

## Assignment #6

*Instructor:* Sungryong Koh*Name:* Sungjae Cho, *ID:* 2017-28413**Problem 1: Solve the following differential equation.**

(1)  $x' = -x$  where  $x(0) = 1$

**Solution**

(1) The given equation can be written as follows:

$$\begin{aligned}\frac{dx}{dt} &= -x \\ -\frac{1}{x}dx &= dt\end{aligned}$$

Integrate both sides.

$$\int -\frac{1}{x}dx = \int dt$$

$$-\ln|x| = t + C$$

$$|x| = Ae^{-t}$$

where  $C$  is a constant of integration and  $A > 0$ . Since  $x(0) = 1$ ,  $A = 1$ . Therefore,

$$x = e^{-t} \text{ or } x = -e^{-t}$$

□

**Problem 2: Estimate  $x(1)$  using the Euler method when  $\Delta t$  is 1, 0.1, and 0.01.**

**Solution**

We know  $x(1) = -x'(1)$ . The Euler method estimates  $x'(1)$  as

$$\frac{x(1 + \Delta t) - x(1)}{\Delta t}$$

Then, if  $x = e^{-t}$ ,  $x'(1)$  is approximated as follows for each  $\Delta t$ :

$$x'(1) \approx \begin{cases} \frac{e^{-2} - e^{-1}}{1} = -0.2325, & \text{if } \Delta t = 1 \\ \frac{e^{-1.1} - e^{-1}}{0.1} = -0.3501, & \text{if } \Delta t = 0.1 \\ \frac{e^{-1.01} - e^{-1}}{0.01} = -0.3660, & \text{if } \Delta t = 0.01 \end{cases}$$

Then, if  $x = -e^{-t}$ ,  $x'(1)$  is approximated as follows for each  $\Delta t$ :

$$x'(1) \approx \begin{cases} \frac{-e^{-2} + e^{-1}}{1} = 0.2325, & \text{if } \Delta t = 1 \\ \frac{-e^{-1.1} + e^{-1}}{0.1} = 0.3501, & \text{if } \Delta t = 0.1 \\ \frac{-e^{-1.01} + e^{-1}}{0.01} = 0.3660, & \text{if } \Delta t = 0.01 \end{cases}$$

□