, c_1 and c_2 constants
15. $y' = x^2 + y^2$
17. **(a)** The domain is the set of all real numbers.
(b) either $(-\infty, 0)$ or $(0, \infty)$
19. For $x_0 = -1$ the interval is $(-\infty, 0)$, and for $x_0 = 2$ the interval is $(0, \infty)$.
21. **(c)** $y = \begin{cases} -x^2, & x < 0 \\ x^2, & x \geq 0 \end{cases}$ **23.** $(-\infty, \infty)$
25. $(0, \infty)$ **27.** $y = \frac{1}{2}e^{3x} - \frac{1}{2}e^{-x} - 2x$
29. $y = \frac{3}{2}e^{3x-3} + \frac{9}{2}e^{-x+1} - 2x$.
31. $y_0 = -3, y_1 = 0$
33. $\dfrac{dP}{dt} = k(P - 200 + 10t)$

EXERCISES 2.1 (PAGE 41)

21. 0 is asymptotically stable (attractor); 3 is unstable (repeller).
23. 2 is semi-stable.
25. -2 is unstable (repeller); 0 is semi-stable; 2 is asymptotically stable (attractor).
27. -1 is asymptotically stable (attractor); 0 is unstable (repeller).
39. $0 < P_0 < h/k$
41. $\sqrt{mg/k}$

EXERCISES 2.2 (PAGE 50)

1. $y = -\frac{1}{5}\cos 5x + c$ **3.** $y = \frac{1}{3}e^{-3x} + c$
5. $y = cx^4$ **7.** $-3e^{-2y} = 2e^{3x} + c$
9. $\frac{1}{3}x^3 \ln x - \frac{1}{9}x^3 = \frac{1}{2}y^2 + 2y + \ln|y| + c$

11. $4\cos y = 2x + \sin 2x + c$
13. $(e^x + 1)^{-2} + 2(e^y + 1)^{-1} = c$
15. $S = ce^{kr}$
17. $P = \dfrac{ce^t}{1 + ce^t}$
19. $(y + 3)^5 e^x = c(x + 4)^5 e^y$
21. $y = \sin\left(\frac{1}{2}x^2 + c\right)$
23. $x = \tan\left(4t - \frac{3}{4}\pi\right)$
25. $y = \dfrac{e^{-(1+1/x)}}{x}$
27. $y = \frac{1}{2}x + \frac{\sqrt{3}}{2}\sqrt{1 - x^2}$
29. $y = e^{\int_4^x e^{t^2} dt}$
31. (a) $y = 2, y = -2, y = 2\dfrac{3 - e^{4x-1}}{3 + e^{4x-1}}$
33. $y = -1$ and $y = 1$ are singular solutions of Problem 21; $y = 0$ of Problem 22
35. $y = 1$
37. $y = 1 + \frac{1}{10}\tan\left(\frac{1}{10}x\right)$
41. (a) $y = -\sqrt{x^2 + x - 1}$ **(c)** $\left(-\infty, -\frac{1}{2} - \frac{1}{2}\sqrt{5}\right)$
49. $y(x) = (4h/L^2)x^2 + a$

EXERCISES 2.3 (PAGE 60)

1. $y = ce^{5x}, (-\infty, \infty)$
3. $y = \frac{1}{4}e^{3x} + ce^{-x}, (-\infty, \infty)$; ce^{-x} is transient
5. $y = \frac{1}{3} + ce^{-x^3}, (-\infty, \infty)$; ce^{-x^3} is transient
7. $y = x^{-1}\ln x + cx^{-1}, (0, \infty)$; solution is transient
9. $y = cx - x\cos x, (0, \infty)$
11. $y = \frac{1}{7}x^3 - \frac{1}{5}x + cx^{-4}, (0, \infty)$; cx^{-4} is transient
13. $y = \frac{1}{2}x^{-2}e^x + cx^{-2}e^{-x}, (0, \infty)$; $cx^{-2}e^{-x}$ is transient
15. $x = 2y^6 + cy^4, (0, \infty)$
17. $y = \sin x + c\cos x, (-\pi/2, \pi/2)$
19. $(x + 1)e^x y = x^2 + c, (-1, \infty)$; solution is transient
21. $(\sec\theta + \tan\theta)r = \theta - \cos\theta + c, (-\pi/2, \pi/2)$
23. $y = e^{-3x} + cx^{-1}e^{-3x}, (0, \infty)$; solution is transient
25. $y = x^{-1}e^x + (2 - e)x^{-1}, (0, \infty)$
27. $i = \dfrac{E}{R} + \left(i_0 - \dfrac{E}{R}\right)e^{-Rt/L}, (-\infty, \infty)$
29. $(x + 1)y = x\ln x - x + 21, (0, \infty)$
31. $y = \begin{cases} \frac{1}{2}(1 - e^{-2x}), & 0 \le x \le 3 \\ \frac{1}{2}(e^6 - 1)e^{-2x}, & x > 3 \end{cases}$
33. $y = \begin{cases} \frac{1}{2} + \frac{3}{2}e^{-x^2}, & 0 \le x < 1 \\ \left(\frac{1}{2}e + \frac{3}{2}\right)e^{-x^2}, & x \ge 1 \end{cases}$
35. $y = \begin{cases} 2x - 1 + 4e^{-2x}, & 0 \le x \le 1 \\ 4x^2\ln x + (1 + 4e^{-2})x^2, & x > 1 \end{cases}$
37. $y = e^{x^2-1} + \frac{1}{2}\sqrt{\pi}\,e^{x^2}(\mathrm{erf}(x) - \mathrm{erf}(1))$
47. $E(t) = E_0 e^{-(t-4)/RC}$

EXERCISES 2.4 (PAGE 68)

1. $x^2 - x + \frac{3}{2}y^2 + 7y = c$
3. $\frac{5}{2}x^2 + 4xy - 2y^4 = c$
5. $x^2y^2 - 3x + 4y = c$
7. not exact
9. $xy^3 + y^2\cos x - \frac{1}{2}x^2 = c$
11. not exact
13. $xy - 2xe^x + 2e^x - 2x^3 = c$
15. $x^3y^3 - \tan^{-1} 3x = c$
17. $-\ln|\cos x| + \cos x \sin y = c$
19. $t^4y - 5t^3 - ty + y^3 = c$
21. $\frac{1}{3}x^3 + x^2y + xy^2 - y = \frac{4}{3}$
23. $4ty + t^2 - 5t + 3y^2 - y = 8$
25. $y^2\sin x - x^3y - x^2 + y\ln y - y = 0$
27. $k = 10$
29. $x^2y^2\cos x = c$
31. $x^2y^2 + x^3 = c$
33. $3x^2y^3 + y^4 = c$
35. $-2ye^{3x} + \frac{10}{3}e^{3x} + x = c$
37. $e^{y^2}(x^2 + 4) = 20$
39. (c) $y_1(x) = -x^2 - \sqrt{x^4 - x^3 + 4}$
$y_2(x) = -x^2 + \sqrt{x^4 - x^3 + 4}$
45. (a) $v(x) = 8\sqrt{\dfrac{x}{3} - \dfrac{9}{x^2}}$ **(b)** 12.7 ft/s

EXERCISES 2.5 (PAGE 74)

1. $y + x\ln|x| = cx$
3. $(x - y)\ln|x - y| = y + c(x - y)$
5. $x + y\ln|x| = cy$
7. $\ln(x^2 + y^2) + 2\tan^{-1}(y/x) = c$
9. $4x = y(\ln|y| - c)^2$
11. $y^3 + 3x^3\ln|x| = 8x^3$
13. $\ln|x| = e^{y/x} - 1$
15. $y^3 = 1 + cx^{-3}$
17. $y^{-3} = x + \frac{1}{3} + ce^{3x}$
19. $e^{t/y} = ct$
21. $y^{-3} = -\frac{9}{5}x^{-1} + \frac{49}{5}x^{-6}$
23. $y = -x - 1 + \tan(x + c)$
25. $2y - 2x + \sin 2(x + y) = c$
27. $4(y - 2x + 3) = (x + c)^2$
29. $-\cot(x + y) + \csc(x + y) = x + \sqrt{2} - 1$
35. (b) $y = \dfrac{2}{x} + \left(-\frac{1}{4}x + cx^{-3}\right)^{-1}$

EXERCISES 2.6 (PAGE 79)

1. $y_2 = 2.9800, \quad y_4 = 3.1151$
3. $y_{10} = 2.5937, \quad y_{20} = 2.6533; y = e^x$
5. $y_5 = 0.4198, \quad y_{10} = 0.4124$
7. $y_5 = 0.5639, \quad y_{10} = 0.5565$
9. $y_5 = 1.2194, \quad y_{10} = 1.2696$
13. Euler: $y_{10} = 3.8191, \quad y_{20} = 5.9363$
RK4: $y_{10} = 42.9931, \quad y_{20} = 84.0132$

CHAPTER 2 IN REVIEW (PAGE 80)

1. $-A/k$, a repeller for $k > 0$, an attractor for $k < 0$
3. true
5. $\dfrac{dy}{dx} = (y-1)^2(y-3)^3$
7. semi-stable for n even and unstable for n odd; semi-stable for n even and asymptotically stable for n odd.
11. $2x + \sin 2x = 2\ln(y^2+1) + c$
13. $(6x+1)y^3 = -3x^3 + c$
15. $Q = ct^{-1} + \frac{1}{25}t^4(-1 + 5\ln t)$
17. $y = \frac{1}{4} + c(x^2+4)^{-4}$
19. $y = \csc x$, $(\pi, 2\pi)$
21. **(b)** $y = \frac{1}{4}(x + 2\sqrt{y_0} - x_0)^2$, $(x_0 - 2\sqrt{y_0}, \infty)$

EXERCISES 3.1 (PAGE 89)

1. 7.9 yr; 10 yr
3. 760; approximately 11 persons/yr
5. 11 h
7. 136.5 h
9. $I(15) = 0.00098I_0$ or approximately 0.1% of I_0
11. 15,600 years
13. $T(1) = 36.67°$ F; approximately 3.06 min
15. approximately 82.1 s; approximately 145.7 s
17. 390°
19. about 1.6 hours prior to the discovery of the body
21. $A(t) = 200 - 170e^{-t/50}$
23. $A(t) = 1000 - 1000e^{-t/100}$
25. $A(t) = 1000 - 10t - \frac{1}{10}(100-t)^2$; 100 min
27. 64.38 lb
29. $i(t) = \frac{3}{5} - \frac{3}{5}e^{-500t}$; $i \to \frac{3}{5}$ as $t \to \infty$
31. $q(t) = \frac{1}{100} - \frac{1}{100}e^{-50t}$; $i(t) = \frac{1}{2}e^{-50t}$
33. $i(t) = \begin{cases} 60 - 60e^{-t/10}, & 0 \le t \le 20 \\ 60(e^2-1)e^{-t/10}, & t > 20 \end{cases}$
35. **(a)** $v(t) = \dfrac{mg}{k} + \left(v_0 - \dfrac{mg}{k}\right)e^{-kt/m}$

(b) $v \to \dfrac{mg}{k}$ as $t \to \infty$

(c) $s(t) = \dfrac{mg}{k}t - \dfrac{m}{k}\left(v_0 - \dfrac{mg}{k}\right)e^{-kt/m} + \dfrac{m}{k}\left(v_0 - \dfrac{mg}{k}\right)$

39. **(a)** $v(t) = \dfrac{\rho g}{4k}\left(\dfrac{k}{\rho}t + r_0\right) - \dfrac{\rho g r_0}{4k}\left(\dfrac{r_0}{\dfrac{k}{\rho}t + r_0}\right)^3$

(c) $33\frac{1}{3}$ seconds

41. **(a)** $P(t) = P_0 e^{(k_1 - k_2)t}$
43. **(a)** As $t \to \infty$, $x(t) \to r/k$.
(b) $x(t) = r/k - (r/k)e^{-kt}$; $(\ln 2)/k$
47. **(c)** 1.988 ft

EXERCISES 3.2 (PAGE 99)

1. **(a)** $N = 2000$
(b) $N(t) = \dfrac{2000\,e^t}{1999 + e^t}$; $N(10) = 1834$
3. 1,000,000; 5.29 mo
5. **(b)** $P(t) = \dfrac{4(P_0-1) - (P_0-4)e^{-3t}}{(P_0-1) - (P_0-4)e^{-3t}}$
(c) For $0 < P_0 < 1$, time of extinction is
$t = -\dfrac{1}{3}\ln\dfrac{4(P_0-1)}{P_0-4}$.
7. $P(t) = \dfrac{5}{2} + \dfrac{\sqrt{3}}{2}\tan\left[-\dfrac{\sqrt{3}}{2}t + \tan^{-1}\left(\dfrac{2P_0-5}{\sqrt{3}}\right)\right]$;
time of extinction is
$t = \dfrac{2}{\sqrt{3}}\left[\tan^{-1}\dfrac{5}{\sqrt{3}} + \tan^{-1}\left(\dfrac{2P_0-5}{\sqrt{3}}\right)\right]$
9. 29.3 g; $X \to 60$ as $t \to \infty$; 0 g of A and 30 g of B
11. **(a)** $h(t) = \left(\sqrt{H} - \dfrac{4A_h}{A_w}t\right)^2$; I is $0 \le t \le \sqrt{H}A_w/4A_h$
(b) $576\sqrt{10}$ s or 30.36 min
13. **(a)** approximately 858.65 s or 14.31 min
(b) 243 s or 4.05 min
15. **(a)** $v(t) = \sqrt{\dfrac{mg}{k}}\tanh\left(\sqrt{\dfrac{kg}{m}}t + c_1\right)$
where $c_1 = \tanh^{-1}\left(\sqrt{\dfrac{k}{mg}}v_0\right)$
(b) $\sqrt{\dfrac{mg}{k}}$
(c) $s(t) = \dfrac{m}{k}\ln\cosh\left(\sqrt{\dfrac{kg}{m}}t + c_1\right) + c_2$,
where $c_2 = -(m/k)\ln\cosh c_1$
17. **(a)** $m\dfrac{dv}{dt} = mg - kv^2 - \rho V$,
where ρ is the weight density of water
(b) $v(t) = \sqrt{\dfrac{mg - \rho V}{k}}\tanh\left(\dfrac{\sqrt{kmg - k\rho V}}{m}t + c_1\right)$
(c) $\sqrt{\dfrac{mg - \rho V}{k}}$
19. **(a)** $W = 0$ and $W = 2$
(b) $W(x) = 2\,\text{sech}^2(x - c_1)$
(c) $W(x) = 2\,\text{sech}^2 x$

EXERCISES 3.3 (PAGE 110)

1. $x(t) = x_0 e^{-\lambda_1 t}$

$$y(t) = \frac{x_0\lambda_1}{\lambda_2 - \lambda_1}(e^{-\lambda_1 t} - e^{-\lambda_2 t})$$

$$z(t) = x_0\left(1 - \frac{\lambda_2}{\lambda_2 - \lambda_1}e^{-\lambda_1 t} + \frac{\lambda_1}{\lambda_2 - \lambda_1}e^{-\lambda_2 t}\right)$$

3. 5, 20, 147 days. The time when $y(t)$ and $z(t)$ are the same makes sense because most of A and half of B are gone, so half of C should have been formed.

5. $\dfrac{dx_1}{dt} = 6 - \frac{2}{25}x_1 + \frac{1}{50}x_2$

$\dfrac{dx_2}{dt} = \frac{2}{25}x_1 - \frac{2}{25}x_2$

7. (a) $\dfrac{dx_1}{dt} = 3\dfrac{x_2}{100 - t} - 2\dfrac{x_1}{100 + t}$

$\dfrac{dx_2}{dt} = 2\dfrac{x_1}{100 + t} - 3\dfrac{x_2}{100 - t}$

(b) $x_1(t) + x_2(t) = 150$; $x_2(30) \approx 47.4$ lb

13. $L_1\dfrac{di_2}{dt} + (R_1 + R_2)i_2 + R_1 i_3 = E(t)$

$L_2\dfrac{di_3}{dt} + R_1 i_2 + (R_1 + R_3)\,i_3 = E(t)$

15. $i(0) = i_0$, $s(0) = n - i_0$, $r(0) = 0$

CHAPTER 3 IN REVIEW (PAGE 113)

1. $dP/dt = 0.15P$

3. $P(45) = 8.99$ billion

5. $x = 10\ln\left(\dfrac{10 + \sqrt{100 - y^2}}{y}\right) - \sqrt{100 - y^2}$

7. (a) $\dfrac{BT_1 + T_2}{1 + B}, \dfrac{BT_1 + T_2}{1 + B}$

(b) $T(t) = \dfrac{BT_1 + T_2}{1 + B} + \dfrac{T_1 - T_2}{1 + B}e^{k(1+B)t}$

9. $i(t) = \begin{cases} 4t - \frac{1}{5}t^2, & 0 \le t < 10 \\ 20, & t \ge 10 \end{cases}$

11. $x(t) = \dfrac{\alpha c_1 e^{\alpha k_1 t}}{1 + c_1 e^{\alpha k_1 t}}$, $\quad y(t) = c_2(1 + c_1 e^{\alpha k_1 t})^{k_2/k_1}$

13. $x = -y + 1 + c_2 e^{-y}$

15. (a) $p(x) = -\rho(x)g\left(y + \dfrac{1}{K}\displaystyle\int q(x)\,dx\right)$

(b) The ratio is increasing; the ratio is constant.

(d) $\rho(x) = -\dfrac{Kp}{g(Ky + \int q(x)\,dx)}$; $\quad \rho(x) = \sqrt{\dfrac{Kp}{2(CKp - \beta gx)}}$

EXERCISES 4.1 (PAGE 128)

1. $y = \frac{1}{2}e^x - \frac{1}{2}e^{-x}$

3. $y = 3x - 4x\ln x$

9. $(-\infty, 2)$

11. (a) $y = \dfrac{e}{e^2 - 1}(e^x - e^{-x})$ **(b)** $y = \dfrac{\sinh x}{\sinh 1}$

13. (a) $y = e^x\cos x - e^x\sin x$

(b) no solution

(c) $y = e^x\cos x + e^{-\pi/2}e^x\sin x$

(d) $y = c_2 e^x\sin x$, where c_2 is arbitrary

15. dependent

17. dependent

19. dependent

21. independent

23. The functions satisfy the DE and are linearly independent on the interval since $W(e^{-3x}, e^{4x}) = 7e^x \ne 0$; $y = c_1e^{-3x} + c_2e^{4x}$.

25. The functions satisfy the DE and are linearly independent on the interval since $W(e^x\cos 2x, e^x\sin 2x) = 2e^{2x} \ne 0$; $y = c_1e^x\cos 2x + c_2e^x\sin 2x$.

27. The functions satisfy the DE and are linearly independent on the interval since $W(x^3, x^4) = x^6 \ne 0$; $y = c_1x^3 + c_2x^4$.

29. The functions satisfy the DE and are linearly independent on the interval since $W(x, x^{-2}, x^{-2}\ln x) = 9x^{-6} \ne 0$; $y = c_1x + c_2x^{-2} + c_3x^{-2}\ln x$.

35. (b) $y_p = x^2 + 3x + 3e^{2x}$; $\quad y_p = -2x^2 - 6x - \frac{1}{3}e^{2x}$

EXERCISES 4.2 (PAGE 132)

1. $y_2 = xe^{2x}$

3. $y_2 = \sin 4x$

5. $y_2 = \sinh x$

7. $y_2 = xe^{2x/3}$

9. $y_2 = x^4\ln|x|$

11. $y_2 = 1$

13. $y_2 = x\cos(\ln x)$

15. $y_2 = x^2 + x + 2$

17. $y_2 = e^{2x}$, $y_p = -\frac{1}{2}$

19. $y_2 = e^{2x}$, $y_p = \frac{5}{2}e^{3x}$

EXERCISES 4.3 (PAGE 138)

1. $y = c_1 + c_2e^{-x/4}$

3. $y = c_1e^{3x} + c_2e^{-2x}$

5. $y = c_1e^{-4x} + c_2xe^{-4x}$

7. $y = c_1e^{2x/3} + c_2e^{-x/4}$

9. $y = c_1\cos 3x + c_2\sin 3x$

11. $y = e^{2x}(c_1\cos x + c_2\sin x)$

13. $y = e^{-x/3}\left(c_1\cos\frac{1}{3}\sqrt{2}\,x + c_2\sin\frac{1}{3}\sqrt{2}\,x\right)$

15. $y = c_1 + c_2e^{-x} + c_3e^{5x}$

17. $y = c_1e^{-x} + c_2e^{3x} + c_3xe^{3x}$

19. $u = c_1e^t + e^{-t}(c_2\cos t + c_3\sin t)$

21. $y = c_1e^{-x} + c_2xe^{-x} + c_3x^2e^{-x}$

23. $y = c_1 + c_2x + e^{-x/2}\left(c_3\cos\frac{1}{2}\sqrt{3}x + c_4\sin\frac{1}{2}\sqrt{3}x\right)$

25. $y = c_1\cos\frac{1}{2}\sqrt{3}x + c_2\sin\frac{1}{2}\sqrt{3}x + c_3x\cos\frac{1}{2}\sqrt{3}x + c_4x\sin\frac{1}{2}\sqrt{3}x$

27. $u = c_1e^r + c_2re^r + c_3e^{-r} + c_4re^{-r} + c_5e^{-5r}$

29. $y = 2\cos 4x - \frac{1}{2}\sin 4x$

31. $y = -\frac{1}{3}e^{-(t-1)} + \frac{1}{3}e^{5(t-1)}$

33. $y = 0$

35. $y = \frac{5}{36} - \frac{5}{36}e^{-6x} + \frac{1}{6}xe^{-6x}$
37. $y = e^{5x} - xe^{5x}$
39. $y = 0$
41. $y = \dfrac{1}{2}\left(1 - \dfrac{5}{\sqrt{3}}\right)e^{-\sqrt{3}x} + \dfrac{1}{2}\left(1 + \dfrac{5}{\sqrt{3}}\right)e^{\sqrt{3}x};$

$y = \cosh\sqrt{3}x + \dfrac{5}{\sqrt{3}}\sinh\sqrt{3}x$

EXERCISES 4.4 (PAGE 148)

1. $y = c_1e^{-x} + c_2e^{-2x} + 3$
3. $y = c_1e^{5x} + c_2xe^{5x} + \frac{6}{5}x + \frac{3}{5}$
5. $y = c_1e^{-2x} + c_2xe^{-2x} + x^2 - 4x + \frac{7}{2}$
7. $y = c_1\cos\sqrt{3}x + c_2\sin\sqrt{3}x + \left(-4x^2 + 4x - \frac{4}{3}\right)e^{3x}$
9. $y = c_1 + c_2e^{x} + 3x$
11. $y = c_1e^{x/2} + c_2xe^{x/2} + 12 + \frac{1}{2}x^2e^{x/2}$
13. $y = c_1\cos 2x + c_2\sin 2x - \frac{3}{4}x\cos 2x$
15. $y = c_1\cos x + c_2\sin x - \frac{1}{2}x^2\cos x + \frac{1}{2}x\sin x$
17. $y = c_1e^{x}\cos 2x + c_2e^{x}\sin 2x + \frac{1}{4}xe^{x}\sin 2x$
19. $y = c_1e^{-x} + c_2xe^{-x} - \frac{1}{2}\cos x$
$+ \frac{12}{25}\sin 2x - \frac{9}{25}\cos 2x$
21. $y = c_1 + c_2x + c_3e^{6x} - \frac{1}{4}x^2 - \frac{6}{37}\cos x + \frac{1}{37}\sin x$
23. $y = c_1e^{x} + c_2xe^{x} + c_3x^2e^{x} - x - 3 - \frac{2}{3}x^3e^{x}$
25. $y = c_1\cos x + c_2\sin x + c_3x\cos x + c_4x\sin x$
$+ x^2 - 2x - 3$
27. $y = \sqrt{2}\sin 2x - \frac{1}{2}$
29. $y = -200 + 200e^{-x/5} - 3x^2 + 30x$
31. $y = -10e^{-2x}\cos x + 9e^{-2x}\sin x + 7e^{-4x}$
33. $x = \dfrac{F_0}{2\omega^2}\sin\omega t - \dfrac{F_0}{2\omega}t\cos\omega t$
35. $y = 11 - 11e^{x} + 9xe^{x} + 2x - 12x^2e^{x} + \frac{1}{2}e^{5x}$
37. $y = 6\cos x - 6(\cot 1)\sin x + x^2 - 1$
39. $y = \dfrac{-4\sin\sqrt{3}x}{\sin\sqrt{3} + \sqrt{3}\cos\sqrt{3}} + 2x$
41. $y = \begin{cases}\cos 2x + \frac{5}{6}\sin 2x + \frac{1}{3}\sin x, & 0 \le x \le \pi/2\\ \frac{2}{3}\cos 2x + \frac{5}{6}\sin 2x, & x > \pi/2\end{cases}$

EXERCISES 4.5 (PAGE 156)

1. $(3D - 2)(3D + 2)y = \sin x$
3. $(D - 6)(D + 2)y = x - 6$
5. $D(D + 5)^2y = e^{x}$
7. $(D - 1)(D - 2)(D + 5)y = xe^{-x}$
9. $D(D + 2)(D^2 - 2D + 4)y = 4$
15. D^4
17. $D(D - 2)$
19. $D^2 + 4$
21. $D^3(D^2 + 16)$
23. $(D + 1)(D - 1)^3$
25. $D(D^2 - 2D + 5)$
27. $1, x, x^2, x^3, x^4$
29. $e^{6x}, e^{-3x/2}$
31. $\cos\sqrt{5}x, \sin\sqrt{5}x$
33. $1, e^{5x}, xe^{5x}$

35. $y = c_1e^{-3x} + c_2e^{3x} - 6$
37. $y = c_1 + c_2e^{-x} + 3x$
39. $y = c_1e^{-2x} + c_2xe^{-2x} + \frac{1}{2}x + 1$
41. $y = c_1 + c_2x + c_3e^{-x} + \frac{2}{3}x^4 - \frac{8}{3}x^3 + 8x^2$
43. $y = c_1e^{-3x} + c_2e^{4x} + \frac{1}{7}xe^{4x}$
45. $y = c_1e^{-x} + c_2e^{3x} - e^{x} + 3$
47. $y = c_1\cos 5x + c_2\sin 5x + \frac{1}{4}\sin x$
49. $y = c_1e^{-3x} + c_2xe^{-3x} - \frac{1}{49}xe^{4x} + \frac{2}{343}e^{4x}$
51. $y = c_1e^{-x} + c_2e^{x} + \frac{1}{6}x^3e^{x} - \frac{1}{4}x^2e^{x} + \frac{1}{4}xe^{x} - 5$
53. $y = e^{x}(c_1\cos 2x + c_2\sin 2x) + \frac{1}{3}e^{x}\sin x$
55. $y = c_1\cos 5x + c_2\sin 5x - 2x\cos 5x$
57. $y = e^{-x/2}\left(c_1\cos\dfrac{\sqrt{3}}{2}x + c_2\sin\dfrac{\sqrt{3}}{2}x\right)$
$+ \sin x + 2\cos x - x\cos x$
59. $y = c_1 + c_2x + c_3e^{-8x} + \frac{11}{256}x^2 + \frac{7}{32}x^3 - \frac{1}{16}x^4$
61. $y = c_1e^{x} + c_2xe^{x} + c_3x^2e^{x} + \frac{1}{6}x^3e^{x} + x - 13$
63. $y = c_1 + c_2x + c_3e^{x} + c_4xe^{x} + \frac{1}{2}x^2e^{x} + \frac{1}{2}x^2$
65. $y = \frac{5}{8}e^{-8x} + \frac{5}{8}e^{8x} - \frac{1}{4}$
67. $y = -\frac{41}{125} + \frac{41}{125}e^{5x} - \frac{1}{10}x^2 + \frac{9}{25}x$
69. $y = -\pi\cos x - \frac{11}{3}\sin x - \frac{8}{3}\cos 2x + 2x\cos x$
71. $y = 2e^{2x}\cos 2x - \frac{3}{64}e^{2x}\sin 2x + \frac{1}{8}x^3 + \frac{3}{16}x^2 + \frac{3}{32}x$

EXERCISES 4.6 (PAGE 161)

1. $y = c_1\cos x + c_2\sin x + x\sin x + \cos x\ln|\cos x|$
3. $y = c_1\cos x + c_2\sin x - \frac{1}{2}x\cos x$
5. $y = c_1\cos x + c_2\sin x + \frac{1}{2} - \frac{1}{6}\cos 2x$
7. $y = c_1e^{x} + c_2e^{-x} + \frac{1}{2}x\sinh x$
9. $y = c_1e^{2x} + c_2e^{-2x} + \frac{1}{4}\left(e^{2x}\ln|x| - e^{-2x}\displaystyle\int_{x_0}^{x}\frac{e^{4t}}{t}\,dt\right),$
$x_0 > 0$
11. $y = c_1e^{-x} + c_2e^{-2x} + (e^{-x} + e^{-2x})\ln(1 + e^{x})$
13. $y = c_1e^{-2x} + c_2e^{-x} - e^{-2x}\sin e^{x}$
15. $y = c_1e^{-t} + c_2te^{-t} + \frac{1}{2}t^2e^{-t}\ln t - \frac{3}{4}t^2e^{-t}$
17. $y = c_1e^{x}\sin x + c_2e^{x}\cos x + \frac{1}{3}xe^{x}\sin x$
$+ \frac{1}{3}e^{x}\cos x\ln|\cos x|$
19. $y = \frac{1}{4}e^{-x/2} + \frac{3}{4}e^{x/2} + \frac{1}{8}x^2e^{x/2} - \frac{1}{4}xe^{x/2}$
21. $y = \frac{4}{9}e^{-4x} + \frac{25}{36}e^{2x} - \frac{1}{4}e^{-2x} + \frac{1}{9}e^{-x}$
23. $y = c_1x^{-1/2}\cos x + c_2x^{-1/2}\sin x + x^{-1/2}$
25. $y = c_1 + c_2\cos x + c_3\sin x - \ln|\cos x|$
$- \sin x\ln|\sec x + \tan x|$

EXERCISES 4.7 (PAGE 168)

1. $y = c_1x^{-1} + c_2x^2$
3. $y = c_1 + c_2\ln x$
5. $y = c_1\cos(2\ln x) + c_2\sin(2\ln x)$

7. $y = c_1x^{(2-\sqrt{6})} + c_2x^{(2+\sqrt{6})}$

9. $y = c_1\cos\left(\frac{1}{5}\ln x\right) + c_2\sin\left(\frac{1}{5}\ln x\right)$

11. $y = c_1x^{-2} + c_2x^{-2}\ln x$

13. $y = x^{-1/2}\left[c_1\cos\left(\frac{1}{6}\sqrt{3}\ln x\right) + c_2\sin\left(\frac{1}{6}\sqrt{3}\ln x\right)\right]$

15. $y = c_1x^3 + c_2\cos\left(\sqrt{2}\ln x\right) + c_3\sin\left(\sqrt{2}\ln x\right)$

17. $y = c_1 + c_2x + c_3x^2 + c_4x^{-3}$

19. $y = c_1 + c_2x^5 + \frac{1}{5}x^5\ln x$

21. $y = c_1x + c_2x\ln x + x(\ln x)^2$

23. $y = c_1x^{-1} + c_2x - \ln x$

25. $y = 2 - 2x^{-2}$ **27.** $y = \cos(\ln x) + 2\sin(\ln x)$

29. $y = \frac{3}{4} - \ln x + \frac{1}{4}x^2$ **31.** $y = c_1x^{-10} + c_2x^2$

33. $y = c_1x^{-1} + c_2x^{-8} + \frac{1}{30}x^2$

35. $y = x^2[c_1\cos(3\ln x) + c_2\sin(3\ln x)] + \frac{4}{13} + \frac{3}{10}x$

37. $y = 2(-x)^{1/2} - 5(-x)^{1/2}\ln(-x),\ x < 0$

EXERCISES 4.8 (PAGE 172)

1. $x = c_1e^t + c_2te^t$
$y = (c_1 - c_2)e^t + c_2te^t$

3. $x = c_1\cos t + c_2\sin t + t + 1$
$y = c_1\sin t - c_2\cos t + t - 1$

5. $x = \frac{1}{2}c_1\sin t + \frac{1}{2}c_2\cos t - 2c_3\sin\sqrt{6}t - 2c_4\cos\sqrt{6}t$
$y = c_1\sin t + c_2\cos t + c_3\sin\sqrt{6}t + c_4\cos\sqrt{6}t$

7. $x = c_1e^{2t} + c_2e^{-2t} + c_3\sin 2t + c_4\cos 2t + \frac{1}{5}e^t$
$y = c_1e^{2t} + c_2e^{-2t} - c_3\sin 2t - c_4\cos 2t - \frac{1}{5}e^t$

9. $x = c_1 - c_2\cos t + c_3\sin t + \frac{17}{15}e^{3t}$
$y = c_1 + c_2\sin t + c_3\cos t - \frac{4}{15}e^{3t}$

11. $x = c_1e^t + c_2e^{-t/2}\cos\frac{1}{2}\sqrt{3}t + c_3e^{-t/2}\sin\frac{1}{2}\sqrt{3}t$
$y = \left(-\frac{3}{2}c_2 - \frac{1}{2}\sqrt{3}c_3\right)e^{-t/2}\cos\frac{1}{2}\sqrt{3}t$
$+ \left(\frac{1}{2}\sqrt{3}c_2 - \frac{3}{2}c_3\right)e^{-t/2}\sin\frac{1}{2}\sqrt{3}t$

13. $x = c_1e^{4t} + \frac{4}{3}e^t$
$y = -\frac{3}{4}c_1e^{4t} + c_2 + 5e^t$

15. $x = c_1 + c_2t + c_3e^t + c_4e^{-t} - \frac{1}{2}t^2$
$y = (c_1 - c_2 + 2) + (c_2 + 1)t + c_4e^{-t} - \frac{1}{2}t^2$

17. $x = c_1e^t + c_2e^{-t/2}\sin\frac{1}{2}\sqrt{3}t + c_3e^{-t/2}\cos\frac{1}{2}\sqrt{3}t$
$y = c_1e^t + \left(-\frac{1}{2}c_2 - \frac{1}{2}\sqrt{3}c_3\right)e^{-t/2}\sin\frac{1}{2}\sqrt{3}t$
$+ \left(\frac{1}{2}\sqrt{3}c_2 - \frac{1}{2}c_3\right)e^{-t/2}\cos\frac{1}{2}\sqrt{3}t$
$z = c_1e^t + \left(-\frac{1}{2}c_2 + \frac{1}{2}\sqrt{3}c_3\right)e^{-t/2}\sin\frac{1}{2}\sqrt{3}t$
$+ \left(-\frac{1}{2}\sqrt{3}c_2 - \frac{1}{2}c_3\right)e^{-t/2}\cos\frac{1}{2}\sqrt{3}t$

19. $x = -6c_1e^{-t} - 3c_2e^{-2t} + 2c_3e^{3t}$
$y = c_1e^{-t} + c_2e^{-2t} + c_3e^{3t}$
$z = 5c_1e^{-t} + c_2e^{-2t} + c_3e^{3t}$

21. $x = e^{-3t+3} - te^{-3t+3}$
$y = -e^{-3t+3} + 2te^{-3t+3}$

23. $mx'' = 0$
$my'' = -mg;$
$x = c_1t + c_2$
$y = -\frac{1}{2}gt^2 + c_3t + c_4$

EXERCISES 4.9 (PAGE 177)

3. $y = \ln|\cos(c_1 - x)| + c_2$

5. $y = \dfrac{1}{c_1^2}\ln|c_1x + 1| - \dfrac{1}{c_1}x + c_2$

7. $\frac{1}{3}y^3 - c_1y = x + c_2$

9. $y = \tan\left(\frac{1}{4}\pi - \frac{1}{2}x\right),\ -\frac{1}{2}\pi < x < \frac{3}{2}\pi$

11. $y = -\dfrac{1}{c_1}\sqrt{1 - c_1^2x^2} + c_2$

13. $y = 1 + x + \frac{1}{2}x^2 + \frac{1}{2}x^3 + \frac{1}{6}x^4 + \frac{1}{10}x^5 + \cdots$

15. $y = 1 + x - \frac{1}{2}x^2 + \frac{2}{3}x^3 - \frac{1}{4}x^4 + \frac{7}{60}x^5 + \cdots$

17. $y = -\sqrt{1 - x^2}$

CHAPTER 4 IN REVIEW (PAGE 178)

1. $y = 0$

3. false

5. $(-\infty, 0);\ (0, \infty)$

7. $y = c_1e^{3x} + c_2e^{-5x} + c_3xe^{-5x} + c_4e^x + c_5xe^x + c_6x^2e^x;$
$y = c_1x^3 + c_2x^{-5} + c_3x^{-5}\ln x + c_4x + c_5x\ln x + c_6x(\ln x)^2$

9. $y = c_1e^{(1+\sqrt{3})x} + c_2e^{(1-\sqrt{3})x}$

11. $y = c_1 + c_2e^{-5x} + c_3xe^{-5x}$

13. $y = c_1e^{-x/3} + e^{-3x/2}\left(c_2\cos\frac{1}{2}\sqrt{7}x + c_3\sin\frac{1}{2}\sqrt{7}x\right)$

15. $y = e^{3x/2}\left(c_2\cos\frac{1}{2}\sqrt{11}x + c_3\sin\frac{1}{2}\sqrt{11}x\right) + \frac{4}{5}x^3 + \frac{36}{25}x^2$
$+ \frac{46}{125}x - \frac{222}{625}$

17. $y = c_1 + c_2e^{2x} + c_3e^{3x} + \frac{1}{5}\sin x - \frac{1}{5}\cos x + \frac{4}{3}x$

19. $y = e^x(c_1\cos x + c_2\sin x) - e^x\cos x\ln|\sec x + \tan x|$

21. $y = c_1x^{-1/3} + c_2x^{1/2}$

23. $y = c_1x^2 + c_2x^3 + x^4 - x^2\ln x$

25. **(a)** $y = c_1\cos\omega x + c_2\sin\omega x + A\cos\alpha x$
$+ B\sin\alpha x, \quad \omega \neq \alpha;$
$y = c_1\cos\omega x + c_2\sin\omega x + Ax\cos\omega x$
$+ Bx\sin\omega x, \quad \omega = \alpha$

(b) $y = c_1e^{-\omega x} + c_2e^{\omega x} + Ae^{\alpha x}$, $\omega \neq \alpha$;
$y = c_1e^{-\omega x} + c_2e^{\omega x} + Axe^{\omega x}$, $\omega = \alpha$

27. **(a)** $y = c_1\cosh x + c_2\sinh x + c_3x\cosh x + c_4x\sinh x$

(b) $y_p = Ax^2\cosh x + Bx^2\sinh x$

29. $y = e^{x-\pi}\cos x$

31. $y = \frac{13}{4}e^x - \frac{5}{4}e^{-x} - x - \frac{1}{2}\sin x$

33. $y = x^2 + 4$

37. $x = -c_1e^t - \frac{3}{2}c_2e^{2t} + \frac{5}{2}$
$y = c_1e^t + c_2e^{2t} - 3$

39. $x = c_1e^t + c_2e^{5t} + te^t$
$y = -c_1e^t + 3c_2e^{5t} - te^t + 2e^t$

EXERCISES 5.1 (PAGE 194)

1. $\dfrac{\sqrt{2}\,\pi}{8}$

3. $x(t) = -\frac{1}{4}\cos 4\sqrt{6}\,t$

5. **(a)** $x\left(\dfrac{\pi}{12}\right) = -\dfrac{1}{4}; x\left(\dfrac{\pi}{8}\right) = -\dfrac{1}{2}; x\left(\dfrac{\pi}{6}\right) = -\dfrac{1}{4};$
$x\left(\dfrac{\pi}{4}\right) = \dfrac{1}{2}; x\left(\dfrac{9\pi}{32}\right) = \dfrac{\sqrt{2}}{4}$

(b) 4 ft/s; downward

(c) $t = \dfrac{(2n+1)\pi}{16}$, $n = 0, 1, 2, \ldots$

7. **(a)** the 20-kg mass

(b) the 20-kg mass; the 50-kg mass

(c) $t = n\pi$, $n = 0, 1, 2, \ldots$; at the equilibrium position; the 50-kg mass is moving upward whereas the 20-kg mass is moving upward when n is even and downward when n is odd.

9. $x(t) = \dfrac{1}{2}\cos 2t + \dfrac{3}{4}\sin 2t = \dfrac{\sqrt{13}}{4}\sin(2t + 0.5880)$

11. **(a)** $x(t) = -\frac{2}{3}\cos 10t + \frac{1}{2}\sin 10t$
$= \frac{5}{6}\sin(10t - 0.927)$

(b) $\dfrac{5}{6}$ ft; $\dfrac{\pi}{5}$

(c) 15 cycles

(d) 0.721 s

(e) $\dfrac{(2n+1)\pi}{20} + 0.0927$, $n = 0, 1, 2, \ldots$

(f) $x(3) = -0.597$ ft **(g)** $x'(3) = -5.814$ ft/s

(h) $x''(3) = 59.702$ ft/s^2 **(i)** $\pm 8\frac{1}{3}$ ft/s

(j) $0.1451 + \dfrac{n\pi}{5}$; $0.3545 + \dfrac{n\pi}{5}$, $n = 0, 1, 2, \ldots$

(k) $0.3545 + \dfrac{n\pi}{5}$, $n = 0, 1, 2, \ldots$

13. 120 lb/ft; $x(t) = \dfrac{\sqrt{3}}{12}\sin 8\sqrt{3}\,t$

17. **(a)** above **(b)** heading upward

19. **(a)** below **(b)** heading upward

21. $\frac{1}{4}$ s; $\frac{1}{2}$ s, $x\left(\frac{1}{2}\right) = e^{-2}$; that is, the weight is approximately 0.14 ft below the equilibrium position.

23. **(a)** $x(t) = \frac{4}{3}e^{-2t} - \frac{1}{3}e^{-8t}$

(b) $x(t) = -\frac{2}{3}e^{-2t} + \frac{5}{3}e^{-8t}$

25. **(a)** $x(t) = e^{-2t}\left(-\cos 4t - \frac{1}{2}\sin 4t\right)$

(b) $x(t) = \dfrac{\sqrt{5}}{2}e^{-2t}\sin(4t + 4.249)$

(c) $t = 1.294$ s

27. **(a)** $\beta > \frac{5}{2}$ **(b)** $\beta = \frac{5}{2}$ **(c)** $0 < \beta < \frac{5}{2}$

29. $x(t) = e^{-t/2}\left(-\dfrac{4}{3}\cos\dfrac{\sqrt{47}}{2}t - \dfrac{64}{3\sqrt{47}}\sin\dfrac{\sqrt{47}}{2}t\right)$
$+ \dfrac{10}{3}(\cos 3t + \sin 3t)$

31. $x(t) = \frac{1}{4}e^{-4t} + te^{-4t} - \frac{1}{4}\cos 4t$

33. $x(t) = -\frac{1}{2}\cos 4t + \frac{9}{4}\sin 4t + \frac{1}{2}e^{-2t}\cos 4t$
$- 2e^{-2t}\sin 4t$

35. **(a)** $m\dfrac{d^2x}{dt^2} = -k(x - h) - \beta\dfrac{dx}{dt}$ or
$\dfrac{d^2x}{dt^2} + 2\lambda\dfrac{dx}{dt} + \omega^2x = \omega^2h(t)$,
where $2\lambda = \beta/m$ and $\omega^2 = k/m$

(b) $x(t) = e^{-2t}\left(-\frac{56}{13}\cos 2t - \frac{72}{13}\sin 2t\right) + \frac{56}{13}\cos t$
$+ \frac{32}{13}\sin t$

37. $x(t) = -\cos 2t - \frac{1}{8}\sin 2t + \frac{3}{4}t\sin 2t + \frac{5}{4}t\cos 2t$

39. **(b)** $\dfrac{F_0}{2\omega}t\sin\omega t$

45. 4.568 C; 0.0509 s

47. $q(t) = 10 - 10e^{-3t}(\cos 3t + \sin 3t)$
$i(t) = 60e^{-3t}\sin 3t$; 10.432 C

49. $q_p = \frac{100}{13}\sin t + \frac{150}{13}\cos t$
$i_p = \frac{100}{13}\cos t - \frac{150}{13}\sin t$

53. $q(t) = -\frac{1}{2}e^{-10t}(\cos 10t + \sin 10t) + \frac{3}{2}$; $\frac{3}{2}$ C

57. $q(t) = \left(q_0 - \dfrac{E_0C}{1 - \gamma^2LC}\right)\cos\dfrac{t}{\sqrt{LC}}$
$+ \sqrt{LC}\,i_0\sin\dfrac{t}{\sqrt{LC}} + \dfrac{E_0C}{1 - \gamma^2LC}\cos\gamma t$

$i(t) = i_0\cos\dfrac{t}{\sqrt{LC}} - \dfrac{1}{\sqrt{LC}}\left(q_0 - \dfrac{E_0C}{1 - \gamma^2LC}\right)\sin\dfrac{t}{\sqrt{LC}}$
$- \dfrac{E_0C\gamma}{1 - \gamma^2LC}\sin\gamma t$

CHAPTER 10 IN REVIEW (PAGE 395)

1. true
3. a center or a saddle point
5. false
7. false
9. $\alpha = -1$
11. $r = 1/\sqrt[3]{3t+1}$, $\theta = t$. The solution curve spirals toward the origin.
13. **(a)** center
(b) degenerate stable node
15. (0, 0) is a stable critical point for $\alpha \le 0$.
17. $x = 1$ is unstable; $x = -1$ is asymptotically stable.
19. The system is overdamped when $\beta^2 > 12\,kms^2$ and underdamped when $\beta^2 < 12\,kms^2$.

EXERCISES 11.1 (PAGE 402)

7. $\frac{1}{2}\sqrt{\pi}$
9. $\sqrt{\pi/2}$
11. $\|1\| = \sqrt{p}$; $\|\cos(n\pi x/p)\| = \sqrt{p/2}$
21. **(a)** $T = 1$ **(b)** $T = \pi L/2$
(c) $T = 2\pi$ **(d)** $T = \pi$
(e) $T = 2\pi$ **(f)** $T = 2p$

EXERCISES 11.2 (PAGE 407)

1. $f(x) = \dfrac{1}{2} + \dfrac{1}{\pi}\displaystyle\sum_{n=1}^{\infty}\frac{1-(-1)^n}{n}\sin nx$

3. $f(x) = \dfrac{3}{4} + \displaystyle\sum_{n=1}^{\infty}\left\{\frac{(-1)^n - 1}{n^2\pi^2}\cos n\pi x - \frac{1}{n\pi}\sin n\pi x\right\}$

5. $f(x) = \dfrac{\pi^2}{6} + \displaystyle\sum_{n=1}^{\infty}\left\{\frac{2(-1)^n}{n^2}\cos nx + \left(\frac{(-1)^{n+1}\pi}{n} + \frac{2}{\pi n^3}[(-1)^n - 1]\right)\sin nx\right\}$

7. $f(x) = \pi + 2\displaystyle\sum_{n=1}^{\infty}\frac{(-1)^{n+1}}{n}\sin nx$

9. $f(x) = \dfrac{1}{\pi} + \dfrac{1}{2}\sin x + \dfrac{1}{\pi}\displaystyle\sum_{n=2}^{\infty}\frac{(-1)^n + 1}{1-n^2}\cos nx$

11. $f(x) = -\dfrac{1}{4} + \dfrac{1}{\pi}\displaystyle\sum_{n=1}^{\infty}\left\{-\frac{1}{n}\sin\frac{n\pi}{2}\cos\frac{n\pi}{2}x + \frac{3}{n}\left(1 - \cos\frac{n\pi}{2}\right)\sin\frac{n\pi}{2}x\right\}$

13. $f(x) = \dfrac{9}{4} + 5\displaystyle\sum_{n=1}^{\infty}\left\{\frac{(-1)^n - 1}{n^2\pi^2}\cos\frac{n\pi}{5}x + \frac{(-1)^{n+1}}{n\pi}\sin\frac{n\pi}{5}x\right\}$

15. $f(x) = \dfrac{2\sinh\pi}{\pi}\left[\dfrac{1}{2} + \displaystyle\sum_{n=1}^{\infty}\frac{(-1)^n}{1+n^2}(\cos nx - n\sin nx)\right]$

19. Set $x = \pi/2$.

EXERCISES 11.3 (PAGE 414)

1. odd
3. neither even nor odd
5. even
7. odd
9. neither even nor odd

11. $f(x) = \dfrac{2}{\pi}\displaystyle\sum_{n=1}^{\infty}\frac{1-(-1)^n}{n}\sin nx$

13. $f(x) = \dfrac{\pi}{2} + \dfrac{2}{\pi}\displaystyle\sum_{n=1}^{\infty}\frac{(-1)^n - 1}{n^2}\cos nx$

15. $f(x) = \dfrac{1}{3} + \dfrac{4}{\pi^2}\displaystyle\sum_{n=1}^{\infty}\frac{(-1)^n}{n^2}\cos n\pi x$

17. $f(x) = \dfrac{2\pi^2}{3} + 4\displaystyle\sum_{n=1}^{\infty}\frac{(-1)^{n+1}}{n^2}\cos nx$

19. $f(x) = \dfrac{2}{\pi}\displaystyle\sum_{n=1}^{\infty}\frac{1-(-1)^n(1+\pi)}{n}\sin nx$

21. $f(x) = \dfrac{3}{4} + \dfrac{4}{\pi^2}\displaystyle\sum_{n=1}^{\infty}\frac{\cos\frac{n\pi}{2} - 1}{n^2}\cos\frac{n\pi}{2}x$

23. $f(x) = \dfrac{2}{\pi} + \dfrac{2}{\pi}\displaystyle\sum_{n=2}^{\infty}\frac{1+(-1)^n}{1-n^2}\cos nx$

25. $f(x) = \dfrac{1}{2} + \dfrac{2}{\pi}\displaystyle\sum_{n=1}^{\infty}\frac{\sin\frac{n\pi}{2}}{n}\cos n\pi x$

$$f(x) = \frac{2}{\pi}\sum_{n=1}^{\infty}\frac{1 - \cos\frac{n\pi}{2}}{n}\sin n\pi x$$

27. $f(x) = \dfrac{2}{\pi} + \dfrac{4}{\pi}\displaystyle\sum_{n=1}^{\infty}\frac{(-1)^n}{1-4n^2}\cos 2nx$

$$f(x) = \frac{8}{\pi}\sum_{n=1}^{\infty}\frac{n}{4n^2-1}\sin 2nx$$

29. $f(x) = \dfrac{\pi}{4} + \dfrac{2}{\pi}\displaystyle\sum_{n=1}^{\infty}\frac{2\cos\frac{n\pi}{2} - (-1)^n - 1}{n^2}\cos nx$

$$f(x) = \frac{4}{\pi}\sum_{n=1}^{\infty}\frac{\sin\frac{n\pi}{2}}{n^2}\sin nx$$

31. $f(x) = \dfrac{3}{4} + \dfrac{4}{\pi^2}\displaystyle\sum_{n=1}^{\infty}\frac{\cos\frac{n\pi}{2} - 1}{n^2}\cos\frac{n\pi}{2}x$

$$f(x) = \sum_{n=1}^{\infty}\left\{\frac{4}{n^2\pi^2}\sin\frac{n\pi}{2} - \frac{2}{n\pi}(-1)^n\right\}\sin\frac{n\pi}{2}x$$

33. $f(x) = \dfrac{5}{6} + \dfrac{2}{\pi^2}\displaystyle\sum_{n=1}^{\infty}\frac{3(-1)^n - 1}{n^2}\cos n\pi x$

$$f(x) = 4\sum_{n=1}^{\infty}\left\{\frac{(-1)^{n+1}}{n\pi} + \frac{(-1)^n - 1}{n^3\pi^3}\right\}\sin n\pi x$$

35. $f(x) = \dfrac{4\pi^2}{3} + 4\sum_{n=1}^{\infty}\left\{\dfrac{1}{n^2}\cos nx - \dfrac{\pi}{n}\sin nx\right\}$

37. $f(x) = \dfrac{3}{2} - \dfrac{1}{\pi}\sum_{n=1}^{\infty}\dfrac{1}{n}\sin 2n\pi x$

39. $x_p(t) = \dfrac{10}{\pi}\sum_{n=1}^{\infty}\dfrac{1-(-1)^n}{n(10-n^2)}\sin nt$

41. $x_p(t) = \dfrac{\pi^2}{18} + 16\sum_{n=1}^{\infty}\dfrac{1}{n^2(n^2-48)}\cos nt$

43. $x(t) = \dfrac{10}{\pi}\sum_{n=1}^{\infty}\dfrac{1-(-1)^n}{10-n^2}\left[\dfrac{1}{n}\sin nt - \dfrac{1}{\sqrt{10}}\sin\sqrt{10}t\right]$

45. **(b)** $y_p(x) = \dfrac{2w_0L^4}{EI\pi^5}\sum_{n=1}^{\infty}\dfrac{(-1)^{n+1}}{n^5}\sin\dfrac{n\pi}{L}x$

47. $y_p(x) = \dfrac{w_0}{2k} + \dfrac{2w_0}{\pi}\sum_{n=1}^{\infty}\dfrac{\sin(n\pi/2)}{n(EIn^4+k)}\cos nx$

EXERCISES 11.4 (PAGE 422)

1. $y = \cos\alpha_n x$; α defined by $\cot\alpha = \alpha$;
$\lambda_1 = 0.7402,\ \lambda_2 = 11.7349,$
$\lambda_3 = 41.4388,\ \lambda_4 = 90.8082$
$y_1 = \cos 0.8603x,\ y_2 = \cos 3.4256x,$
$y_3 = \cos 6.4373x,\ y_4 = \cos 9.5293x$

5. $\frac{1}{2}[1 + \sin^2\alpha_n]$

7. **(a)** $\lambda_n = \left(\dfrac{n\pi}{\ln 5}\right)^2,\ y_n = \sin\left(\dfrac{n\pi}{\ln 5}\ln x\right),\ n = 1, 2, 3, \ldots$

(b) $\dfrac{d}{dx}[xy'] + \dfrac{\lambda}{x}y = 0$

(c) $\displaystyle\int_1^5 \frac{1}{x}\sin\left(\frac{m\pi}{\ln 5}\ln x\right)\sin\left(\frac{n\pi}{\ln 5}\ln x\right)dx = 0,\ m \neq n$

9. $\dfrac{d}{dx}[xe^{-x}y'] + ne^{-x}y = 0;$

$\displaystyle\int_0^\infty e^{-x}L_m(x)L_n(x)\,dx = 0,\ m \neq n$

11. **(a)** $\lambda_n = 16n^2,\ y_n = \sin(4n\tan^{-1}x),\quad n = 1, 2, 3, \ldots$

(b) $\displaystyle\int_0^1 \frac{1}{1+x^2}\sin(4m\tan^{-1}x)\sin(4n\tan^{-1}x)\,dx = 0,\ m \neq n$

EXERCISES 11.5 (PAGE 429)

1. $\alpha_1 = 1.277,\ \alpha_2 = 2.339,\ \alpha_3 = 3.391,\ \alpha_4 = 4.441$

3. $f(x) = \sum_{i=1}^{\infty}\dfrac{1}{\alpha_i J_1(2\alpha_i)}J_0(\alpha_i x)$

5. $f(x) = 4\sum_{i=1}^{\infty}\dfrac{\alpha_i J_1(2\alpha_i)}{(4\alpha_i^2+1)J_0^2(2\alpha_i)}J_0(\alpha_i x)$

7. $f(x) = 20\sum_{i=1}^{\infty}\dfrac{\alpha_i J_2(4\alpha_i)}{(2\alpha_i^2+1)J_1^2(4\alpha_i)}J_1(\alpha_i x)$

9. $f(x) = \dfrac{9}{2} - 4\sum_{i=1}^{\infty}\dfrac{J_2(3\alpha_i)}{\alpha_i^2 J_0^2(3\alpha_i)}J_0(\alpha_i x)$

15. $f(x) = \frac{1}{4}P_0(x) + \frac{1}{2}P_1(x) + \frac{5}{16}P_2(x) - \frac{3}{32}P_4(x) + \cdots$

21. $f(x) = \frac{1}{2}P_0(x) + \frac{5}{8}P_2(x) - \frac{3}{16}P_4(x) + \cdots,$
$f(x) = |x|$ on $(-1, 1)$

CHAPTER 11 IN REVIEW (PAGE 430)

1. true **3.** cosine
5. false **7.** 5.5, 1, 0

9. $\dfrac{1}{\sqrt{1-x^2}},\ -1 \le x \le 1,$

$\displaystyle\int_{-1}^1 \frac{1}{\sqrt{1-x^2}}T_m(x)T_n(x)\,dx = 0,\ m \neq n$

13. $f(x) = \dfrac{1}{2} + \dfrac{2}{\pi}\sum_{n=1}^{\infty}\left\{\dfrac{1}{n^2\pi}[(-1)^n - 1]\cos n\pi x + \dfrac{2}{n}(-1)^n\sin n\pi x\right\}$

15. **(a)** $f(x) = 1 - e^{-1} + 2\sum_{n=1}^{\infty}\dfrac{1-(-1)^n e^{-1}}{1+n^2\pi^2}\cos n\pi x$

(b) $f(x) = \sum_{n=1}^{\infty}\dfrac{2n\pi[1-(-1)^n e^{-1}]}{1+n^2\pi^2}\sin n\pi x$

19. $\lambda_n = \dfrac{(2n-1)^2\pi^2}{36},\ n = 1, 2, 3, \ldots,$

$y_n = \cos\left(\dfrac{2n-1}{2}\pi\ln x\right)$

21. $f(x) = \dfrac{1}{4}\sum_{i=1}^{\infty}\dfrac{J_1(2\alpha_i)}{\alpha_i J_1^2(4\alpha_i)}J_0(\alpha_i x)$

EXERCISES 12.1 (PAGE 436)

1. The possible cases can be summarized in one form $u = c_1e^{c_2(x+y)}$, where c_1 and c_2 are constants.

3. $u = c_1e^{y+c_2(x-y)}$

5. $u = c_1(xy)^{c_2}$

7. not separable

9. $u = e^{-t}(A_1e^{k\alpha^2t}\cosh\alpha x + B_1e^{k\alpha^2t}\sinh\alpha x)$
$u = e^{-t}(A_2e^{-k\alpha^2t}\cos\alpha x + B_2e^{-k\alpha^2t}\sin\alpha x)$
$u = e^{-t}(A_3x + B_3)$

11. $u = (c_1\cosh\alpha x + c_2\sinh\alpha x)(c_3\cosh\alpha at + c_4\sinh\alpha at)$
$u = (c_5\cos\alpha x + c_6\sin\alpha x)(c_7\cos\alpha at + c_8\sin\alpha at)$
$u = (c_9x + c_{10})(c_{11}t + c_{12})$

13. $u = (c_1\cosh\alpha x + c_2\sinh\alpha x)(c_3\cos\alpha y + c_4\sin\alpha y)$
$u = (c_5\cos\alpha x + c_6\sin\alpha x)(c_7\cosh\alpha y + c_8\sinh\alpha y)$
$u = (c_9x + c_{10})(c_{11}y + c_{12})$

15. For $\lambda = \alpha^2 > 0$ there are three possibilities:

(*i*) For $0 < \alpha^2 < 1$,

$$u = (c_1 \cosh \alpha x + c_2 \sinh \alpha x)(c_3 \cosh \sqrt{1-\alpha^2}\,y + c_4 \sinh \sqrt{1-\alpha^2}\,y)$$

(*ii*) For $\alpha^2 > 1$,

$$u = (c_1 \cosh \alpha x + c_2 \sinh \alpha x)(c_3 \cos \sqrt{\alpha^2-1}\,y + c_4 \sin \sqrt{\alpha^2-1}\,y)$$

(*iii*) For $\alpha^2 = 1$,

$$u = (c_1 \cosh x + c_2 \sinh x)(c_3 y + c_4)$$

The results for the case $\lambda = -\alpha^2$ are similar. For $\lambda = 0$,

$$u = (c_1 x + c_2)(c_3 \cosh y + c_4 \sinh y)$$

17. elliptic **19.** parabolic

21. hyperbolic **23.** parabolic

25. hyperbolic

EXERCISES 12.2 (PAGE 442)

1. $k\dfrac{\partial^2 u}{\partial x^2} = \dfrac{\partial u}{\partial t}, \quad 0 < x < L, t > 0$

$u(0, t) = 0, \quad \left.\dfrac{\partial u}{\partial x}\right|_{x=L} = 0, t > 0$

$u(x, 0) = f(x), \quad 0 < x < L$

3. $k\dfrac{\partial^2 u}{\partial x^2} = \dfrac{\partial u}{\partial t}, 0 < x < L, t > 0$

$u(0, t) = 100, \left.\dfrac{\partial u}{\partial x}\right|_{x=L} = -hu(L, t), t > 0$

$u(x, 0) = f(x), 0 < x < L$

5. $a^2\dfrac{\partial^2 u}{\partial x^2} = \dfrac{\partial^2 u}{\partial t^2}, 0 < x < L, t > 0$

$u(0, t) = 0, u(L, t) = 0, t > 0$

$u(x, 0) = x(L - x), \left.\dfrac{\partial u}{\partial t}\right|_{t=0} = 0, 0 < x < L$

7. $a^2\dfrac{\partial^2 u}{\partial x^2} - 2\beta\dfrac{\partial u}{\partial t} = \dfrac{\partial^2 u}{\partial t^2}, 0 < x < L, t > 0$

$u(0, t) = 0, u(L, t) = \sin \pi t, t > 0$

$u(x, 0) = f(x), \left.\dfrac{\partial u}{\partial t}\right|_{t=0} = 0, 0 < x < L$

9. $\dfrac{\partial^2 u}{\partial x^2} + \dfrac{\partial^2 u}{\partial y^2} = 0, 0 < x < 4, 0 < y < 2$

$\left.\dfrac{\partial u}{\partial x}\right|_{x=0} = 0, u(4, y) = f(y), 0 < y < 2$

$\left.\dfrac{\partial u}{\partial y}\right|_{y=0} = 0, u(x, 2) = 0, 0 < x < 4$

EXERCISES 12.3 (PAGE 445)

1. $$u(x, t) = \frac{2}{\pi}\sum_{n=1}^{\infty}\left(\frac{-\cos\frac{n\pi}{2} + 1}{n}\right)e^{-k(n^2\pi^2/L^2)t}\sin\frac{n\pi}{L}x$$

3. $$u(x, t) = \frac{1}{L}\int_0^L f(x)\,dx + \frac{2}{L}\sum_{n=1}^{\infty}\left(\int_0^L f(x)\cos\frac{n\pi}{L}x\,dx\right)e^{-k(n^2\pi^2/L^2)t}\cos\frac{n\pi}{L}x$$

5. $$u(x, t) = e^{-ht}\left[\frac{1}{L}\int_0^L f(x)\,dx + \frac{2}{L}\sum_{n=1}^{\infty}\left(\int_0^L f(x)\cos\frac{n\pi}{L}x\,dx\right)e^{-k(n^2\pi^2/L^2)t}\cos\frac{n\pi}{L}x\right]$$

EXERCISES 12.4 (PAGE 448)

1. $$u(x, t) = \frac{L^2}{\pi^3}\sum_{n=1}^{\infty}\frac{1-(-1)^n}{n^3}\cos\frac{n\pi a}{L}t\sin\frac{n\pi}{L}x$$

3. $$u(x, t) = \frac{6\sqrt{3}}{\pi^2}\left(\cos\frac{\pi a}{L}t\sin\frac{\pi}{L}x - \frac{1}{5^2}\cos\frac{5\pi a}{L}t\sin\frac{5\pi}{L}x + \frac{1}{7^2}\cos\frac{7\pi a}{L}t\sin\frac{7\pi}{L}x - \cdots\right)$$

5. $$u(x, t) = \frac{1}{a}\sin at\sin x$$

7. $$u(x, t) = \frac{8h}{\pi^2}\sum_{n=1}^{\infty}\frac{\sin\frac{n\pi}{2}}{n^2}\cos\frac{n\pi a}{L}t\sin\frac{n\pi}{L}x$$

9. $$u(x, t) = e^{-\beta t}\sum_{n=1}^{\infty}A_n\left\{\cos q_n t + \frac{\beta}{q_n}\sin q_n t\right\}\sin nx,$$

where $A_n = \dfrac{2}{\pi}\displaystyle\int_0^{\pi} f(x)\sin nx\,dx$ and $q_n = \sqrt{n^2 - \beta^2}$

11. $$u(x, t) = \sum_{n=1}^{\infty}\left(A_n\cos\frac{n^2\pi^2}{L^2}at + B_n\sin\frac{n^2\pi^2}{L^2}at\right)x\sin\frac{n\pi}{L}x,$$

where $$A_n = \frac{2}{L}\int_0^L f(x)\sin\frac{n\pi}{L}x\,dx$$

$$B_n = \frac{2L}{n^2\pi^2 a}\int_0^L g(x)\sin\frac{n\pi}{L}x\,dx$$

15. $u(x, t) = \sin x\cos 2at + t$

17. $u(x, t) = \dfrac{1}{2a}\sin 2x\sin 2at$

EXERCISES 12.5 (PAGE 454)

1. $$u(x, y) = \frac{2}{a}\sum_{n=1}^{\infty}\left(\frac{1}{\sinh\frac{n\pi}{a}b}\int_0^a f(x)\sin\frac{n\pi}{a}x\,dx\right)\times\sinh\frac{n\pi}{a}y\sin\frac{n\pi}{a}x$$

3. $$u(x, y) = \frac{2}{a}\sum_{n=1}^{\infty}\left(\frac{1}{\sinh\frac{n\pi}{a}b}\int_0^a f(x)\sin\frac{n\pi}{a}x\,dx\right)\times\sinh\frac{n\pi}{a}(b-y)\sin\frac{n\pi}{a}x$$

5. $$u(x, y) = \frac{1}{2}x + \frac{2}{\pi^2}\sum_{n=1}^{\infty}\frac{1-(-1)^n}{n^2\sinh n\pi}\sinh n\pi x\cos n\pi y$$

7. $$u(x, y) = \frac{2}{\pi}\sum_{n=1}^{\infty}\frac{[1-(-1)^n]}{n}\times\frac{n\cosh nx + \sinh nx}{n\cosh n\pi + \sinh n\pi}\sin ny$$

9. $$u(x, y) = \sum_{n=1}^{\infty}(A_n\cosh n\pi y + B_n\sinh n\pi y)\sin n\pi x,$$
where $$A_n = 200\frac{[1-(-1)^n]}{n\pi}$$
$$B_n = 200\frac{[1-(-1)^n]}{n\pi}\frac{[2-\cosh n\pi]}{\sinh n\pi}$$

11. $$u(x, y) = \frac{2}{\pi}\sum_{n=1}^{\infty}\left(\int_0^{\pi} f(x)\sin nx\,dx\right)e^{-ny}\sin nx$$

13. $$u(x, y) = \sum_{n=1}^{\infty}\left(A_n\cosh\frac{n\pi}{a}y + B_n\sinh\frac{n\pi}{a}y\right)\sin\frac{n\pi}{a}x,$$
where $$A_n = \frac{2}{a}\int_0^a f(x)\sin\frac{n\pi}{a}x\,dx$$
$$B_n = \frac{1}{\sinh\frac{n\pi}{a}b}\left(\frac{2}{a}\int_0^a g(x)\sin\frac{n\pi}{a}x\,dx - A_n\cosh\frac{n\pi}{a}b\right)$$

15. $u = u_1 + u_2$, where
$$u_1(x, y) = \frac{2}{\pi}\sum_{n=1}^{\infty}\frac{1-(-1)^n}{n\sinh n\pi}\sinh ny\sin nx$$
$$u_2(x, y) = \frac{2}{\pi}\sum_{n=1}^{\infty}\frac{[1-(-1)^n]}{n}\times\frac{\sinh nx + \sinh n(\pi - x)}{\sinh n\pi}\sin ny$$

EXERCISES 12.6 (PAGE 459)

1. $$u(x, t) = 100 + \frac{200}{\pi}\sum_{n=1}^{\infty}\frac{(-1)^n - 1}{n}e^{-kn^2\pi^2 t}\sin n\pi x$$

3. $$u(x, t) = u_0 - \frac{r}{2k}x(x-1) + 2\sum_{n=1}^{\infty}\left[\frac{u_0}{n\pi} + \frac{r}{kn^3\pi^3}\right]\times[(-1)^n - 1]e^{-kn^2\pi^2 t}\sin n\pi x$$

5. $$u(x, t) = \psi(x) + \sum_{n=1}^{\infty}A_n e^{-kn^2\pi^2 t}\sin n\pi x,$$
where $$\psi(x) = \frac{A}{k\beta^2}[-e^{-\beta x} + (e^{-\beta} - 1)x + 1]$$
and $$A_n = 2\int_0^1[f(x) - \psi(x)]\sin n\pi x\,dx$$

7. $$\psi(x) = u_0\left(1 - \frac{\sinh\sqrt{h/k}\,x}{\sinh\sqrt{h/k}}\right)$$

9. $$u(x, t) = \frac{A}{6a^2}(x - x^3) + \frac{2A}{a^2\pi^3}\sum_{n=1}^{\infty}\frac{(-1)^n}{n^3}\cos n\pi at\sin n\pi x$$

11. $$u(x, y) = (u_0 - u_1)y + u_1 + \frac{2}{\pi}\sum_{n=1}^{\infty}\frac{u_0(-1)^n - u_1}{n}e^{-n\pi x}\sin n\pi y$$

13. $$u(x, t) = 2\sum_{n=1}^{\infty}\frac{(-1)^{n+1}}{n(n^2-3)}e^{-3t}\sin nx + 2\sum_{n=1}^{\infty}\frac{(-1)^n}{n(n^2-3)}e^{-n^2 t}\sin nx$$

15. $$u(x, t) = \sum_{n=1}^{\infty}\frac{2}{n\pi}\left[-\frac{1}{n^2\pi^2} + (-1)^n\frac{n^2\pi^2\cos t - \sin t}{n^4\pi^4 + 1}\right]\sin n\pi x + \sum_{n=1}^{\infty}\left[\frac{4 - 2(-1)^n}{n^3\pi^3} - (-1)^n\frac{2n\pi}{n^4\pi^4 + 1}\right]e^{-n^2\pi^2 t}\sin n\pi x$$

EXERCISES 12.7 (PAGE 465)

1. $$u(x, t) = 2h\sum_{n=1}^{\infty}\frac{\sin\alpha_n}{\alpha_n(h + \sin^2\alpha_n)}e^{-k\alpha_n^2 t}\cos\alpha_n x,$$ where the α_n are the consecutive positive roots of $\cot\alpha = \alpha/h$

3. $$u(x, y) = \sum_{n=1}^{\infty}A_n\sinh\alpha_n y\sin\alpha_n x,$$ where
$$A_n = \frac{2h}{\sinh\alpha_n b(ah + \cos^2\alpha_n a)}\int_0^a f(x)\sin\alpha_n x\,dx$$
and the α_n are the consecutive positive roots of $\tan\alpha a = -\alpha/h$

5. $$u(x, t) = \sum_{n=1}^{\infty}A_n e^{-k(2n-1)^2\pi^2 t/4L^2}\sin\left(\frac{2n-1}{2L}\right)\pi x,$$ where
$$A_n = \frac{2}{L}\int_0^L f(x)\sin\left(\frac{2n-1}{2L}\right)\pi x\,dx$$

7. $$u(x, y) = \frac{4u_0}{\pi}\sum_{n=1}^{\infty}\frac{1}{(2n-1)\cosh\left(\frac{2n-1}{2}\right)\pi}\times\cosh\left(\frac{2n-1}{2}\right)\pi x\sin\left(\frac{2n-1}{2}\right)\pi y$$

9. $$u(x, t) = \sum_{n=1}^{\infty}\frac{4\sin\alpha_n}{\alpha_n^2(k\alpha_n^2 - 2)(1 + \cos^2\alpha_n)}\times\left(e^{-2t} - e^{-k\alpha_n^2 t}\right)\sin\alpha_n x$$

EXERCISES 12.8 (PAGE 469)

1. $u(x, y, t) = \sum_{m=1}^{\infty}\sum_{n=1}^{\infty} A_{mn} e^{-k(m^2+n^2)t} \sin mx \sin ny$,

where $A_{mn} = \dfrac{4u_0}{mn\pi^2}[1-(-1)^m][1-(-1)^n]$

3. $u(x, y, t) = \sum_{m=1}^{\infty}\sum_{n=1}^{\infty} A_{mn} \sin mx \sin ny \cos a\sqrt{m^2+n^2}\, t$,

where $A_{mn} = \dfrac{16}{m^3 n^3 \pi^2}[(-1)^m - 1][(-1)^n - 1]$

5. $u(x, y, z) = \sum_{m=1}^{\infty}\sum_{n=1}^{\infty} A_{mn} \sinh \omega_{mn} z \sin \dfrac{m\pi}{a}x \sin \dfrac{n\pi}{b}y$,

where $\omega_{mn} = \sqrt{(m\pi/a)^2 + (n\pi/b)^2}$

$$A_{mn} = \frac{4}{ab \sinh(c\omega_{mn})}\int_0^b\int_0^a f(x, y) \times \sin\frac{m\pi}{a}x \sin\frac{n\pi}{b}y\, dx\, dy$$

CHAPTER 12 IN REVIEW (PAGE 469)

1. $u = c_1 e^{(c_2 x + y/c_2)}$

3. $\psi(x) = u_0 + \dfrac{(u_1 - u_0)}{1+\pi}x$

5. $u(x, t) = \dfrac{2h}{\pi^2 a}\sum_{n=1}^{\infty} \dfrac{\cos\frac{n\pi}{4} - \cos\frac{3n\pi}{4}}{n^2} \sin n\pi at \sin n\pi x$

7. $u(x, y) = \dfrac{100}{\pi}\sum_{n=1}^{\infty}\dfrac{1-(-1)^n}{n \sinh n\pi}\sinh nx \sin ny$

9. $u(x, y) = \dfrac{100}{\pi}\sum_{n=1}^{\infty}\dfrac{1-(-1)^n}{n} e^{-nx}\sin ny$

11. $u(x, t) = e^{-t}\sin x$

13. $u(x, t) = e^{-(x+t)}\sum_{n=1}^{\infty} A_n\left[\sqrt{n^2+1}\cos\sqrt{n^2+1}\,t + \sin\sqrt{n^2+1}\,t\right]\sin nx$

EXERCISES 13.1 (PAGE 475)

1. $u(r, \theta) = \dfrac{u_0}{2} + \dfrac{u_0}{\pi}\sum_{n=1}^{\infty}\dfrac{1-(-1)^n}{n} r^n \sin n\theta$

3. $u(r, \theta) = \dfrac{2\pi^2}{3} - 4\sum_{n=1}^{\infty}\dfrac{r^n}{n^2}\cos n\theta$

5. $u(r, \theta) = A_0 + \sum_{n=1}^{\infty} r^{-n}(A_n \cos n\theta + B_n \sin n\theta)$,

where $A_0 = \dfrac{1}{2\pi}\displaystyle\int_0^{2\pi} f(\theta)\, d\theta$

$A_n = \dfrac{c^n}{\pi}\displaystyle\int_0^{2\pi} f(\theta)\cos n\theta\, d\theta$

$B_n = \dfrac{c^n}{\pi}\displaystyle\int_0^{2\pi} f(\theta)\sin n\theta\, d\theta$

7. $u(r, \theta) = \dfrac{1}{2} + \dfrac{2}{\pi}\sum_{n=1}^{\infty}\dfrac{\sin\frac{n\pi}{2}}{n}\left(\dfrac{r}{c}\right)^{2n}\cos 2n\theta$

9. $u(r, \theta) = A_0 \ln\left(\dfrac{r}{b}\right) + \sum_{n=1}^{\infty}\left[\left(\dfrac{b}{r}\right)^n - \left(\dfrac{r}{b}\right)^n\right] \times [A_n \cos n\theta + B_n \sin n\theta]$,

where $A_0 \ln\left(\dfrac{a}{b}\right) = \dfrac{1}{2\pi}\displaystyle\int_0^{2\pi} f(\theta)\, d\theta$

$\left[\left(\dfrac{b}{a}\right)^n - \left(\dfrac{a}{b}\right)^n\right]A_n = \dfrac{1}{\pi}\displaystyle\int_0^{2\pi} f(\theta)\cos n\theta\, d\theta$

$\left[\left(\dfrac{b}{a}\right)^n - \left(\dfrac{a}{b}\right)^n\right]B_n = \dfrac{1}{\pi}\displaystyle\int_0^{2\pi} f(\theta)\sin n\theta\, d\theta$

11. $u(r, \theta) = \dfrac{4}{\pi}\sum_{n=1}^{\infty}\dfrac{1-(-1)^n}{n^3}\dfrac{r^{2n}-b^{2n}}{a^{2n}-b^{2n}}\left(\dfrac{a}{r}\right)^n \sin n\theta$

13. $u(r, \theta) = \dfrac{u_0}{2} + \dfrac{2u_0}{\pi}\sum_{n=1}^{\infty}\dfrac{\sin\frac{n\pi}{2}}{n}\left(\dfrac{r}{2}\right)^n\cos n\theta$

EXERCISES 13.2 (PAGE 481)

1. $u(r, t) = \dfrac{2}{ac}\sum_{n=1}^{\infty}\dfrac{\sin \alpha_n at}{\alpha_n^2 J_1(\alpha_n c)} J_0(\alpha_n r)$

3. $u(r, z) = u_0\sum_{n=1}^{\infty}\dfrac{\sinh \alpha_n(4-z)}{\alpha_n \sinh 4\alpha_n J_1(2\alpha_n)} J_0(\alpha_n r)$

5. $u(r, z) = 50\sum_{n=1}^{\infty}\dfrac{\cosh(\alpha_n z)}{\alpha_n \cosh(4\alpha_n) J_1(2\alpha_n)} J_0(\alpha_n r)$

7. $u(r, t) = \sum_{n=1}^{\infty} A_n J_0(\alpha_n r) e^{-k\alpha_n^2 t}$,

where $A_n = \dfrac{2}{c^2 J_1^2(\alpha_n c)}\displaystyle\int_0^c r J_0(\alpha_n r) f(r)\, dr$

9. $u(r, t) = \sum_{n=1}^{\infty} A_n J_0(\alpha_n r) e^{-k\alpha_n^2 t}$,

where $A_n = \dfrac{2\alpha_n^2}{(\alpha_n^2 + h^2) J_0^2(\alpha_n)}\displaystyle\int_0^1 r J_0(\alpha_n r) f(r)\, dr$

11. $u(r, t) = 100 + 50\sum_{n=1}^{\infty}\dfrac{J_1(\alpha_n) J_0(\alpha_n r)}{\alpha_n J_1^2(2\alpha_n)} e^{-\alpha_n^2 t}$

13. (b) $u(x, t) = \sum_{n=1}^{\infty} A_n \cos(\alpha_n\sqrt{g}\,t) J_0(2\alpha_n\sqrt{x})$,

where $A_n = \dfrac{2}{L J_1^2(2\alpha_n\sqrt{L})}\displaystyle\int_0^{\sqrt{L}} v J_0(2\alpha_n v) f(v^2)\, dv$

EXERCISES 13.3 (PAGE 485)

1. $u(r, \theta) = 50\left[\dfrac{1}{2}P_0(\cos\theta) + \dfrac{3}{4}\left(\dfrac{r}{c}\right)P_1(\cos\theta) - \dfrac{7}{16}\left(\dfrac{r}{c}\right)^3 P_3(\cos\theta) + \dfrac{11}{32}\left(\dfrac{r}{c}\right)^5 P_5(\cos\theta) + \cdots\right]$