

Agenda.

1. Separable Differential Equations

2. Application: Newton's Law of Cooling.

Bonus. A non-separable differential equation!

1. Separable Differential Equations.

We start with a simple differential equation,

$$\frac{dy}{dx} = 2x, \quad y(0) = 0$$

with the goal of finding $y(x)$.

1 Separate. Take algebraic action!

$$\left(\frac{dy}{dx} = 2x \right) \times \cancel{dx} \Rightarrow dy = 2x \, dx$$

2 collect. (here, the terms are already collected.)

$$\Rightarrow \int 1 \, dy = \int 2x \, dx$$

3 Integrate!

$$\Rightarrow y = x^2 + C$$

4 Find C . Here, utilize the initial condition $y(0) = 0$.

$$y(0) = 0 = 0^2 + C \Rightarrow C = 0$$

5 Rewrite

$$y(x) = x^2 + \underbrace{C}_{=0} = x^2.$$

Question. what would $y(x)$ look like for $y(0) = -5$?

Exercise. solve

$$\frac{dy}{dx} = y \quad . \quad y(0) = 1$$

More diff. eqns ...

The solution to

$$\frac{dy}{dt} = -3yt, \quad \overset{\text{initial condition}}{y(0) = 1.}$$

should involve a simple separation of variables.

1 Separate.

$$\left(\frac{dy}{dt} \times \cancel{dt} = -3yt \right) \times \cancel{dt}$$

$$\Rightarrow dy = 3t dt$$

2 collect.

$$(dy = -3\cancel{t} dt) \cdot \frac{1}{\cancel{y}}$$

$$\frac{1}{y} dy = -3t dt$$

3 Integrate!

$$(\ln(x))' = \frac{1}{x}$$

$$\int \frac{1}{y} dy = -3 \int t dt$$

$$\Rightarrow \ln(y) = -3\left(\frac{t^2}{2}\right) + C$$

$$\Rightarrow y(t) = e^{\ln(y)} = e^C \cdot e^{-\frac{3}{2} \cdot t^2}, \quad C \in \mathbb{R}$$

4 Find C. with $y(0) = 1$. we get

$$\underline{1} = y(0) = e^C \cdot \underbrace{e^{-\frac{3}{2} \cdot 0^2}}_{=1} = \underline{e^C}$$

$$\Rightarrow e^C = 1$$

5 Rewrite

$$y(t) = \overset{=1}{\underbrace{e^C}_C} \cdot e^{-\frac{3}{2} \cdot t^2} = e^{-\frac{3}{2} \cdot t^2}$$

2. Application: Newton's Law of cooling.

The goal is to find temperature T as a function of time t .

$$\frac{dT}{dt} = k(A - T(t))$$

$\nearrow > 0$, rate coefficient
 \searrow Ambient Temp.

$$T(t) =$$


nice figure.

1 Separate.

$$\left(\frac{dT}{dt} = k(A - T(t)) \right) \times dt$$

$$dT = k(A - T(t)) dt$$

2 collect.

$$dT = k(A - T(t)) dt \quad \div (A - T(t))$$

$$\frac{1}{(A - T(t))} \cdot dT = k dt$$

3 Integrate!

$$\int \frac{1}{(A - T(t))} \cdot dT = k \int dt$$

$$\Rightarrow -\ln(A - T(t)) = kt + C$$

~~$\frac{k^2}{2} + C$~~ , k is constant!

Integration check...

$$\begin{aligned} (-\ln(A - T(t)))' &= \frac{-1}{A - T(t)} \cdot \overbrace{(A - T(t))'}^{-1} = \frac{1}{A - T(t)} \\ &= \frac{d}{dt} \underbrace{A - T}_{\substack{\nearrow 0 \\ \searrow A \text{ constant}}} \end{aligned}$$

4 ~~Find C~~ Set boundaries...

temp at time $t \leftarrow T(t)$
initial temp. $\leftarrow T(0)$

$$\int_{T(0)}^{T(t)} \frac{1}{(A - T(t))} \cdot dT = k \int_{t=0}^{t=t} dt = kt \Big|_{t=0}^{t=t}$$

$$\Rightarrow -\ln(A - T) \Big|_{T(0)}^{T(t)} = \ln\left(\frac{A - T(0)}{A - T(t)}\right) = kt$$

5 ~~Rewrite~~ $T(t)$.

$$\Rightarrow \left(\frac{A - T(0)}{A - T(t)} = e^{kt} \right) \quad [\times e^{-kt} \times A - T(t)]$$

$$\Rightarrow A - T(t) = (A - T(0))e^{-kt}$$

$$\Rightarrow T(t) = A + \overbrace{(T(0) - A)}^{T(0)} e^{-kt}$$

Bonus. A non-separable differential equation!

The equation is non-separable, meaning previous methods will not be successful.

$$y' = y + x - 1$$

This exercise focuses on insight. Let's try to make progress together.

$$\begin{array}{c} (-y) \\ \Rightarrow \end{array} \underbrace{y' - y}_{\#} = x - 1$$

: difference of a function and its derivative.

→ quotient rule?

→ product rule?

Question. Can I multiply by some function f to make

$$\underbrace{y' \cdot f + f' \cdot y}_{\text{product rule } (y \cdot f)'} = f \cdot \underbrace{(y' - y)}_{\text{original expression}} ? \quad (*)$$

It would be so nice, because $\int y' \cdot f + f' \cdot y \, dx = y \cdot f$!

We need to set a constraint $f' = -f$ for $(*)$ to work, because then

$$y' \cdot f + \underbrace{f'}_{-f} \cdot y = y' \cdot f - f \cdot y = f \cdot (y' - y)$$

Finally: what f solves $f' = -f$? None but the e^{-x} ! Then...

$$\begin{array}{c} y' - y = x - 1 \\ \times e^{-x} \Rightarrow \end{array} y' e^{-x} + y \cdot \underbrace{(e^{-x})'}_{=-1} = e^{-x} \cdot (x - 1)$$

$$\int dx \Rightarrow \int y' e^{-x} + y \cdot (e^{-x})' \, dx = \int e^{-x} \cdot (x - 1) \, dx$$

$$\Rightarrow y \cdot e^{-x} = \int e^{-x} \cdot (x - 1) \, dx \quad [x e^x]$$

$$\Rightarrow y = e^x \cdot \int e^{-x} \cdot (x - 1) \, dx$$

$$= \underbrace{\text{some } f \text{ of } x}_{\text{some } f \text{ of } x} + C.$$

Why are you still here? Solve $\int e^{-x} \cdot (x - 1) \, dx$!