Math 3B: Lecture 21

Noah White

March 6, 2017

Midterm 1

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- PS8, question 3
- PS9, question 7

Slope fields

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Key tool

Slope fields. At every point on the yt-plane we draw a small line segment (a vector) with slope f(y, t).

Examples

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If we want to draw a slope field, we cannot actually draw a line segment for every point. Instead we pick a grid of points in the plane.

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Examples

Lets use Geogebra! Here is the command we will use:

SlopeField[f(x,y)] will produce a slope field for the equation

$$\frac{\mathrm{d}y}{\mathrm{d}x} = f(x,y)$$

Using the slope field we can sketch rough pictures of the solution, given a starting point (an initial condition).

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Examples

Lets use Geogebra again.

Nullclines

Definition

The nullcline for $\frac{dy}{dt} = f(t, y)$ is the set of points (t, y) where f(t, y) = 0

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Examples

Lets use Geogebra!

Drawing slope fields by hand

Drawing slope fields by hand can be difficult! But we can use the nullclines to get an approximate picture

Examples

Lets draw some on the board.

Eulers method

Often it is impossible to solve a differential equation. E.g.

$$\frac{\mathrm{d}y}{\mathrm{d}t} = y^2 + t$$

(the *Riccati equation*) has no solutions that can be written in terms of usual functions like $\sin x$, e^x , etc.

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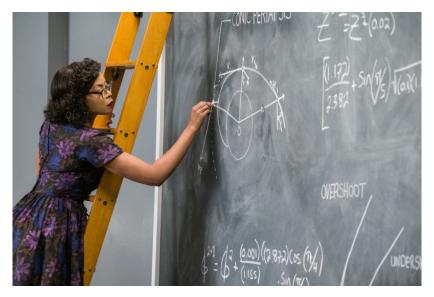
$$\frac{\mathrm{d}y}{\mathrm{d}t} = y^2 + t$$

(the *Riccati equation*) has no solutions that can be written in terms of usual functions like $\sin x$, e^x , etc.

We want a method to estimate y(t) is we know that $y(t_0) = y_0$.

Eulers method

Let's use Eulers method!



Suppose y(t) is a solution to

$$\frac{\mathrm{d}y}{\mathrm{d}t}=f(t,y)$$

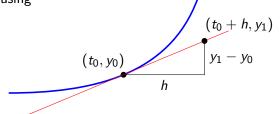
and that $y(t_0) = y_0$.

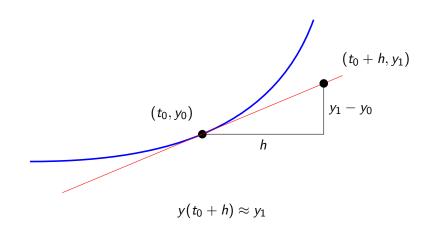
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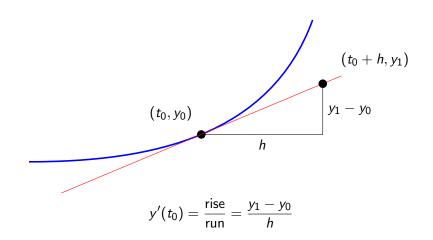
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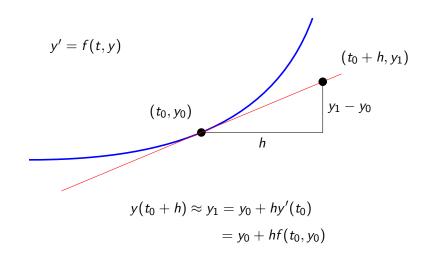
and that $y(t_0) = y_0$.

If h is a small number (e.g. h = 0.1), then we approximate $y(t_0 + h)$ using









$$\frac{\mathrm{d}y}{\mathrm{d}t}=f(t,y)$$

If we know that the solution satisfies $y(t_0) = y_0$ then

• let h be a small step forward in time

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If we know that the solution satisfies $y(t_0) = y_0$ then

- let h be a small step forward in time
- we can get an approximate value for the solution at $t = t_0 + h = t_1$
- i.e. $y(t_1) \approx y_1$ where

$$y_1 = y_0 + hf(t_0, y_0)$$

To carry out Eulers method, we simply repeat this a number of times!

$$\frac{\mathrm{d}y}{\mathrm{d}t}=f(t,y)$$

Given an initial value $y(t_0) = y_0$. To approximate y(t) at t = a follow the steps:

Choose an increment h

To carry out Eulers method, we simply repeat this a number of times!

$$\frac{\mathrm{d}y}{\mathrm{d}t} = f(t,y)$$

- Choose an increment h
- set $t_1 = t_0 + h$

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- keep repeating until $t_n \approx a$
- then $y(a) \approx y_n$.

We will aprroximate y(2), where y obeys

$$\frac{\mathrm{d}y}{\mathrm{d}t} = y^2 + t$$

Iter.	X	у	
0	0	0	
1			
2			
3			
4			

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0	0	0	$y_1 = 0 + 0.5 \cdot (0^2 + 0)$
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2	1.0	0.25	
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1	0.5	0	$y_2 = 0 + 0.5 \cdot (0^2 + 0.5)$
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2	1.0	0.25	$y_3 = 0.25 + 0.5 \cdot (0.25^2 + 1)$
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4	2.0	1.84	·

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• Suppose f(a) = 0.

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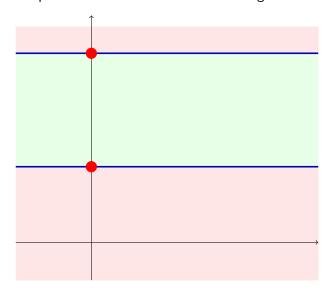
We want points (t, y) such that f(y) = 0.

- Suppose f(a) = 0.
- Then (t, a) is on the nullcline, for any t.
- So the line y = a is part of the nullcline, whenever f(a) = 0.

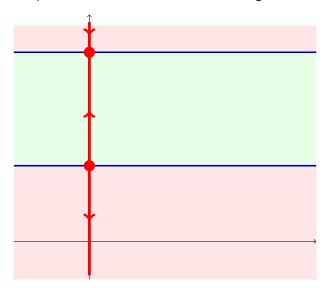
Slope fields and nullclines for autonomous systems

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Phase lines/diagram



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Recipe to draw phase lines

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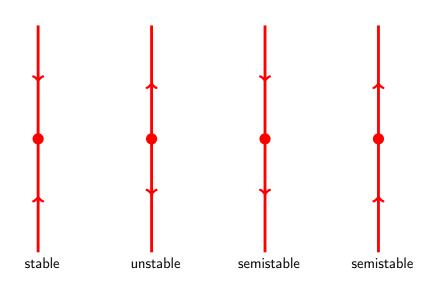
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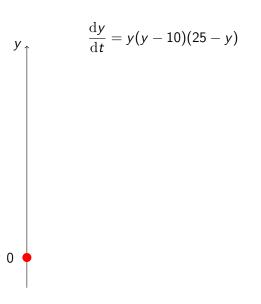
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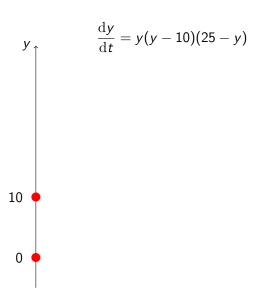
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- It is semistable if the arrows point in the same direction.

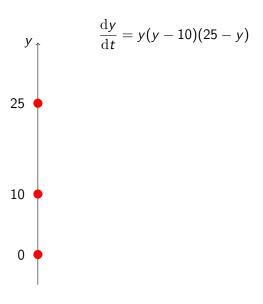


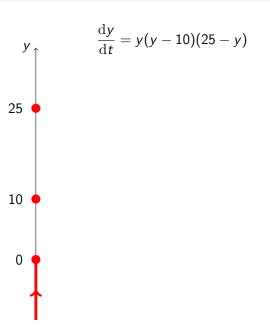
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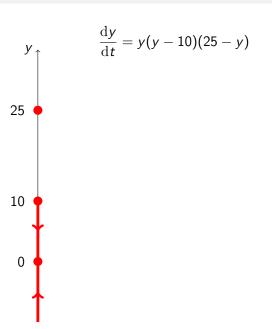
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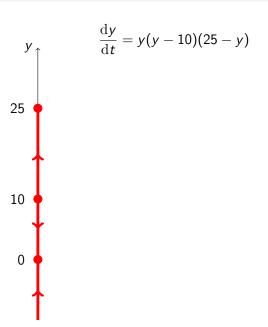


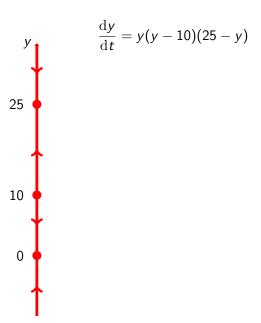


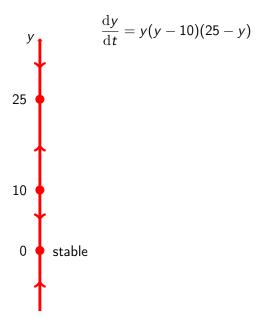


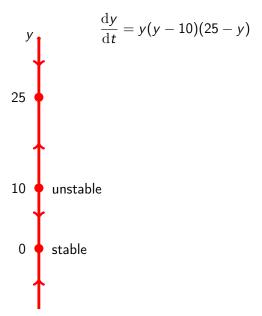


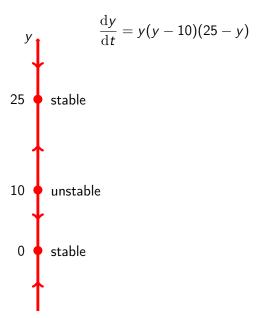


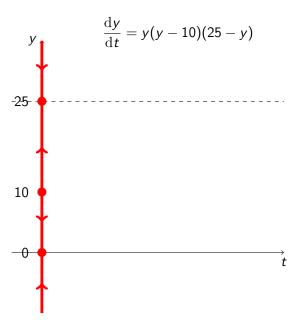


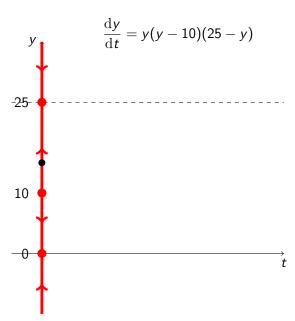


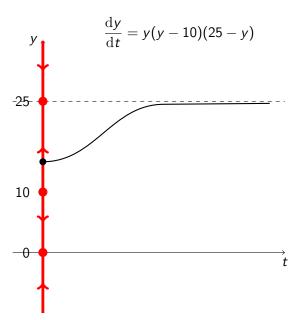


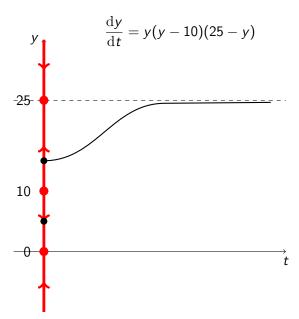


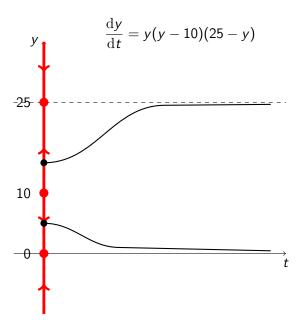












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- stable if f'(a) < 0
- unstable if f'(a) > 0
- indeterminate if f'(a) = 0

