

1. Find all values of the constant  $k$  for which the given function  $x = \phi(t)$  is a solution of the indicated differential equation:

a.  $x = t^k, t > 0$ ;  $t^2 \cdot x \cdot x'' - 2t \cdot x \cdot x' - 10x^2 = 0$ .

b.  $x = kte^{3t}$ ;  $x'' - 3x' = e^{3t}$ .

Solutions.

a. If  $x = t^k$ , then  $x' = kt^{k-1}$  and  $x'' = k(k-1)t^{k-2}$ .

Plugging into the differential equation gives

$$t^2 \cdot t^k \cdot k(k-1)t^{k-2} - 2t \cdot t^k \cdot kt^{k-1} - 10t^{2k} = 0,$$

$$k(k-1)t^{2k} - 2kt^{2k} - 10t^{2k} = 0,$$

$$(k^2 - k - 2k - 10)t^{2k} = 0.$$

Since this equation is true for all  $t > 0$ , we can

set  $t=1$  and get

$$k^2 - 3k - 10 = 0,$$

$$(k-5)(k+2) = 0.$$

Thus,  $k = 5$  or  $-2$ .

b. If  $x = kte^{3t}$ , then by the product rule,

$$x' = k e^{3t} + kt \cdot 3e^{3t} = k(1+3t)e^{3t},$$

$$\begin{aligned} x'' &= k3e^{3t} + k(1+3t)3e^{3t} \\ &= k3(2+3t)e^{3t}. \end{aligned}$$

Plugging  $x'$  and  $x''$  into the differential equation gives

$$k3(2+3t)e^{3t} - 3k(1+3t)e^{3t} = e^{3t}$$

$$3k(2+3t-1-3t) = 1 \Rightarrow 3k = 1 \Rightarrow k = 1/3. \quad \square$$

2. (adapted from (Nitecki and Guterman 1992, sec. 1.1 exercise 24 and 1.2 exercise 22)).

A tanker carrying 200,000 liters of oil runs aground off the coast of Alaska. Water pours in the tanker at one end at a rate of 1500 liters per hour while the polluted water-oil mixture pours out at the other end, also at a rate of 1500 liters per hour.

We wish to describe the number of liters  $x(t)$  of oil in the tanker at time  $t$ . Of course,  $x(0) = 200000$ .

- Explain why the percentage of oil in the tanker at time  $t \geq 0$  is given by the fraction  $\frac{x(t)}{200000}$ .
- Use the answer to a. to set up a differential equation to predict the amount  $x = x(t)$  of oil in the tanker at time  $t$ . Explain how you arrived at your formulation.
- Solve the differential equation found in part b. How much oil remains in the tanker after 5 days?

Solution. Let  $x(t) =$  liters of oil at time  $t$  (in hours).  
 $w(t) =$  liters of water at time  $t$

Since water pours in at the same rate as oil pouring out,  
the water-oil mixture is always 200,000 liters.

Therefore,

$$w(t) = 200,000 - x(t).$$

$$\begin{aligned} \text{(a) Percentage of oil in tanker} &= \frac{\text{amt of oil}}{\text{amt of water and oil}} \\ &= \frac{x(t)}{200,000}. \end{aligned}$$

(b) The mixture is pouring out at the rate of 1500 l/hr.

Of this mixture, the percentage of oil is  $\frac{x(t)}{200,000}$ .

Therefore, oil is pouring out at the rate of

$$1500 \cdot \frac{x(t)}{200,000} = \frac{3}{400} x(t).$$

This means  $\boxed{\frac{dx}{dt} = -\frac{3}{400} x, \quad x(0) = 200,000}$ .

(c) By the fact stated in the forward to the problem set,

the solution is

$$\begin{aligned} x(t) &= x(0) e^{-\frac{3}{400} t} \\ &= \boxed{200,000 e^{-\frac{3}{400} t}}. \end{aligned}$$

After 5 days (120 hours),  $x(t) = 200,000 e^{-\frac{360}{400}} \approx \boxed{81314 \text{ (liters)}}$   $\square$

3. Radioactive decay The atoms of a radioactive substance tend to decompose into atoms of a more stable substance at a rate proportional to the number  $x = x(t)$  of unstable atoms present. Suppose that time  $t$  is measured in seconds, and that the half-life of a certain compound is  $10^4$  seconds. In other words, if  $x_0 = x(0)$  then  $x(10^4) = 0.5x_0$ . Find a differential equation for  $x(t)$ .

Solution.

"rate proportional to  $x$ " means

$$\frac{dx}{dt} = kx \quad \text{for some constant } k.$$

We need to determine  $k$ . The solution of this differential equation is

$$x = x_0 e^{kt}$$

When  $t = 10^4$ ,

$$x(10^4) = x_0 e^{k \cdot 10^4} = \frac{1}{2} x_0.$$

Therefore, 
$$e^{k \cdot 10^4} = \frac{1}{2}.$$

Taking  $\ln$  of both sides gives 
$$\ln(e^{k \cdot 10^4}) = \ln\left(\frac{1}{2}\right)$$

or 
$$10^4 k = -\ln 2.$$

Therefore, 
$$k = -\frac{\ln 2}{10^4}.$$

The differential equation is

$$\boxed{\frac{dx}{dt} = -\frac{\ln 2}{10^4} x}.$$

□

4. For each of the following ODEs, find the general solution, and find the particular solution satisfying the given initial conditions.

a.  $\frac{d^2x}{dt^2} = t - 1$ ;  $x(0) = 1, x'(0) = 2$ .

b.  $x'' = \frac{-1}{(t+1)^2}, t > -1$ ;  $x(0) = 2, x'(0) = 3$ .

Solutions.

a. Integrating both sides of  $x'' = t - 1$  gives

$$x' = \int t - 1 \, dt = \frac{t^2}{2} - t + c_1. \quad (1)$$

Integrating again gives the general solution

$$x = \frac{t^3}{6} - \frac{t^2}{2} + c_1 t + c_2. \quad (2)$$

Plugging  $x(0) = 1$  into (2) gives

$$1 = 0 - 0 + 0 + c_2 \Rightarrow c_2 = 1.$$

Plugging  $x'(0) = 2$  into (1) gives

$$2 = 0 - 0 + c_1 \Rightarrow c_1 = 2.$$

The particular solution is

$$x = \frac{t^3}{6} - \frac{t^2}{2} + t + 2.$$

b.  $x'' = -\frac{1}{(t+1)^2}, t > -1$ .

Integrating twice, we get

$$x' = \frac{1}{t+1} + c_1, \quad (1)$$

$$x = (\ln(t+1)) + c_1 t + c_2, \quad t > -1. \quad (2)$$

Plugging  $x(0) = 2$  into (2) gives

$$2 = (\ln 1) + 0 + c_2 \Rightarrow c_2 = 2.$$

Plugging  $x'(0) = 3$  into (1) gives

$$3 = 1 + c_1 \Rightarrow c_1 = 2.$$

The particular solution is

$$x = (\ln(t+1)) + 2t + 2. \quad \square$$