

Edexcel A Level Maths: Pure



8.3 Differential Equations

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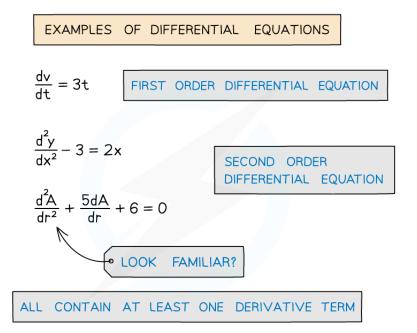
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8.3.1 General Solutions

Your notes

General Solutions

What is a differential equation?

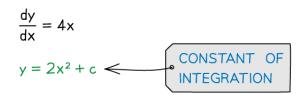


ANSWER: SIMILAR TO QUADRATIC EQUATION

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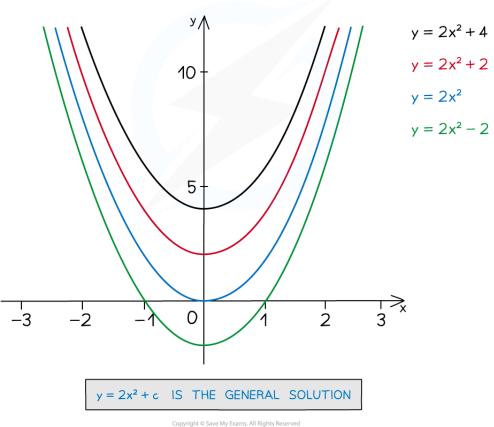
- Any equation, involving a derivative term, is a differential equation
- Equations involving only first derivative terms are called first order differential equations
- Equations involving second derivative terms are called second order differential equations

What is a general solution?



THIS IS A FAMILY OF SOLUTIONS AS c IS UNKNOWN



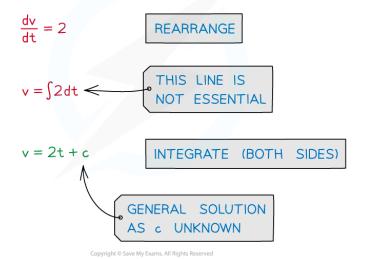


- Integration will be involved in **solving** the differential equation
 - ie working back to "y = f(x)"
- A constant of integration, **c** is produced
- This gives an infinite number of solutions to the differential equation, each of the form y = g(x) + c (ie y = f(x) where f(x) = g(x) + c
- These are often called a family of solutions ...
 - ... and the solution y = g(x) + c is called the **general solution**

e.g. FIND THE GENERAL SOLUTION OF THE DIFFERENTIAL EQUATION



$$4 - \frac{dv}{dt} = 2$$



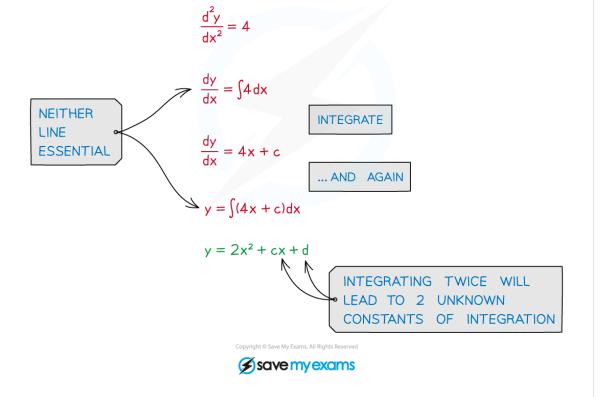






Find the general solution to the differential

equation
$$\frac{d^2y}{dx^2} = 4$$





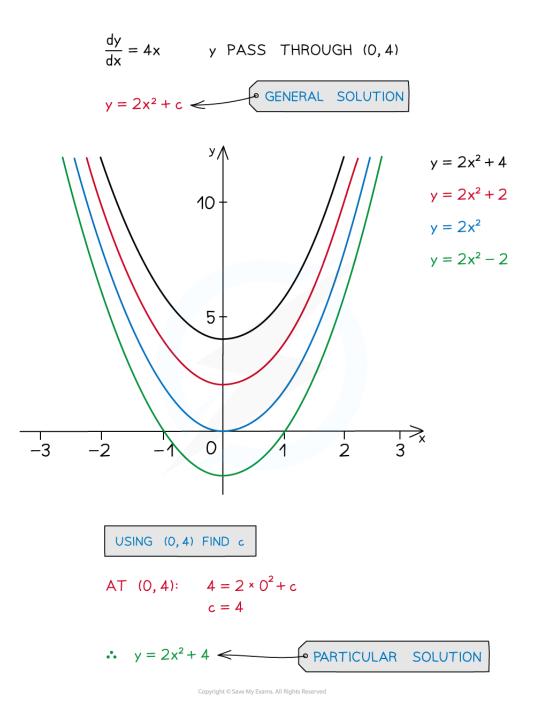
8.3.2 Particular Solutions

Your notes

Particular Solutions

What is a particular solution?

- Ensure you are familiar with **General Solutions** first
- With extra information, the constant of integration, **c**, can be found
- This means the **particular solution** (from the family of solutions) can be found



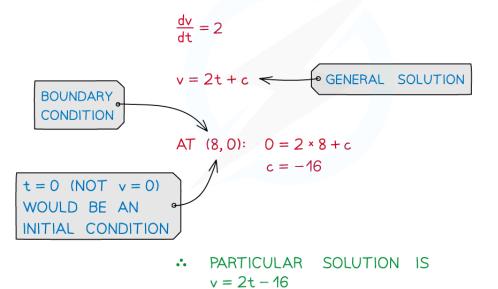
What is a boundary condition/initial condition?

- A **boundary condition** is a piece of extra information that lets you find the particular solution
 - For example knowing y = 4 when x = 0 in the preceding example
 - In a model this could be a particle coming to rest after a certain time, ie v = 0 at time t



- e.g. FIND THE PARTICULAR SOLUTION OF THE DIFFERENTIAL EQUATION
 - $4 \frac{dv}{dt} = 2$

GIVEN THAT v = 0 WHEN t = 8



- Differential equations are used in modelling, experiments and real-life situations
- A boundary condition is often called an initial condition when it gives the situation at the start of the model or experiment
 - This is often linked to time, so t = 0

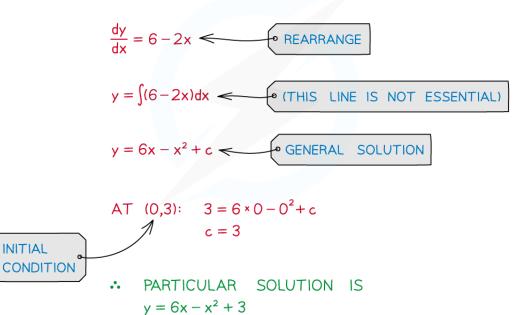


e.g. FIND THE PARTICULAR SOLUTION OF THE DIFFERENTIAL EQUATION



$$6 - \frac{dy}{dx} = 2x$$

GIVEN THAT AT x = 0, y = 3



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- It is possible to have two boundary conditions
 - eg a particle initially at rest has velocity, $\mathbf{v} = \mathbf{0}$ and acceleration, $\mathbf{a} = \mathbf{0}$ at time, $\mathbf{t} = \mathbf{0}$
 - for a **second order** differential equation you need **two** boundary conditions to find the particular solution

Worked example



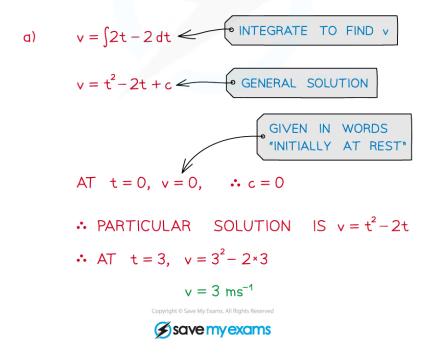


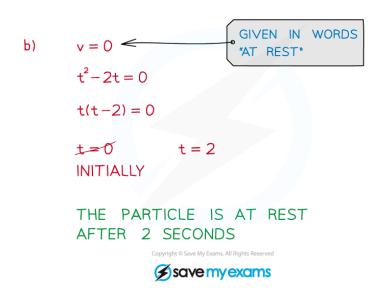
The velocity of a particle, initially at rest, is modelled by the differential equation

$$\frac{dv}{dt} = 2t - 2$$

where v is the velocity of the particle and t is time since the particle began moving.

- (a) Find the velocity of the particle after 3 seconds
- (b) According to this model when is the particle at rest (other than initially)?





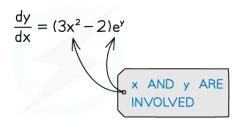


8.3.3 Separation of Variables

Your notes

Separation of Variables

What does separation of variables mean?



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- Many differential equations used in modelling either ...
 - ... have two variables involved (ie **x** and **y**), or,
 - ... involve a function of the dependent variable (ie y) only
- This is particularly true where proportionality is involved
 - eg population change is dependent on both time and the size of the population
 - e.g. THE RATE OF CHANGE OF THE POPULATION IS PROPORTIONAL TO THE POPULATION, P, AT TIME, t YEARS.

$$\frac{dP}{dt} \propto P$$

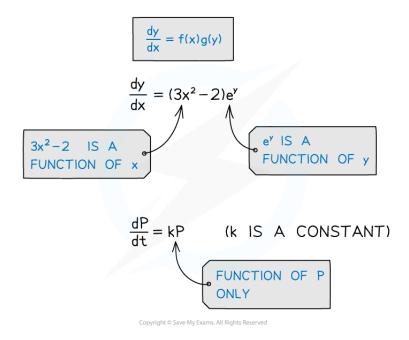
$$\frac{dP}{dt} = kP$$

$$\frac{dP}$$

• This type of question is covered in more detail in Modelling with Differential Equations

How do I know if I need to separate the variable in a question?







- There is a product of functions in different variables
 - ie dy/dx = $f(x) \times g(y)$
- It will not be possible to integrate directly from an equation in the form dy/dx= g(y)

How do I solve a separating variables question?

SEPARATION OF VARIABLES



e.g. SOLVE
$$\frac{dy}{dx} = (3x^2 - 2)e^y$$

GIVEN THAT $x = 1$ WHEN $y = 0$

STEP 2 INTEGRATE BOTH SIDES

y TERMS

$$\int e^{-y} dy = \int (3x^2 - 2) dx$$

$$-e^{-y} = x^3 - 2x + c$$
ONE "OVERALL" STEP 3
CONSTANT

STEP 4 USE INITIAL/BOUNDARY CONDITION TO FIND THE PARTICULAR SOLUTION

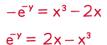
AT (1,0)
$$-e^0 = 1^3 - 2 \times 1 + c$$

 $-1 = -1 + c$
 $c = 0$



STEP 5

WRITE THE PARTICULAR SOLUTION IN A SENSIBLE, OR REQUIRED, FORMAT



$$y = -\ln(2x - x^3)$$

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- STEP 1: Separate all y terms on one side and all x terms on the other side
- STEP 2: Integrate both sides
- STEP 3: Include one "overall" constant of integration
- STEP 4: Use the initial or boundary condition to find the particular solution
- STEP 5: Write the particular solution in sensible, or required, format





Worked example	







Given that $A^2 = 20\pi + 4$ when r = 2 solve the differential equation $\frac{dA}{dr} = \frac{4\pi r + 2}{A}$

$$\frac{dA}{dr} = \frac{4\pi r + 2}{A}$$

STEP 1 SEPARATE VARIABLES (A AND r)

 $AdA = (4\pi Tr + 2)dr$

STEP 2 INTEGRATE BOTH SIDES

$$\int A dA = \int (4\pi T + 2) dr$$

$$\frac{A^2}{2} = 2\pi r^2 + 2r + c$$
GENERAL
SOLUTION

STEP 3
ONE "OVERALL"
CONSTANT

STEP 4 USE THE BOUNDARY CONDITION

$$20\pi + 4 = 4\pi \cdot 2^2 + 4 \cdot 2 + c$$

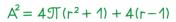
 $20\pi + 4 = 16\pi + 8 + c$

 $c = 4\pi - 4$

STEP 5 WRITE THE PARTICULAR SOLUTION IN A SENSIBLE, OR REQUIRED, FORMAT

$$A^2 = 4\pi T^2 + 4r + 4\pi - 4$$





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8.3.4 Modelling with Differential Equations

Your notes

Modelling with Differential Equations

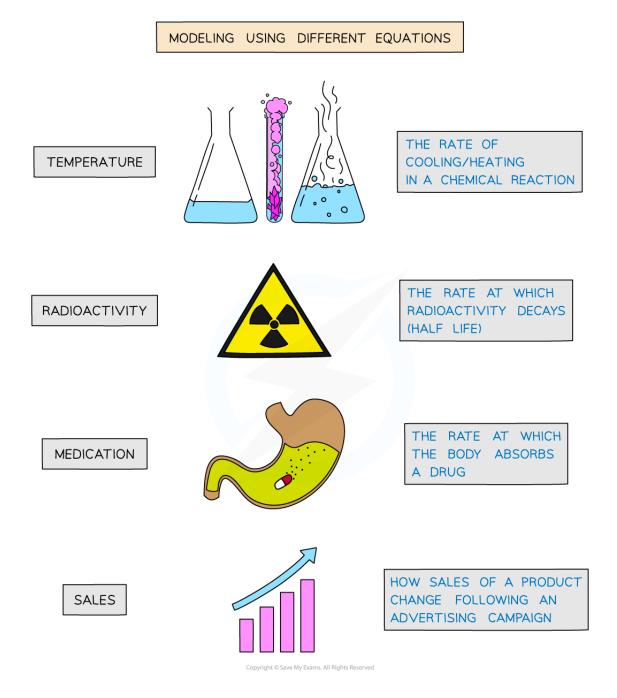
What can be modelled with differential equations?

- Derivative terms like $\frac{dy}{dx}$ are "rates of change"
- There are many situations that involve "change"
 - Temperature
 - Radioactivity
 - Medication
 - Sales



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Your notes



How do I set up a model with differential equations?

• The first task is to set up a differential equation from a description in words:

e.g. THE RADIUS OF A SPHERICAL BUBBLE IS INCREASING AT A RATE PROPORTIONAL TO THE SQUARE OF ITS RADIUS. FORMULATE A DIFFERENTIAL EQUATION, DEFINING ANY VARIABLES YOU SEE.

Your notes

IT IS OFTEN EASIER TO WRITE THE EQUATION FIRST, USING "OBVIOUS" OR "NATURAL" LETTERS, AND DEFINE THEM AFTER

RADIUS CHANGES
$$\frac{dr}{dt} \propto r^2$$
 WITH TIME

r IS THE RADIUS OF THE BUBBLE t IS TIME

$$\frac{dr}{dt} = kr^2$$
 WHERE k IS A CONSTANT

HOW WOULD YOUR ANSWER DIFFER IF THE RADIUS WAS DECREASING?

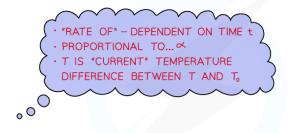
$$\mathsf{VNZMEE}: \ \frac{\mathsf{d} f}{\mathsf{q} \iota} = -\,\mathsf{K}\iota_{\mathfrak{I}} \quad (\mathsf{KEEbZ} \ \ \mathsf{K} \ \ \mathsf{DOZILIAE})$$

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- Important phrases here are ...
 - ... "rate of change" ... reference to a derivative term like $\frac{dy}{dx}$
 - ... directly/inversely proportional to ... y = kx, $y = \frac{k}{x}$
 - ... formulate ... means to write as an equation
 - you may need to choose and define letters for variables
 - V for volume, h for height (of a cylinder, say)

e.g. NEWTON'S LAW OF COOLING STATES THAT THE RATE OF CHANGE OF THE TEMPERATURE OF AN OBJECT IS PROPORTIONAL TO THE DIFFERENCE BETWEEN ITS OWN TEMPERATURE AND THE TEMPERATURE OF ITS SURROUNDINGS (AMBIENT TEMPERATURE).

USING T AS THE TEMPERATURE OF A CUP OF TEA, t FOR TIME AND TO AS THE TEMPERATURE AROUND THE CUP WRITE DOWN A DIFFERENTIAL EQUATION FOR NEWTON'S LAW OF COOLING.



YOU MAY HAVE TO READ THE QUESTION SEVERAL TIMES.

$$\frac{dT}{dt} \propto T - T_0 \iff \begin{cases} \text{IF COOLING,} \\ T_0 \leqslant T \end{cases}$$

$$\frac{dT}{dt} = -k(T - T_0)$$
 WHERE k IS A CONSTANT
COOLING SO EXPECTING
A NEGATIVE IMPLIES k>0

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• Some differential equations may involve Connected Rates of Change

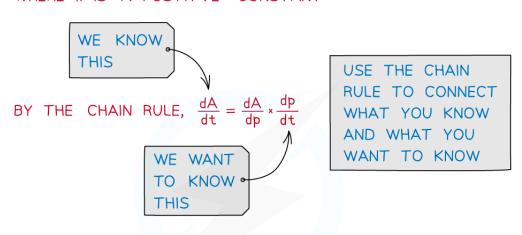


e.g. A RIGHT-ANGLED TRIANGLE HAS A BASE OF 3p cm
AND A HEIGHT OF 2p cm, WHERE p>0 IS A PARAMETER
THAT IS INCREASING OVER TIME. THE RATE OF
INCREASE OF p IS SUCH THAT THE RATE OF INCREASE
OF THE THE AREA OF THE TRIANGLE, A, IS PROPORTIONAL
TO THE SQUARE ROOT OF p. WRITE DOWN A DIFFERENTIAL
EQUATION FOR THE RATE OF CHANGE OF p.





WHERE k IS A POSTITVE CONSTANT



THE AREA OF THE TRIANGLE IS

$$A = \frac{1}{2} \times 3p \times 2p = 3p^2$$

SO
$$\frac{dA}{dp} = 6p$$

THEN
$$\frac{dA}{dt} = \frac{dA}{dp} \times \frac{dp}{dt}$$
$$k\sqrt{p} = 6p\left(\frac{dp}{dt}\right)$$

AND
$$\frac{dp}{dt} = \frac{k\sqrt{p}}{6p}$$

USE DIFFERENTIATION TO GET THE 'MISSING' DERIVATIVE FROM THE CHAIN RULE EQUATION

SUBSTITUTE AND REARRANGE



$\frac{dp}{dt} = \frac{k}{6\sqrt{p}}$ (WHERE k IS A POSITIVE CONSTANT)

Your notes

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Examiner Tip

- Use a highlighter (or underline) to pick out important words/phrases
- Read and re-read the question several times
- Jot down bits and pieces as you go; do not expect to go straight from reading to writing down a differential equation.

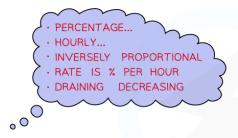




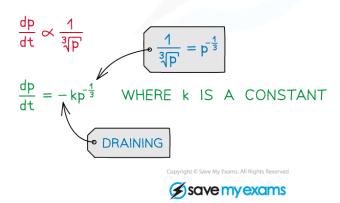


A battery's charge, as a percentage of its full capacity, is draining at an hourly rate inversely proportional to the cube root of its charge.

Formulate a differential equation to model the percentage charge of the battery.



LET p% BE THE BATTERY'S CHARGE AT TIME t HOURS



8.3.5 Solving & Interpreting Differential Equations

Your notes

Solving & Interpreting Differential Equations

How do I solve a differential equation?

- Solving differential equations uses integration!
- The precise integration method will depend on the type of question (see Decision Making)
- Separation of variables is highly likely to be involved
- Particular solutions are usually required to Differential Equations
 - An initial/boundary condition is needed
 - e.g. SOLVE THE DIFFERENTIAL EQUATION $\frac{dP}{dt} = -0.1P \text{ GIVEN THAT THE INITIAL}$ VALUE OF P IS 2

$$\frac{1}{P}dP = -0.1dt$$

SEPARATE VARIABLES

$$\int \frac{1}{P} dP = \int -0.1 dt$$

INTEGRATE

$$ln|P| = -0.1t + c$$

AT
$$t=0$$
, $P=2$

$$\cdot \cdot c = ln2$$

USE THE INITIAL CONDITION TO FIND c

$$P = e^{-0.1t + \ln 2}$$

$$P = e^{-0.1t} \times e^{\ln 2}$$

$$P = 2e^{-0.1t}$$

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Solutions can be rewritten in a format relevant to the model

IN THE LAST EXAMPLE, AFTER INTEGRATING THE SOLUTION WAS

Your notes

ln IPI = -kt + c

GENERAL SOLUTION

 $e^{lnlPl} = e^{-kt+c}$

 $P = e^{-kt} \times e^{c}$

 $e^c = A$

 $P = Ae^{-kt}$

AT t=0, P=A, SO A IS THE INITIAL VALUE OF P

RECOGNISING THIS TYPE OF SOLUTION CAN SAVE TIME



THE EQUATION IS IN A FORM THAT RELATES TO THE MODEL

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- The solution can be used to make predictions at other times
 - Temperature after four minutes
 - Volume of sales after another three months

How do I use the solution to a differential equation?

• Questions may ask you to interpret your solutions in the context of the problem

e.g. THE AMOUNT OF DRUG, N mg, IN A PATIENT'S BODY t HOURS AFTER INJECTION, IS MODELLED BY THE DIFFERENT EQUATION

$$\frac{dN}{dt} = -\frac{1}{8} N(t+1)$$

- a) GIVEN THE INITIAL DOSE OF THE DRUG IS 30 mg FIND THE AMOUNT OF DRUG IN A PATIENT'S BODY AFTER 8 HOURS.
- b) IT IS SAFE FOR A PATIENT TO HAVE ANOTHER DOSE OF THE DRUG ONCE THE AMOUNT LEFT IN THE BODY FALLS BELOW 0.1 mg. FIND, TO THE NEAREST MINUTE, HOW LONG A PATIENT WOULD HAVE TO WAIT FOR A SECOND INJECTION OF THE DRUG.

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a) $\frac{1}{N}dN = -\frac{1}{8}(t+1)dt$

SEPARATE VARIABLES Your notes

$$\int \frac{1}{N} dN = \int \left(-\frac{1}{8} t - \frac{1}{8} \right) dt$$

INTEGRATE

$$\ln |N| = -\frac{1}{16}t^2 - \frac{1}{8}t + c$$

$$N = e^{-\frac{1}{16}t^2 - \frac{1}{8}t + c}$$

$$N = Ae^{-\frac{1}{16}t(t+2)}$$
RECOGNISE
THIS FORM

AT
$$t = 0$$
, $N = A$, $A = 30$

$$N = 30e^{-\frac{1}{16}t(t+2)}$$

A IS INITIAL VALUE

AT
$$t = 8$$
, $N = 30e^{-\frac{1}{2} \times 10}$

SUBSTITUTE VALUE OF t IN

 $N = 0.202 \, \text{mg} \, (3 \, \text{sf})$

b) REQUIRE N < 0.1

$$30e^{-\frac{1}{16}t(t+2)}$$
 < 0.1

$$e^{-\frac{1}{16}t(t+2)} < \frac{1}{300}$$

$$-\frac{1}{16}$$
t(t+2)<- $\ln 300$

$$t^2 + 2t > 16 \ln 300$$

$$t^2 + 2t - 16\ln 300 > 0$$

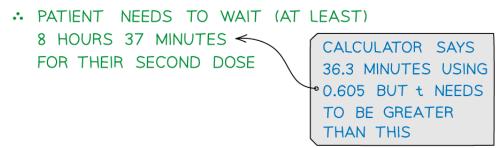


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8.605 HOURS IS 8 HOURS (60 × 0.605) MINUTES



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■ There could be links to other areas of A level maths – such as mechanics

THE ACCELERATION, d ms $^{-2}$, OF A PARTICLE TRAVELLING IN A VACUUM IS PROPORTIONAL TO HALF OF ITS VELOCITY, v ms $^{-1}$, AT TIME t SECONDS. GIVEN THE INITIAL VELOCITY OF THE PARTICLE IS 3 ms $^{-1}$ AND IT TAKES 4 SECONDS FOR ITS SPEED TO DOUBLE, FIND v IN TERMS OF t AND FIND THE VELOCITY AFTER 12 SECONDS.

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ACCELERATION IS "RATE OF CHANGE" OF VELOCITY
$$\cdot a = \frac{dv}{dt} FROM MECHANICS$$

$$\cdot AT t = 0, v = 3 AT t = 4, v = 6$$

USING A MAY HIDE THE FACT THIS IS A DIFFERENTIAL EQUATION
$$a = \frac{dv}{dt} \propto \frac{1}{2}v$$

$$\frac{dv}{dt} = \frac{1}{2}kv$$
 WHERE k IS A CONSTANT

$$\int \frac{1}{v} dv = \frac{1}{2} k dt$$

SEPARATE VARIABLES AND INTEGRATE

$$\ln|v| = \frac{1}{2}kt + c$$

$$v = Ae^{\frac{1}{2}kt}$$

AT
$$t = 0$$
, $v = A = 3$

v = A = 3USE GIVEN CONDITIONS

TO FIND UNKNOWNS

$$v = 3e^{\frac{1}{4}t \ln 2} \text{ms}^{-1}$$
 (*)

AFTER 12 SECONDS

$$v = 3e^{3\ln 2}$$



 $v = 3e^{t}$

 $v = 3 \times 8$

 $v = 24 \text{ ms}^{-1}$



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- Sometimes **multiple** rates of change may be involved in a model or problem
 - See Connected Rates of Change



e.g. AN AIR BUBBLE'S VOLUME IS INCREASING AT
THE RATE OF 0.5 m³s-1. THE INITIAL RADIUS
OF THE BUBBLE IS 0.1m. ASSUMING THE BUBBLE
IS SPHERICAL, FIND THE RATE AT WHICH THE
RADIUS OF THE BUBBLE IS INCREASING AFTER
12 SECONDS.



$$\frac{\text{dV}}{\text{dt}} = 0.5$$

AT
$$t = 0$$
, $r = 0.1$

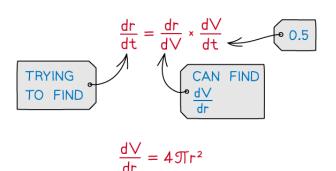
$$V = \frac{4}{3} \Im r^3$$

CONVERT THE WORDED

QUESTIONS INTO

MATHEMATICAL STATEMENTS

 $\frac{dr}{dt}$



CONNECTED RATES OF CHANGE

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 $\frac{dV}{dr} = 4\pi r^2$

Your notes

$$\therefore \frac{dr}{dV} = \frac{1}{4\pi r^2}$$

$$\therefore \frac{dr}{dt} = \frac{1}{4\pi r^2} \times 0.5$$

$$\frac{dr}{dt} = \frac{1}{8\pi r^2}$$

WE NEED TO FIND r AT t = 12 AND SUBSTITUTE THIS VALUE OF r INTO dt

 $8\pi r^2 dr = dt$

SEPARATE **VARIABLES**

$$\int 8\pi r^2 dr = \int dt$$

$$\frac{8 \, \text{Tr}^3}{3} = t + c$$
 INTEGRATE

AT
$$t = 0$$
, $r = 0.1$, $c = \frac{\Im}{375}$

AT
$$t = 12$$
, $\frac{8\pi r^3}{3} = 12 + \frac{\pi}{375}$
 $r = 1.13 (3 sf)$

$$\therefore \frac{dr}{dt} = \frac{1}{8\pi (1.13)^2}$$

$$\frac{dr}{dt} = 0.0313 \text{ ms}^{-1}(3 \text{ sf})$$

THIS IS ABOUT 3cm PER SECOND



How do I interpret a differential equation?

- Models may not always be realistic in the long term
 - A population will not grow indefinitely it will reach a natural limit
 - You will be expected to interpret and comment on the model



e.g. SCIENTISTS ARE MODELLING THE POPULATION, P,
OF APES IN A PARTICULAR AREA USING THE
DIFFERENTIAL EQUATION

$$\frac{dP}{dt} = \frac{1}{10}P$$

- d) IF THE INITIAL POPULATION IS 600 APES, USE THE MODEL TO ESTIMATE THE POPULATION OF APES 5 YEARS LATER.
- b) WHAT IS ONE LIMITATION OF THE MODEL IN THE LONG TERM? HOW CAN THE MODEL BE IMPROVED?

$$\int \frac{1}{P} dP = \int \frac{1}{10} dt$$

$$\ln |P| = \frac{1}{10}t + c$$

$$P = Ae^{\frac{1}{10}t}$$

AT t=0,
$$P = A = 600$$

 $P = 600e^{\frac{1}{10}t}$

AT
$$t = 5$$
, $P = 600e^{0.5}$
 $P = 989 (3 sf)$

b) THE MODEL SUGGESTS THE POPULATION OF APES WILL INCREASE INDEFINITELY FOREVER - THERE IS NO UPPER LIMIT.

AN IMPROVEMENT TO THE MODEL WOULD BE TO INTRODUCE AN UPPER LIMIT BASED ON THE SIZE/RESOURCES OF THE AREA BEING STUDIED.



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✓ Worked example	



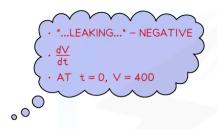




A large tank has a small hole from which water is leaking at a rate directly proportional to the square root of the volume, $V \, \mathrm{m}^3$, of water in the tank at time, $t \, \mathrm{seconds}$.

Initially the tank holds 400 m³.

- (a) Write a differential equation in terms of V and tAfter 2 minutes, the tank contains 324 m³ of water
- (b) Find the particular solution for your differential equation
- (c) Explain a potential problem with this model for large values of *t*



a)
$$\frac{dV}{dt} \propto \sqrt{V}$$

$$\frac{dV}{dt} = -kV^{\frac{1}{2}}$$

b)
$$\int \sqrt{\frac{1}{2}} dV = \int -k dt$$

$$2V^{\frac{1}{2}} = -kt + c$$

$$AT \quad t = 0, \qquad V = 400$$
SEPARATE VARIABLES & INTEGRATE

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AT
$$t = 120$$
, $V = 324$
 $2 \times 18 = -120k + 40$
 $-120k = -4$
 $k = \frac{1}{30}$

∴
$$2\sqrt{V} = -\frac{1}{30}t + 40$$

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$$\sqrt{V} = -\frac{1}{60}t + 20$$

∴ PARTICULAR SOLUTION IS $V = \left(20 - \frac{t}{60}\right)^2$

WILL PREDICT THAT THE VOLUME OF WATER IN THE TANK WILL INCREASE.

SINCE $V = (...)^2$ IT IS ALWAYS ≥ 0 . QUADRATIC - A POSITIVE QUADRATIC. U SO THE MODEL WILL HAVE A MINIMUM POINT OF 0 WHEN $t = 20 \times 60 = 1200$. THIS ALSO MEANS TANK TAKES 20 MINUTES TO EMPTY.

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