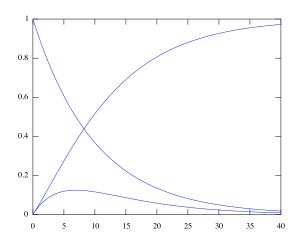
18.03 Problem Set 2: Part II Solutions

Part I points: 4. 4, 5. 6, 6. 8, 7. 6.

(a) [2] x falls; y rises and then falls; and z rises. With $\sigma = .1$, $\mu = .2$:



[4] Startium obeys the natural decay equation, $\dot{x} = -\sigma x$, with solution $x = x(0)e^{-\sigma t}$. To relate σ to its half-life, solve for it in $x(0)/2 = x(0)e^{-\sigma t_S}$ to find $\sigma = (\ln 2)/t_S$. Similarly, $\mu = (\ln 2)/t_M$.

how to come up with this equation Midium decays as well, but in each small time interval gets half the decayed Startium added: so $y(t + \Delta t) \simeq -\mu y(t)\Delta t + \frac{1}{2}\sigma x(t)\Delta t$. Thus $\dot{y} = -\mu y + \frac{1}{2}\sigma x$. Endium receives half the decayed Startium and all the decayed Midium: $\dot{z} = \frac{1}{2}\sigma x + \mu y$. Adding these three equations gives $\dot{x} + \dot{y} + \dot{z} = 0$.

(c) [4] Using x(0) = 1, we know that $x = e^{-\sigma t}$. Thus $\dot{y} + \mu y = \frac{1}{2}\sigma e^{-\sigma t}$. An integrating factor is given by $e^{\mu t}$: $\frac{d}{dt}(e^{\mu t}y) = \frac{1}{2}\sigma e^{(\mu-\sigma)t}$. Integrating, $e^{\mu t}y = \frac{1}{2}\frac{\sigma}{\mu-\sigma}e^{(\mu-\sigma)t} + c$ or $y = \frac{1}{2}\frac{\sigma}{\mu-\sigma}e^{-\sigma t} + ce^{-\mu t}$. The initial condition is y(0) = 0, so $c = -\frac{1}{2}\frac{\sigma}{\mu-\sigma}$: $y = \frac{1}{2}\frac{\sigma}{\mu-\sigma}(e^{-\sigma t} - e^{-\mu t})$. We could solve for z in the same way, but it's easier to calculate $z = 1 - x - y = 1 + \frac{\sigma/2-\mu}{\mu-\sigma}e^{-\sigma t} + \frac{\sigma/2}{\mu-\sigma}e^{-\mu t}$

(d) [4] From the differential equation for y, we know that a critical point occurs when $\mu y = \frac{1}{2}\sigma e^{-\sigma t}$. Substitute the value for y: $\mu \frac{1}{2} \frac{\sigma}{\mu - \sigma} (e^{-\sigma t} - e^{-\mu t}) = \frac{1}{2}\sigma e^{-\sigma t}$. Some algebra leads to $\sigma e^{-\sigma t} = \mu e^{-\mu t}$, so $e^{(\mu - \sigma)t} = \mu/\sigma$, so $t_{\text{max}} = \frac{\ln \mu - \ln \sigma}{\mu - \sigma}$.

(e) [2] Everything gets doubled.

(f) [4] If $x = e^t$ then $q(t) = t\dot{x} + 2x = te^t + 2e^t = (t+2)e^t$. The associated homogeneous equation is $t\dot{x} + 2x = 0$, which is separable: dx/x = -2dt/t, so $\ln|x| = -2\ln|t| + c = \ln(t^{-2}) + c$ and $x = C/t^2$. So the general solution of the original equation is $e^t + C/t^2$.

5. (a) [10] and 6. (a) The rectangular expression gives the coordinates for the little pictures. Any angle may be altered by adding a multiple of 2π .

	1-i	$\sqrt{2}$, $-\pi/4$	$\sqrt{2}e^{-\pi i/4}$
	$\sqrt{3}+i$	$2, \pi/6$	$2e^{\pi i/6}$
7	$(-1-i)/\sqrt{2}$	$1, 5\pi/4$	$e^{5\pi i/4}$
'	$(1+\sqrt{3}i)/2$	$1, \pi/3$	$e^{\pi i/3}$
7	$(-1+i)/\sqrt{2}$	$1, 3\pi/4$	$e^{3\pi i/4}$

Z^ Arg + 2Pi

- **(b)** [8] (i) $\pm 1 \pm i$; or $\sqrt{2}e^{k\pi i/4}$ where k = 1, 3, 5, 7. (ii) $-1 \pm i$.
- **6.** (a) [2] above.
- (b) $[3] \underline{e^{a+bi}} = e^a e^{bi}$ so $|e^{a+bi}| = |e^a||e^{bi}| = e^a$. Since |-2| = 2, $a = \ln 2$. Arg $(e^{a+bi}) = b$ up to adding multiples of 2π . Arg $(-1) = \pi$, so b is any odd multiple of π . Answer: $\ln 2 + b\pi i, \ b = \pm 1, \pm 3, \dots$
- (c) [3] $\cos(4t) = \operatorname{Re}e^{4it} = \operatorname{Re}((e^{it})^4) = \operatorname{Re}((\cos t + i\sin t)^4)$. By the binomial theorem, $(a+bi)^4 = a^4 + 4a^3bi - 6a^2b^2 - 4ab^3i + b^4$, so we find $\cos(4t) = \cos^4 t - 6\cos^2 t \sin^2 t + \sin^4 t$.
- (d) [8] (i) $w = 2\pi i$. The trajectory is the unit circle.
- (ii) w = -1. The trajectory is the positive real axis.
- (iii) $w = -1 + 2\pi i$. The trajectory is a spiral, spiralling in towards the origin in a counterclockwise direction and passing though 1.
- (iv) $w \equiv 0$. The trajectory is the single point 1.

7. (a) [8]
$$\frac{e^{3it}}{\sqrt{3}+i} = \frac{(\sqrt{3}-i)}{4}(\cos(3t)+i\sin(3t))$$
 has real part $\frac{\sqrt{3}}{4}\cos(3t)+\frac{1}{4}\sin(3t)$.

Form the right triangle with sides $a = \frac{\sqrt{3}}{4}$ and $b = \frac{1}{4}$. The hypotenuse is A = 1/2 and the angle is $\phi = \pi/6$.

 $\sqrt{3} + i = 2e^{\pi i/6}$ (by essentially the same triangle), so $\frac{e^{3it}}{\sqrt{3} + i} = \frac{1}{2}e^{i(3t - \pi/6)}$: $B = \frac{1}{2}$, $\phi = \frac{\pi}{6}$,

and $\operatorname{Re}(Be^{i(3t-\phi)}) = B\cos(3t-\phi)$, so you get the same answer **READ AND THINK SN 3 (b)** [5] Substituting $z = we^{2it}$, $e^{2it} = w2ie^{2it} + 3we^{2it}$, so 1 = w(2i+3) or $w = \frac{1}{2i+3} = \frac{3-2i}{13}$. Thus a solution of the desired form is $z_p = \frac{3-2i}{13}e^{2it}$. The general solution is $z_p + ce^{-3t}$.

© [5] If x = Rez, the real part of $\dot{z} + 3z = e^{2it}$ is $\dot{x} + 3x = \cos(2t)$. Now $z_p = \frac{3-2i}{13}e^{2it} = \frac{3-2i}{13}(\cos(2t) + i\sin(2t))$ has real part $x_p = \frac{1}{13}(3\cos(2t) + 2\sin(2t))$. The general solution is then $x = x_p + ce^{-3t}$.

homo, particular, ten general

MIT OpenCourseWare http://ocw.mit.edu

18.03 Differential Equations Spring 2010

For information about citing these materials or our Terms of Use, visit: http://ocw.mit.edu/terms.