Calculus III Exercises



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Introduction to Differential Equations



9.1 Edfinity: Solving Differential Equations

9.1.5

• Solve $y' = x^5y^2$, using separation of variables, given the initial condition y(0) = 9

$$\frac{\frac{dy}{dx}}{y^2} = x^5$$

$$\int \frac{\frac{dy}{dx}}{y(x)^2} = \int x^5 dx$$

$$-\frac{1}{y(x)} = \frac{x^6}{6} + c_1$$

$$y(x) = -\frac{6}{x^6 + c_1}$$

$$9 = -\frac{6}{c}, \quad c = -\frac{6}{9}$$

$$y(x) = -\frac{18}{2x^6 - 2}$$

9.1.6

• Solve the initial value problem $\frac{dy}{dx} + 3y = 0$, $y(\ln 4) = 3$.

$$\frac{dy}{dx} = -3y$$

$$\int \frac{dy}{dx} y^{-1} dx = \int -3dx$$

$$\ln|y| = -3x + \lambda$$

$$y = e^{-3x} \lambda$$

$$3 = e^{3(\ln 4)} \lambda \Longrightarrow \lambda = 192$$

$$y = 192e^{-3x}$$

• Solve $(t^2 + 36)\frac{dx}{dt} = (x^2 + 9)$, using separation of variables, given the initial condition x(0) = 3.

$$\frac{dx}{dt} = (t^2 + 36)^{-1}$$

$$\frac{dx}{dt} (x^2 + 9)^{-1} = (t^2 + 36)^{-1}$$

$$\int \frac{dx}{dt} (x^2 + 9)^{-1} = \int (t^2 + 36)^{-1} dt$$

$$\frac{1}{9} \int \left(\frac{x^2}{9} + 1\right)^{-1} dx = \frac{1}{36} \int \left(\frac{t^2}{36} + 1\right)^{-1} dt$$

$$\frac{1}{3} \tan^{-1} \left(\frac{x}{3}\right) = \frac{1}{6} \tan^{-1} \left(\frac{t}{6}\right) + \lambda$$

$$\tan^{-1} \left(\frac{x}{3}\right) = \frac{1}{2} \tan^{-1} \left(\frac{t}{6}\right) + \lambda$$

$$\tan^{-1} \left(\frac{3}{3}\right) = \frac{1}{2} \tan^{-1} \left(\frac{0}{6}\right) + \lambda$$

$$\frac{\pi}{4} = \lambda$$

$$x = 3 \tan \left(\frac{1}{2} \tan^{-1} \left(\frac{t}{6}\right) + \frac{\pi}{4}\right)$$

9.1.8

• Solve the initial value problem $\frac{dy}{dx} = (x-7)(y-8)$, y(0) = 4

$$\frac{dy}{dx} (y - 8)^{-1} = (x - 7)$$

$$\int dy (y - 8)^{-1} = \int (x - 7) dx$$

$$\ln y - 8 = x^{-2} - 7x + \lambda$$

$$y = e^{\frac{x^2}{2} - 7x} \lambda + 8$$

$$-4 = \lambda$$

$$y = -4e^{\frac{x^2}{2} - 7x} + 8$$

 \circ Solve the initial value problem $t^2 rac{dy}{dt} - t = 1 + y + ty$, y(1) = 7

$$\int (y+1) \, dy = \int \frac{1+t}{t^2} dt$$

$$\ln|1+y| = -t^{-1} + \ln t + \lambda$$

$$y = \lambda e^{-t^{-1} + \ln t} - 1 = \lambda \frac{t}{e^{t^{-1}}} - 1$$

$$7 = \lambda e^{-1} - 1$$

$$\lambda = 8e$$

$$y = 8te^{1-t^{-1}} - 1$$

9.1.10

• Solve the initial value problem $y' = 2y^2 \sin x$, y(0) = 6

$$\frac{dy}{dx}(2y^2)^{-1} = \sin x$$

$$\int \frac{dy}{dx} y^{-2} dx = \int 2\sin x dx$$

$$-y^{-1} = -2\cos x + \lambda$$

$$y = (2\cos x + \lambda)^{-1}$$

$$6 = (2\cos 0 + \lambda)^{-1}$$

$$-\frac{11}{6} = \lambda$$

$$y = \left(2\cos x - \frac{11}{6}\right)^{-1}$$

9.2 Edfinity: Models Involving y'=k(y-b)

9.2.2

• Find the general solution of y' = 5(y - 16).

$$y(t) = b + Ce^{kt}$$
 $y' = k(y - b)$

$$y(t) = 16 + Ce^{5t}$$

$$30 = 16 + C$$

$$C = 14$$

$$y(t) = 16 + 14e^{5t}$$

$$1 = 16 + C$$

$$C = -15$$

$$y(t) = 16 + -15e^{5t}$$

9.2.3

o A 62 kg skydiver jumps out of an airplane. What is her terminal velocity in miles per hour, assuming that $k=10\frac{kg}{s}$ for free fall?

$$-\frac{gm}{k} = -\frac{9.8(62)}{10} = -60.76\frac{m}{s} = 199.343\frac{ft}{s} = -134.916 \text{ mph}$$

9.2.4

- \circ A continuous annuity with withdrawal rate N=\$600 y and interest rate r=5% is funded by an initial deposit P_0
- \circ When will the annuity run out of funds if $P_0 = \$10,000$?

$$P(t) = Nr^{-1} + Ce^{rt} = 600(0.05)^{-1} + Ce^{0.05t} = 12,000 + Ce^{0.05t}$$

$$10,000 = 12,000 + C$$

$$C = -2,000$$

$$t = 0.05^{-1} \ln \frac{12,000}{2,000} = 35.83 \approx 38 \text{ years}$$

 \circ Which initial deposit P_0 yields a constant balance?

$$P(t) = 12,000 + Ce^{0.05^t}, \quad C = 0$$

 $P_0 = 12,000$

- A cup of coffee, cooling off in a room temperature 20 °C, has cooling constant $k=0.085\,\mathrm{min}^{-1}$.
- \circ How fast is the coffee cooling when its temperature is $T=70\,^{\circ}\text{C}$?

$$k(T - T_0)$$

0.085(70 - 20) = 4.25 °C min⁻¹

 \circ Use the Linear Approximation to estimate the change in temperature over the next 4 seconds when $T=70\,^{\circ}\text{C}$

$$4.25 \, ^{\circ}\text{C min}^{-1}(4\text{s})60 \, \text{s min}^{-1} = 0.283 \, ^{\circ}\text{C}$$

 \circ The coffee is served at a temperature of 86 °C. How long should you wait before drinking it if the optimal temperature is 65 °C?

$$65 = 20 + 66e^{-0.085t}$$
 $t = -(0.085)^{-1} \ln\left(\frac{45}{66}\right)$
 $t \approx 4.5 \, \mathrm{min}$

9.3 Edfinity: Graphical and Numerical Methods

4. 9.3.4

• User Euler's method with step size 0.2 to estimate y(1), where y(x) is the solution of the initial-value problem.

$$y' = 4x + y^{2}, \quad y(0) = 1$$

$$y_{k} = y_{k-1} + hF(t_{k-1}, y_{k-1}), \quad F = 4x + y^{2}, \quad h = 0.2$$

$$y(0.2) \approx 1 + 0.2(4(0) + 1^{2}) = 1.2$$

$$y(0.4) \approx 1.2 + 0.2(4(0.2) + 1.2^{2}) \approx 1.648$$

$$y(0.6) \approx 1.648 + 0.2(4(0.4) + 1.648^{2}) \approx 2.511$$

$$y(0.8) \approx 2.511 + 0.2(4(0.6) + 2.511^{2}) \approx 4.092$$

$$y(1) \approx 4.092 + 0.2(4(0.8) + 4.092^{2}) \approx 8.578$$

9.3.5

 \circ User Euler's method with $\Delta x = 0.1$ to estimate y(1.4).

$$y' = -x - y$$
, $y(1) = 1$

$$y(1) \approx 1 + 0.1(-1 - 1) = 0.8$$

 $y(1.1) \approx 0.8 + 0.1(-1.1 - 0.8) = 0.61$
 $y(1.2) \approx 0.61 + 0.1(-1.2 - 0.61) = 0.429$
 $y(1.3) \approx 0.429 + 0.1(-1.3 - 0.429) = 0.2561$
 $y(1.4) \approx 0.2561$

9.4 Edfinity: The Logistic Equation

• The logistic equation and general non-equilibrium solution (k > 0 and A > 0)

$$\frac{dy}{dt} = ky\left(1 - \frac{y}{A}\right), \quad y = \frac{A}{1 - e^{-kt}/B} \quad \Leftrightarrow \quad \frac{y}{y - A} = Be^{kt}$$

- $y = 0 \rightarrow$ unstable equilibrium
- $y = A \rightarrow \text{stable equilibrium}$
- If the initial value $y_0=y(0)$ satisfies $y_0>0$, then y(t) approach the stable equilibrium y=A, i.e., $\lim_{t\to\infty}y(t)=A$

9.4.1

 \circ A population P obeys the logistic model. It satisfies the equation

$$\frac{dP}{dt} = \frac{7}{1100}P(11 - P) \text{ for } P > 0$$

$$\frac{dP}{dt} = \frac{7}{1100}P(1 - \frac{P}{11}) \text{ for } P > 0$$

c. Assume that P(0) = 4. Find P(87)

$$\frac{y}{y - A} = Be^{kt}$$

$$\frac{4}{4 - 11} = Be^{\frac{7}{1110}0}$$

$$-0.571 \approx B$$

$$\implies P(87) = \frac{11}{1 - e^{-0.06 \cdot 87} / -0.571} \approx -10.9$$

9.4.2

 \circ Assuming $P \geq 0$, suppose that a population develops according to the logistic equation

$$\frac{dP}{dt} = 0.01P - 5 \times 10^{-5}P^2$$

where t is measured in weeks.

$$\frac{dP}{dt} = 0.01P - 5 \times 10^{-5}P^{2}$$

$$= 0.01P \left(1 - \frac{5 \times 10^{-5}}{0.01}P \right)$$

$$= 0.01P \left(1 - \frac{P}{200} \right)$$

Carrying capacity
$$=A=200$$
 $k=0.01$
increasing $=(0,200)$
decreasing $=(200,\infty)$

- A population of squirrels lives in a forest with a carrying capacity of 1600. Assume logistic growth with growth constant $k=1\,\mathrm{yr}^{-1}$
- \circ Find a formula for the squirrel population P(t), assuming an initial population of 400 squirrels.

$$\frac{dP}{dt} = 1P\left(1 - \frac{P}{1600}\right)$$

$$B = \frac{400}{400 - 1600} = -\frac{1}{3}$$

$$P(t) = 1600/1 - \frac{e^{-t}}{-\frac{1}{3}} = \frac{1600}{1 + 3e^{-t}}$$

$$800 = \frac{1600}{1 + 3e^{-t}}$$

$$1 + 3e^{-t} = 2$$

$$e^{-t} = \frac{1}{3}$$

$$t = -\ln\frac{1}{3} = 1.098 \,\text{yr}$$

9.4.4

 \circ Sunset Lake is stocked with 2700 rainbow trout and after 1 year the population has grown to 7050. Assuming logistic growth with a carrying capacity of 27,000, find the growth constant k, and determine when the population will increase to 13600.

$$\frac{dP}{dt} = kP\left(1 - \frac{P}{27000}\right)P(0) = 2700, \quad P(t) = 13600$$

$$B = \frac{2700}{2700 - 27000} = -\frac{1}{9}$$

$$7050 = \frac{27000}{1 + 9e^{-k \cdot 1}}$$

$$1 + 9e^{-k} = \frac{27000}{7050}$$

$$k = -\ln \frac{\frac{27000}{7050} - 1}{9} = 1.157$$

$$13600 = \frac{27000}{1 + 9e^{1.157t}}$$

$$e^{1.157t} = \frac{\frac{27000}{13600} - 1}{9}$$

$$t = \ln \left(\frac{\frac{27000}{13600} - 1}{9}\right) (1.157)^{-1}$$

$$t \approx 1.911 \,\text{yr}$$

• Suppose that a population develops according to the logistic equation

$$\frac{dP}{dt} = 0.05P - 6.667 \times 10^{-5}P^2$$

where t is measure in weeks.

$$\frac{dP}{dt} = 0.05P \left(1 - \frac{6.667 \times 10^{-5}}{0.05} P \right) = 0.05P \left(1 - \frac{P}{750} \right)$$

9.5 Edfinity: First-Order Linear Equations

• Hammers:

$$y' + P(x)y = Q(x)$$

$$\alpha(x) = e^{\int P(x)dx}$$

$$y = \alpha(x)^{-1} \left(\int \alpha(x)Q(x)dx + C \right)$$

9.5.1

• Solve
$$y' + 3x^{-1}y = x^2$$
, $y(1) = -9$

• Idetify the integrating factor, $\alpha(x)$

$$\alpha(x) = e^{\int 3x^{-1}dx}$$

$$\alpha(x) = e^{3\ln x}$$

$$\alpha(x) = x^3$$

• Find the general solution, y(x)

$$y = x^{-3} \left(\int x^3 x^2 dx + C \right)$$
$$y = x^{-3} \left(\frac{x^6}{6} + C \right)$$
$$y = \frac{x^3}{6} + Cx^{-3}$$

- Solve the innitla value problem, y(1) = -9

$$-9 = \frac{1^{3}}{6} + C^{-3}$$

$$1.5 = C^{-3}$$

$$C = -\left(\frac{55}{6}\right)^{3^{-1}}$$

$$\implies y = \frac{x^{3}}{6} - \frac{55^{\frac{1}{3}}}{6}x^{-3}$$

$$y = \frac{x^{3}}{6} - 9.167x^{-3}$$

• Solve
$$4xy' - 8y = x^{-1}$$
, $y(1) = 6$ $\implies y' - 2x^{-1}y = 4x^{-2}$

• Idetify the integrating factor, $\alpha(x)$

$$\alpha(x) = e^{\int -2x^{-1}dx}$$

$$\alpha(x) = e^{-2\ln x}$$

$$\alpha(x) = x^{-2}$$

• Find the general solution, y(x)

$$y = x^{2} \left(\int x^{-2} 4x^{-2} dx + C \right)$$

$$y = x^{2} \left(-\frac{4}{3}x^{-3} + C \right)$$

$$y = -\frac{4}{3}x^{-1} + Cx^{2}$$

$$? \to \frac{1}{12}x^{-1} + Cx^{2}$$

• Solve the innitla value problem, y(1) = 6

$$6 = -\frac{1}{12}1^{-1} + C$$

$$C = 6 + \frac{1}{12} = 6.083$$

$$\implies y = \frac{1}{12}x^{-1} + 6.083x^{2}$$

9.5.3

• Solve
$$xy' = 2y - 9x$$
, $y(1) = -2$
$$\implies y' - 2x^{-1}y = -9$$

- Idetify the integrating factor, lpha(x)

$$\alpha(x) = e^{\int -2x^{-1}dx}$$

$$\alpha(x) = e^{-2\ln x}$$

$$\alpha(x) = x^{-2}$$

• Find the general solution, y(x)

$$y = x^{2} \left(\int -9x^{-2} dx + C \right)$$
$$y = x^{2} (9x^{-1} + C)$$
$$y = 9x + Cx^{2}$$

• Solve the innitla value problem, y(1) = -2

$$-2 = 9 + C$$

$$C = -11$$

$$\implies y = 9x - 11x^{2}$$

9.5.4

Find the general solution of the first-order linear differetial equation

$$y' - (\ln x)y = 2x^{x}$$

$$\alpha(x) = e^{\int -\ln x dx}$$

$$\alpha(x) = e^{x-x \ln x}$$

$$\alpha(x) = e^{x}x^{-x}$$

$$y = e^{-x}x^{x} \left(\int e^{x}x^{-x}2x^{x} dx + C \right)$$

$$y = e^{-x}x^{x}(2e^{x} + C)$$

$$y = 2x^{x} + Ce^{-x}x^{x}$$

9.5.5

• Solve the initial value problem $y' + 4y = e^{8x}$, y(0) = -7

$$\alpha(x) = e^{4x}$$

$$y = e^{-4x} \left(\int e^{4x} 8e^{8x} dx + C \right)$$

$$y = e^{-4x} \left(\frac{2e^{12x}}{3} + C \right)$$

$$y = \frac{2e^{8x}}{3} + Ce^{-4x}$$

$$-7 = \frac{2}{3} + C$$

$$C = -\frac{23}{3}$$

$$y = \frac{2e^{8x}}{3} - \frac{23e^{-4x}}{3} = \frac{1}{3}(2e^{8x} - 23e^{-4x})$$
wrong...
$$y = \frac{e^{8x}}{12} + Ce^{-4x}$$

$$-7 = \frac{1}{12} + C$$

$$C = -\frac{85}{12}$$

$$y = \frac{e^{8x}}{12} + -\frac{85}{12}e^{-4x}$$