

(DE)

Definition: a differential equation is an equation involving t, y, y', y'', \dots

for example: $y'' - 4y' - 5y = 0$ (1) $y' = t^4 y + 2t^4$ (2)

Definition: a solution is a function $y = f(t)$ satisfying the equation, for example,

$y = f(t) = Ce^{5t}$ (C being arbitrary constant) is a solution of equation

$y'' - 4y' - 5y = 0$ since $(Ce^{5t})'' - 4(Ce^{5t})' - 5(Ce^{5t}) = 25Ce^{5t} - 20Ce^{5t} - 5Ce^{5t} = 0$

Constant solutions are solutions that are constants, for example

Find constant solutions of $y' = t^4 y + 2t^4$

suppose $y = c$ is a solution, then $0 = y' = ct^4 + 2t^4 = (c+2)t^4 \Rightarrow c+2=0$

$\Rightarrow c = -2$, hence $y = -2$ is the only constant solution

DE with initial conditions (IC)

Example: $\begin{cases} y'' - 4y' - 5y = 0 \\ y(0) = 3 \end{cases}$, $y = 3e^{5t}$ is a solution since $y(0) = 3$

however, $y = 4e^{5t}$ is not even though it solves the DE because it doesn't satisfy IC since $y(0) = 4$ now

Problem:

If $f(t)$ is a solution of the initial value problem $y' = 3y - 1$, $y(0) = 3$, find $f(0)$ and $f'(0)$

Solution: Since $f(t)$ is a solution, $f'(t) = 3f(t) - 1$ and $f(0) = 3$, take $t = 0$,
 $f'(0) = 3f(0) - 1 = 8$

Let $f(t)$ be the balance in a savings account at the end of t years and suppose $y = f(t)$ satisfies the differential equation $y' = -0.04y + 8000$
(a) Suppose that after one year the balance is \$220000, Is the balance increasing or decreasing at that time?

Answer: we are given $f(1) = 220000$, hence $f'(1) = -0.04f(1) + 8000 = -800 < 0$
hence the balance is decreasing

Remark: $f'(t) = -0.04f(t) + 8000 = -0.04(f(t) - 200000)$

If process $> \$200000$ at t years, i.e. $f(t) > 200000$, then $f'(t) < 0$, the balance is decreasing, if $f(t) < 200000$, then $f'(t) > 0$, the balance is increasing, if $f(t) = 200000$, $f'(t) = 0$, $f(t)$ is "stable" \leftrightarrow constant solutions

(Direction field)

Slope field: $y' = \frac{dy}{dt} = 3t - y$, suppose you know $y(t)$ is a solution, and it passes point $(0, -3)$ [meaning $(0, -3)$ is on the solution curve $y(t)$, i.e. $y(0) = -3$ equivalent to giving an IC], then the slope of the tangent to $y(t)$ at $(0, -3)$ is $y'(0) = 3 \times 0 - y(0) = 3$, thus the tangent line has the form $y = 3x + b$, since it passes $(0, -3)$, $-3 = 3 \times 0 + b \Rightarrow b = -3$, hence the equation of the tangent line is $y = 3x - 3$, take a small piece of it at $(0, -3)$, similarly, for each point on the yt -plane, it gives an IC, and you can compute the slope of the tangent to the solution curve at that point, for example: $(0, 1)$ gives $\begin{cases} y' = 3t - y \\ y(0) = 1 \end{cases} \Rightarrow y'(0) = -1$, $(2, 5)$ gives

$$\begin{cases} y' = 3t - y \\ y(2) = 5 \end{cases} \Rightarrow y'(2) = 1 \quad \text{and all these small pieces form the slope field}$$

as showed in the graph below: each point (can be considered as an IC) is on a solution curve, the slope (direction) of each small piece tells you the slope (tangent) of the solution curve

the general solution is $y = 3t - 3 + Ce^{-t}$

