

Homogeneous: separation of variables

Inhomogeneous: variation of parameters  
Integrating factors.



Superposition:

1) Multiplying a to the solution of

$$P_n(t)y^n + \dots + P_0(t)y = v(t) \text{ gives}$$

the solution of

$$P_n(t)y^n + \dots + P_0(t)y = a v(t).$$

2) Adding the solution of  $P_n(t)y^n + \dots + P_0(t)y = v_1(t)$  with  
the solution of  $P_n(t)y^n + \dots + P_0(t)y = v_2(t)$  gives  
the solution of  $P_n(t)y^n + \dots + P_0(t)y = v_1(t) + v_2(t).$

Existence & uniqueness theorem for a linear ODE:

Let  $P(t)$  &  $v(t)$  be continuous functions on an open interval  $I$ . Let  $a \in I$ , and let  $b$  be a gn number. Then there exists a unique solution to the  $I$  order linear ODE.

$$\dot{y} + P(t)y = v(t)$$

Satisfying the initial condition

$$y(a) = b.$$

Caprice - lack of motivation

## Differential equations (DE)

Equation relating an unknown function and some of its derivatives.

Guess a secret function  $y(t)$  which satisfies

$$\frac{dy}{dt} = 3y$$

It can be satisfied by  $y = 3e^{3t}, 7e^{3t}, -5e^{3t}, 0$

$$\frac{d}{dt}(3e^{3t}) = 3(e^{3t} \times 3)$$

$$9e^{3t} = 9e^{3t}$$

$\therefore$  A family of solutions are available.

$$\text{General form} = y = Ce^{3t}$$

### Cell division

We'll model the no. of yeast cell in a batch of dough. (INDUSTRIAL LOT 21). As we work through this example, pay careful attention to the assumptions we make, and how the initial condition plays a role in the resulting differential equation.

System:

For our system, we assume a colony of yeast in a batch of dough,

$y$  - Number of cells

$t$  - Time measured in seconds.

we need to get initial conditions  $y_0$ ,

$\therefore$  There might be the numbers of cells in a

yeast packet at  $t=0$ .

Differential model:

$\frac{dy}{dt} \rightarrow$  Rate at which the no. of cells is growing. Then how  $\frac{dy}{dt}$  depends on  $y$ ?

In nature, cells given plenty of space & food tend to divide through mitosis regularly. If we assume that each cell is dividing independently of all other cells, then doubling the no. of cells should double the rate at which new cells are born. In fact, multiplying the no. of cells by any scalar factor should do the same to its derivative. So this directly implies that the growth rate of cells is proportional to the number of cells.

$$y' \propto y$$

By adding a proportionality constant  $a$ ,

$$\frac{dy}{dt} = ay$$

exponential function:

$$e^0 = 1$$

$$e^{at+c} = e^c \cdot e^{at}$$

$$= e^{at} \rightarrow \text{Never zero}$$

If  $a > 0$  then  $\lim_{t \rightarrow \infty} e^{at} = \infty$  and  $\lim_{t \rightarrow -\infty} e^{at} = 0$

If  $a < 0$  then  $\lim_{t \rightarrow \infty} e^{at} = 0$  and  $\lim_{t \rightarrow -\infty} e^{at} = \infty$

b) For any +ve  $a$ ,  $e^{at}$  grows much faster than any polynomial.

variables:

$$f(x) = 3x^2 + 2x + 1$$

$x \rightarrow$  Independent variable

parameters:

$$\int t^2 dt = \frac{t^3}{3} + C$$

$y \rightarrow$  Dependent variable

$C \rightarrow$  Anti derivative (Constant of Integration)

Notations  $\rightarrow$   $\frac{dy}{dx}$ ,  $y'$  and  $Dy$

$$\frac{d^2 y}{dx^2} = y'' = D^2 y$$

$$\frac{d^n y}{dx^n} = y^{(n)} = D^n y$$

$D^n$   $\rightarrow$   $n$ -th derivative

Differential equation is an equ expressing a relationship b/w a function & its derivatives.

$$D^2 x + 8Dx + 7x = 0 \rightarrow \textcircled{1}$$

when the equation in the diff. equ has a single independent variable, we can get an ordinary diff. equ.

order of diff. equ:

Order of the largest derivative appearing in it.

Eqn (1) is a second order diff. equ.

Solving a diff. equ:

Solving means finding a function

that satisfies the eqn.

eg:1 Checking a solution by substitution.

Verify  $y(t) = e^{3t}$  is a solution to

$$\frac{dy}{dt} = 3y$$

$$\frac{d}{dt}(e^{3t}) = 3e^{3t}$$

$$3e^{3t} = 3e^{3t}$$

Satisfied.

$y = e^{3t}$  is a solution.

eg:2 Rejecting a solution by substitution.

$y(t) = t^3$  is not a solution to the

diff eqn

$$\frac{dy}{dt} = \frac{y}{t}$$

$$3t^2 = \frac{t^3}{t}$$

$$3t^2 \neq t^2$$

eg:3 parameterizing the set of solutions of a diff eqn

Diff eqns have usually more than one solution.  
we can describe them all at once using a  
parameter.

$$dx = dt$$

Integrating,

$$dx = \frac{dt^2}{2} + C_1$$

$$x = \frac{t^3}{3} + C_1 t + C_2$$

$C_1, C_2$

↳ Arbitrary  
constants.

This gives a parameterized solution.

$\therefore x = \frac{t^3}{3} + 2t + 1$  and  $\frac{t^3}{3} + \pi t + 2.718$  are both solutions.

Initial value problem:

Sometimes we have a differential equation and initial conditions. Together they make up an initial value problem.

e.g.: solve the initial value problem  $D^2x = 2t$  with  $x(1) = 1$ ,  $Dx(1) = 2$

$$x(t) = \frac{t^3}{3} + c_1 t + c_2$$

Differentiating,

$$x'(t) = \frac{3t^2}{3} + c_1$$

$$x'(1) = 1 + c_1$$

$$\boxed{2 = 1 + c_1}, \quad x(1) = \frac{1}{3} + c_1 + c_2$$

$$1 = \frac{1}{3} + c_1 + c_2$$

Solving:

$$2 = 1 + c_1$$

$$1 = \frac{1}{3} + c_1 + c_2$$

$$\underline{\underline{- \quad - \quad -}} =$$

$$1 = \frac{2}{3} - c_2$$

$$\boxed{c_1 = 1}$$

$$c_2 = \frac{2}{3} - 1$$

$$\boxed{c_2 = -\frac{1}{3}}$$

$$x(t) = \frac{t^3}{3} + t - \frac{1}{3}$$

## Acronyms

- 1) Differential equation (DE)
- 2) ordinary differential eqn (ODE)
- 3) Initial value problem (IVP)
- 4) Initial conditions (IC)

$$\frac{dy}{dx} = 2y + 1$$

(what will be the solution)

$$y = 2xy + x$$

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

$$2ce^{2x} = 2(ce^{2x}) - 1 + 1$$

$$2ce^{2x} = 2ce^{2x}$$

### most important DE

- 1) A homogeneous linear ODE, is a deq eqn such as

$$e^t \ddot{y} + 5\dot{y} + t^9 y = 0.$$

In which each summand is a function of  $t^{k}$ -times one of  $y, \dot{y}, \ddot{y}, \dots$

most general  $n^{\text{th}}$  order homogeneous linear ODE:

$$P_n(t) \ddot{y}^n + P_{n-1}(t) \ddot{y}^{n-1} + \dots + P_1(t) \dot{y} + P_0(t) y = 0$$

$\therefore P_n(t) \dots P_0(t) \rightarrow \text{coefficients.}$

- 2) An inhomogeneous linear ODE is the same except that it has also one term that is a function of  $t$  only.

$$e^t \ddot{y} + 5\dot{y} + t^9 y = 7 \sin t$$

(Second-order inhomogeneous linear ODE)

$$P_n(t)y^n + P_{n-1}(t)y^{n-1} + \dots + P_1(t)y + P_0(t)y = v(t)$$

3) A linear ODE is an ODE that can be rearranged into either of the two types above.

A) Either of the two forms above can be reduced further by dividing the entire DE by  $P_n(t)$  so that the coeff of the highest derivative  $y^n$  becomes 1. A diff equ. written in either of the two forms above but with leading coeff 1 is said to be in standard linear form.

$$y^n + P_{n-1}(t)y^{n-1} + \dots + P_1(t)y + P_0(t)y = 0$$

$$y^n + P_{n-1}(t)y^{n-1} + \dots + P_1(t)y + P_0(t)y = v(t).$$

\* If  $y=0$  is a solution, the ODE is homogeneous

\* If  $y=0$  is not a solution  $\rightarrow$  Inhomogeneous

$$\ddot{y} + 7t\dot{y} = 0$$

(Nonlinear terms -

$$\ddot{y} = e^t(y + t^2) \rightarrow \text{Linear}$$

highlighted in pencil)

$$\boxed{\ddot{y} + (-e^t)y = e^t t^2}$$

$$\dot{y} - y^2 = 0$$

$$y^2 - ty = \sin t$$

$$\dot{y} = \cos(y + t)$$

$\dot{y} = ay \rightarrow$  Basic growth eqn

$\dot{y} = -ay \rightarrow$  Decay eqn.

Linear, 1st order, homogeneous diff eqn.

$$\dot{y} = ay$$

$$\dot{y} - ay = 0$$

$$\frac{dy}{dt} = ay.$$

$$y(t) = Ce^{at}$$

C-constant

$$\frac{d}{dt}(Ce^{at}) = ace^{at}$$

$$ace^{at} = ace^{at}$$

Exponential growth  
( $a > 0$ )

decay ( $a < 0$ )

Two kinds of modelling: Here we are discussing about math modelling.

Guidelines:

\* Identify relevant quantities, both known & unknown, and give them symbols. Find the units for each.

\* Identify independent variable(s). The other quantities will be functions of them, or constants. Often time is the only independent variable.

\* Write down eqn expressing how the functions change in response to small changes in the independent variable(s). Also write down any laws of nature relating the variables.

As a check, make sure that all summands in an eqn have the same units.

Often simplifying assumptions need to be made. The challenge is to simplify the eqn so that they can be solved but so that they still describe the real-world system well.

## A Savings account

I have a savings account earning Interest compounded daily, and I make frequent deposits or withdrawals into that account. Find an ODE with initial conditions to model the balance.

### Step 1: Simplification:

\* Daily Compounding is almost the same as continuous compounding. So let's assume that interest is paid continuously instead of at the end of each day.

\* Similarly, let's assume that my deposits / withdrawals are frequent enough that they can be approximated by a continuous money flow at a certain rate, the net deposit rate (which is  $\rightarrow$ ve when I am withdrawing).

### Variables & Functions:

$P \rightarrow$  Initial amount that the account starts with (Dollars)

$t \rightarrow$  time from start

$x \rightarrow$  Balance

$I \rightarrow$  Interest rate ( $\text{year}^{-1}$ ,  $4\%/\text{year}$ )  
 $= 0.04/\text{year}$

$v \rightarrow$  The net deposit rate

(Dollars/year)

$t \rightarrow$  Independent variable

$P \rightarrow$  Constant

$x, I, v \rightarrow$  Functions of  $t$ .

### Evaluations:

We want to decide how the balance gets changed as time increases.

$x + \Delta x$  in time  $t + \Delta t$

we can approximate the interest earned per dollar to be:

Interest earned per dollar  $\approx I(t) \cdot \Delta t$ .

The balance in the account at time  $t$  is  $x(t)$ .

Total interest earned =  $x(t) \cdot I(t) \Delta t$ .

mean while money is put into the account at a rate  $v(t)$ , so

Net amount deposited?  $\approx$  putting it all into the account

$\Delta x \approx \text{Interest} + \text{deposit}$

$\Delta x \approx I(t) x(t) \Delta t + v(t) \Delta t$  [money deposit rate  $\times$  time]

$$\frac{\Delta x}{\Delta t} \approx I(t) x(t) + v(t).$$

The smaller  $\Delta t$  is, the better the approximation becomes, and in the limit as

$$\Delta t \rightarrow 0.$$

$$\lim_{\Delta t \rightarrow 0} \frac{\Delta x}{\Delta t} = \frac{dx}{dt}$$

$I(t) \rightarrow$  Not constant  
L modeled  $\rightarrow$  self as changing.

$$\frac{dx}{dt} = I(t) x(t) + v(t)$$

$$\therefore x(0) = P$$

But  $I$  is not only dependent on  $t$ , also on  $x$ .

$$\frac{dy}{dx} = \alpha x.$$

examples

$$y(x) = x^2 + c \rightarrow \text{General solution.}$$

An expression like this, which parametrizes all the even solutions is called general solution.

Mixing salt water from an ocean fish aquarium

Hence, fishes are used to analyze how cancer cells affect metabolism. So the conditions should be maintained. (Concentration of salt).

Consider,

a fish living in a certain condition  $5\text{L/min}, 75\text{g/L}$   
 $34\text{g/L}$  like of salt conc.

Solu:

800 L of fresh water.

Flow in:  $5\text{L/min}$ , Concentration  
 $75\text{g/L}$ , Flow out  $3\text{L/min}$ .

Assume: Instantaneously well-mixed.

Goal: model the change in salt conc over time.

Let,

$x(t) \rightarrow$  Total grams salt in tank.

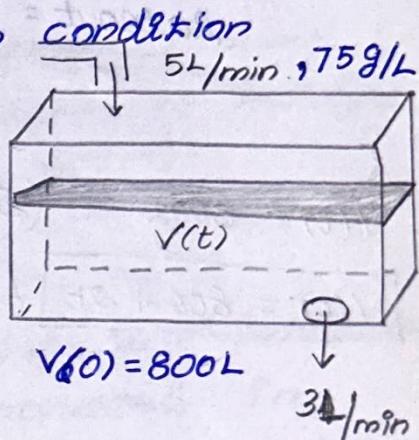
$v(t) \rightarrow$  Total litres of fluid in tank.

Concentration =  $\frac{x(t)}{v(t)}$

$\frac{dx}{dt}$  (salt amount) = (Salt in) - (Salt out).  
[ $\because$  pure water]

Rate in =  $(5\text{L/min})(75\text{g/L})$

Rate in =  $375\text{g/min}$



Rate out = (Existing conc) (3 l/min)

∴ The salt is mixed instantaneously. (Uniform)

$$\therefore \text{concentration of salt} = \frac{x(t)}{V(t)}$$

$$\text{Rate out} = \left( \frac{x(t)}{V(t)} \right) (3 \text{ l/min})$$

$$V(t) = 800 + (5-3)t$$

$$V(t) = 800 + 2t$$

$$\therefore \text{Rate out} = 3 \left( \frac{x(t)}{800+2t} \right) \text{ g/min}$$

$$\frac{dx}{dt} = \left( 375 - 3 \frac{x(t)}{800+2t} \right) \text{ g/min.}$$

From saving bank model:

$$\dot{x} = I(t)x + v(t)$$

$$x(0) = P$$

May be for financial planning I am interested in testing different saving strategies (different functions  $v$ ) to see what balances  $x$  they result in.

$$\dot{x} - I(t)x = v(t)$$

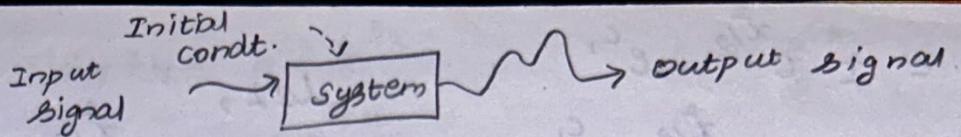
controlled by controlled by  
(Bank) me.

In the 'System & signals' language of Engineering,

$v$  → Input signal

Bank → system.

$x$  → output signal.



The system may be mechanical systems such as an automobile suspension or an electrical circuit, or an economic market. It is impacted by some external signal. We are interested in understanding the response of the system to the external stimulus.

Input signal  $\rightarrow$  External signal stimulus.  
(It won't be so simple). It also determine the right hand side of the DE (In standard form).

### System response:

(Output signal)  $\rightarrow$  measurable behavior of the system that we are interested in.  
It is always the unknown function that we write a diff eqn for.

All diff eqn have many solutions. The solution of interest is often determined by the state of the system at the beginning. This initial state is given by the initial conditions.

### Separation of variables. (Ref notes)

#### Separable:

when algebra can separate two variables.

$$y' = xc(y-1)$$

Solu:

$$\frac{dy}{dx} = xc(y-1)$$

$$\frac{dy}{y-1} = dx$$

$$\int \frac{dy}{y-1} = \int xc \, dx$$

$$\ln|y-1| = \frac{x^2}{2} + c_1$$

$$|y-1| = e^{c_1} \cdot e^{x^2/2}$$

$$y-1 = \pm e^{\frac{x^2}{2}} \cdot e^{c_1}$$

Let,

$$y = 1 \pm e^{\frac{x^2}{2}} \cdot e^{c_1}$$

$$C = \pm e^{\frac{x^2}{2}}$$

$$y = 1 + C e^{\frac{x^2}{2}}$$

Lost Solution:

$$\dot{y} = 2x(1-y)^2$$

when  $y=1$

$$\boxed{0=0}$$

$y=1$  is a solution.

Also:

$$\frac{dy}{(1-y)^2} = 2x \, dx$$

$$\frac{1}{1-y} = x^2 + C \quad \leftarrow \text{(Change sign)} \quad \text{: Consequence of rule}$$

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

$y(x)=1$  is not in the parameterized form.

$\therefore$  It is lost by separation (so we don't use it).  
eg variables.

$$y(t) = C e^{kt}$$

$$C = \pm e^{c_1}$$

$$\boxed{\dot{y} = ky}$$

$\therefore y=0$  is a solution.

But  $y(t) = C e^{kt} \rightarrow$  It looks sneaky.

when  $C=0 \Rightarrow y=0 \Rightarrow$  But  $C=\pm e^{c_1}$  (exponential function never become 0). So we included the lost function

$$\frac{dy}{dx} = 2y+1$$

$$\frac{dy}{2y+1} = dx$$

$$\frac{1}{2} \ln |2y+1| = x + C_2$$

$$+ C_1$$

$$\ln |2y+1| = 2x + C_3$$

(Amalgamate  
the constants)

$$|2y+1| = e^{c_3} e^{\alpha x}$$

$$2y+1 = C e^{\alpha x}$$

$$y = C e^{\alpha x} - \frac{1}{2}$$

Ex  $y' + xy = x$  (separable)

solu:

$$y' = x - xy$$

$$y' = x(1-y)$$

$$\frac{y'}{1-y} = x$$

$$\frac{dy}{1-y} = x dx \rightarrow \text{Separable.}$$

IVP- Initial value problem.

Solve:

$$y = y^{\alpha}, y(0) = 1$$

solu:

$$\frac{dy}{y^2} = dx$$

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

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

$$1 = -\frac{1}{c}$$

$$\boxed{c = -1}$$

$$\therefore y(0) = 1$$

$$(x+1)y = x$$

$$y = \frac{-1}{(x-1)}$$

$$= \frac{1}{(1-x)}$$

The graph has vertical asymptote at  $x=1$ .

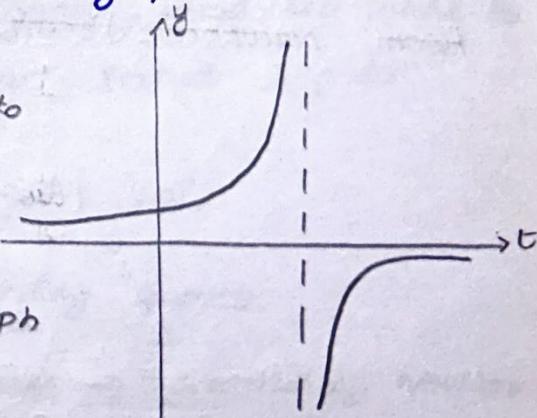
Starting  $x=0$ , the graph goes to infinity as  $x \rightarrow 1$ .

$\therefore$  Informally, we say

$y$  blows up at  $x=1$ . The graph has two pieces.

$(-\infty, 1) \rightarrow 1$  piece

$(1, \infty) \rightarrow 2$ nd piece. (2 solutions).



Linear insulation:

An insulator, which keeps the food warm.

Temperature inside =  $x$

Temperature outside =  $y$ .

$$\dot{x} = F(x, y)$$

where,

rate of change of temperature inside not directly depends on  $x$  and  $y$ . But only on their difference.

$$\dot{x} = f(y - x)$$

when,

$$x = y, f(0) = 0 \quad [\text{no change in rate}]$$

By linear app,

$$f(z) = kz.$$

$$f(y - x) = k(y - x)$$

$$\dot{x} = k(y - x)$$

$\dot{x} + kx = ky \rightarrow \text{Newton's law of cooling.}$

$k \rightarrow$  coupling constant.

### Newtonian mechanics

From Newton's second law:

$$F = ma$$

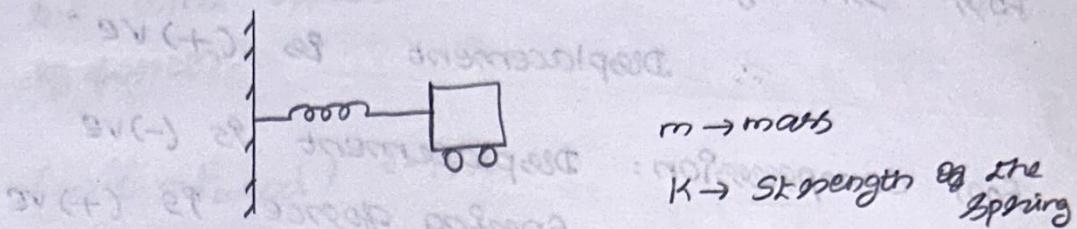
(we are taking 1 dimension)

$$a = \ddot{x} \rightarrow \frac{d^2x}{dt^2}$$

$$F = m\ddot{x}$$

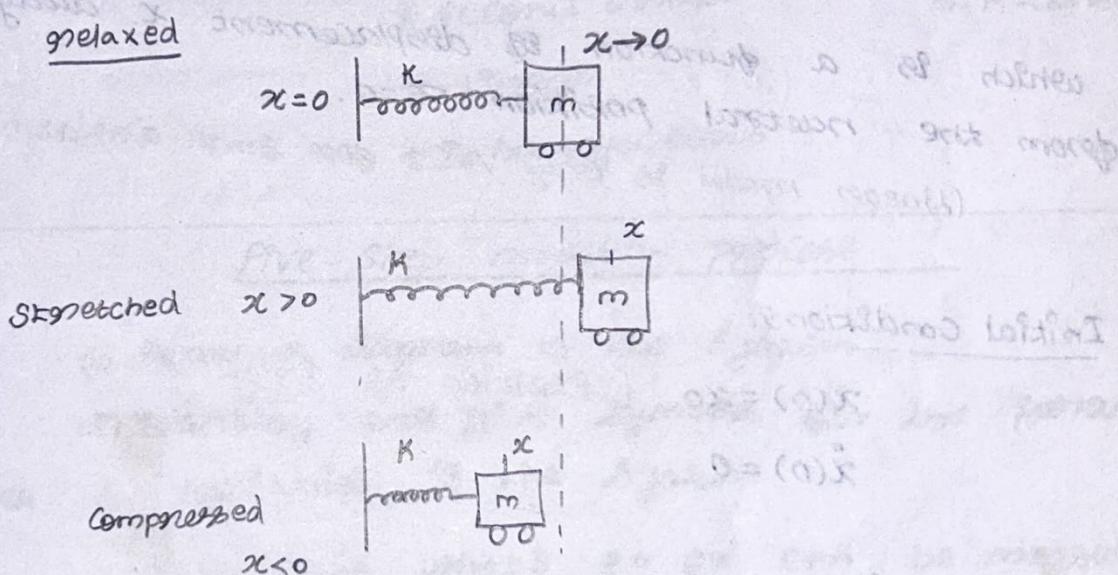
model a spring attached to a wall, with a mass on the other end sitting on a cart that moves without friction. we pull & release it. How does the mass on the cart behaves.

Solu:



The variable of interest is the position of the mass. What means position of the mass? The most natural way is to include displacement ( $x$ ).

Spring is at rest (relax)  $\rightarrow x = 0$



System response  $\rightarrow$  displacement of the mass.

Input Signal?

Imagine: Other forces also acting on the mass. like there is a sail on the mass, and the wind is blowing on the sail creating an input signal.

Input signal = 0  $\rightarrow$  No sail.

Stretching Force = Restoring force.

Let the force acting on the mass  $\rightarrow$  Governed by Newton's

Second law:

$$F = m \ddot{x}$$

Assumption: Air resistance & friction  $\rightarrow$  Negligible.  
but has initial conditions.

Another force = Spring force.

For stretch  $\rightarrow$  Spring force is (-)ve.  
 $\therefore$  Displacement is (+)ve

For compression: Displacement is (-)ve  
Spring force is (+)ve.

$\therefore$  Restoring force is in opposite direction  
to the causing force.

$$F = -kx$$

which is a function of displacement  $x$  away  
from the neutral position  $x=0$ .  
(Linear model is only valid for small displacements)

### Initial Conditions:

$$x(0) = x_0 \quad [\text{Position at time } t=0]$$

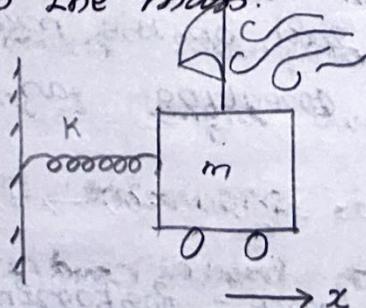
$$\dot{x}(0) = 0$$

$$\therefore m\ddot{x} = -kx \quad (x(0) = x_0)$$

$$m\ddot{x} + kx = 0$$

$$\dot{x}(0) = 0$$

Adding a ball to the mass:



wind direction

mass experiences an additional external force.  
(opposing)

$$(m\ddot{x} - F_{wind}) = -Kx$$

$$m\ddot{x} + Kx = F_{wind}$$

$$x(0) = x_0$$

$$\dot{x}(0) = 0$$

$\therefore$  Hence the wind opposes the boat. (Reduces the effect of force).

$$(m\ddot{x} - F_{wind}) = -Kx$$

$$m\ddot{x} + Kx = F_{wind}.$$

with initial conditions

$$x(0) = x_0, \dot{x}(0) = 0.$$

The above eqn is

(Assuming

\* second order

$m, K$  - constants)

\* linear

\* In homogeneous

### Five-step modelling process

1) Draw a diagram of the system.

2) Identify and give symbols for the parameters & variables of the system.

3) Determine what's given or can be measured (could be the input signal) and what is to be determined (system response). Identify initial conditions.

4) Write down all eqns relating the variables & parameters & manipulate them to obtain a diff. eqn relating input signal & response.

5) If linear, rewrite the eqn in std. linear form (with initial conditions).

## Natural growth: (modelling):

Oryx population has a natural growth rate of  $K$  years $^{-1}$ . Assumed a constant harvesting rate of  $a$  oxyxes/year.

1. write a differential eqn (choose symbols & units)

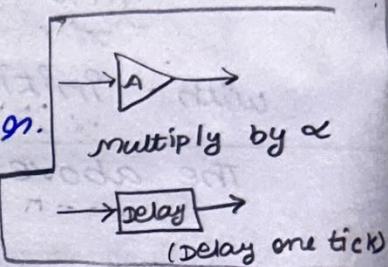
Let,

$$\frac{dx}{dt} = K(x)$$

$x \rightarrow$  population of Oryx.

$$\frac{dx}{dt} = (x \times K)$$

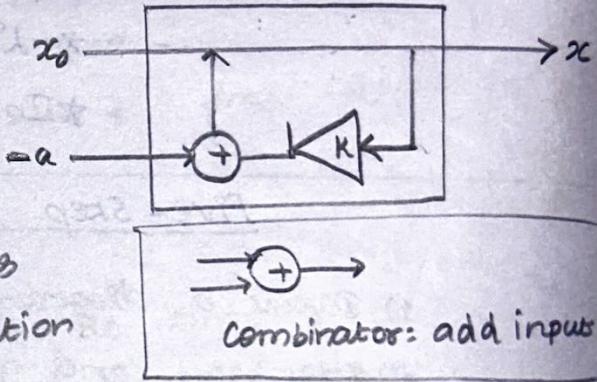
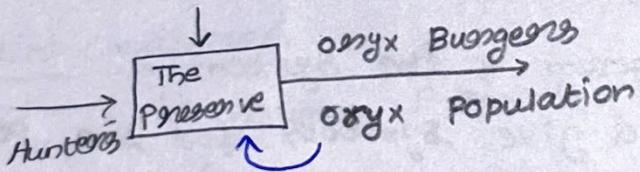
$\therefore$  There is a harvesting factor.



$$\frac{dx}{dt} = (xK) - a$$

Modelling (signals & systems)

Initial population



- 3) Suppose  $a=0$ ; (no hunters)  $\rightarrow$  what is the doubling time in terms of  $K$ .

(what's the relation b/w the population now & population after  $K^{-1}$  years?)

Sol:

$$x(t + \Delta t) - x(t) \approx Kx(t)\Delta t - a\Delta t$$

$$\frac{dx}{dt} = Kx - a.$$

when  $a=0$ .

$$\frac{dx}{dt} = Kx.$$

$$x = \frac{Kx^2}{\alpha} + C_1$$

$$Dx - Kx = 0$$

$$x(D-K) = 0$$

$$(D-K)x = 0$$

Solving:

$$m-K=0$$

$$\boxed{m=K}$$

Hence,

$$x'(t) - Kx(t) = 0$$

$$x'(t) - Kx(t) = 0$$

$$\therefore m=K$$

$$C.F = C_1 e^{kt}$$

Separable equation:

$$\frac{x'(t)}{x(t)} = K$$

(1st order linear  
diff eqns)

General solution

$$x = C_1 e^{kt}$$

Doubling time = ?

$$x(t) = C_1 e^{kt}$$

$$2x(0) = 2C_1 e^0$$

$$2x(0) = 2C_1$$

$$\boxed{x(0) = C_1}$$

Separable eqn:

a. Solve the IVP.  $\frac{dy}{dx} = y^2$ ,  $y(0) = 1$

b. Find General solution to the DE

Solu:

$$\frac{dy}{dx} = y^2 \quad , \quad \frac{dy}{y^2} = dx$$

$$\boxed{y \neq 0}$$

$$-\frac{1}{y} = x + C$$

(we only need C

$\therefore$  It's a I

constant  
of integration.

ODE).

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

$$y(0) = -\frac{1}{x+c}$$

$$1 = -\frac{1}{x+c}$$

$$x+c = -1$$

$$c = -1-x$$

$$\boxed{c = -1}$$

$$\therefore x=0$$

$y \rightarrow \infty$  in terms of  $x$

$\therefore$  Applying,

$$y(x) = \frac{-1}{-1+x}$$

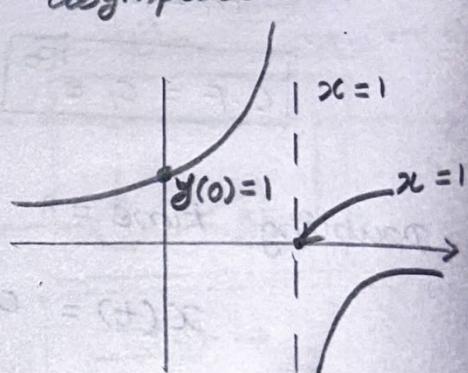
$$\boxed{y = \frac{1}{1-x}}$$

→ vertical asymptote.

Two positions.

$$x \in (-\infty, 1) \Rightarrow y = \frac{1}{1-x}$$

$$x \in (1, +\infty) \Rightarrow y = \frac{1}{1-x}.$$



b.) General Solution:

$$\begin{cases} y = \frac{-1}{x+c}, & y \neq 0 \\ y \neq 0 \end{cases}$$

only x problem:

$$\frac{dx}{dt} = kx - a$$

when,  $a=0$  [no hunting]

$$\frac{dx}{dt} = kx$$

$$\frac{dx}{x} = k dt$$

$$\boxed{x \neq 0}$$

$$\ln|x| = kt + c$$

$$|x| = e^{kt} \cdot e^c \Rightarrow x = \pm e^{kt} \cdot e^c$$

$\pm e^c$  = can be any non zero numbers.

$$x(t) = C e^{kt}, \text{ where } C = \pm e^c$$

Identically,

$$\boxed{x=0}$$

$$\dot{x} = kx$$

$\boxed{0=0} \rightarrow$  satisfies but  $k$  is meaningless.

so it's a missing solution.

Initial value:

$$x(0) = C e^0$$

$$\boxed{x(0) = C}$$

3) Doubling time:

$$\begin{aligned} x(T) &= 2x_0 \\ &= 2C \\ &= \cancel{2} \cancel{C} e^T \end{aligned}$$

$\Rightarrow$  Applying

$$x(t) = C e^{kt}$$

$$x(T) = C e^{kT}$$

$$2C = C e^{kT}$$

$$2 = e^{kT}$$

$$\ln 2 = kT$$

$$T = \frac{\ln 2}{k}$$

provided  $\Rightarrow$  Both initial no. is  
oxyces & natural grte is  
growth  $k$  are both +ve.  
 $\therefore$  doubling  $\rightarrow$   $\uparrow$  (+ve).

3) Finding the general solution:

$$\frac{dx}{dt} = kx - a$$

If  $k=0$

$$\frac{dx}{dt} = -a$$

Integrating,

$$x(t) = -at + c$$

$$\boxed{x(t) = -at + c}$$

$$\boxed{x(0) = c}$$

Let  $k \neq 0$ :

$$x + a = (k-a)t \quad \leftarrow \quad x = \frac{(k-a)t}{k-a}$$

$$\frac{dx}{kx-a} = dt$$

$$\frac{dx}{x-a/k} = k dt$$

$$\ln \left| \left( x - \frac{a}{k} \right) \right| = kt + c$$

$$\left| \left( x - \frac{a}{k} \right) \right| = e^{kt} \cdot e^c$$

$$x - \frac{a}{k} = \pm e^{kt} \cdot e^c$$

$$x - \frac{a}{k} = C e^{kt}$$

$$x = C e^{kt} + \frac{a}{k}$$

$$x(0) = C + \frac{a}{k}$$

∴ hence.

Moving Solution:

$$x \equiv \frac{a}{k}$$

A) Check that the proposed solution satisfies the ODE

$$\text{For } k=0, \frac{dx}{dt} = \frac{d}{dt} x(t) = \frac{d}{dt} (C-ct) \\ = -a$$

$$\text{For } k \neq 0, \frac{dx}{dt} = \frac{d}{dt} (x(t)) = \frac{d}{dt} \left( C e^{kt} + \frac{a}{k} \right) \\ = C k e^{kt} \\ = k (C e^{kt}) \\ = k \left( x - \frac{a}{k} \right) \\ = kx - a \rightarrow \text{our model.}$$

1. Find the general solution by separation of variables.

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

Solve:

$$\frac{dy}{2-y} = dx \Rightarrow -\ln |2-y| = x+c \Rightarrow \ln |2-y| = -x-c$$

$$\alpha |\alpha - \gamma| = \bar{e}^{\gamma x}, \bar{e}^{\alpha}$$

$$\alpha - \gamma = \pm \bar{e}^{\gamma x}, \bar{e}^{\alpha}$$

$$\alpha - \gamma = C e^{-\gamma x}$$

$$-\gamma = C e^{-\gamma x}$$

$$y = \alpha - C e^{-\gamma x}$$

$$y(0) = \alpha - C e^{-\gamma x}$$

$$0 = \alpha - C e^{-\gamma x}$$

$$0 = \alpha - C$$

$$\boxed{C = \alpha}$$

$$x=0$$

$$y = \alpha - \alpha e^{-\gamma x}$$

$$y = \alpha (1 - e^{-\gamma x}) \Rightarrow y = \alpha (1 - e^{-\gamma t})$$

Half life period

$$N = N_0 e^{-\gamma t}$$

$$\therefore t = T_{1/2} (\text{Half-life time})$$

$$\frac{N_0}{2} = e^{-\gamma t} \times N_0$$

$$\therefore N = \frac{N_0}{2} (\text{Half life initial})$$

$$\frac{1}{2} = e^{-\gamma t}$$

$$\alpha = e^{\gamma t}$$

$$\ln \alpha = \ln e^{\gamma t}$$

$$\ln \alpha = \gamma t$$

$$\ln 2 = \gamma T_{1/2}$$

$$\gamma = \frac{\ln 2}{T_{1/2}}$$

Half life

$$\boxed{\gamma = \frac{0.693}{T_{1/2}}}$$

Half life time

= 5 hours.

$$K = \frac{0.693}{5} \left( \frac{1}{hr} \right)$$

$$K = 0.1386 \text{ } \frac{1}{hr}$$

$$\therefore x(t) = x_0 e^{-kt} \text{ is decreasing.}$$

$$x(t) \leq x(1) \text{ for } t \geq 1.$$

After  $1 hr:$

At least 50mg medicine per kg of body.

[Patient is 60 kg].

$$\begin{aligned} \text{After an hour} &= 60 \times 50 \\ &= 3000 \text{ mg [needs to be in his body].} \end{aligned}$$

$$x(1) = 3000 \text{ mg}$$

$$x(1) = x_0 e^{-kt}$$

$$\frac{3000}{e^{-kt}} = x_0 \Rightarrow x_0 = 3000 \times e^{0.1386(1)}$$

$$x_0 = 3445.99 \text{ mg}$$

$$x_0 \approx 3446$$

$$x_0 \approx 3.446 \text{ g.}$$

process

$A \rightarrow$  Rate of decay

$$A = \frac{dN}{dt}$$

$$A \propto N$$

$N \rightarrow$  Number of parent nuclei

$$\frac{dN}{dt} \propto N$$

$$\frac{dN}{dt} = -\lambda N \quad (-\text{(due to decay)})$$

$\lambda \rightarrow$  Decay constant

$$\int \frac{dN}{N} = -\lambda dt$$

$$\log_e N = -\lambda t + C$$

$$C = \log_e N_0$$

If  $N = N_0$  (Initial amount)

$$t = 0$$

$$\ln N = -\lambda t + \ln N_0$$

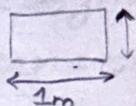
$$\ln N - \ln N_0 = -\lambda t$$

$$\ln \left( \frac{N}{N_0} \right) = -\lambda t \Rightarrow \frac{N}{N_0} = e^{-\lambda t}$$

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

Early one morning it starts to snow. A snowplow sets off to clear the road. By 8AM it has gone 2 miles. It takes an additional 2 hours to go another 2 miles for another plow. Let  $t=0$ , when it begins to snow, let  $x$  denote the distance travelled by the plow at time  $t$ . Assuming the snowplow clears us now at a constant rate in cubic meters/hour.

- i) Find DE modelling the value of  $x$   
ii) when did it start snowing.



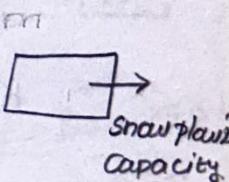
snow:  $K_1 \rightarrow$  Rate of snowfall (Height/hour),  $K_2 \rightarrow$  Rate of snow clearance.

$$\text{Height of snow} = K_1 t.$$

$$\text{Snow clearance} = K_2 \Delta t = K_1 t \Delta x$$

1 min = 1 cubic m/hr  
5 min = 5 cubic m hr

$\Delta t \rightarrow$  since we start our work only after some time of snow falling.



$$\frac{\Delta x}{\Delta t} \approx \frac{K_2}{K_1 t}$$

$$\frac{K_2}{K_1} = K$$

$$\frac{\Delta x}{\Delta t} \approx \frac{K}{t}. \rightarrow \text{modelled.}$$

using:

$$\int \frac{dx}{dt} = \int \frac{K}{t}$$

$$\int \frac{dx}{1} = \int \frac{K}{t} dt$$

$$x = K \ln t + C$$

Let the starting time be  $t$ . (plowing)

$$\text{At 7 A.M.} = t = t$$

$$\text{At 8 A.M.} = t = t + 1$$

$$\text{At 10 A.M.} = t = t + 3$$

On, 2 miles travelled b/w 7 A.M & 8 A.M  
2 miles travelled b/w 7 A.M & 10 A.M.

$$x = K \ln t + C$$

i) B/w 7 AM & 8AM.

$$x(t+1) - x(t) = K \ln(t+1) - K \ln(t)$$
$$\alpha = K \left( \ln \left( \frac{t+1}{t} \right) \right)$$

ii) B/w 8.AM & 10AM

$$x(t+3) - x(t+1) = K \ln(t+3) - K \ln(t+1)$$
$$\alpha = K \left( \ln \left( \frac{t+3}{t+1} \right) \right)$$

$$K \ln \left( \frac{t+1}{t} \right) = K \left( \ln \left( \frac{t+3}{t+1} \right) \right)$$

$$\frac{t+1}{t} = \frac{t+3}{t+1}$$

$$(t+1)^2 = t^2 + 3t$$

$$2t + 1 = 3t$$

$$\boxed{1 = t}$$

$\therefore \boxed{t=1} \rightarrow$  we started our work after 1 hours.

snow plowing started by 6.00 AM.

A tank holds 100 litres of water which contains 25 grams of salt initially. Pure water then flows in to the tank. Salt water flows out of it. Both at 5 litres/minute. The mixture is kept uniform at all times by stirring.

- DE with IC for this situation.
- How long will it take until only 1g of salt remains in the tank.

Solu:

$x(t)$  - Amount of salt in grams  
 $t$  - time in minute.

$$\frac{dx}{dt} = \text{salt in} - \text{salt out}$$

$$\frac{dx}{dt} = 0 - 5 \cdot \frac{x}{100} \Rightarrow \frac{dx}{dt} = -0.05x.$$

At

$$x_0 = 25 \text{ gms}$$

$$\text{water} = 100 \text{ litres}$$

$$\int \frac{dx}{x} = -0.05 dt$$

$$\ln|x| = -0.05t + C$$

$$|x| = e^{-0.05t} \cdot e^C$$

$$x = C e^{-0.05t}$$

$$1 = C e^{-0.05t}$$

$$e^{0.05t} = C$$

$$e^{0.05t} = 25$$

$$0.05t = \ln 25$$

$$t = 64.378 \text{ minutes.}$$

when  $x=1$  in tank

$$t=?$$

$$C=?$$

$$x_0 = 25 \text{ g}$$

$$t=0$$

$$25 = C e^0$$

$$25 = C$$

Solving I-order linear ODE's

i) Find the general solution to any homogeneous I order (linear) ODE using separation of variables.

ii) Find a particular solution to any inhomogeneous I order linear ODE using variation of parameters.

iii) Find the general solution to any inhomogeneous I order diff eqn by first finding the solution to the