such as those discussed in Chapter 8, that proceed directly from the differential equation and need no expression for the solution. Software packages such as Maple and Mathematica readily execute such procedures and produce graphs of solutions of differential equations.

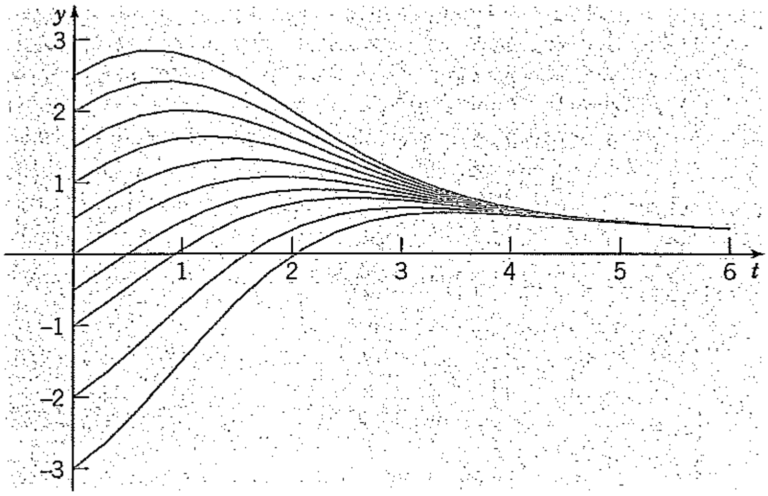

FIGURE 2.1.4 Integral curves of $2y' + ty = 2$.

Figure 2.1.4 displays graphs of the solution (47) for several values of c. From the figure it may be plausible to conjecture that all solutions approach a limit as $t \to \infty$. The limit can be found analytically (see Problem 32).

PROBLEMS

In each of Problems 1 through 12:

(a) Draw a direction field for the given differential equation.

(b) Based on an inspection of the direction field, describe how solutions behave for large t.

(c) Find the general solution of the given differential equation, and use it to determine how solutions behave as $t \to \infty$.

1. $y' + 3y = t + e^{-2t}$
2. $y' - 2y = t^2 e^{2t}$
3. $y' + y = te^{-t} + 1$
4. $y' + (1/t)y = 3\cos 2t, \quad t > 0$
5. $y' - 2y = 3e^t$
6. $ty' + 2y = \sin t, \quad t > 0$
7. $y' + 2ty = 2te^{-t^2}$
8. $(1 + t^2)y' + 4ty = (1 + t^2)^{-2}$
9. $2y' + y = 3t$
10. $ty' - y = t^2 e^{-t}, \quad t > 0$
11. $y' + y = 5\sin 2t$
12. $2y' + y = 3t^2$

In each of Problems 13 through 20 find the solution of the given initial value problem.

13. $y' - y = 2te^{2t}, \quad y(0) = 1$
14. $y' + 2y = te^{-2t}, \quad y(1) = 0$
15. $ty' + 2y = t^2 - t + 1, \quad y(1) = \frac{1}{2}, \quad t > 0$
16. $y' + (2/t)y = (\cos t)/t^2, \quad y(\pi) = 0, \quad t > 0$
17. $y' - 2y = e^{2t}, \quad y(0) = 2$

18. $ty' + 2y = \sin t, \quad y(\pi/2) = 1, \quad t > 0$
19. $t^3y' + 4t^2y = e^{-t}, \quad y(-1) = 0, \quad t < 0$
20. $ty' + (t+1)y = t, \quad y(\ln 2) = 1, \quad t > 0$

In each of Problems 21 through 23:

(a) Draw a direction field for the given differential equation. How do solutions appear to behave as t becomes large? Does the behavior depend on the choice of the initial value a? Let a_0 be the value of a for which the transition from one type of behavior to another occurs. Estimate the value of a_0.

(b) Solve the initial value problem and find the critical value a_0 exactly.

(c) Describe the behavior of the solution corresponding to the initial value a_0.

21. $y' - \frac{1}{2}y = 2\cos t, \quad y(0) = a$
22. $2y' - y = e^{t/3}, \quad y(0) = a$
23. $3y' - 2y = e^{-\pi t/2}, \quad y(0) = a$

In each of Problems 24 through 26:

(a) Draw a direction field for the given differential equation. How do solutions appear to behave as $t \to 0$? Does the behavior depend on the choice of the initial value a? Let a_0 be the value of a for which the transition from one type of behavior to another occurs. Estimate the value of a_0.

(b) Solve the initial value problem and find the critical value a_0 exactly.

(c) Describe the behavior of the solution corresponding to the initial value a_0.

24. $ty' + (t+1)y = 2te^{-t}, \quad y(1) = a, \quad t > 0$
25. $ty' + 2y = (\sin t)/t, \quad y(-\pi/2) = a, \quad t < 0$
26. $(\sin t)y' + (\cos t)y = e^t, \quad y(1) = a, \quad 0 < t < \pi$
27. Consider the initial value problem

$$y' + \tfrac{1}{2}y = 2\cos t, \qquad y(0) = -1.$$

Find the coordinates of the first local maximum point of the solution for $t > 0$.

28. Consider the initial value problem

$$y' + \tfrac{2}{3}y = 1 - \tfrac{1}{2}t, \qquad y(0) = y_0.$$

Find the value of y_0 for which the solution touches, but does not cross, the t-axis.

29. Consider the initial value problem

$$y' + \tfrac{1}{4}y = 3 + 2\cos 2t, \qquad y(0) = 0.$$

(a) Find the solution of this initial value problem and describe its behavior for large t.

(b) Determine the value of t for which the solution first intersects the line $y = 12$.

30. Find the value of y_0 for which the solution of the initial value problem

$$y' - y = 1 + 3\sin t, \qquad y(0) = y_0$$

remains finite as $t \to \infty$.

31. Consider the initial value problem

$$y' - \tfrac{3}{2}y = 3t + 2e^t, \qquad y(0) = y_0.$$

Find the value of y_0 that separates solutions that grow positively as $t \to \infty$ from those that grow negatively. How does the solution that corresponds to this critical value of y_0 behave as $t \to \infty$?

32. Show that all solutions of $2y' + ty = 2$ [Eq. (41) of the text] approach a limit as $t \to \infty$, and find the limiting value.
Hint: Consider the general solution, Eq. (47), and use L'Hospital's rule on the first term.
33. Show that if a and λ are positive constants, and b is any real number, then every solution of the equation
$$y' + ay = be^{-\lambda t}$$
has the property that $y \to 0$ as $t \to \infty$.
Hint: Consider the cases $a = \lambda$ and $a \neq \lambda$ separately.

In each of Problems 34 through 37 construct a first order linear differential equation whose solutions have the required behavior as $t \to \infty$. Then solve your equation and confirm that the solutions do indeed have the specified property.

34. All solutions have the limit 3 as $t \to \infty$.
35. All solutions are asymptotic to the line $y = 3 - t$ as $t \to \infty$.
36. All solutions are asymptotic to the line $y = 2t - 5$ as $t \to \infty$.
37. All solutions approach the curve $y = 4 - t^2$ as $t \to \infty$.
38. **Variation of Parameters.** Consider the following method of solving the general linear equation of first order:
$$y' + p(t)y = g(t). \tag{i}$$
(a) If $g(t) = 0$ for all t, show that the solution is
$$y = A \exp\left[-\int p(t)\,dt\right], \tag{ii}$$
where A is a constant.
(b) If $g(t)$ is not everywhere zero, assume that the solution of Eq. (i) is of the form
$$y = A(t) \exp\left[-\int p(t)\,dt\right], \tag{iii}$$
where A is now a function of t. By substituting for y in the given differential equation, show that $A(t)$ must satisfy the condition
$$A'(t) = g(t) \exp\left[\int p(t)\,dt\right]. \tag{iv}$$
(c) Find $A(t)$ from Eq. (iv). Then substitute for $A(t)$ in Eq. (iii) and determine y. Verify that the solution obtained in this manner agrees with that of Eq. (33) in the text. This technique is known as the method of **variation of parameters**; it is discussed in detail in Section 3.7 in connection with second order linear equations.

In each of Problems 39 through 42 use the method of Problem 38 to solve the given differential equation.

39. $y' - 2y = t^2 e^{2t}$
40. $y' + (1/t)y = 3\cos 2t, \quad t > 0$
41. $ty' + 2y = \sin t, \quad t > 0$
42. $2y' + y = 3t^2$

Sometimes an equation of the form (2),

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

has a constant solution $y = y_0$. Such a solution is usually easy to find because if $f(x, y_0) = 0$ for some value y_0 and for all x, then the constant function $y = y_0$ is a solution of the differential equation (2). For example, the equation

$$\frac{dy}{dx} = \frac{(y-3)\cos x}{1+2y^2} \tag{25}$$

has the constant solution $y = 3$. Other solutions of this equation can be found by separating the variables and integrating.

The investigation of a first order nonlinear equation can sometimes be facilitated by regarding both x and y as functions of a third variable t. Then

$$\frac{dy}{dx} = \frac{dy/dt}{dx/dt}. \tag{26}$$

If the differential equation is

$$\frac{dy}{dx} = \frac{F(x, y)}{G(x, y)}, \tag{27}$$

then, by comparing numerators and denominators in Eqs. (26) and (27), we obtain the system

$$dx/dt = G(x, y), \qquad dy/dt = F(x, y). \tag{28}$$

At first sight it may seem unlikely that a problem will be simplified by replacing a single equation by a pair of equations, but, in fact, the system (28) may well be more amenable to investigation than the single equation (27). Chapter 9 is devoted to nonlinear systems of the form (28).

Note: In Example 2 it was not difficult to solve explicitly for y as a function of x. However, this situation is exceptional, and often it will be better to leave the solution in implicit form, as in Examples 1 and 3. Thus, in the problems below and in other sections where nonlinear equations appear, the words "solve the following differential equation" mean to find the solution explicitly if it is convenient to do so, but otherwise to find an equation defining the solution implicitly.

PROBLEMS

In each of Problems 1 through 8 solve the given differential equation.

1. $y' = x^2/y$
2. $y' = x^2/y(1 + x^3)$
3. $y' + y^2 \sin x = 0$
4. $y' = (3x^2 - 1)/(3 + 2y)$
5. $y' = (\cos^2 x)(\cos^2 2y)$
6. $xy' = (1 - y^2)^{1/2}$
7. $\dfrac{dy}{dx} = \dfrac{x - e^{-x}}{y + e^y}$
8. $\dfrac{dy}{dx} = \dfrac{x^2}{1 + y^2}$

In each of Problems 9 through 20:

(a) Find the solution of the given initial value problem in explicit form.

(b) Plot the graph of the solution.

(c) Determine (at least approximately) the interval in which the solution is defined.

9. $y' = (1 - 2x)y^2, \quad y(0) = -1/6$
10. $y' = (1 - 2x)/y, \quad y(1) = -2$
11. $x\,dx + ye^{-x}dy = 0, \quad y(0) = 1$
12. $dr/d\theta = r^2/\theta, \quad r(1) = 2$
13. $y' = 2x/(y + x^2y), \quad y(0) = -2$
14. $y' = xy^3(1 + x^2)^{-1/2}, \quad y(0) = 1$
15. $y' = 2x/(1 + 2y), \quad y(2) = 0$
16. $y' = x(x^2 + 1)/4y^3, \quad y(0) = -1/\sqrt{2}$
17. $y' = (3x^2 - e^x)/(2y - 5), \quad y(0) = 1$
18. $y' = (e^{-x} - e^x)/(3 + 4y), \quad y(0) = 1$
19. $\sin 2x\,dx + \cos 3y\,dy = 0, \quad y(\pi/2) = \pi/3$
20. $y^2(1 - x^2)^{1/2}dy = \arcsin x\,dx, \quad y(0) = 1$

Some of the results requested in Problems 21 through 28 can be obtained either by solving the given equations analytically or by plotting numerically generated approximations to the solutions. Try to form an opinion as to the advantages and disadvantages of each approach.

21. Solve the initial value problem

$$y' = (1 + 3x^2)/(3y^2 - 6y), \qquad y(0) = 1$$

and determine the interval in which the solution is valid.
Hint: To find the interval of definition, look for points where the integral curve has a vertical tangent.

22. Solve the initial value problem

$$y' = 3x^2/(3y^2 - 4), \qquad y(1) = 0$$

and determine the interval in which the solution is valid.
Hint: To find the interval of definition, look for points where the integral curve has a vertical tangent.

23. Solve the initial value problem

$$y' = 2y^2 + xy^2, \qquad y(0) = 1$$

and determine where the solution attains its minimum value.

24. Solve the initial value problem

$$y' = (2 - e^x)/(3 + 2y), \qquad y(0) = 0$$

and determine where the solution attains its maximum value.

25. Solve the initial value problem

$$y' = 2\cos 2x/(3 + 2y), \qquad y(0) = -1$$

and determine where the solution attains its maximum value.

26. Solve the initial value problem

$$y' = 2(1 + x)(1 + y^2), \qquad y(0) = 0$$

and determine where the solution attains its minimum value.

27. Consider the initial value problem

$$y' = ty(4 - y)/3, \qquad y(0) = y_0.$$

(a) Determine how the behavior of the solution as t increases depends on the initial value y_0.

(b) Suppose that $y_0 = 0.5$. Find the time T at which the solution first reaches the value 3.98.

28. Consider the initial value problem

$$y' = ty(4 - y)/(1 + t), \qquad y(0) = y_0 > 0.$$

(a) Determine how the solution behaves as $t \to \infty$.
(b) If $y_0 = 2$, find the time T at which the solution first reaches the value 3.99.
(c) Find the range of initial values for which the solution lies in the interval $3.99 < y < 4.01$ by the time $t = 2$.

29. Solve the equation

$$\frac{dy}{dx} = \frac{ay + b}{cy + d},$$

where a, b, c, and d are constants.

Homogeneous Equations. If the right side of the equation $dy/dx = f(x, y)$ can be expressed as a function of the ratio y/x only, then the equation is said to be homogeneous.[1] Such equations can always be transformed into separable equations by a change of the dependent variable. Problem 30 illustrates how to solve first order homogeneous equations.

30. Consider the equation

$$\frac{dy}{dx} = \frac{y - 4x}{x - y}. \qquad \text{(i)}$$

(a) Show that Eq. (i) can be rewritten as

$$\frac{dy}{dx} = \frac{(y/x) - 4}{1 - (y/x)}; \qquad \text{(ii)}$$

thus Eq. (i) is homogeneous.
(b) Introduce a new dependent variable v so that $v = y/x$, or $y = xv(x)$. Express dy/dx in terms of x, v, and dv/dx.
(c) Replace y and dy/dx in Eq. (ii) by the expressions from part (b) that involve v and dv/dx. Show that the resulting differential equation is

$$v + x\frac{dv}{dx} = \frac{v - 4}{1 - v},$$

or

$$x\frac{dv}{dx} = \frac{v^2 - 4}{1 - v}. \qquad \text{(iii)}$$

Observe that Eq. (iii) is separable.
(d) Solve Eq. (iii), obtaining v implicitly in terms of x.
(e) Find the solution of Eq. (i) by replacing v by y/x in the solution in part (d).
(f) Draw a direction field and some integral curves for Eq. (i). Recall that the right side of Eq. (i) actually depends only on the ratio y/x. This means that integral curves have the same slope at all points on any given straight line through the origin, although the slope changes from one line to another. Therefore the direction field and the integral curves are symmetric with respect to the origin. Is this symmetry property evident from your plot?

[1] The word "homogeneous" has different meanings in different mathematical contexts. The homogeneous equations considered here have nothing to do with the homogeneous equations that will occur in Chapter 3 and elsewhere.

The method outlined in Problem 30 can be used for any homogeneous equation. That is, the substitution $y = xv(x)$ transforms a homogeneous equation into a separable equation. The latter equation can be solved by direct integration, and then replacing v by y/x gives the solution to the original equation. In each of Problems 31 through 38:

(a) Show that the given equation is homogeneous.

(b) Solve the differential equation.

(c) Draw a direction field and some integral curves. Are they symmetric with respect to the origin?

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

32. $\dfrac{dy}{dx} = \dfrac{x^2 + 3y^2}{2xy}$

33. $\dfrac{dy}{dx} = \dfrac{4y - 3x}{2x - y}$

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

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

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

37. $\dfrac{dy}{dx} = \dfrac{x^2 - 3y^2}{2xy}$

38. $\dfrac{dy}{dx} = \dfrac{3y^2 - x^2}{2xy}$

2.3 Modeling with First Order Equations

Differential equations are of interest to nonmathematicians primarily because of the possibility of using them to investigate a wide variety of problems in the physical, biological, and social sciences. One reason for this is that mathematical models and their solutions lead to equations relating the variables and parameters in the problem. These equations often enable you to make predictions about how the natural process will behave in various circumstances. It is often easy to vary parameters in the mathematical model over wide ranges, whereas this may be very time-consuming or expensive, if not impossible, in an experimental setting. Nevertheless, mathematical modeling and experiment or observation are both critically important and have somewhat complementary roles in scientific investigations. Mathematical models are validated by comparison of their predictions with experimental results. On the other hand, mathematical analyses may suggest the most promising directions to explore experimentally, and they may indicate fairly precisely what experimental data will be most helpful.

In Sections 1.1 and 1.2 we formulated and investigated a few simple mathematical models. We begin by recapitulating and expanding on some of the conclusions reached in those sections. Regardless of the specific field of application, there are three identifiable steps that are always present in the process of mathematical modeling.

Construction of the Model. In this step you translate the physical situation into mathematical terms, often using the steps listed at the end of Section 1.1. Perhaps most critical at this stage is to state clearly the physical principle(s) that are believed to govern the process. For example, it has been observed that in some circumstances heat passes from a warmer to a cooler body at a rate proportional to the temperature difference, that objects move about in accordance with Newton's laws of motion, and

Since $x = 0$ when $t = 0$, the initial condition (27) at $t = 0$ can be replaced by the condition that $v = v_0$ when $x = 0$. Hence $c = (v_0^2/2) - gR$ and

$$v = \pm\sqrt{v_0^2 - 2gR + \frac{2gR^2}{R+x}}. \tag{30}$$

Note that Eq. (30) gives the velocity as a function of altitude rather than as a function of time. The plus sign must be chosen if the body is rising, and the minus sign if it is falling back to earth.

To determine the maximum altitude ξ that the body reaches, we set $v = 0$ and $x = \xi$ in Eq. (30) and then solve for ξ, obtaining

$$\xi = \frac{v_0^2 R}{2gR - v_0^2}. \tag{31}$$

Solving Eq. (31) for v_0, we find the initial velocity required to lift the body to the altitude ξ, namely,

$$v_0 = \sqrt{2gR\frac{\xi}{R+\xi}}. \tag{32}$$

The escape velocity v_e is then found by letting $\xi \to \infty$. Consequently,

$$v_e = \sqrt{2gR}. \tag{33}$$

The numerical value of v_e is approximately 6.9 miles/sec, or 11.1 km/sec.

The preceding calculation of the escape velocity neglects the effect of air resistance, so the actual escape velocity (including the effect of air resistance) is somewhat higher. On the other hand, the effective escape velocity can be significantly reduced if the body is transported a considerable distance above sea level before being launched. Both gravitational and frictional forces are thereby reduced; air resistance, in particular, diminishes quite rapidly with increasing altitude. You should keep in mind also that it may well be impractical to impart too large an initial velocity instantaneously; space vehicles, for instance, receive their initial acceleration during a period of a few minutes.

PROBLEMS

1. Consider a tank used in certain hydrodynamic experiments. After one experiment the tank contains 200 liters of a dye solution with a concentration of 1 g/liter. To prepare for the next experiment, the tank is to be rinsed with fresh water flowing in at a rate of 2 liters/min, the well-stirred solution flowing out at the same rate. Find the time that will elapse before the concentration of dye in the tank reaches 1% of its original value.
2. A tank initially contains 120 liters of pure water. A mixture containing a concentration of γ g/liter of salt enters the tank at a rate of 2 liters/min, and the well-stirred mixture leaves the tank at the same rate. Find an expression in terms of γ for the amount of salt in the tank at any time t. Also find the limiting amount of salt in the tank as $t \to \infty$.
3. A tank originally contains 100 gal of fresh water. Then water containing $\frac{1}{2}$ lb of salt per gallon is poured into the tank at a rate of 2 gal/min, and the mixture is allowed to leave at the same rate. After 10 min the process is stopped, and fresh water is poured into the tank at a rate of 2 gal/min, with the mixture again leaving at the same rate. Find the amount of salt in the tank at the end of an additional 10 min.

4. A tank with a capacity of 500 gal originally contains 200 gal of water with 100 lb of salt in solution. Water containing 1 lb of salt per gallon is entering at a rate of 3 gal/min, and the mixture is allowed to flow out of the tank at a rate of 2 gal/min. Find the amount of salt in the tank at any time prior to the instant when the solution begins to overflow. Find the concentration (in pounds per gallon) of salt in the tank when it is on the point of overflowing. Compare this concentration with the theoretical limiting concentration if the tank had infinite capacity.

5. A tank contains 100 gallons of water and 50 oz of salt. Water containing a salt concentration of $\frac{1}{4}(1 + \frac{1}{2}\sin t)$ oz/gal flows into the tank at a rate of 2 gal/min, and the mixture in the tank flows out at the same rate.

   (a) Find the amount of salt in the tank at any time.

   (b) Plot the solution for a time period long enough so that you see the ultimate behavior of the graph.

   (c) The long-time behavior of the solution is an oscillation about a certain constant level. What is this level? What is the amplitude of the oscillation?

6. Suppose that a tank containing a certain liquid has an outlet near the bottom. Let $h(t)$ be the height of the liquid surface above the outlet at time t. Torricelli's[2] principle states that the outflow velocity v at the outlet is equal to the velocity of a particle falling freely (with no drag) from the height h.

   (a) Show that $v = \sqrt{2gh}$, where g is the acceleration due to gravity.

   (b) By equating the rate of outflow to the rate of change of liquid in the tank, show that $h(t)$ satisfies the equation

$$A(h)\frac{dh}{dt} = -\alpha a\sqrt{2gh}, \qquad \text{(i)}$$

   where $A(h)$ is the area of the cross section of the tank at height h and a is the area of the outlet. The constant α is a contraction coefficient that accounts for the observed fact that the cross section of the (smooth) outflow stream is smaller than a. The value of α for water is about 0.6.

   (c) Consider a water tank in the form of a right circular cylinder that is 3 m high above the outlet. The radius of the tank is 1 m and the radius of the circular outlet is 0.1 m. If the tank is initially full of water, determine how long it takes to drain the tank down to the level of the outlet.

7. Suppose that a sum S_0 is invested at an annual rate of return r compounded continuously.

   (a) Find the time T required for the original sum to double in value as a function of r.

   (b) Determine T if $r = 7\%$.

   (c) Find the return rate that must be achieved if the initial investment is to double in 8 years.

8. A young person with no initial capital invests k dollars per year at an annual rate of return r. Assume that investments are made continuously and that the return is compounded continuously.

   (a) Determine the sum $S(t)$ accumulated at any time t.

   (b) If $r = 7.5\%$, determine k so that \$1 million will be available for retirement in 40 years.

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[2]Evangelista Torricelli (1608–1647), successor to Galileo as court mathematician in Florence, published this result in 1644. He is also known for constructing the first mercury barometer and for making important contributions to geometry.

(c) If $k = \$2000$/year, determine the return rate r that must be obtained to have \$1 million available in 40 years.

9. A certain college graduate borrows \$8000 to buy a car. The lender charges interest at an annual rate of 10%. Assuming that interest is compounded continuously and that the borrower makes payments continuously at a constant annual rate k, determine the payment rate k that is required to pay off the loan in 3 years. Also determine how much interest is paid during the 3-year period.

10. A home buyer can afford to spend no more than \$800/month on mortgage payments. Suppose that the interest rate is 9% and that the term of the mortgage is 20 years. Assume that interest is compounded continuously and that payments are also made continuously.

    (a) Determine the maximum amount that this buyer can afford to borrow.

    (b) Determine the total interest paid during the term of the mortgage.

11. A recent college graduate borrows \$100,000 at an interest rate of 9% to purchase a condominium. Anticipating steady salary increases, the buyer expects to make payments at a monthly rate of $800(1 + t/120)$, where t is the number of months since the loan was made.

    (a) Assuming that this payment schedule can be maintained, when will the loan be fully paid?

    (b) Assuming the same payment schedule, how large a loan could be paid off in exactly 20 years?

12. An important tool in archeological research is radiocarbon dating, developed by the American chemist Willard F. Libby.[3] This is a means of determining the age of certain wood and plant remains, hence of animal or human bones or artifacts found buried at the same levels. Radiocarbon dating is based on the fact that some wood or plant remains contain residual amounts of carbon-14, a radioactive isotope of carbon. This isotope is accumulated during the lifetime of the plant and begins to decay at its death. Since the half-life of carbon-14 is long (approximately 5730 years[4]), measurable amounts of carbon-14 remain after many thousands of years. If even a tiny fraction of the original amount of carbon-14 is still present, then by appropriate laboratory measurements the *proportion* of the original amount of carbon-14 that remains can be accurately determined. In other words, if $Q(t)$ is the amount of carbon-14 at time t and Q_0 is the original amount, then the ratio $Q(t)/Q_0$ can be determined, at least if this quantity is not too small. Present measurement techniques permit the use of this method for time periods of 50,000 years or more.

    (a) Assuming that Q satisfies the differential equation $Q' = -rQ$, determine the decay constant r for carbon-14.

    (b) Find an expression for $Q(t)$ at any time t, if $Q(0) = Q_0$.

    (c) Suppose that certain remains are discovered in which the current residual amount of carbon-14 is 20% of the original amount. Determine the age of these remains.

13. The population of mosquitoes in a certain area increases at a rate proportional to the current population, and in the absence of other factors, the population doubles each week. There are 200,000 mosquitoes in the area initially, and predators (birds, bats, and

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[3]Willard F. Libby (1908–1980) was born in rural Colorado and received his education at the University of California at Berkeley. He developed the method of radiocarbon dating beginning in 1947 while he was at the University of Chicago. For this work he was awarded the Nobel Prize in chemistry in 1960.

[4]*McGraw-Hill Encyclopedia of Science and Technology* (8th ed.) (New York: McGraw-Hill, 1997), Vol. 5, p. 48.

so forth) eat 20,000 mosquitoes/day. Determine the population of mosquitoes in the area at any time.

14. Suppose that a certain population has a growth rate that varies with time and that this population satisfies the differential equation

$$dy/dt = (0.5 + \sin t)y/5.$$

(a) If $y(0) = 1$, find (or estimate) the time τ at which the population has doubled. Choose other initial conditions and determine whether the doubling time τ depends on the initial population.

(b) Suppose that the growth rate is replaced by its average value 1/10. Determine the doubling time τ in this case.

(c) Suppose that the term $\sin t$ in the differential equation is replaced by $\sin 2\pi t$; that is, the variation in the growth rate has a substantially higher frequency. What effect does this have on the doubling time τ?

(d) Plot the solutions obtained in parts (a), (b), and (c) on a single set of axes.

15. Suppose that a certain population satisfies the initial value problem

$$dy/dt = r(t)y - k, \qquad y(0) = y_0,$$

where the growth rate $r(t)$ is given by $r(t) = (1 + \sin t)/5$, and k represents the rate of predation.

(a) Suppose that $k = 1/5$. Plot y versus t for several values of y_0 between 1/2 and 1.

(b) Estimate the critical initial population y_c below which the population will become extinct.

(c) Choose other values of k and find the corresponding y_c for each one.

(d) Use the data you have found in parts (b) and (c) to plot y_c versus k.

16. Newton's law of cooling states that the temperature of an object changes at a rate proportional to the difference between its temperature and that of its surroundings. Suppose that the temperature of a cup of coffee obeys Newton's law of cooling. If the coffee has a temperature of 200°F when freshly poured, and 1 min later has cooled to 190°F in a room at 70°F, determine when the coffee reaches a temperature of 150°F.

17. Heat transfer from a body to its surroundings by radiation, based on the Stefan-Boltzmann[5] law, is described by the differential equation

$$\frac{du}{dt} = -\alpha(u^4 - T^4), \tag{i}$$

where $u(t)$ is the absolute temperature of the body at time t, T is the absolute temperature of the surroundings, and α is a constant depending on the physical parameters of the body. However, if u is much larger than T, then solutions of Eq. (i) are well approximated by solutions of the simpler equation

$$\frac{du}{dt} = -\alpha u^4. \tag{ii}$$

[5]Jozef Stefan (1835–1893), professor of physics at Vienna, stated the radiation law on empirical grounds in 1879. His student Ludwig Boltzmann (1844–1906) derived it theoretically from the principles of thermodynamics in 1884. Boltzmann is best known for his pioneering work in statistical mechanics.

Suppose that a body with initial temperature 2000°K is surrounded by a medium with temperature 300°K and that $\alpha = 2.0 \times 10^{-12}$ °K^{-3}/sec.

(a) Determine the temperature of the body at any time by solving Eq. (ii).

(b) Plot the graph of u versus t.

(c) Find the time τ at which $u(\tau) = 600$, that is, twice the ambient temperature. Up to this time the error in using Eq. (ii) to approximate the solutions of Eq. (i) is no more than 1%.

18. Consider an insulated box (a building, perhaps) with internal temperature $u(t)$. According to Newton's law of cooling, u satisfies the differential equation

$$\frac{du}{dt} = -k[u - T(t)]. \qquad \text{(i)}$$

where $T(t)$ is the ambient (external) temperature. Suppose that $T(t)$ varies sinusoidally; for example, assume that $T(t) = T_0 + T_1 \cos \omega t$.

(a) Solve Eq. (i) and express $u(t)$ in terms of t, k, T_0, T_1, and ω. Observe that part of your solution approaches zero as t becomes large; this is called the transient part. The remainder of the solution is called the steady state; denote it by $S(t)$.

(b) Suppose that t is measured in hours and that $\omega = \pi/12$, corresponding a period of 24 hours for $T(t)$. Further, let $T_0 = 60$°F, $T_1 = 15$°F, and $k = 0.2$/hr. Draw graphs of $S(t)$ and $T(t)$ versus t on the same axes. From your graph estimate the amplitude R of the oscillatory part of $S(t)$. Also estimate the time lag τ between corresponding maxima of $T(t)$ and $S(t)$.

(c) Let k, T_0, T_1, and ω now be unspecified. Write the oscillatory part of $S(t)$ in the form $R\cos[\omega(t - \tau)]$. Use trigonometric identities to find expressions for R and τ. Let T_1 and ω have the values given in part (b), and plot graphs of R and τ versus k.

19. Consider a lake of constant volume V containing at time t an amount $Q(t)$ of pollutant, evenly distributed throughout the lake with a concentration $c(t)$, where $c(t) = Q(t)/V$. Assume that water containing a concentration k of pollutant enters the lake at a rate r, and that water leaves the lake at the same rate. Suppose that pollutants are also added directly to the lake at a constant rate P. Note that the given assumptions neglect a number of factors that may, in some cases, be important—for example, the water added or lost by precipitation, absorption, and evaporation; the stratifying effect of temperature differences in a deep lake; the tendency of irregularities in the coastline to produce sheltered bays; and the fact that pollutants are not deposited evenly throughout the lake but (usually) at isolated points around its periphery. The results below must be interpreted in the light of the neglect of such factors as these.

(a) If at time $t = 0$ the concentration of pollutant is c_0, find an expression for the concentration $c(t)$ at any time. What is the limiting concentration as $t \to \infty$?

(b) If the addition of pollutants to the lake is terminated ($k = 0$ and $P = 0$ for $t > 0$), determine the time interval T that must elapse before the concentration of pollutants is reduced to 50% of its original value; to 10% of its original value.

(c) Table 2.3.2 on page 64 contains data[6] for several of the Great Lakes. Using these data, determine from part (b) the time T necessary to reduce the contamination of each of these lakes to 10% of the original value.

[6]This problem is based on R. H. Rainey, "Natural Displacement of Pollution from the Great Lakes," *Science 155* (1967), pp. 1242–1243; the information in the table was taken from that source.

TABLE 2.3.2 Volume and Flow Data for the Great Lakes

Lake	V (km^3 × 10^3)	r (km^3/year)
Superior	12.2	65.2
Michigan	4.9	158
Erie	0.46	175
Ontario	1.6	209

20. A ball with mass 0.15 kg is thrown upward with initial velocity 20 m/sec from the roof of a building 30 m high. Neglect air resistance.
    (a) Find the maximum height above the ground that the ball reaches.
    (b) Assuming that the ball misses the building on the way down, find the time that it hits the ground.
    (c) Plot the graphs of velocity and position versus time.
21. Assume that the conditions are as in Problem 20 except that there is a force due to air resistance of $|v|/30$, where the velocity v is measured in m/sec.
    (a) Find the maximum height above the ground that the ball reaches.
    (b) Find the time that the ball hits the ground.
    (c) Plot the graphs of velocity and position versus time. Compare these graphs with the corresponding ones in Problem 20.
22. Assume that the conditions are as in Problem 20 except that there is a force due to air resistance of $v^2/1325$, where the velocity v is measured in m/sec.
    (a) Find the maximum height above the ground that the ball reaches.
    (b) Find the time that the ball hits the ground.
    (c) Plot the graphs of velocity and position versus time. Compare these graphs with the corresponding ones in Problems 20 and 21.
23. A sky diver weighing 180 lb (including equipment) falls vertically downward from an altitude of 5000 ft and opens the parachute after 10 sec of free fall. Assume that the force of air resistance is $0.75|v|$ when the parachute is closed and $12|v|$ when the parachute is open, where the velocity v is measured in ft/sec.
    (a) Find the speed of the sky diver when the parachute opens.
    (b) Find the distance fallen before the parachute opens.
    (c) What is the limiting velocity v_L after the parachute opens?
    (d) Determine how long the sky diver is in the air after the parachute opens.
    (e) Plot the graph of velocity versus time from the beginning of the fall until the skydiver reaches the ground.
24. A rocket sled having an initial speed of 150 mi/hr is slowed by a channel of water. Assume that, during the braking process, the acceleration a is given by $a(v) = -\mu v^2$, where v is the velocity and μ is a constant.
    (a) As in Example 4 in the text, use the relation $dv/dt = v(dv/dx)$ to write the equation of motion in terms of v and x.
    (b) If it requires a distance of 2000 ft to slow the sled to 15 mi/hr, determine the value of μ.
    (c) Find the time τ required to slow the sled to 15 mi/hr.

25. A body of constant mass m is projected vertically upward with an initial velocity v_0 in a medium offering a resistance $k|v|$, where k is a constant. Neglect changes in the gravitational force.

    (a) Find the maximum height x_m attained by the body and the time t_m at which this maximum height is reached.

    (b) Show that if $kv_0/mg < 1$, then t_m and x_m can be expressed as

$$t_m = \frac{v_0}{g}\left[1 - \frac{1}{2}\frac{kv_0}{mg} + \frac{1}{3}\left(\frac{kv_0}{mg}\right)^2 - \cdots\right],$$

$$x_m = \frac{v_0^2}{2g}\left[1 - \frac{2}{3}\frac{kv_0}{mg} + \frac{1}{2}\left(\frac{kv_0}{mg}\right)^2 - \cdots\right].$$

    (c) Show that the quantity kv_0/mg is dimensionless.

26. A body of mass m is projected vertically upward with an initial velocity v_0 in a medium offering a resistance $k|v|$, where k is a constant. Assume that the gravitational attraction of the earth is constant.

    (a) Find the velocity $v(t)$ of the body at any time.

    (b) Use the result of part (a) to calculate the limit of $v(t)$ as $k \to 0$, that is, as the resistance approaches zero. Does this result agree with the velocity of a mass m projected upward with an initial velocity v_0 in a vacuum?

    (c) Use the result of part (a) to calculate the limit of $v(t)$ as $m \to 0$, that is, as the mass approaches zero.

27. A body falling in a relatively dense fluid, oil for example, is acted on by three forces (see Figure 2.3.5): a resistive force R, a buoyant force B, and its weight w due to gravity. The buoyant force is equal to the weight of the fluid displaced by the object. For a slowly moving spherical body of radius a, the resistive force is given by Stokes'[7] law, $R = 6\pi\mu a|v|$, where v is the velocity of the body, and μ is the coefficient of viscosity of the surrounding fluid.

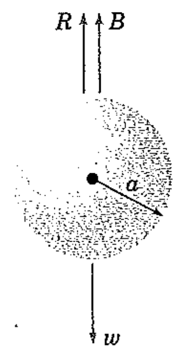

FIGURE 2.3.5 A body falling in a dense fluid.

[7]George Gabriel Stokes (1819–1903), professor at Cambridge, was one of the foremost applied mathematicians of the nineteenth century. The basic equations of fluid mechanics (the Navier–Stokes equations) are named partly in his honor, and one of the fundamental theorems of vector calculus bears his name. He was also one of the pioneers in the use of divergent (asymptotic) series, a subject of great interest and importance today.

(a) Find the limiting velocity of a solid sphere of radius a and density ρ falling freely in a medium of density ρ' and coefficient of viscosity μ.

(b) In 1910 R. A. Millikan[8] studied the motion of tiny droplets of oil falling in an electric field. A field of strength E exerts a force Ee on a droplet with charge e. Assume that E has been adjusted so the droplet is held stationary ($v = 0$) and that w and B are as given above. Find an expression for e. Millikan repeated this experiment many times, and from the data that he gathered he was able to deduce the charge on an electron.

28. A mass of 0.25 kg is dropped from rest in a medium offering a resistance of $0.2|v|$, where v is measured in m/sec.

(a) If the mass is dropped from a height of 30 m, find its velocity when it hits the ground.

(b) If the mass is to attain a velocity of no more than 10 m/sec, find the maximum height from which it can be dropped.

(c) Suppose that the resistive force is $k|v|$, where v is measured in m/sec and k is a constant. If the mass is dropped from a height of 30 m and must hit the ground with a velocity of no more than 10 m/sec, determine the coefficient of resistance k that is required.

29. Suppose that a rocket is launched straight up from the surface of the earth with initial velocity $v_0 = \sqrt{2gR}$, where R is the radius of the earth. Neglect air resistance.

(a) Find an expression for the velocity v in terms of the distance x from the surface of the earth.

(b) Find the time required for the rocket to go 240,000 miles (the approximate distance from the earth to the moon). Assume that $R = 4000$ miles.

30. Let $v(t)$ and $w(t)$, respectively, be the horizontal and vertical components of the velocity of a batted (or thrown) baseball. In the absence of air resistance, v and w satisfy the equations

$$dv/dt = 0, \qquad dw/dt = -g.$$

(a) Show that

$$v = u\cos A, \qquad w = -gt + u\sin A,$$

where u is the initial speed of the ball and A is its initial angle of elevation.

(b) Let $x(t)$ and $y(t)$, respectively, be the horizontal and vertical coordinates of the ball at time t. If $x(0) = 0$ and $y(0) = h$, find $x(t)$ and $y(t)$ at any time t.

(c) Let $g = 32$ ft/sec^2, $u = 125$ ft/sec, and $h = 3$ ft. Plot the trajectory of the ball for several values of the angle A; that is, plot $x(t)$ and $y(t)$ parametrically.

(d) Suppose the outfield wall is at a distance L and has height H. Find a relation between u and A that must be satisfied if the ball is to clear the wall.

(e) Suppose that $L = 350$ ft and $H = 10$ ft. Using the relation in part (d), find (or estimate from a plot) the range of values of A that correspond to an initial velocity of $u = 110$ ft/sec.

(f) For $L = 350$ and $H = 10$, find the minimum initial velocity u and the corresponding optimal angle A for which the ball will clear the wall.

31. A more realistic model (than that in Problem 30) of a baseball in flight includes the effect of air resistance. In this case the equations of motion are

$$dv/dt = -rv, \qquad dw/dt = -g - rw,$$

where r is the coefficient of resistance.

[8]Robert A. Millikan (1868–1953) was educated at Oberlin College and Columbia University. Later he was a professor at the University of Chicago and California Institute of Technology. His determination of the charge on an electron was published in 1910. For this work, and for other studies of the photoelectric effect, he was awarded the Nobel Prize in 1923.

(a) Determine $v(t)$ and $w(t)$ in terms of initial speed u and initial angle of elevation A.

(b) Find $x(t)$ and $y(t)$ if $x(0) = 0$ and $y(0) = h$.

(c) Plot the trajectory of the ball for $r = 1/5, u = 125, h = 3$, and for several values of A. How do the trajectories differ from those in Problem 31 with $r = 0$?

(d) Assuming that $r = 1/5$ and $h = 3$, find the minimum initial velocity u and the optimal angle A for which the ball will clear a wall that is 350 ft distant and 10 ft high. Compare this result with that in Problem 30(f).

32. **Brachistochrone Problem.** One of the famous problems in the history of mathematics is the brachistochrone[9] problem: to find the curve along which a particle will slide without friction in the minimum time from one given point P to another Q, the second point being lower than the first but not directly beneath it (see Figure 2.3.6). This problem was posed by Johann Bernoulli in 1696 as a challenge problem to the mathematicians of his day. Correct solutions were found by Johann Bernoulli and his brother Jakob Bernoulli and by Isaac Newton, Gottfried Leibniz, and the Marquis de L'Hospital. The brachistochrone problem is important in the development of mathematics as one of the forerunners of the calculus of variations.

In solving this problem it is convenient to take the origin as the upper point P and to orient the axes as shown in Figure 2.3.6. The lower point Q has coordinates (x_0, y_0). It is then possible to show that the curve of minimum time is given by a function $y = \phi(x)$ that satisfies the differential equation

$$(1 + y'^2)y = k^2, \tag{i}$$

where k^2 is a certain positive constant to be determined later.

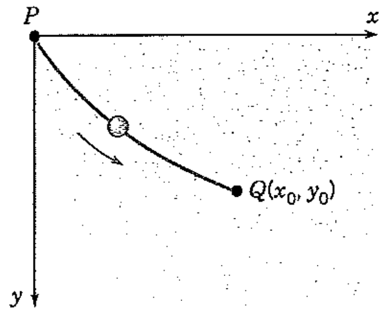

FIGURE 2.3.6 The brachistochrone.

(a) Solve Eq. (i) for y'. Why is it necessary to choose the positive square root?

(b) Introduce the new variable t by the relation

$$y = k^2 \sin^2 t. \tag{ii}$$

Show that the equation found in part (a) then takes the form

$$2k^2 \sin^2 t \, dt = dx. \tag{iii}$$

[9] The word "brachistochrone" comes from the Greek words *brachistos*, meaning shortest, and *chronos*, meaning time.

(c) Letting $\theta = 2t$, show that the solution of Eq. (iii) for which $x = 0$ when $y = 0$ is given by

$$x = k^2(\theta - \sin\theta)/2, \qquad y = k^2(1 - \cos\theta)/2. \tag{iv}$$

Equations (iv) are parametric equations of the solution of Eq. (i) that passes through $(0, 0)$. The graph of Eqs. (iv) is called a **cycloid**.

(d) If we make a proper choice of the constant k, then the cycloid also passes through the point (x_0, y_0) and is the solution of the brachistochrone problem. Find k if $x_0 = 1$ and $y_0 = 2$.

2.4 Differences Between Linear and Nonlinear Equations

Up to now, we have been primarily concerned with showing that first order differential equations can be used to investigate many different kinds of problems in the natural sciences, and with presenting methods of solving such equations if they are either linear or separable. Now it is time to turn our attention to some more general questions about differential equations and to explore in more detail some important ways in which nonlinear equations differ from linear ones.

Existence and Uniqueness of Solutions. So far, we have discussed a number of initial value problems, each of which had a solution and apparently only one solution. This raises the question of whether this is true of all initial value problems for first order equations. In other words, does every initial value problem have exactly one solution? This may be an important question even for nonmathematicians. If you encounter an initial value problem in the course of investigating some physical problem, you might want to know that it has a solution before spending very much time and effort in trying to find it. Further, if you are successful in finding one solution, you might be interested in knowing whether you should continue a search for other possible solutions or whether you can be sure that there are no other solutions. For linear equations the answers to these questions are given by the following fundamental theorem.

Theorem 2.4.1 If the functions p and g are continuous on an open interval $I: \alpha < t < \beta$ containing the point $t = t_0$, then there exists a unique function $y = \phi(t)$ that satisfies the differential equation

$$y' + p(t)y = g(t) \tag{1}$$

for each t in I, and that also satisfies the initial condition

$$y(t_0) = y_0, \tag{2}$$

where y_0 is an arbitrary prescribed initial value.

Observe that Theorem 2.4.1 states that the given initial value problem *has* a solution and also that the problem has *only one* solution. In other words, the theorem asserts both the *existence* and *uniqueness* of the solution of the initial value problem (1), (2).

Thus, if $(\mu M)_y$ is to equal $(\mu N)_x$, it is necessary that

$$\frac{d\mu}{dx} = \frac{M_y - N_x}{N}\mu. \tag{27}$$

If $(M_y - N_x)/N$ is a function of x only, then there is an integrating factor μ that also depends only on x; further, $\mu(x)$ can be found by solving Eq. (27), which is both linear and separable.

A similar procedure can be used to determine a condition under which Eq. (23) has an integrating factor depending only on y; see Problem 23.

EXAMPLE 4

Find an integrating factor for the equation

$$(3xy + y^2) + (x^2 + xy)y' = 0 \tag{19}$$

and then solve the equation.

In Example 3 we showed that this equation is not exact. Let us determine whether it has an integrating factor that depends on x only. On computing the quantity $(M_y - N_x)/N$, we find that

$$\frac{M_y(x,y) - N_x(x,y)}{N(x,y)} = \frac{3x + 2y - (2x + y)}{x^2 + xy} = \frac{1}{x}. \tag{28}$$

Thus there is an integrating factor μ that is a function of x only, and it satisfies the differential equation

$$\frac{d\mu}{dx} = \frac{\mu}{x}. \tag{29}$$

Hence

$$\mu(x) = x. \tag{30}$$

Multiplying Eq. (19) by this integrating factor, we obtain

$$(3x^2y + xy^2) + (x^3 + x^2y)y' = 0. \tag{31}$$

The latter equation is exact, and it is easy to show that its solutions are given implicitly by

$$x^3y + \tfrac{1}{2}x^2y^2 = c. \tag{32}$$

Solutions may also be readily found in explicit form since Eq. (32) is quadratic in y.

You may also verify that a second integrating factor of Eq. (19) is

$$\mu(x,y) = \frac{1}{xy(2x + y)},$$

and that the same solution is obtained, though with much greater difficulty, if this integrating factor is used (see Problem 32).

PROBLEMS

Determine whether each of the equations in Problems 1 through 12 is exact. If it is exact, find the solution.

1. $(2x + 3) + (2y - 2)y' = 0$
2. $(2x + 4y) + (2x - 2y)y' = 0$
3. $(3x^2 - 2xy + 2)\,dx + (6y^2 - x^2 + 3)\,dy = 0$
4. $(2xy^2 + 2y) + (2x^2y + 2x)y' = 0$

5. $\dfrac{dy}{dx} = -\dfrac{ax + by}{bx + cy}$ 6. $\dfrac{dy}{dx} = -\dfrac{ax - by}{bx - cy}$
7. $(e^x \sin y - 2y \sin x)\, dx + (e^x \cos y + 2 \cos x)\, dy = 0$
8. $(e^x \sin y + 3y)\, dx - (3x - e^x \sin y)\, dy = 0$
9. $(ye^{xy} \cos 2x - 2e^{xy} \sin 2x + 2x)\, dx + (xe^{xy} \cos 2x - 3)\, dy = 0$
10. $(y/x + 6x)\, dx + (\ln x - 2)\, dy = 0, \qquad x > 0$
11. $(x \ln y + xy)\, dx + (y \ln x + xy)\, dy = 0; \qquad x > 0, \quad y > 0$
12. $\dfrac{x\, dx}{(x^2 + y^2)^{3/2}} + \dfrac{y\, dy}{(x^2 + y^2)^{3/2}} = 0$

In each of Problems 13 and 14 solve the given initial value problem and determine at least approximately where the solution is valid.

13. $(2x - y)\, dx + (2y - x)\, dy = 0, \qquad y(1) = 3$
14. $(9x^2 + y - 1)\, dx - (4y - x)\, dy = 0, \qquad y(1) = 0$

In each of Problems 15 and 16 find the value of b for which the given equation is exact, and then solve it using that value of b.

15. $(xy^2 + bx^2y)\, dx + (x + y)x^2\, dy = 0$
16. $(ye^{2xy} + x)\, dx + bxe^{2xy}\, dy = 0$
17. Assume that Eq. (6) meets the requirements of Theorem 2.6.1 in a rectangle R and is therefore exact. Show that a possible function $\psi(x, y)$ is

$$\psi(x, y) = \int_{x_0}^{x} M(s, y_0)\, ds + \int_{y_0}^{y} N(x, t)\, dt,$$

where (x_0, y_0) is a point in R.

18. Show that any separable equation

$$M(x) + N(y)y' = 0$$

is also exact.

Show that the equations in Problems 19 through 22 are not exact but become exact when multiplied by the given integrating factor. Then solve the equations.

19. $x^2y^3 + x(1 + y^2)y' = 0, \qquad \mu(x, y) = 1/xy^3$
20. $\left(\dfrac{\sin y}{y} - 2e^{-x} \sin x\right) dx + \left(\dfrac{\cos y + 2e^{-x} \cos x}{y}\right) dy = 0, \qquad \mu(x, y) = ye^x$
21. $y\, dx + (2x - ye^y)\, dy = 0, \qquad \mu(x, y) = y$
22. $(x + 2) \sin y\; dx + x \cos y\; dy = 0, \qquad \mu(x, y) = xe^x$
23. Show that if $(N_x - M_y)/M = Q$, where Q is a function of y only, then the differential equation

$$M + Ny' = 0$$

has an integrating factor of the form

$$\mu(y) = \exp \int Q(y)\, dy.$$

24. Show that if $(N_x - M_y)/(xM - yN) = R$, where R depends on the quantity xy only, then the differential equation

$$M + Ny' = 0$$

has an integrating factor of the form $\mu(xy)$. Find a general formula for this integrating factor.

In each of Problems 25 through 31 find an integrating factor and solve the given equation.

25. $(3x^2y + 2xy + y^3)\,dx + (x^2 + y^2)\,dy = 0$
26. $y' = e^{2x} + y - 1$
27. $dx + (x/y - \sin y)\,dy = 0$
28. $y\,dx + (2xy - e^{-2y})\,dy = 0$
29. $e^x\,dx + (e^x \cot y + 2y \csc y)\,dy = 0$
30. $[4(x^3/y^2) + (3/y)]\,dx + [3(x/y^2) + 4y]\,dy = 0$
31. $\left(3x + \dfrac{6}{y}\right) + \left(\dfrac{x^2}{y} + 3\dfrac{y}{x}\right)\dfrac{dy}{dx} = 0$

    Hint: See Problem 24.
32. Solve the differential equation

$$(3xy + y^2) + (x^2 + xy)y' = 0$$

using the integrating factor $\mu(x,y) = [xy(2x + y)]^{-1}$. Verify that the solution is the same as that obtained in Example 4 with a different integrating factor.

2.7 Numerical Approximations: Euler's Method

Recall two important facts about the first order initial value problem

$$\frac{dy}{dt} = f(t,y), \qquad y(t_0) = y_0. \tag{1}$$

First, if f and $\partial f/\partial y$ are continuous, then the initial value problem (1) has a unique solution $y = \phi(t)$ in some interval surrounding the initial point $t = t_0$. Second, it is usually not possible to find the solution ϕ by symbolic manipulations of the differential equation. Up to now we have considered the main exceptions to this statement: differential equations that are linear, separable, or exact or that can be transformed into one of these types. Nevertheless, it remains true that solutions of the vast majority of first order initial value problems cannot be found by analytical means such as those considered in the first part of this chapter.

Therefore it is important to be able to approach the problem in other ways. As we have already seen, one of these ways is to draw a direction field for the differential equation (which does not involve solving the equation) and then to visualize the behavior of solutions from the direction field. This has the advantage of being a relatively simple process, even for complicated differential equations. However, it does not lend itself to quantitative computations or comparisons, and this is often a critical shortcoming.

Another alternative is to compute approximate values of the solution $y = \phi(t)$ of the initial value problem (1) at a selected set of t-values. Ideally, the approximate solution values will be accompanied by error bounds that ensure the level of accuracy of the approximations. Today there are numerous methods that produce numerical approximations to solutions of differential equations, and Chapter 8 is devoted to a fuller discussion of some of them. Here, we introduce the oldest and simplest such