Differential Equations

MAT244 Student Slides

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You are observing starfish that made their way to a previously uninhabited tide-pool. You'd like to predict the year-on-year population of these starfish.

You start with a simple assumption

#new children per year \sim size of current population

- 1.1 Come up with a mathematical model for the number of star fish in a given year. Your model should
 - Define any notation (variables and parameters) you use
 - Include at least one formula/equation
 - Explain how your formula/equation relates to the starting assumption

Let

(Birth Rate) K = 1.1 children per starfish per year (Initial Pop.) $P_0 = 10$ star fish

and define the model \mathbf{M}_1 to be the model for starfish population with these parameters.

2.1 Simulate the total number of starfish per year using Excel.

Recall the model M_1 (from the previous question).

Define the model \mathbf{M}_{1}^{*} to be

$$P(t) = P_0 e^{0.742t}$$

- 3.1 Are \mathbf{M}_1 and \mathbf{M}_1^* different models or the same?
- 3.2 Which of \mathbf{M}_1 or \mathbf{M}_1^* is better?
- 3.3 List an advantage and a disadvantage for each of M_1 and M_1^* .

In the model \mathbf{M}_1 , we assumed the starfish had K children at one point during the year.

- 4.1 Create a model \mathbf{M}_n where the starfish are assumed to have K/n children n times per year (at regular intervals).
- 4.2 Simulate the models \mathbf{M}_1 , \mathbf{M}_2 , \mathbf{M}_3 in Excel. Which grows fastest?
- 4.3 What happens to \mathbf{M}_n as $n \to \infty$?

Exploring \mathbf{M}_n

We can rewrite the assumptions of \mathbf{M}_n as follows:

- At time t there are $P_n(t)$ starfish.
- $P_n(0) = 10$
- During the time interval (t, t + 1/n) there will be (on average) K/n new children per starfish.
- 5.1 Write an expression for $P_n(t+1/n)$ in terms of $P_n(t)$.
- 5.2 Write an expression for ΔP_n , the change in population from time t to $t + \Delta t$.
- 5.3 Write an expression for $\frac{\Delta P_n}{\Delta t}$.
- 5.4 Write down a differential equation relating P'(t) to P(t) where $P(t) = \lim_{n \to \infty} P_n(t)$.

Recall the model M_1 defined by

•
$$P_1(0) = 10$$

•
$$P_1(t+1) = KP(t)$$
 for $t \ge 0$ years and $K = 1.1$.

Define the model \mathbf{M}_{∞} by

•
$$P(0) = 10$$

•
$$P'(t) = kP(t)$$
.

6.1 If k = K = 1.1, does the model \mathbf{M}_{∞} produce the same

population estimates as M_1 ?

Suppose that the estimates produced by \mathbf{M}_1 agree with the actual (measured) population of starfish.

Fill out the table indicating which models have which properties.

Model	Accuracy	Explanatory	(your favourite property)
\mathbf{M}_1			
\mathbf{M}_1^*			
$ m M_{\infty}$			

Recall the model M_1 defined by

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Define the model \mathbf{M}_{∞} by

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•
$$P'(t) = kP(t)$$
.

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8.1 Suppose that M_1 accurately predicts the population.

dicts the population?

Can you find a value of k so that \mathbf{M}_{∞} accurately pre-

After more observations, scientists notice a seasonal effect on starfish. They propose a new model called S:

- P(0) = 10
- $P'(t) = k \cdot P(t) \cdot |\sin(2\pi t)|$
- 9.1 What can you tell about the population (without trying to compute it)?
- 9.2 Assuming k = 1.1, estimate the population after 10 years.
- 9.3 Assuming k = 1.1, estimate the population after 10.3 years.

stant.

Consider the following argument for the population model 10.1 Do you believe this argument? Can it be improved? **S** where $P'(t) = P(t) \cdot |\sin(2\pi t)|$ with P(0) = 10:

10.2 Simulate an improved version using a spreadsheet.

At t=0, the change in population $\approx P'(0)=0$, so $P(1)\approx P(0)+P'(0)\cdot 1=P(0)=10.$ At t=1, the change in population $\approx P'(1)=0$, so $P(2)\approx P(1)+P'(1)\cdot 1=P(0)=10.$ And so on.

So, the population of starfish remains con-

0.0

0.1

0.2

0.3

0.4

Time | Pop. (
$$\Delta = 0.1$$
) | Time

10

(Simulating \mathbf{M}_{∞} with different Δs)

10	0.0	10
11.1	0.2	12.2
12.321	0.4	14.884
13.67631	0.6	18.15848
15.1807041	0.8	22.1533456
		•

ΛΛ

Pop. ($\Delta = 0.2$)

 $\Delta = 0.2$ on the same plot. What does the graph show? 11.3 What Δ s give the largest estimate for the population at time *t*?

11.1 Compare $\Delta = 0.1$ and $\Delta = 0.2$. Which approximation

11.2 Graph the population estimates for $\Delta = 0.1$ and

grows faster?

11.4 Is there a limit as $\Delta \rightarrow 0$?

(Simulating \mathbf{M}_{∞} with different Δs)



- 11.1 Compare $\Delta = 0.1$ and $\Delta = 0.2$. Which approximation grows faster?
- 11.2 Graph the population estimates for $\Delta = 0.1$ and $\Delta = 0.2$ on the same plot. What does the graph show?

- 11.3 What Δs give the largest estimate for the population at time *t*?
- 11.4 Is there a limit as $\Delta \rightarrow 0$?

Consider the following models for starfish growth

- **M** # new children per year ∼ current population
- N # new children per year \sim current population times resources available per individual
- **O** # new children per year ~ current population times the fraction of total resources remaining
- 12.1 Guess what the population vs. time curves look like for each model.
- 12.2 Create a differential equation for each model.
- 12.3 Simulate population vs. time curves for each model (but pick a common initial population).

Recall the models

- M # new children per year ∼ current population
- N # new children per year ~ current population times resources available per individual
- # new children per year \sim current population times the fraction of total resources remaining
- 13.1 Determine which population grows fastest in the short term and which grows fastest in the long term.
- 13.2 Are some models more sensitive to your choice of Δ when simulating?
- 13.3 Are your simulations for each model consistently underestimates? Overestimates?
- 13.4 Compare your simulated results with your guesses from question 12.1. What did you guess correctly? Where were you off the mark?

A simple model for population growth has the form

$$P'(t) = bP(t)$$

where *b* is the *birth rate*.

14.1 Create a better model for population that includes both births and deaths.

Lotka-Volterra Predator-Prey models predict two popula- 15.1 tions, F (foxes) and R (rabbits), simultaneously. They take the form

$$F'(t) = (B_F - D_F) \cdot F(t)$$

$$R'(t) = (B_R - D_R) \cdot R(t)$$

where B_2 stands for births and D_2 stands for deaths.

We will assume:

- Foxes die at a constant rate.
- Foxes mate when food is plentiful.
- Rabbits mate at a constant rate.
- Foxes eat rabbits.

- Speculate on when B_F , D_F , B_R , and D_R would be at their maximum(s)/minimum(s), given our assumptions.
- 15.2 Come up with appropriate formulas for B_F , B_R , D_F , and D_R .

Suppose the population of *F* (foxes) and *R* (rabbits) evolves over time following the rule

$$F'(t) = (0.01 \cdot R(t) - 1.1) \cdot F(t)$$

$$R'(t) = (1.1 - 0.1 \cdot F(t)) \cdot R(t)$$

- 16.1 Simulate the population of foxes and rabbits with a spreadsheet.
- 16.2 Do the populations continue to grow/shrink forever? Are they cyclic?
- 16.3 Should the humps/valleys in the rabbit and fox populations be in phase? Out of phase?

Open the spreadsheet

https://uoft.me/foxes-and-rabbits

which contains an Euler approximation for the Foxes and Rabbits population.

$$F'(t) = (0.01 \cdot R(t) - 1.1) \cdot F(t)$$

$$R'(t) = (1.1 - 0.1 \cdot F(t)) \cdot R(t)$$

- 17.1 Is the max population of the rabbits over/under estimated? Sometimes over, sometimes under?
- 17.2 What about the foxes?
- 17.3 What about the min populations?

Open the spreadsheet

https://uoft.me/foxes-and-rabbits

which contains an Euler approximation for the Foxes and Rabbits population.

$$F'(t) = (0.01 \cdot R(t) - 1.1) \cdot F(t)$$

$$R'(t) = (1.1 - 0.1 \cdot F(t)) \cdot R(t)$$

Component Graph & Phase Plane. For a differential equation involving the functions F_1, F_2, \ldots, F_n , and the variable t, the *component graphs* are the n graphs of $(t, F_1(t)), (t, F_2(t)), \dots$ The phase plane or phase space associated with the differential equation is the *n*-dimensional space with axes corresponding to the values of F_1, F_2, \ldots, F_n .

- 18.1 Plot the Fox vs. Rabbit population in the *phase plane*.
- 18.2 Should your plot show a closed curve or a spiral?
- 18.3 What "direction" do points move along the curve as time increases? Justify by referring to the model.
- 18.4 What is easier to see from plots in the phase plane than from component graphs (the graphs of fox and rabbit population vs. time)?



Open the spreadsheet

https://uoft.me/foxes-and-rabbits

which contains an Euler approximation for the Foxes and Rabbits population.

$$F'(t) = (0.01 \cdot R(t) - 1.1) \cdot F(t)$$

$$R'(t) = (1.1 - 0.1 \cdot F(t)) \cdot R(t)$$

Equilibrium Solution. An *equilibrium solution* to a differential equation or system of differential equations is a solution that is constant in the independent variable(s).

- 19.1 By changing initial conditions, what is the "smallest" curve you can get in the phase plane? What happens at those initial conditions?
- 19.2 What should F' and R' be if F and R are equilibrium solutions?
- 19.3 How many equilibrium solutions are there for the foxand-rabbit system? Justify your answer.19.4 What do the equilibrium solutions look like in the
- phase plane? What about their component graphs?

Recall the logistic model for starfish growth:

O # new children per year ∼ current population times the fraction of total resources remaining

which can be modeled with the equation

$$P'(t) = k \cdot P(t) \cdot \left(1 - \frac{R_i}{R} \cdot P(t)\right)$$

where

- P(t) is the population at time t
- k is a constant of proportionality

- *R* is the total number of resources
- R_i is the resources that one starfish wants to consume

Use k = 1.1, R = 1, and $R_i = 0.1$ unless instructed otherwise.

20.1 What are the equilibrium solutions for model **O**?

decreasing, oscillating?

- 20.2 What does a "phase plane" for model **O** look like?
- What do graphs of equilibrium solutions look like? 20.3 Classify the behaviour of solutions that lie between the equilibrium solutions. E.g., are they increasing,

Classification of Equilibria. An equilibrium solution f is called

- **attracting** if locally solutions converge to *f*
- **repelling** if there is a fixed distance so that locally, solutions tend away from f by that fixed distance
- **stable** if there is a fixed distance so that locally, solutions stay within that fixed distance of f
- \blacksquare *unstable* if f is not stable

Classification of Equilibria (Formal). An equilibrium solution f is called

- **attracting at time** t_0 if there exists $\varepsilon > 0$ such that for all solutions g satisfying $|g(t_0) - f(t_0)| < \varepsilon$, we have $\lim_{t\to\infty} f(t) = \lim_{t\to\infty} g(t)$.
- **repelling at time** t_0 if there exists $\varepsilon > 0$ and $\delta > 0$ such that for all solutions g that satisfy $0 < |g(t_0) - f(t_0)| <$ ε there exists $T \in \mathbb{R}$ so that for all t > T we have $|g(t)-f(t)|>\delta$
- **stable at time** t_0 if for all $\varepsilon > 0$ there exists a $\delta > 0$ such that for all g satisfying $|g(t_0) - f(t_0)| < \delta$ we have $|g(t) - f(t)| < \varepsilon$ for all $t > t_0$.
- **unstable at time** t_0 if f is not stable at time t_0 f is called attracting/repelling/stable/unstable if it has the corresponding property for all t.

f is called



- Let
 - F'(t) = ?

 \blacksquare *unstable* if f is not stable

repelling if there is a fixed distance so that locally, solutions tend away from *f* by that fixed distance

Classification of Equilibria. An equilibrium solution

attracting if locally solutions converge to *f*

- **stable** if there is a fixed distance so that locally,
 - solutions stay within that fixed distance of f

21.2 Draw an example of what solutions might look like if

be an unknown differential equation with equilibrium so-

Draw an example of what solutions might look like if

f is repelling.

lution f(t) = 1.

21.3 Draw an example of what solutions might look like if

f is attracting.

- f is stable.
- 21.4 Could f be stable but *not* attracting?
- 23

f is called

- \blacksquare *attracting* if locally solutions converge to f
- *repelling* if there is a fixed distance so that locally, solutions tend away from *f* by that fixed distance

Classification of Equilibria. An equilibrium solution

- stable if there is a fixed distance so that locally, solutions stay within that fixed distance of f
- \blacksquare *unstable* if f is not stable

Recall the starfish population model **O** given by

$$P'(t) = k \cdot P(t) \cdot \left(1 - \frac{R_i}{R} \cdot P(t)\right)$$

Use k = 1.1, R = 1, and $R_i = 0.1$ unless instructed otherwise.

- 22.1 Classify the equilibrium solutions for model **O** as attracting/repelling/stable/unstable/semi-stable.
- 22.2 Does changing k change the nature of the equilibrium solutions? How can you tell?



A *slope field* is a plot of small segments of tangent lines to solutions of a differential equation at different initial conditions.

On the left is a slope field for model **O**, available at

https://www.desmos.com/calculator/ghavqzqqjn

- 23.1 If you were sketching the slope field for model **O** by hand, what line would you sketch (a segment of) at (5,3)? Write an equation for that line.
- 23.2 How can you recognize equilibrium solutions in a slope field?
- 23.3 Give qualitative descriptions of different solutions to the *differential equation* used in model **O** (i.e., use words to describe them). Do all of those solutions make sense in terms of *model* **O**?





3d slope fields are possible, but hard to interpret.

On the left is a slope field for the Foxes–Rabbits model.

https://www.desmos.com/3d/kvyztvmp0g

24.1 What are the three dimensions in the plot?

24.2 What should the graph of an equilibrium solution look like?

24.3 What should the graph of a typical solution look like?

24.4 What are ways to simplify the picture so we can more easily analyze solutions?



Phase Portrait. A *phase portrait* or *phase diagram* is the plot of a vector field in phase space where each vector rooted at (x, y) is tangent to a solution curve passing through (x, y) and its length is given by the speed of a solution passing through (x, y).

On the left is a phase portrait for the Foxes–Rabbits model.

https://www.desmos.com/calculator/vrk0q4espx

- 25.1 What do the x and y axes correspond to?
- 25.2 Identify the equilibria in the phase portrait. What are the lengths of the vectors at those points?
- 25.3 Classify each equilibrium as stable/unstable.
- 25.4 Copy and paste data from your simulation spreadsheet into the Desmos plot. Does the resulting curve fit with the picture?



Sketch your own vector field where the corresponding system of differential equations:

- 26.1 Has an attracting equilibrium solution.
- 26.2 Has a repelling equilibrium solution.
- 26.3 Has no equilibrium solutions.



Recall the slope field for model **O**.

- 27.1 What would a phase portrait for model **O** look like? Draw it.
- 27.2 Where are the arrows the longest? Shortest?
- 27.3 How could you tell from a 1d phase portrait whether an equilibrium solution is attracting/repelling/etc.?



The following differential equation models the life cycle of a tree. In the model

- H(t) = height (in meters) of tree trunk at time t
- A(t) = surface area (in square meters) of all leaves at time t

$$H'(t) = 0.3 \cdot A(t) - b \cdot H(t)$$

 $A'(t) = -0.3 \cdot (H(t))^2 + A(t)$

and 0 < b < 2

to make a phase portrait for the tree model.

https://www.desmos.com/calculator/vrk0q4espx

- 28.2 What do equilibrium solutions mean in terms of tree growth?
- 28.3 For b = 1 what are the equilibrium solution(s)?

The following differential equation models the life cycle of a tree. In the model

- H(t) = height (in meters) of tree trunk at time t
- A(t) = surface area (in square meters) of all leaves at time t

$$H'(t) = 0.3 \cdot A(t) - b \cdot H(t)$$

 $A'(t) = -0.3 \cdot (H(t))^2 + A(t)$

and 0 < b < 2

- 29.1 Fix a value of b and use a spreadsheet to simulate some solutions with different initial conditions. Plot the results on your phase portrait from 28.1.
- 29.2 What will happen to a tree with (H(0),A(0)) =(20, 10)? Does this depend on *b*?
- 29.3 What will happen to a tree with (H(0),A(0)) =(10, 10)? Does this depend on *b*?

The tree model

$H'(t) = 0.3 \cdot A(t) - b \cdot H(t)$ $A'(t) = -0.3 \cdot (H(t))^2 + A(t)$	$P_{\rm energy~2}$ The tree loses energy proportionally to the square of its height.
was based on the premises	11 1 100 11

30.1 How are the premises expressed in the differential CO₂ is absorbed by the leaves and turned directly

into trunk height.

The tree is in a swamp and constantly sinks at a 30.3 Applying Euler's method to this system shows solutions speed proportional to its height.

 $P_{\text{leaves 1}}$ Leaves grow proportionality to the energy available.

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a tree?

to the leaf area.

equations?

world)?

plane. Is this realistic? Describe the life cycle of such

that pass from the 1st to 4th quadrants of the phase

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The tree gains energy from the sun proportionally



Recall the tree model

$$H'(t) = 0.3 \cdot A(t) - b \cdot H(t)$$

 $A'(t) = -0.3 \cdot (H(t))^2 + A(t)$

- 31.1 Find all equilibrium solutions for $0 \le b \le 2$.
- 31.2 For which *b* does a tree have the possibility of living forever? If the wind occasionally blew off a few random leaves, would that change your answer?
- 31.3 Find a value b_5 of b so that there is an equilibrium with H = 5.
- Find a value b_{12} of b so that there is an equilibrium with H = 12.
- 31.4 Predict what happens to a tree near equilibrium in condition b_5 and a tree near equilibrium in condition b_{12} .

$$x'(t) = x(t)$$

$$y'(t) = 2y(t)$$

32.5 Write a solution to
$$\vec{r}' = A\vec{r}$$
 (where *A* is the matrix you

conditions $(x(0), y(0)) = (x_0, y_0)$.

32.3 Find a formula for x(t) and y(t) that satisfy the initial

32.4 Let $\vec{r}(t) = (x(t), y(t))$. Find a matrix A so that the

differential equation can be equivalently expressed as

 $\vec{r}'(t) = A\vec{r}(t)$.

Let *A* be an unknown matrix and suppose \vec{p} and \vec{q} are solutions to $\vec{r}' = A\vec{r}$.

- 33.1 Is $\vec{s}(t) = \vec{p}(t) + \vec{q}(t)$ a solution to $\vec{r}' = A\vec{r}$? Justify your answer.
- 33.2 Can you construct other solutions from \vec{p} and \vec{q} ? If yes, how so?

Recall from MAT223:

Linearly Dependent & Independent (Algebraic).

The vectors $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n$ are *linearly dependent* if there is a non-trivial linear combination of $\vec{v}_1, \dots, \vec{v}_n$ that equals the zero vector. Otherwise they are linearly independent.

Define

$$\vec{p}(t) = \begin{bmatrix} e^t \\ 0 \end{bmatrix}$$
 $\vec{q}(t) = \begin{bmatrix} 4e^t \\ 0 \end{bmatrix}$ $\vec{h}(t) = \begin{bmatrix} 0 \\ e^{2t} \end{bmatrix}$ $\vec{z}(t) = \begin{bmatrix} 0 \\ e^{3t} \end{bmatrix}$.

- 34.1 Are \vec{p} and \vec{q} linearly independent or linearly dependent? Justify with the definition.
- 34.2 Are \vec{p} and \vec{h} linearly independent or linearly dependent? Justify with the definition.
- 34.3 Are \vec{h} and \vec{z} linearly independent or linearly dependent? Justify with the definition.
- 34.4 Is the set of three functions $\{\vec{p}, \vec{h}, \vec{z}\}$ linearly independent or linearly dependent? Justify with the definition.

$$\vec{p}(t) = \begin{bmatrix} e^t \\ 0 \end{bmatrix} \qquad \vec{q}(t) = \begin{bmatrix} 4e^t \\ 0 \end{bmatrix} \qquad \vec{h}(t) = \begin{bmatrix} 0 \\ e^{2t} \end{bmatrix} \qquad \vec{z}(t) = \begin{bmatrix} 0 \\ e^{3t} \end{bmatrix}.$$

- 35.1 Describe span $\{\vec{p},\vec{h}\}$. What is its dimension? What is a basis for it?
- 35.2 Let *S* be the set of all solutions to $\vec{r}'(t) = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} \vec{r}(t)$. (You've seen this equation before.) Is *S* a subspace? If so, what is its dimension?
- 35.3 Provided *S* is a subspace, give a basis for *S*.

Consider the differential equation

$$y'(t) = 2 \cdot y(t).$$

- 36.1 Write a solution whose graph passes through the point (t, y) = (0, 3).
- 36.2 Write a solution whose graph passes through the point $(t, y) = (0, y_0)$.
- 36.3 Write a solution whose graph passes through the point $(t, y) = (t_0, y_0)$.
- 36.4 Consider the following argument:

For every point (t_0, y_0) , there is a corresponding solution to $y'(t) = 2 \cdot y(t)$.

Since $\{(t_0, y_0): t_0, y_0 \in \mathbb{R}\}$ is two dimensional, this means the set of solutions to $y'(t) = 2 \cdot y(t)$ is two dimensional.

Do you agree? Explain.

of differential equations represented by $\vec{r}'(t) = M\vec{r}(t) +$ \vec{p} (or the single differential equation y' = ay + b) has a unique solution passing through every initial condition. Further, the domain of every solution is \mathbb{R} .

Theorem (Existence & Uniqueness 1). The system

Let *S* be the set of all solutions to $\vec{r}'(t) = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} \vec{r}(t)$.

37.1 Show that $\dim(S) \ge 2$ by finding at least two linearly independent solutions.

37.2 Let I be the set of all initial conditions. What is I?

set of initial conditions. 37.4 Can two points in *I* correspond to the same solution? Explain?

37.3 Show that $\dim(S) \leq 3$ by applying the theorem to the

37.5 Find a subset $U \subseteq I$ so that every solution corresponds to a unique point in U.

37.6 Show that $dim(S) \le 2$.

Suppose M is an $n \times n$ matrix. Consider the differ-

ential equation $\vec{r}'(t) = M\vec{r}(t)$. If you have found n linearly independent solutions, can you determine the dimension of the set of all solutions? Explain.

Consider the system

the system.

$$x'(t) = 2x(t)$$
$$y'(t) = 3y(t)$$

- 38.1 Rewrite the system in matrix form.
- 38.2 Classify the following as solutions or non-solutions to

$$\vec{r}_1(t) = e^{2t}$$

$$\vec{r}_3(t) = \begin{bmatrix} e^{2t} \\ 4e^{3t} \end{bmatrix}$$

$$\vec{r}_5(t) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\vec{r}_2(t) = \begin{bmatrix} e^{2t} \\ 0 \end{bmatrix}$$

$$\vec{r}_4(t) = \begin{bmatrix} 4e^{3t} \\ e^{2t} \end{bmatrix}$$

- 38.3 State the definition of an eigenvector for the matrix M.
- 38.4 What should the definition of an *eigen solution* be for this system?
- 38.5 Which functions from 38.2 are eigen solutions?
- 38.6 Find an eigen solution \vec{r}_6 that is linearly independent from \vec{r}_2 .
- 38.7 Let $S = \text{span}\{\vec{r}_2, \vec{r}_6\}$. Does S contain all solutions to the system? Justify your answer.

Recall the system

$$x'(t) = 2x(t)$$
$$y'(t) = 3y(t)$$

has eigen solutions
$$\vec{r}_2(t) = \begin{bmatrix} e^{2t} \\ 0 \end{bmatrix}$$
 and $\vec{r}_6(t) = \begin{bmatrix} 0 \\ e^{3t} \end{bmatrix}$.

- 39.1 Sketch \vec{r}_2 and \vec{r}_6 in the phase plane.
- 39.2 Use

https://www.desmos.com/calculator/h3wtwjghv0

to make a phase portrait for the system.



In which phase plane above is the dashed (green) curve the graph of a solution to the system? Explain.

39.3



Suppose A is a 2×2 matrix and \vec{s}_1 and \vec{s}_2 are eigen solutions to $\vec{r}' = A\vec{r}$ with eigenvalues 1 and -1, respectively. 40.1 Write possible formulas for $\vec{s}_1(t)$ and $\vec{s}_2(t)$.

- 40.2 Sketch a phase plane with graphs of \vec{s}_1 and \vec{s}_2 on it.
- 40.3 Add a non-eigen solution to your sketch.
- 40.4 Sketch a possible phase portrait for $\vec{r}' = A\vec{r}$. Can you extend your phase portrait to all quadrants?

Consider the following phase portrait for a system of the 41.1 Can you identify any eigen solutions? form $\vec{r}' = A\vec{r}$ for an unknown matrix A.



- 41.2 What are the eigenvalues of *A*? What are their sign(s)?

Consider the differential equation
$$\vec{r}'(t) = M \vec{r}(t)$$
 where

$$M = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}.$$

42.1 Verify that
$$\begin{bmatrix} 1 \\ 1 \end{bmatrix}$$
 and $\begin{bmatrix} 1 \\ -1 \end{bmatrix}$ are eigenvectors for M . What

are the corresponding eigenvalues?

42.2 (a) Is
$$\vec{r}_1(t) = e^t \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$
 a solution to the differential

equation? An eigen solution?
(b) Is
$$\vec{r}_2(t) = e^t \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$
 a solution to the differential

equation? An eigen solution?

(c) Is
$$\vec{r}_3(t) = e^{2t} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$
 a solution to the differential equation? An eigen solution?

the eigenvalue
$$-1$$
. Write your answer in vector form.
42.4 Let \vec{v} is an eigenvector for M with eigenvalue λ . Explain how to write down an eigen solution to $\vec{r}'(t) = M\vec{r}'(t)$ with eigenvalue λ

plain how to write down an eigen solution to
$$\vec{r}'(t) = M \vec{r}(t)$$
 with eigenvalue λ .

42.5 Let $\vec{v} \neq \vec{0}$ be a non-eigenvector for M . Could $\vec{r}(t) = \vec{v}$

 $e^{\lambda t} \vec{v}$ be a solution to $\vec{r}'(t) = M \vec{r}(t)$ for some λ ? Ex-

plain.

Recall the differential equation
$$\vec{r}'(t) = M \vec{r}(t)$$
 where $M = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$.

- 43.1 Write down a general solution to the differential equation.
- 43.2 Write down a solution to the initial value problem $\vec{r}(0) = \begin{bmatrix} x_0 \\ v_0 \end{bmatrix}$.
- 43.3 Are your answers to the first two parts the same? Do they contain the same information?

The phase portrait for a differential equation arising from the matrix $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$ (left) and $\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$ (right) are shown.



Both have eigenvalues ± 1 , but they have different eigenvectors.

- 44.1 How are the phase portraits related to each other?
- Suppose P is a 2×2 matrix with eigenvalues ± 1 . In what ways could the phase portrait for $\vec{r}'(t) = P \vec{r}(t)$ look different from the above portraits? In what way(s) must it look the same?

Consider the following phase plane with lines in the direction of \vec{a} (dashed green) and \vec{b} (red).



 $45.1\,$ Sketch a phase portrait where the directions \vec{a} and \vec{b}

correspond to eigen solutions with eigenvalues that are

	sign for \vec{a}	sign for \vec{b}
(1)	pos	pos
(2)	neg	neg
(3)	neg	pos
(4)	pos	neg
(5)	pos	zero

as stable or unstable.

45.3 Would any of your classifications in 45.2 change if the directions of \vec{a} and \vec{b} changed?

45.2 Classify the solution at the origin for situations (1)–(5)

@ P

You are examining a differential equation $\vec{r}'(t) = M \vec{r}(t)$ for an unknown 2×2 matrix M.

You would like to determine whether $\vec{r}(t) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ is stable/unstable/attracting/repelling.

- 46.1 Come up with a rule to determine the nature of the equilibrium solution $\vec{r}(t) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ based on the eigenvalues of M(provided there exists two linearly independent eigen solutions).
- 46.2 Consider the system of differential equations

$$x'(t) = x(t) + 2y(t)$$

 $y'(t) = 3x(t) - 4y(t)$

- (a) Classify the stability of the equilibrium solution (x(t), y(t)) = (0, 0) using any method you want.
- (b) Justify your answer analytically using eigenvalues.

P(t) = millions of social media posts at year tU(t) = millions of social media users at year t

- $(P1_p)$ Ignoring all else, each year posts decay proportionally to the current number of posts with proportionality constant 1.
- $(P2_p)$ Ignoring all else (independent of decay), posts grow by a constant amount of 2 million posts every year.
- (P1₁₁) Ignoring all else, social media users increase/decrease in proportion to the number of posts.
- (P2_{II}) Ignoring all else, social media users increase/decrease in proportion to the number of users.

Consider the following model of Social Media Usage where (P3_{II}) Ignoring all else, 1 million people stop using the platform every year.

> A school intervention is described by the parameter $a \in$ [-1/2, 1]:

- After the intervention, the proportionality constant for $(P1_{II})$ is 1-a.
- After the intervention, the proportionality constant for $(P2_{II})$ is a.
- Model this situation using a system of differential equations. Explain which parts of your model correspond to which premise(s).

The **SM** model of Social Media Usage is P' = -P + 2

$$U' = (1-a)P + aU - 1$$

where

$$P(t)$$
 = millions of social media posts at year t
 $U(t)$ = millions of social media users at year t
 $a \in [-1/2, 1]$

48.2 Make a phase portrait for the system.

48.1 What are the equilibrium solution(s)?

https://www.desmos.com/calculator/h3wtwjghv0

48.3 Use phase portraits to conjecture: what do you think happens to the equilibrium solution(s) as a transitions from negative to positive? Justify with a computation.

The SM model of Social Media Usage is

$$P' = -P + 2$$

 $U' = (1 - a)P + aU - 1$

where

$$P(t)$$
 = millions of social media posts at year t
 $U(t)$ = millions of social media users at year t
 $a \in [-1/2, 1]$

49.1 Can you rewrite the system in matrix form? I.e., in the form $\vec{r}'(t) = M \vec{r}(t)$ for some matrix M where $\vec{r}(t) = (P(t), U(t))$.

- 49.2 Define $\vec{s}(t) = (S_P(t), S_U(t))$ to be the displacement from equilibrium in the **SM** model at time t (provided an equilibrium exists).
 - (a) Write \vec{s} in terms of P and U.
 - (b) Find \vec{s}' in terms of *P* and *U*.
 - (c) Find \vec{s}' in terms of S_P and S_U .
 - (d) Can one of your differential equation for \vec{s} be written in matrix form? Which one?
 - (e) Analytically classify the equilibrium solution for your differential equation for \vec{s} when a=-1/2, 1/2, and 1. (You may use a calculator for computing eigenvectors/values.)

The **SM** model of Social Media Usage is

$$P' = -P + 2$$

$$U' = (1 - a)P + aU - 1$$

where

$$P(t)$$
 = millions of social media posts at year t
 $U(t)$ = millions of social media users at year t
 $a \in [-1/2, 1]$

Some politicians have been looking at the model. They made the following posts on social media:

1. The model shows the number of posts will always be increasing. SAD!

- 2. I see the number of social media users always increases. That's not what we want!
- 3. It looks like social media is just a fad. Although users initially increase, they eventually settle down.
- 4. I have a dream! That one day there will be social media posts, but eventually there will be no social media users!
- 50.1 For each social media post, make an educated guess about what initial conditions and what value(s) of a the politician was considering.
- 50.2 The school board wants to limit the number of social media users to fewer than 10 million. Make a recommendation about what value of a they should target.



Consider the following **FD** model of Fleas and Dogs where (P1_c) Anti-flea collars remove 2 million fleas per year. F(t) = number of parasites (fleas) at year t (in millions) (P2_c) Constant dog breeding adds 1 thousand dogs per

- D(t) = number of hosts (dogs) at year t (in thousands) $(P1_E)$ Ignoring all else, the number of parasites decays in proportion to its population (with constant 1).
- $(P2_E)$ Ignoring all else, parasite numbers grow in proportion to the number of hosts (with constant 1).
- (P1_D) Ignoring all else, hosts numbers grow in proportion to their current number (with constant 1).
- (P2_D) Ignoring all else, host numbers decrease in propor- 51.4 What should solutions to the system look like in the tion to the number of parasites (with constant 2).

vear.

model.

- 51.2 Can you rewrite the system in matrix form $\vec{r}' = M \vec{r}$? What about in affine form $\vec{r}' = M \vec{r} + \vec{b}$?
- 51.3 Make a phase portrait for your model.

51.1 Write a system of differential equations for the FD

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$$F(t)$$
 = number of parasites (fleas) at year t (in millions)

$$D(t)$$
 = number of hosts (dogs) at year t (in thousands)
$$\vec{r}(t) = \begin{bmatrix} F(t) \\ D(t) \end{bmatrix}$$

and
$$\vec{r}'(t) = \begin{bmatrix} -1 & 1 \\ -2 & 1 \end{bmatrix} \vec{r}(t) + \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

52.5 What are the eigen solutions for $\vec{s}' = M \vec{s}$?

at time t.

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Define $\vec{s}(t)$ to be the displacement of $\vec{r}(t)$ from equilibrium

52.2 Can you find a matrix M so that $\vec{s}'(t) = M \vec{s}(t)$?

52.4 Find an eigenvector for each eigenvalue *M*?

52.1 Find a formula for \vec{s} in terms of \vec{r} .

52.3 What are the eigenvalues of *M*?

Recall the **FD** model of Fleas and Dogs where

F(t) = number of parasites (fleas) at year t (in millions) D(t) = number of hosts (dogs) at year t (in thousands)

$$\vec{r}(t) = \begin{bmatrix} F(t) \\ D(t) \end{bmatrix}$$
 $\vec{s}(t) = \vec{r}(t) - \begin{bmatrix} 3 \\ 5 \end{bmatrix}$

and

$$\vec{s}'(t) = M \vec{s}(t)$$
 where $M = \begin{bmatrix} -1 & 1 \\ -2 & 1 \end{bmatrix}$.

This equation has eigen solutions

$$\vec{s}_1(t) = e^{it} \begin{bmatrix} 1 - i \\ 2 \end{bmatrix}$$
$$\vec{s}_2(t) = e^{-it} \begin{bmatrix} 1 + i \\ 2 \end{bmatrix}$$

- 53.1 Recall Euler's formula $e^{it} = \cos(t) + i\sin(t)$.
 - (a) Use Euler's formula to expand $\vec{s}_1 + \vec{s}_2$. Are there any imaginary numbers remaining?
 - (b) Use Euler's formula to expand $i(\vec{s}_1 \vec{s}_2)$. Are there any imaginary numbers remaining?
- 53.2 Verify that your formulas for $\vec{s}_1 + \vec{s}_2$ and $i(\vec{s}_1 \vec{s}_2)$ are solutions to $\vec{s}'(t) = M \vec{s}(t)$.
- 53.3 Can you give a third real solution to $\vec{s}'(t) = M \vec{s}(t)$?

Recall the **FD** model of Fleas and Dogs where
$$F(t) = \text{number of parasites (fleas) at year } t$$
 (in millions)

$$D(t) = \text{number of hosts (dogs) at year } t \text{ (in thousands)}$$

$$\vec{r}(t) = \begin{bmatrix} F(t) \\ D(t) \end{bmatrix} \qquad \vec{s}(t) = \vec{r}(t) - \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$

$$r(t) = \lfloor D(t) \rfloor$$

$$\vec{s}(t)$$
 whe

$$\vec{s}'(t) = M \vec{s}(t)$$
 where $M = \begin{bmatrix} -1 & 1 \\ -2 & 1 \end{bmatrix}$.

54.5 Find a formula for
$$\vec{r}(t)$$
 satisfying $\vec{r}(0) = \begin{bmatrix} 4 \\ 8 \end{bmatrix}$.

56

54.4 Using what you know, find a general formula for
$$\vec{r}(t)$$
.

 $\vec{s}'(t) = M \vec{s}(t)$?

54.1 What is the dimension of the space of solutions to

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54.3 Find a solution satisfying
$$\vec{s}(0) = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$
.

54.2 Give a basis for all solutions to
$$\vec{s}'(t) = M \vec{s}(t)$$
.

Recall the **FD** model of Fleas and Dogs where

$$F(t)$$
 = number of parasites (fleas) at year t (in millions)
 $D(t)$ = number of hosts (dogs) at year t (in thousands)

$$\vec{r}(t) = \begin{bmatrix} F(t) \\ D(t) \end{bmatrix} \qquad \vec{s}(t) = \vec{r}(t) - \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$

and

$$\vec{s}'(t) = M \vec{s}(t)$$
 where $M = \begin{bmatrix} -1 & 1 \\ -2 & 1 \end{bmatrix}$.

proportion to its population with constant 1 + a.

F(t) = number of parasites (fleas) at year t (in millions)

to their current number with constant
$$1-a$$
.
where $-1 \le a \le 1$. These premises replace $(P1_F)$ and $(P1_D)$.

(PS_D) Ignoring all else, hosts numbers grow in proportion

55.1 Modify the previous **FD** model to incorporate the effects of the shampoo.

55.2 Make a phase portrait for the **FD Shampoo** model.

55.3 Find the equilibrium solutions for the FD Shampoo model.

Some research is being done on a shampoo for the dogs. 55.4 For each equilibrium solution determine its stability/instability/etc..

(PS
$$_F$$
) Ignoring all else, the number of parasites decays in 55.5 Analytically justify your conclusions about stability/in-proportion to its population with constant $1 + a$. stability/etc..

Consider the differential equation

$$\vec{s}'(t) = M\vec{s}(t)$$
 where $M = \begin{bmatrix} -1 & -4 \\ 2 & 3 \end{bmatrix}$

- 56.1 Make a phase portrait. Based on your phase portrait, classify the equilibrium solution. https://www.desmos.com/calculator/h3wtwjghv0
- 56.2 Find eigen solutions for this differential equation (you may use a calculator/computer to assist).
- 56.3 Find a general *real* solution.
- 56.4 Analytically classify the equilibrium solution.

Recall the tree model from Question 28:

- H(t) = height (in meters) of tree trunk at time t
 - A(t) = surface area (in square meters) of all leaves at time t

$$H'(t) = 0.3 \cdot A(t) - b \cdot H(t)$$

 $A'(t) = -0.3 \cdot (H(t))^2 + A(t)$

and $0 \le b \le 2$

https://www.desmos.com/calculator/tvjag852ja

A phase portrait for this model is available at

57.1 Visually classify the nature of each equilibrium solution

- as attracting/repelling/etc.. Does the nature depend on *b*? Are you confident in your visual assessment?
- 57.2 Can you rewrite the system in matrix/affine form? Why or why not?

A simple logistic model for a population is $\frac{\mathrm{d}P}{\mathrm{d}t} = P(t) \cdot \left(1 - \frac{P(t)}{2}\right)$

$$\frac{\mathrm{d}P}{\mathrm{d}t} = P(t) \cdot \left(1 - \frac{P(t)}{2}\right)$$

where P(t) represents the population at time t.

 $P = 1/2 + \Delta$ and Δ is small?

We'd like to approximate dP/dt when $P \approx 1/2$.

58.1 What is the value of dP/dt when P = 1/2?

58.2 What is the approximate value of dP/dt when

60

58.4 Let $A_{1/2}(t)$ be an affine approximation to dP/dt that is a good approximation when $P \approx 1/2$. Find a formula

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Find additional affine approximations to dP/dt cen-

58.3 Write down a linear approximation $S(\Delta)$ that approxi-

mates dP/dt when P is Δ away from 1/2.

for $A_{1/2}(t)$ expressed in terms of P(t).

tered at each equilibrium solution.

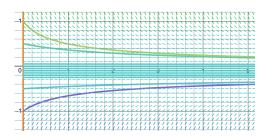
Based on our calculations from Exercise 58, we have several different equations.

- 59.1 What do you notice about the solutions sketched on the different slope fields (in Desmos)?
- 59.2 Does the nature of equilibrium solutions change when using an affine approximation?
- 59.3 Classify each equilibrium solution.

Consider the differential equation whose slope field is 60.1 Find all equilibrium solutions. sketched below.

$$P'(t) = -P(t) \cdot (0.1 + P(t)) \cdot (0.2 + P(t)).$$

https://www.desmos.com/calculator/ikp9rgo0kv



- 60.2 Use linear approximations to classify the equilibrium solutions as stable/unstable/etc..

To make a 1d affine approximation of a function f at the point *E* we have the formula

$$f(x) \approx f(E) + f'(E)(x - E).$$

To make a 2d approximation of a function $\vec{F}(x, y) =$ $(F_1(x,y),F_2(x,y))$ at the point \vec{E} , we have a similar formula

$$\vec{F}(x,y) \approx \vec{F}(\vec{E}) + D_{\vec{F}}(\vec{E}) \begin{pmatrix} x \\ y \end{pmatrix} - \vec{E}$$

where $D_{\vec{k}}(\vec{E})$ is the total derivative of \vec{F} at \vec{E} , which can be expressed as the matrix

$$D_{\vec{F}}(\vec{E}) = \begin{bmatrix} \frac{\partial F_1}{\partial x} & \frac{\partial F_1}{\partial y} \\ \frac{\partial F_2}{\partial x} & \frac{\partial F_2}{\partial y} \end{bmatrix}$$

evaluated at \vec{E} .

Recall our model from Exercise 28 for the life cycle of a tree where H(t) was height, A(t) was the leaves' surface area, and t was time:

$$H'(t) = 0.3 \cdot A(t) - b \cdot H(t)$$

 $A'(t) = -0.3 \cdot (H(t))^2 + A(t)$

with $0 \le b \le 2$

We know the following:

- The equations cannot be written in matrix form.
- The equilibrium points are (0,0) and $\left(\frac{100}{9}b,\frac{1000}{27}b^2\right)$. 61.5

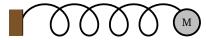
We want to find an affine approximation to the system.

Define $\vec{F}(H,A) = (H',A')$

- 61.1 Find the matrix for $D_{\vec{k}}$, the total derivative of \vec{F} .
- 61.2 Create an affine approximation to \vec{F} around (0,0) and use this to write an approximation to the original system.
- 61.3 Create an affine approximation to \vec{F} around $(\frac{100}{9}b, \frac{1000}{27}b^2)$ and use this to write an approximation to the original system.
- 61.4 Make a phase portrait for the original system and your approximation from part 3. How do they compare?
 - Analyze the nature of the equilibrium solution in part 3 using eigen techniques. Relate your analysis to the original system.



Consider a spring with a mass attached to the end.



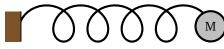
Let x(t) = displacement to the right of the spring from equilibrium at time *t*

Recall from Physics the following laws:

- (HL) Hooke's Law: For an elastic spring, force is proportional to displacement from equilibrium.
- (NL) Newton's Second Law: Force is proportional to acceleration (the proportionality constant is called mass). 62.4
- (ML) Laws of Motion: Velocity is the time derivative of displacement and acceleration is the time derivative of velocity.

- Model x(t) with a differential equation.
- 62.2 Suppose the elasticity of the spring is k = 1 and the spring is stretched 0.5m from equilibrium and then let go (at time t = 0).
 - (a) At t = 0, what are x, x', and x''?
 - (b) Modify Euler's method to approximate a solution to the initial value problem.
- 62.3 Introduce the auxiliary equation y = x'. Can the second-order spring equation be rewritten as a firstorder system involving x' and y'? If so, do it.
 - Simulate the system you found in the previous part using Euler's method.

Recall the a spring with a mass attached to the end.



x(t) = displacement to the right of the spring from equilibrium at time t

We have two competing models

$$x'' = -kx$$

$$\begin{bmatrix} x \\ y \end{bmatrix}' = \begin{bmatrix} 0 & 1 \\ -k & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$
 (B)

where y = x'.

- 1 Make a phase portrait for system (B). What are the axes on the phase portrait? What do you expect general solutions to look like?
- 63.2 Use eigenvalues/eigenvectors to find a general solution to (B). (You may use a computer to compute eigenvalues/vectors.)
- 63.3 Use your solution to (B) to find a general solution to (A).

Consider the second-order differential equation

$$x'' = -(1+x) \cdot x' + x^2 - x$$

- 64.1 Rewrite the second-order differential equation as a system of first-order differential equations. (Hint: you may need to introduce an auxiliary equation.)
- 64.2 The following Desmos link plots a phase portrait and draws an Euler approximation on the phase portrait:
 - https://www.desmos.com/calculator/fvqxqp6eds Use the link to make a phase portrait for your system and answer the following questions:
 - (a) Are there initial conditions so that a solution x(t)is always increasing?

- (b) Are there initial conditions so that a solution x(t)first decreases and then increases?
- equation. 64.4 Use linearization and eigenvalues to classify the equilibrium (x, x') = (0, 0) in phase space.

64.3 Show that x(t) = 0 is an equilibrium solution for this

- 64.5 Let f be a solution to the equation and suppose $f(0) = \delta_1 \approx 0.$
 - (a) If $f'(0) = \delta_2 \approx 0$, speculate on the long term behaviour of f(t).
 - (b) If we put no conditions on f'(0) will your answer be the same? Explain.

Boundary Value Problems

Recall the spring-mass system modeled by

$$x'' = -x$$

We would like to use the spring-mass system to ring a bell at regular intervals, so we put a hammer at the end of the spring. Whenever the displacement is maximal, the hammer strikes a bell producing a ring.

- 65.1 You start by displacing the hammer by 1m and letting go. Is it possible that the bell to ring every 1 second?
- 65.2 You start by displacing the hammer by 1m and giving the hammer a push. Is it possible that the bell to ring every 1 second?
- 65.3 What is the smallest amount of time between consecutive rings (given a positive displacement)?

Boundary Value Problems

A boundary value problem is a differential equation paired with an initial condition (usually at t = 0) and a condition at at least one other t.

66.1 How many solutions does each of the following boundary value problems have?

$$x'' = -x$$
 $x'' = -x$ $x'' = -x$
 $x(0) = 1$ $x(0) = 1$ $x(0) = 1$
 $x(\pi) = 1$ $x(\pi) = -1$ $x(\frac{\pi}{2}) = 0$

Existence and Uniqueness

Whether a solution to a differential equations exists or is unique is a *hard* question with many partial answers.

Theorem Existence and Uniqueness II. F(t, x, x') = 0 with $x(t_0) = x_0$ describe an initial value problem.

IF F(t,x,x') = x'(t) + p(t)x(t) + g(t) for some functions p and g

AND p and g are continuous on an open interval I containing t_0

THEN the initial value problem has a unique solution on I.

67.1 The theorem expresses differential equations in the

form F(t, x, x', x'', ...) = 0 (i.e. as a level set of some function F).

Rewrite the following differential equations in the form F(t, x, x', x'', ...) = 0:

(i)
$$x'' = -kx$$
 (ii) $x'' = -x \cdot x' + x^2$
(iii) $x''' = (x')^2 - \cos x$

67.2 Which of the following does the theorem say must have a unique solution on an interval containing 0?

(a)
$$y' = \frac{3}{2}y^{1/3}$$
 with $y(0) = 0$

(b)
$$x'(t) = \lfloor t \rfloor x(t)$$
 with $x(0) = 0$

(c)
$$x'(t) = \lfloor t - \frac{1}{2} \rfloor x(t) + t^2$$

Note: |x| is the *floor* of x, i.e., the largest integer less than or equal to x.

