

Mathematical Methods II

Weekly problem set 1

Solve problems 14.1, 14.2(a), 14.3(a) and 14.3(b) in Ripley, Hobson and Bence, Mathematical Methods for Physics and Engineering. For your convenience these problems are written below:

- (14.1) A radioactive isotope decays in such a way that the number of atoms present at a given time, $N(t)$, obeys the equation

$$\frac{dn}{dt} = -\lambda N.$$

If there are initially N_0 atoms present, find $N(t)$ at a later time.

Solution

$$\frac{dn}{dt} = -\lambda N$$

Separate the variables

$$\frac{dn}{N} = -\lambda dt$$

Integrate

$$\ln N = -\lambda t + c$$

Take exponentials

$$N = e^{-\lambda t} e^c$$

$$N = A e^{-\lambda t}$$

We are given that $N(t=0) = N_0$, so $N(0) = A = N_0$, therefore

$$N(t) = N_0 e^{-\lambda t}$$

- (14.2) Solve the following equation by the separation of variables method

(a) $y' - xy^3 = 0$

Solution Separate variables

$$\frac{dy}{y^3} = x dx$$

Integrate and rearrange

$$-\frac{1}{2y^2} = \frac{x^2}{2} + c$$

$$\frac{2y^2}{1} = \frac{2}{-x^2 - 2c}$$

$$y = \pm \frac{1}{\sqrt{-x^2 - 2c}}$$

(14.3) Show that the following equations either are exact or can be made exact, and solve them:

(a) $y(2x^2y^2 + 1)y' + x(y^4 + 1) = 0$,

Solution Rewrite in usual form by $\times dx$

$$x(y^4 + 1)dx + y(2x^2y^2 + 1)dy = 0$$

Here we define $x(y^4 + 1) = A$, $y(2x^2y^2 + 1) = B$.

Check if exact,

$$\partial_y A = 4xy^3 \text{ and } \partial_x B = 4xy^3 \rightarrow \text{exact!}$$

Find U,

$$\partial_x U = A \text{ and } \partial_y U = B \text{ so}$$

$$U = \int A dx + F(y) = \frac{x^2}{2}(y^4 + 1) + F(y)$$

To fix $F(y)$

$$B = \partial_y U = 2x^2y^3 + F'(y) = y(2x^2y^2 + 1)$$

Thus

$$F'(y) = y$$

$$F(y) = \frac{y^2}{2} + c$$

and

$$U(x, y) = \frac{x^2}{2}(y^4 + 1) + \frac{y^2}{2} + c = \text{constant}$$

which is constant since $du = 0$ so y defined by

$$x^2y^4 + x^2 + y^2 = K$$

This is sufficient. but can close the solution with some extra work, giving

$$y^2 = -\frac{1 \pm \sqrt{1 + 8Kx^2 - 4x^4}}{2x^2} = y_{\pm}$$

Four solutions are therefore $y = \pm\sqrt{y_+}$ and $y = \pm\sqrt{y_-}$

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

Solution Rewrite in usual form by $\times dx$

$$(3x + y)dx + 2xdy = 0$$

Here we define $(3x + y) = A$, $2x = B$.

Check if exact,

$$\partial_y A = 1 \text{ and } \partial_x B = 2 \rightarrow \text{not exact!}$$

Look for simple integration factor,

$$\frac{1}{B}(\partial_y A - \partial_x B) = \frac{1}{2x}(1 - 2) = -\frac{1}{2x} = f(x)$$

So integration factor given by

$$\frac{dn}{n} = f(x)$$

$$\ln n = \int f(x)$$

$$n = e^{\int f(x)dx} = e^{-\int \frac{1}{2x}dx} = e^{-\frac{1}{2} \ln x} = \frac{1}{e^{\ln x^{1/2}}} = \frac{1}{\sqrt{x}}$$

$$2\sqrt{x}y' + 3\sqrt{x} + \frac{y}{\sqrt{x}} = 0 \rightarrow \text{exact!}$$

Alternatively, this is a linear equation

$$y' + \frac{1}{2x}y = -\frac{3}{2}$$

$$n = e^{\int \frac{1}{2x}dx} = \sqrt{x}$$

$$\sqrt{x}y' + \frac{y}{2\sqrt{x}} = -\frac{3}{2}\sqrt{x}$$

or

$$2\sqrt{x}y' + 3\sqrt{x} + \frac{y}{\sqrt{x}} = 0$$

Same equation as above, using a different integration factor.

Consider,

$$2\sqrt{x}y' + 3\sqrt{x} + \frac{y}{\sqrt{x}} = 0$$

$$(2\sqrt{x})dy + \left(3\sqrt{x} + \frac{y}{\sqrt{x}}\right)dx = 0$$

Here,

$$A = 3\sqrt{x} + \frac{y}{\sqrt{x}} \rightarrow \partial_y A = \frac{1}{\sqrt{x}}$$

$$B = 2\sqrt{x} \rightarrow \partial_x B = \frac{1}{\sqrt{x}} = \partial_y A$$

Find U,

$\partial_x U = A$ and $\partial_y U = B$. B is simpler than A , start from

$$\partial_y U = 2\sqrt{x} \rightarrow U = 2\sqrt{x}y + F(x)$$

Now

$$A = 3\sqrt{x} + \frac{y}{\sqrt{x}} = \partial_x U = \frac{y}{\sqrt{x}} + F'(x)$$

$$F'(x) = 3\sqrt{x}$$

$$F = 2x^{3/2} + c$$

$$U = 2\sqrt{x}y + 2x^{3/2} + c = \text{constant}$$

$$\sqrt{x}y = K - x^{3/2}$$

$$y = \frac{K}{\sqrt{x}} - x$$