The value of T satisfying Eq. (30) can be approximated by a numerical process⁴ using a scientific calculator or computer, with the result that $T \cong 10.51$ s. At this time, the corresponding velocity v_T is found from Eq. (26) to be $v_T \cong 43.01$ m/s. The point (10.51, 43.01) is also shown in Figure 1.2.2.

Further Remarks on Mathematical Modeling. Up to this point we have related our discussion of differential equations to mathematical models of a falling object and of a hypothetical relation between field mice and owls. The derivation of these models may have been plausible, and possibly even convincing, but you should remember that the ultimate test of any mathematical model is whether its predictions agree with observations or experimental results. We have no actual observations or experimental results to use for comparison purposes here, but there are several sources of possible discrepancies.

In the case of the falling object, the underlying physical principle (Newton's law of motion) is well established and widely applicable. However, the assumption that the drag force is proportional to the velocity is less certain. Even if this assumption is correct, the determination of the drag coefficient γ by direct measurement presents difficulties. Indeed, sometimes one finds the drag coefficient indirectly—for example, by measuring the time of fall from a given height and then calculating the value of γ that predicts this observed time.

The model of the field mouse population is subject to various uncertainties. The determination of the growth rate r and the predation rate k depends on observations of actual populations, which may be subject to considerable variation. The assumption that r and k are constants may also be questionable. For example, a constant predation rate becomes harder to sustain as the field mouse population becomes smaller. Further, the model predicts that a population above the equilibrium value will grow exponentially larger and larger. This seems at variance with the behavior of actual populations; see the further discussion of population dynamics in Section 2.5.

If the differences between actual observations and a mathematical model's predictions are too great, then you need to consider refining the model, making more careful observations, or perhaps both. There is almost always a tradeoff between accuracy and simplicity. Both are desirable, but a gain in one usually involves a loss in the other. However, even if a mathematical model is incomplete or somewhat inaccurate, it may nevertheless be useful in explaining qualitative features of the problem under investigation. It may also give satisfactory results under some circumstances but not others. Thus you should always use good judgment and common sense in constructing mathematical models and in using their predictions.



PROBLEMS 1. Solve each of the following initial value problems and plot the solutions for several values of y_0 . Then describe in a few words how the solutions resemble, and differ from, each other.

(a)
$$dy/dt = -y + 5$$
, $y(0) = y_0$

⁴A computer algebra system provides this capability; many calculators also have built-in routines for solving such equations.

(b)
$$dy/dt = -2y + 5$$
, $y(0) = y_0$

(c)
$$dy/dt = -2y + 10$$
, $y(0) = y_0$



- 2. Follow the instructions for Problem 1 for the following initial value problems:
 - (a) dy/dt = y 5, $y(0) = y_0$
 - (b) dy/dt = 2y 5, $y(0) = y_0$
 - (c) dy/dt = 2y 10, $y(0) = y_0$
 - 3. Consider the differential equation

$$dy/dt = -ay + b,$$

where both a and b are positive numbers.

- (a) Find the general solution of the differential equation.
- (b) Sketch the solution for several different initial conditions.
- (c) Describe how the solutions change under each of the following conditions:
 - i. a increases.
 - ii. b increases.
 - iii. Both a and b increase, but the ratio b/a remains the same.
- 4. Consider the differential equation dy/dt = ay b.
 - (a) Find the equilibrium solution y_e .
 - (b) Let $Y(t) = y y_e$; thus Y(t) is the deviation from the equilibrium solution. Find the differential equation satisfied by Y(t).
- 5. **Undetermined Coefficients.** Here is an alternative way to solve the equation

$$dy/dt = ay - b. (i)$$

(a) Solve the simpler equation

$$dy/dt = ay. (ii)$$

Call the solution $y_1(t)$.

- (b) Observe that the only difference between Eqs. (i) and (ii) is the constant -b in Eq. (i). Therefore, it may seem reasonable to assume that the solutions of these two equations also differ only by a constant. Test this assumption by trying to find a constant k such that $y = y_1(t) + k$ is a solution of Eq. (i).
- (c) Compare your solution from part (b) with the solution given in the text in Eq. (17). *Note:* This method can also be used in some cases in which the constant b is replaced by a function g(t). It depends on whether you can guess the general form that the solution is likely to take. This method is described in detail in Section 3.5 in connection with second order equations.
- 6. Use the method of Problem 5 to solve the equation

$$dy/dt = -ay + b$$
.

7. The field mouse population in Example 1 satisfies the differential equation

$$dp/dt = 0.5p - 450.$$

- (a) Find the time at which the population becomes extinct if p(0) = 850.
- (b) Find the time of extinction if $p(0) = p_0$, where $0 < p_0 < 900$.
- (c) Find the initial population p_0 if the population is to become extinct in 1 year.

- 8. Consider a population p of field mice that grows at a rate proportional to the current population, so that dp/dt = rp.
 - (a) Find the rate constant *r* if the population doubles in 30 days.
 - (b) Find r if the population doubles in N days.
- 9. The falling object in Example 2 satisfies the initial value problem

$$dv/dt = 9.8 - (v/5),$$
 $v(0) = 0.$

- (a) Find the time that must elapse for the object to reach 98% of its limiting velocity.
- (b) How far does the object fall in the time found in part (a)?
- 10. Modify Example 2 so that the falling object experiences no air resistance.
 - (a) Write down the modified initial value problem.
 - (b) Determine how long it takes the object to reach the ground.
 - (c) Determine its velocity at the time of impact.



- 11. Consider the falling object of mass 10 kg in Example 2, but assume now that the drag force is proportional to the square of the velocity.
 - (a) If the limiting velocity is 49 m/s (the same as in Example 2), show that the equation of motion can be written as

$$dv/dt = [(49)^2 - v^2]/245.$$

Also see Problem 25 of Section 1.1.

- (b) If v(0) = 0, find an expression for v(t) at any time.
- (c) Plot your solution from part (b) and the solution (26) from Example 2 on the same
- (d) Based on your plots in part (c), compare the effect of a quadratic drag force with that of a linear drag force.
- (e) Find the distance x(t) that the object falls in time t.
- (f) Find the time T it takes the object to fall 300 m.
- 12. A radioactive material, such as the isotope thorium-234, disintegrates at a rate proportional to the amount currently present. If Q(t) is the amount present at time t, then dQ/dt = -rQ, where r > 0 is the decay rate.
 - (a) If 100 mg of thorium-234 decays to 82.04 mg in 1 week, determine the decay rate r.
 - (b) Find an expression for the amount of thorium-234 present at any time t.
 - (c) Find the time required for the thorium-234 to decay to one-half its original amount.
- 13. The half-life of a radioactive material is the time required for an amount of this material to decay to one-half its original value. Show that for any radioactive material that decays according to the equation Q' = -rQ, the half-life τ and the decay rate r satisfy the equation $r\tau = \ln 2$.
- 14. Radium-226 has a half-life of 1620 years. Find the time period during which a given amount of this material is reduced by one-quarter.
- 15. According to Newton's law of cooling (see Problem 23 of Section 1.1), the temperature u(t) of an object satisfies the differential equation

$$\frac{du}{dt} = -k(u - T),$$

where T is the constant ambient temperature and k is a positive constant. Suppose that the initial temperature of the object is $u(0) = u_0$.

(a) Find the temperature of the object at any time.

- (b) Let τ be the time at which the initial temperature difference $u_0 T$ has been reduced by half. Find the relation between k and τ .
- 16. Suppose that a building loses heat in accordance with Newton's law of cooling (see Problem 15) and that the rate constant k has the value $0.15 \, h^{-1}$. Assume that the interior temperature is 70° F when the heating system fails. If the external temperature is 10° F, how long will it take for the interior temperature to fall to 32° F?
- 17. Consider an electric circuit containing a capacitor, resistor, and battery; see Figure 1.2.3. The charge Q(t) on the capacitor satisfies the equation⁵

$$R\frac{dQ}{dt} + \frac{Q}{C} = V,$$

where R is the resistance, C is the capacitance, and V is the constant voltage supplied by the battery.

- (a) If Q(0) = 0, find Q(t) at any time t, and sketch the graph of Q versus t.
- (b) Find the limiting value Q_L that Q(t) approaches after a long time.
- (c) Suppose that $Q(t_1) = Q_L$ and that at time $t = t_1$ the battery is removed and the circuit is closed again. Find Q(t) for $t > t_1$ and sketch its graph.

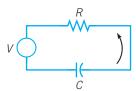


FIGURE 1.2.3 The electric circuit of Problem 17.

- 18. A pond containing 1,000,000 gal of water is initially free of a certain undesirable chemical (see Problem 21 of Section 1.1). Water containing 0.01 g/gal of the chemical flows into the pond at a rate of 300 gal/h, and water also flows out of the pond at the same rate. Assume that the chemical is uniformly distributed throughout the pond.
 - (a) Let Q(t) be the amount of the chemical in the pond at time t. Write down an initial value problem for Q(t).
 - (b) Solve the problem in part (a) for Q(t). How much chemical is in the pond after 1 year?
 - (c) At the end of 1 year the source of the chemical in the pond is removed; thereafter pure water flows into the pond, and the mixture flows out at the same rate as before. Write down the initial value problem that describes this new situation.
 - (d) Solve the initial value problem in part (c). How much chemical remains in the pond after 1 additional year (2 years from the beginning of the problem)?
 - (e) How long does it take for Q(t) to be reduced to 10 g?
 - (f) Plot Q(t) versus t for 3 years.
 - 19. Your swimming pool containing 60,000 gal of water has been contaminated by 5 kg of a nontoxic dye that leaves a swimmer's skin an unattractive green. The pool's filtering system can take water from the pool, remove the dye, and return the water to the pool at a flow rate of 200 gal/min.

⁵This equation results from Kirchhoff's laws, which are discussed in Section 3.7.

- (a) Write down the initial value problem for the filtering process; let q(t) be the amount of dye in the pool at any time t.
- (b) Solve the problem in part (a).
- (c) You have invited several dozen friends to a pool party that is scheduled to begin in 4 h. You have also determined that the effect of the dye is imperceptible if its concentration is less than 0.02 g/gal. Is your filtering system capable of reducing the dye concentration to this level within 4 h?
- (d) Find the time T at which the concentration of dye first reaches the value 0.02 g/gal.
- (e) Find the flow rate that is sufficient to achieve the concentration 0.02 g/gal within 4 h.

1.3 Classification of Differential Equations

The main purpose of this book is to discuss some of the properties of solutions of differential equations, and to present some of the methods that have proved effective in finding solutions or, in some cases, approximating them. To provide a framework for our presentation, we describe here several useful ways of classifying differential equations.

Ordinary and Partial Differential Equations. One important classification is based on whether the unknown function depends on a single independent variable or on several independent variables. In the first case, only ordinary derivatives appear in the differential equation, and it is said to be an ordinary differential equation. In the second case, the derivatives are partial derivatives, and the equation is called a partial differential equation.

All the differential equations discussed in the preceding two sections are ordinary differential equations. Another example of an ordinary differential equation is

$$L\frac{d^{2}Q(t)}{dt^{2}} + R\frac{dQ(t)}{dt} + \frac{1}{C}Q(t) = E(t),$$
(1)

for the charge Q(t) on a capacitor in a circuit with capacitance C, resistance R, and inductance L; this equation is derived in Section 3.7. Typical examples of partial differential equations are the heat conduction equation

$$\alpha^2 \frac{\partial^2 u(x,t)}{\partial x^2} = \frac{\partial u(x,t)}{\partial t} \tag{2}$$

and the wave equation

$$a^2 \frac{\partial^2 u(x,t)}{\partial x^2} = \frac{\partial^2 u(x,t)}{\partial t^2}.$$
 (3)

Here, α^2 and a^2 are certain physical constants. Note that in both Eqs. (2) and (3) the dependent variable u depends on the two independent variables x and t. The heat conduction equation describes the conduction of heat in a solid body, and the wave equation arises in a variety of problems involving wave motion in solids or fluids.

Systems of Differential Equations. Another classification of differential equations depends on the number of unknown functions that are involved. If there is a single