```
Problem Set 3
(1) When a= 2
 y'+ ay= be-at
eat y'+ deat y= b
 (ear y) = b
  eat y = bt +C
  y= bze-at + Ce-at (by L'Hospital's Rule)
lim (b to t (e-at) = lim bt = lim b to apar = 0
Therefore, y > 0 as t > 00
[2] When a + 2
 y'+ay=be-at (multiply both sides by eat)
eat y'+ aeat y = be(a-2) t
 (e a+ y) = be(0-2)+
 eat y = = = + C
   y = 0 = 2 + C e - at
lim ( b e-2t + (e-at) =0
Therefore, 4+0 as t+00
(We need to separate a= 2 and a + 2, as a-2 doesn't exist
 when a= 2)
```

Thus, y + 0 as t +00

38) y'+P(t) y= 9(t)

(a) If g(t) = 0 for all t,

dy + P(t) = 0

14 = -P(t) y

7 dy = - P(t) dt

In 17 = - SP(+) dt + C

y = te = Ae-spect) dt (let A= te)

Therefore, if g(t)=0 for all t,

y= Aexp[-Sp(t) dt]

(b) Suppose y= A(t) e-Spredt

Then, y'= A'(t)e-Spet) dt p(t) Alt) e-Spet) dt

Then, y'= A(t)e - Selendt - P(t) Altje-Secto dt + P(t) A(t)e - Secto dt

= A'(t) e TSP(t)dt = 9(t)

Therefore, if g(t) is not everywhere zero,

A'(t)= g(t) exp (Sp(t) dt]

(c) Integrale both sides of (b)

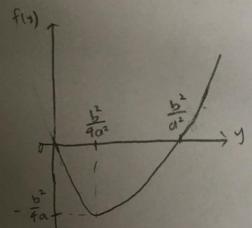
SA'(t) dt = (g(t) espected dt

M(+)= e Spen de , 50

A(t) = 5 9(t) M(t) dt + K

since y= A(t) exp (- Spr) dt) (this is given in 38(b))

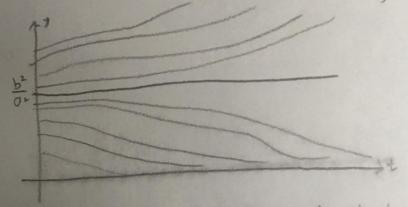
J= (Sg(t) / (t) dt + k) e - Sp(t) dt



$$a \times \frac{b^2}{4a^2} - b \times \int_{\frac{a}{4}a^2}^{\frac{b^2}{4a^2}} = \frac{b^2}{4a} - \frac{b^2}{2a} = -\frac{b^2}{4a}$$

Draw phase line from this graph

From this, y=0 will be asymptotically stable (solution will approach y=0), and $y=\frac{b^2}{a^2}$ will be asymptotically unstable (solution will not approach y= = at all)



=) we were able to find this just by the chase line

$$\frac{k}{ky-y^2}$$
 dy=rdt

15 ky yz dy can be solved by splitting into partial fractions

$$k \cdot \frac{1}{y(k-y)} = k \cdot \frac{A}{y} + \frac{B}{k-y} = k \cdot \frac{Ak \cdot Ay + By}{y(k-y)}$$

$$\int \frac{k}{ky-y} dy = \int k \cdot \left(\frac{1}{ky} + \frac{1}{k(k-y)}\right) dy = \int \frac{1}{y} + \frac{1}{k-y} dy$$

(a) We know that
$$y(0) = y_0 = \frac{k}{3}$$

$$\frac{kC}{1+C} = \frac{k}{3} \Rightarrow 3kC = k+Ck \Rightarrow 2kC = k \Rightarrow C = \frac{1}{2}$$

$$\frac{ke^{rc}}{2+e^{rc}} = 2y_0 = \frac{2k}{3}$$

at r= 0.025,
$$Z = \frac{1000}{25} \ln 4 = 40 \ln 4$$
 $Z = 40 \ln 4$

$$K = [-\alpha + \alpha e^{rT}]$$
 $\chi e^{rT} = (r\alpha)\beta + \alpha\beta e^{rT} = \gamma \alpha (1-\beta)e^{rT} = (1-\alpha)\beta$

$$\Rightarrow e^{rT} = \frac{(r\Delta)\beta}{L(r\beta)} \Rightarrow rT = \ln\left(\frac{(1-\alpha)\beta}{(1-\beta)\alpha}\right) \Rightarrow \left[T = \frac{1}{r}\ln\left(\frac{(1-\alpha)\beta}{(1-\beta)\alpha}\right)\right]$$

This holds true, as
$$\lim_{\alpha \to 0} \frac{1-\alpha}{\alpha} = \frac{1}{0} = \infty$$

This holds true as
$$\beta = \frac{1}{1-\beta} = \frac{1}{0} = \infty$$

$$T = \frac{1}{4} \ln \left(\frac{1-\alpha}{2} \cdot \frac{\beta}{1-\beta} \right)$$

$$= \frac{1000}{25} \times \ln \left(\frac{0.9}{0.1} \cdot \frac{0.0}{0.1} \right) = 40 \ln 81 \Rightarrow \boxed{7 = 160 \ln 3}$$

23)
(a)
$$\frac{dy}{dt} = -\beta y$$
 $\frac{1}{y} dy = -\beta dt$
 $\int_{y}^{1} dy = -\beta \int_{y}^{1} dt$

(b)
$$\frac{dx}{dt} = -\alpha x y = -\alpha x y = -\beta t$$
 $\frac{1}{2} dx = -\alpha y = -\beta t dt$
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 $\int -\alpha y = -\beta$

12 X M + M2 y N= M(N2-Mu)

=> Mx - My = R (This is given in the problem)

There fore, In M(t) = S Rdt

N(1) = e SR dt = M(t) = exp S R(t) dt), see t = 25

31. Use problem 24 as a Lint

$$\left(3x+\frac{6}{9}\right)+\left(\frac{x^2}{9}+3\frac{y}{2}\right)\frac{49}{4x}=0$$

To this is the same as y'

$$N_{x} - M_{y} = \frac{2x}{y} - 3\frac{y}{z^{2}} + \frac{6}{y^{2}} = \frac{2x^{3}y^{2} - 3y^{3} + 6x^{2}}{x^{2}y^{2}}$$

$$2M-yN=3x^{2}+\frac{6z}{y}-\chi^{2}-3\frac{y^{2}}{z}=2\chi^{2}+\frac{6x}{y}-3\frac{y^{2}}{z}=\frac{2x^{3}y+6z^{2}-3y^{3}}{2xy}$$

$$\frac{N_2 - M_y}{2M - yN} = \frac{2\chi^3 y^2 - 3y^3 + 6\chi^2}{\chi^2 y^2} \times \frac{\chi y}{2\chi^3 y^2 - 3y^3 + 6\chi^2} = \frac{1}{\chi y}$$

Since this depends on the quantity XY only, we can use the same technique as 24).

Here, we showed that the general formula for the integrating fuctor is:

Therefore, the integrating factor is M(29) = 29

> Multiply the original function by 24

Since My = N2 = 322, this equation is exact

Therefore, there exists a function Y (21,4) such that

$$\frac{4}{2}(x,y) = M = 3x^{2}y + 6x$$

$$\Rightarrow \frac{4}{2}(x,y) = x^{3}y + 3x^{2} + f(y)$$

$$\frac{4}{3}(x,y) = N = x^{3} + 3y^{2}$$
Substitute $\frac{4}{3}(x,y) = x^{3}y + 3x^{2} + f(y)$

$$\frac{4}{3}(x,y) = N = x^{3} + 3x^{2} + f(y)$$

$$\frac{4}{3}(x,y) = x^{3}y + 3x^{2} + f(y)$$

$$\frac{4}{3}(x,y) = x^{3}y + 3x^{2} + f(y)$$
This implies that $\frac{4}{3}(x,y) = x^{3}y + 3x^{2} + y^{3}$, so the solution is $\frac{4}{3}(x^{3}y + 3x^{2} + y^{3}) = C$

Chapter 27

4) Euler's method: Ynti = Yn + fn (tnti - tn)

(a) Since h=0.1, yn+1 = yn + y'n · 0.1 / y'=3cost-24

t	19 9	14'
0	District	3-0=3
0.1	0+3×0.1=0.3	3 cos (0.1) -2 × 0.3 = 2.385
0,2	0.3 + 0.1 × 2385 = 0.539	3 cos (0,2) -2 × 0,539=1,862
0.3	0.539+0.1×1862 = 0.725	3005 (0.3) - 2×0.725 = 1.416
	0.725 + 0.1 × 1.416 = 0.867	3005 (0.4) - 2 + 0.867 = 1.029
0.5	0.867+0.1×1.029= 0.970	

y(0,1) = 0.3, y(0,2) = 0.534, y(0,3) = 0.725, y(0,4) = 0.867

(b) y'=3605t-2y L=0.05 > Ynti=Yn+0.05x y'n

7 9	
0.1 $0.15 + 0.05 \times 2.696 = 0.285$ 0.15 $0.285 + 0.05 \times 2.415 = 0.406$ 0.2 $0.406 + 0.05 \times 2.154 = 0.514$ 0.25 $0.514 + 0.05 \times 1.912 = 0.610$ 0.3 $0.61 + 0.05 \times 1.687 = 0.694$ 3 cos	$= 3$ $(0.05) - 2 \times 0.15 = 2.696$ $(0.1) - 2 \times 0.285 = 2.415$ $(0.15) - 2 \times 0.406 = 2.154$ $(0.2) - 2 \times 0.514 = 1.912$ $(0.25) - 2 \times 0.610 = 1.687$ $(0.3) - 2 \times 0.694 = 1.478$ $(0.35) - 2 \times 0.768 = 1.282$

50, y (0.1) = 0.285, y(0.2) = 0.514), y(0.3) = 0.694, y(0.4) = 0.832

(c) I computed this by using Python (code is attached later)

[9(0.1) = 0.278, 9(0.2) = 0.502, 9(0.3)=0.699, 9(0.4)=0.815]

 $e^{2t} J = \frac{3}{5} e^{2t} sint + \frac{6}{5} e^{2t} cost + C$ $y = \frac{3}{5} sint + \frac{6}{5} cost + C e^{-2t}$ From the initial condition, y(0) = 0 $\Rightarrow y(0) = \frac{1}{5} + C = 0 \Rightarrow C = -\frac{6}{5}$ $y(t) = \frac{3}{5} sint + \frac{6}{5} cost - \frac{6}{5} e^{-2t}$

From this, we can understand that

y (0.1) = 0.291, y(0.2) = 0.491, y(0.3) = 0.665, y(0.4) = 0.800

When we compare the results, h=0.025 gives the most accurate estimate.

11) I completely used Python for this. See the solutions below

```
import math
# Defining function to find dy/dt
def func( t, y ):
   return (3 * math.cos(t) - 2 * y)
# Function for euler formula
def euler( t0, y, h, t ):
   temp = 0
   # Iterating till the point at which we need approximation
   while to < t:
       temp = y
       y = y + h * func(t0, y)
       t0 = t0 + h
   # Printing approximation
   print("Approximate solution at t = ", t, " is ", "%.6f"% y)
# Initial Values
t0 = 0
y0 = 0
h = 0.025
# Value of t at which we need approximation
t = 0.1
euler(t0, y0, h, t)
t = 0.2
euler(t0, y0, h, t)
t = 0.3
euler(t0, y0, h, t)
t = 0.4
euler(t0, y0, h, t)
```

Defining Function:

```
import math
# Defining function to find dy/dt
def func( t, y ):
    return (5 - 3 * math.sqrt(y))

# Function for euler formula
def euler( t0, y, h, t ):
    temp = 0

# Iterating till the point at which we need approximation
while t0 < t:
    temp = y
    y = y + h * func(t0, y)
    t0 = t0 + h

# Printing approximation
print("Approximate solution at t = ", t, " is ", "%.6f"% y)</pre>
```

(a) h = 0.1

```
In [36]: # Initial Values
         t0 = 0
         y0 = 2
         h = 0.1
         # Value of t at which we need approximation
         t = 0.5
         euler(t0, y0, h, t)
         t = 1
         euler(t0, y0, h, t)
         t = 1.5
         euler(t0, y0, h, t)
         t = 2
         euler(t0, y0, h, t)
         t = 2.5
         euler(t0, y0, h, t)
         euler(t0, y0, h, t)
         Approximate solution at t = 0.5 is 2.307998
         Approximate solution at t = 1 is 2.516664
         Approximate solution at t = 1.5 is 2.600226
         Approximate solution at t = 2 is 2.667728
         Approximate solution at t = 2.5 is 2.709388
         Approximate solution at t = 3 is 2.735210
```

<u>Be Careful:</u> The true value for y(1) = 2.49006 / It seems that this only happens for the second one, and I was unable to fix this

```
In [39]: # Initial Values
         t0 = 0
         y0 = 2
         h = 0.05
         # Value of t at which we need approximation
         t = 0.5
         euler(t0, y0, h, t)
         t = 1
         euler(t0, y0, h, t)
         t = 1.5
         euler(t0, y0, h, t)
         t = 2
         euler(t0, y0, h, t)
         t = 2.5
         euler(t0, y0, h, t)
         t = 3
         euler(t0, y0, h, t)
         Approximate solution at t = 0.5 is 2.324097
         Approximate solution at t = 1 is 2.482626
         Approximate solution at t = 1.5 is 2.593517
         Approximate solution at t = 2 is 2.662270
         Approximate solution at t = 2.5 is 2.708477
         Approximate solution at t = 3 is 2.734155
```

Be Careful: The true value for y(0.5) = 2.30167 / It seems that this only happens for the first one, and I was unable to fix this

(c) h = 0.025

```
In [40]: # Initial Values
         t0 = 0
         y0 = 2
         h = 0.025
         # Value of t at which we need approximation
         t = 0.5
         euler(t0, y0, h, t)
         t = 1
         euler(t0, y0, h, t)
         t = 1.5
         euler(t0, y0, h, t)
         t = 2
         euler(t0, y0, h, t)
         t = 2.5
         euler(t0, y0, h, t)
         t = 3
         euler(t0, y0, h, t)
         Approximate solution at t = 0.5 is 2.298638
         Approximate solution at t = 1 is 2.479030
         Approximate solution at t = 1.5 is 2.594533
         Approximate solution at t = 2 is 2.662268
         Approximate solution at t = 2.5 is 2.704792
         Approximate solution at t = 3 is 2.731593
```

```
In [41]: # Initial Values
         t0 = 0
         y0 = 2
         h = 0.01
         # Value of t at which we need approximation
         t = 0.5
         euler(t0, y0, h, t)
         t = 1
         euler(t0, y0, h, t)
         t = 1.5
         euler(t0, y0, h, t)
         t = 2
         euler(t0, y0, h, t)
         t = 2.5
         euler(t0, y0, h, t)
         t = 3
         euler(t0, y0, h, t)
```

Approximate solution at t = 0.5 is 2.296863 Approximate solution at t = 1 is 2.476909 Approximate solution at t = 1.5 is 2.588297 Approximate solution at t = 2 is 2.657977 Approximate solution at t = 2.5 is 2.702539 Approximate solution at t = 3 is 2.730021