object is falling freely, without encountering any obstacles. The population model (8) eventually predicts negative numbers of mice (if p < 900) or enormously large numbers (if p > 900). Both of these predictions are unrealistic, so this model becomes unacceptable after a fairly short time interval.

Constructing Mathematical Models. In applying differential equations to any of the numerous fields in which they are useful, it is necessary first to formulate the appropriate differential equation that describes, or models, the problem being investigated. In this section we have looked at two examples of this modeling process, one drawn from physics and the other from ecology. In constructing future mathematical models yourself, you should recognize that each problem is different, and that successful modeling cannot be reduced to the observance of a set of prescribed rules. Indeed, constructing a satisfactory model is sometimes the most difficult part of the problem. Nevertheless, it may be helpful to list some steps that are often part of the process:

- 1. Identify the independent and dependent variables and assign letters to represent them. Often the independent variable is time.
- 2. Choose the units of measurement for each variable. In a sense the choice of units is arbitrary, but some choices may be much more convenient than others. For example, we chose to measure time in seconds for the falling-object problem and in months for the population problem.
- 3. Articulate the basic principle that underlies or governs the problem you are investigating. This may be a widely recognized physical law, such as Newton's law of motion, or it may be a more speculative assumption that may be based on your own experience or observations. In any case, this step is likely not to be a purely mathematical one, but will require you to be familiar with the field in which the problem originates.
- **4.** Express the principle or law in step 3 in terms of the variables you chose in step 1. This may be easier said than done. It may require the introduction of physical constants or parameters (such as the drag coefficient in Example 1) and the determination of appropriate values for them. Or it may involve the use of auxiliary or intermediate variables that must then be related to the primary variables.
- 5. Make sure that all terms in your equation have the same physical units. If this is not the case, then your equation is wrong and you should seek to repair it. If the units agree, then your equation at least is dimensionally consistent, although it may have other shortcomings that this test does not reveal.
- 6. In the problems considered here, the result of step 4 is a single differential equation, which constitutes the desired mathematical model. Keep in mind, though, that in more complex problems the resulting mathematical model may be much more complicated, perhaps involving a system of several differential equations, for example.

PROBLEMS

In each of Problems 1 through 6, draw a direction field for the given differential equation. Based on the direction field, determine the behavior of y as $t \to \infty$. If this behavior depends on the initial value of y at t = 0, describe the dependency.



1.
$$y' = 3 - 2y$$



2.
$$v' = 2v - 3$$



3.
$$y' = 3 + 2y$$

4.
$$y' = -1 - 2y$$

6. $y' = y + 2$



5.
$$y' = 1 + 2y$$

6.
$$v' = v + 2$$

In each of Problems 7 through 10, write down a differential equation of the form dy/dt = ay + b whose solutions have the required behavior as $t \to \infty$.

- 7. All solutions approach y = 3.
- 8. All solutions approach y = 2/3.
- 9. All other solutions diverge from y = 2. 10. All other solutions diverge from y = 1/3.

In each of Problems 11 through 14, draw a direction field for the given differential equation. Based on the direction field, determine the behavior of y as $t \to \infty$. If this behavior depends on the initial value of y at t = 0, describe this dependency. Note that in these problems the equations are not of the form y' = ay + b, and the behavior of their solutions is somewhat more complicated than for the equations in the text.



11.
$$y' = y(4 - y)$$

11.
$$y = y(4 - y)$$

13. $y' = y^2$

12.
$$y' = -y(5 - y)$$

14. $y' = y(y - 2)^2$

14.
$$y' = y(y-2)$$

Consider the following list of differential equations, some of which produced the direction fields shown in Figures 1.1.5 through 1.1.10. In each of Problems 15 through 20 identify the differential equation that corresponds to the given direction field.

(a)
$$y' = 2y - 1$$

(b)
$$y' = 2 + y$$

(c)
$$y' = y - 2$$

(d)
$$y' = y(y+3)$$

(e)
$$y' = y(y - 3)$$

(f)
$$y' = 1 + 2y$$

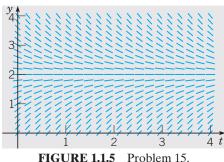
(g)
$$y' = -2 - y$$

(h)
$$y' = y(3 - y)$$

(i)
$$y' = 1 - 2y$$

(j)
$$y' = 2 - y$$

- 15. The direction field of Figure 1.1.5.
- 16. The direction field of Figure 1.1.6.



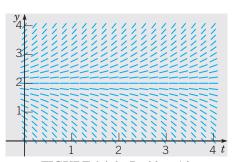


FIGURE 1.1.6 Problem 16.

- 17. The direction field of Figure 1.1.7.
- 18. The direction field of Figure 1.1.8.

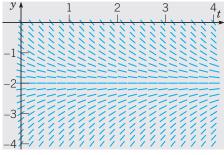


FIGURE 1.1.7 Problem 17.

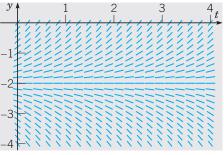
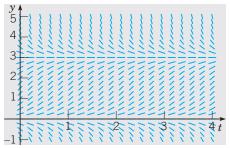


FIGURE 1.1.8 Problem 18.

- 19. The direction field of Figure 1.1.9.
- 20. The direction field of Figure 1.1.10.



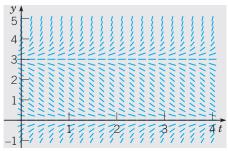


FIGURE 1.1.9 Problem 19.

FIGURE 1.1.10 Problem 20.

- 21. A pond initially contains 1,000,000 gal of water and an unknown amount of an undesirable chemical. Water containing 0.01 g of this chemical per gallon flows into the pond at a rate of 300 gal/h. The mixture flows out at the same rate, so the amount of water in the pond remains constant. Assume that the chemical is uniformly distributed throughout the pond.
 - (a) Write a differential equation for the amount of chemical in the pond at any time.
 - (b) How much of the chemical will be in the pond after a very long time? Does this limiting amount depend on the amount that was present initially?
- 22. A spherical raindrop evaporates at a rate proportional to its surface area. Write a differential equation for the volume of the raindrop as a function of time.
- 23. Newton's law of cooling states that the temperature of an object changes at a rate proportional to the difference between the temperature of the object itself and the temperature of its surroundings (the ambient air temperature in most cases). Suppose that the ambient temperature is 70°F and that the rate constant is 0.05 (min)⁻¹. Write a differential equation for the temperature of the object at any time. Note that the differential equation is the same whether the temperature of the object is above or below the ambient temperature.
- 24. A certain drug is being administered intravenously to a hospital patient. Fluid containing 5 mg/cm³ of the drug enters the patient's bloodstream at a rate of 100 cm³/h. The drug is absorbed by body tissues or otherwise leaves the bloodstream at a rate proportional to the amount present, with a rate constant of 0.4 (h)⁻¹.
 - (a) Assuming that the drug is always uniformly distributed throughout the bloodstream, write a differential equation for the amount of the drug that is present in the bloodstream at any time.
 - (b) How much of the drug is present in the bloodstream after a long time?
- 25. For small, slowly falling objects, the assumption made in the text that the drag force is proportional to the velocity is a good one. For larger, more rapidly falling objects, it is more accurate to assume that the drag force is proportional to the square of the velocity.²
 - (a) Write a differential equation for the velocity of a falling object of mass m if the magnitude of the drag force is proportional to the square of the velocity and its direction is opposite to that of the velocity.

²See Lyle N. Long and Howard Weiss, "The Velocity Dependence of Aerodynamic Drag: A Primer for Mathematicians," American Mathematical Monthly 106 (1999), 2, pp. 127–135.

- (b) Determine the limiting velocity after a long time.
- (c) If m = 10 kg, find the drag coefficient so that the limiting velocity is 49 m/s.
- (d) Using the data in part (c), draw a direction field and compare it with Figure 1.1.3.

In each of Problems 26 through 33, draw a direction field for the given differential equation. Based on the direction field, determine the behavior of y as $t \to \infty$. If this behavior depends on the initial value of v at t=0, describe this dependency. Note that the right sides of these equations depend on t as well as y; therefore, their solutions can exhibit more complicated behavior than those in the text.

26. y' = -2 + t - y

28. $y' = e^{-t} + y$ 30. $y' = 3\sin t + 1 + y$ 32. y' = -(2t + y)/2y

27. $y' = te^{-2t} - 2y$ 29. y' = t + 2y31. $y' = 2t - 1 - y^2$ 33. $y' = \frac{1}{6}y^3 - y - \frac{1}{3}t^2$

1.2 Solutions of Some Differential Equations

In the preceding section we derived the differential equations

$$m\frac{dv}{dt} = mg - \gamma v \tag{1}$$

and

$$\frac{dp}{dt} = rp - k. (2)$$

Equation (1) models a falling object, and Eq. (2) models a population of field mice preyed on by owls. Both of these equations are of the general form

$$\frac{dy}{dt} = ay - b, (3)$$

where a and b are given constants. We were able to draw some important qualitative conclusions about the behavior of solutions of Eqs. (1) and (2) by considering the associated direction fields. To answer questions of a quantitative nature, however, we need to find the solutions themselves, and we now investigate how to do that.

EXAMPLE

Field Mice and Owls (continued) Consider the equation

$$\frac{dp}{dt} = 0.5p - 450, (4)$$

which describes the interaction of certain populations of field mice and owls [see Eq. (8) of Section 1.1]. Find solutions of this equation.

To solve Eq. (4), we need to find functions p(t) that, when substituted into the equation, reduce it to an obvious identity. Here is one way to proceed. First, rewrite Eq. (4) in the form

$$\frac{dp}{dt} = \frac{p - 900}{2},\tag{5}$$

or, if $p \neq 900$.

$$\frac{dp/dt}{p - 900} = \frac{1}{2}.\tag{6}$$