

Daily Quiz

- Go to [Socrative.com](https://www.socrative.com) and complete the quiz.
- Room Name: HONG5824
- Use your full name.

7.1 Modeling with Differential Equations

- A **differential equation** is an equation that contains an unknown function and one or more of its **derivatives**.
- The overarching goal of studying differential equations is to find a specific function that satisfies the given differential equation.
- One model for growth of a population is based on the assumption that the population **grows at a rate proportional to the size** of the population.
- This is a reasonable assumption for a population of bacteria or animals under ideal conditions (unlimited environment, adequate nutrition, absence of predators, immunity from disease).

7.1 Uninhibited Growth

- t = time (the independent variable)
- P = the number of individuals in the population (the dependent variable)
- The rate of growth of the population is the derivative dP/dt . So our assumption that the rate of growth of the population is proportional to the population size is written as the equation

$$\frac{dP}{dt} = kP$$

where k is the proportionality constant.

1. Suppose $\frac{dP}{dt} = kP$; show that $P = e^{kt}$ is a solution to the given differential equation.

2. What is another solution to the above differential equation?

① Check if $P = e^{kt}$ satisfies $\frac{dP}{dt} = kP$:

$$\frac{d}{dt}(P) = \frac{d}{dt}(e^{kt})$$

$$\frac{dP}{dt} = k e^{kt}$$

$$\frac{dP}{dt} = kP \quad \checkmark$$

② $\frac{dP}{dt} = kP$ has many solutions:

$$P = 2e^{kt}, \quad P = 100e^{kt}, \quad P = 0, \quad P = \pi e^{kt}, \quad P = -4e^{kt}$$

7.1 Uninhibited Growth

$$\frac{dP}{dt} = kP$$

- Can we find a function that satisfies the above differential equation?
- Yes. Take $P(t) = Ce^{kt}$ where C is a constant.
- For each value of C , we get a unique solution to the above differential equation.
- Allowing C to vary through all the real numbers, we get the **family** of solutions $P(t) = Ce^{kt}$

7.1 Uninhibited Growth

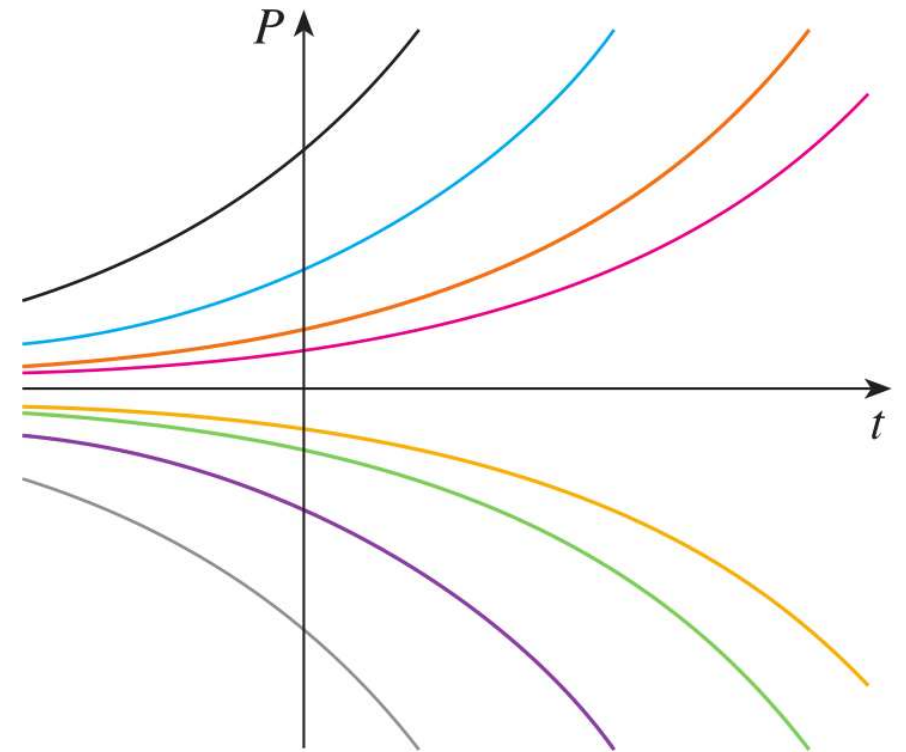
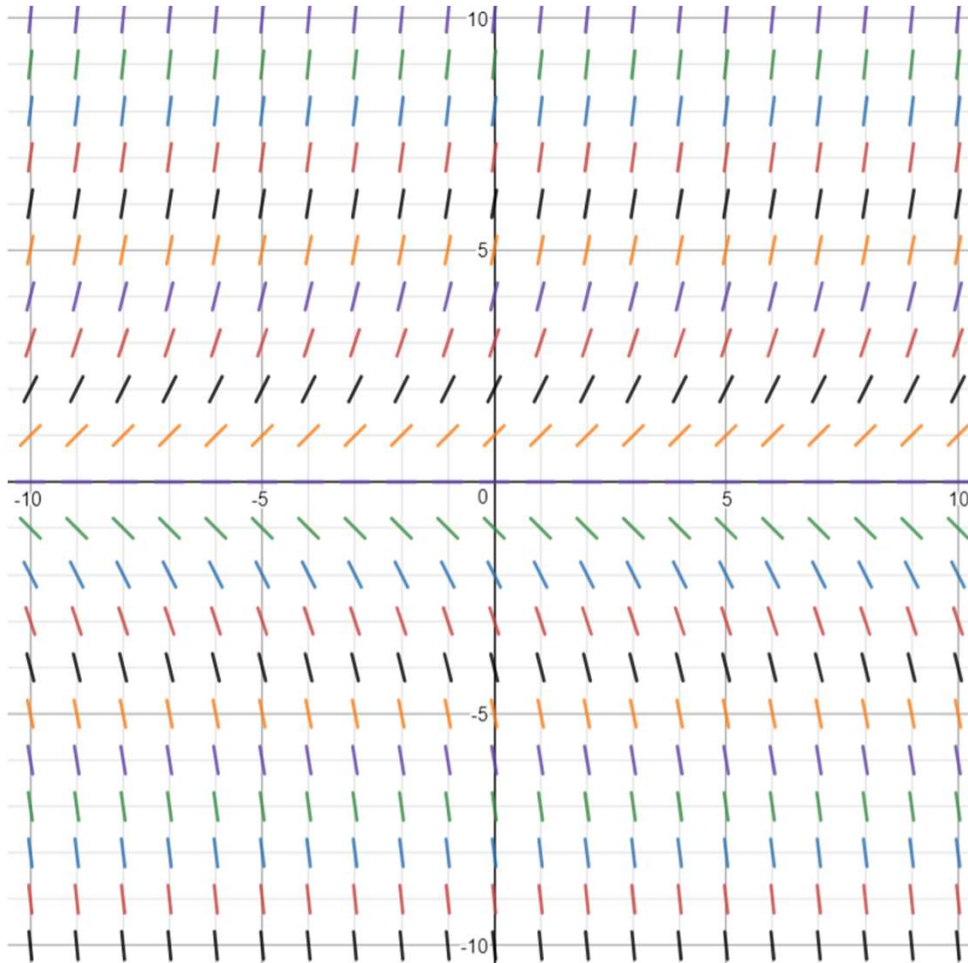


FIGURE 1

The family of solutions of $dP/dt = kP$

7.1 Logistic Growth (Inhibited Growth)

- How do we model for growth of a population with limited resources?
- Let's list the assumptions that we want our differential equation to reflect. Let M be the **carrying capacity**, which is the **maximum sustainable population**.

- $\frac{dP}{dt} \approx kP$ if P is small (Initially, the growth rate is proportional to P .)

- $\frac{dP}{dt} < 0$ if $P > M$ (P decreases if it ever exceeds M .)

A simple expression that incorporates both assumptions is given by the equation

2

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

7.1 Logistic Growth (Inhibited Growth)

A simple expression that incorporates both assumptions is given by the equation

$$\boxed{2} \quad \frac{dP}{dt} = kP \left(1 - \frac{P}{M} \right)$$

Notice that if P is small compared with M , then P/M is close to 0 and so $dP/dt \approx kP$. If $P > M$, then $1 - P/M$ is negative and so $dP/dt < 0$.

Equation 2 is called the *logistic differential equation*

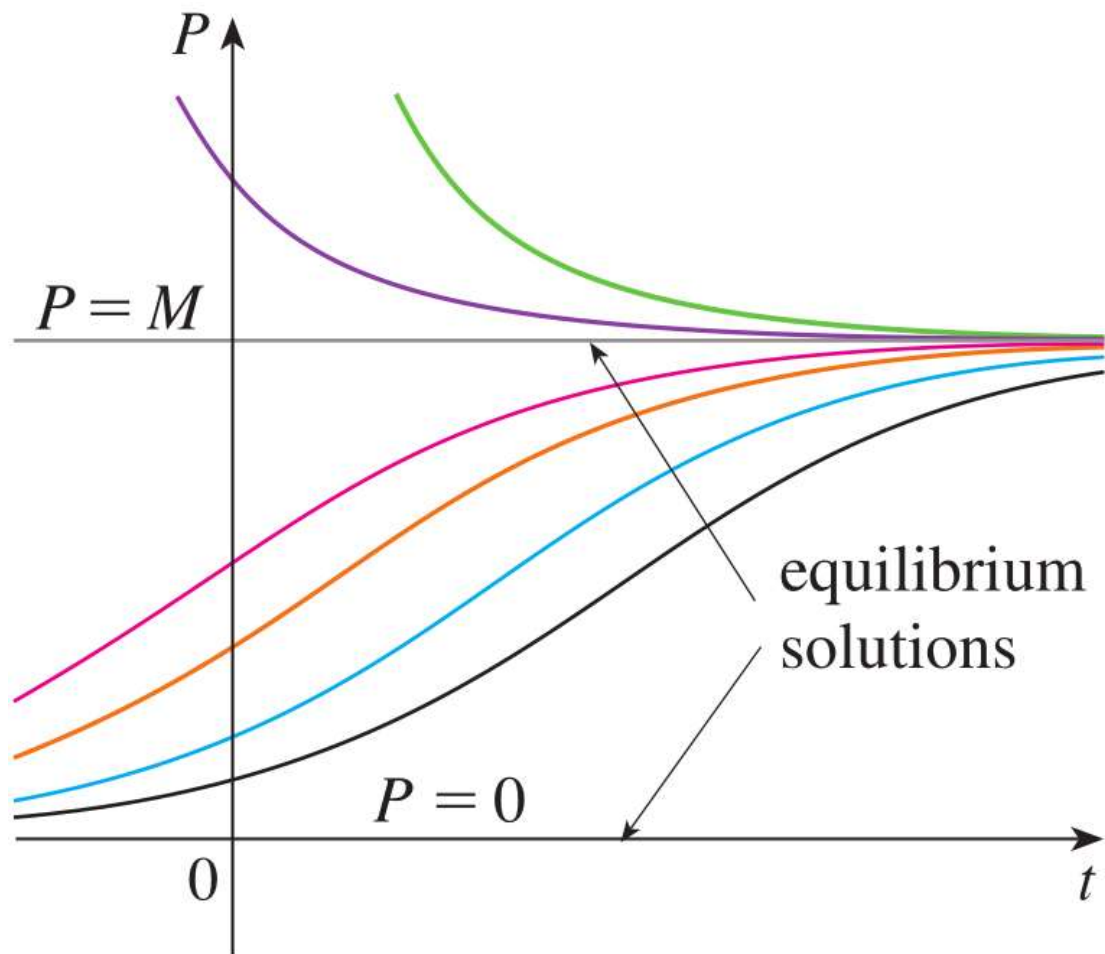
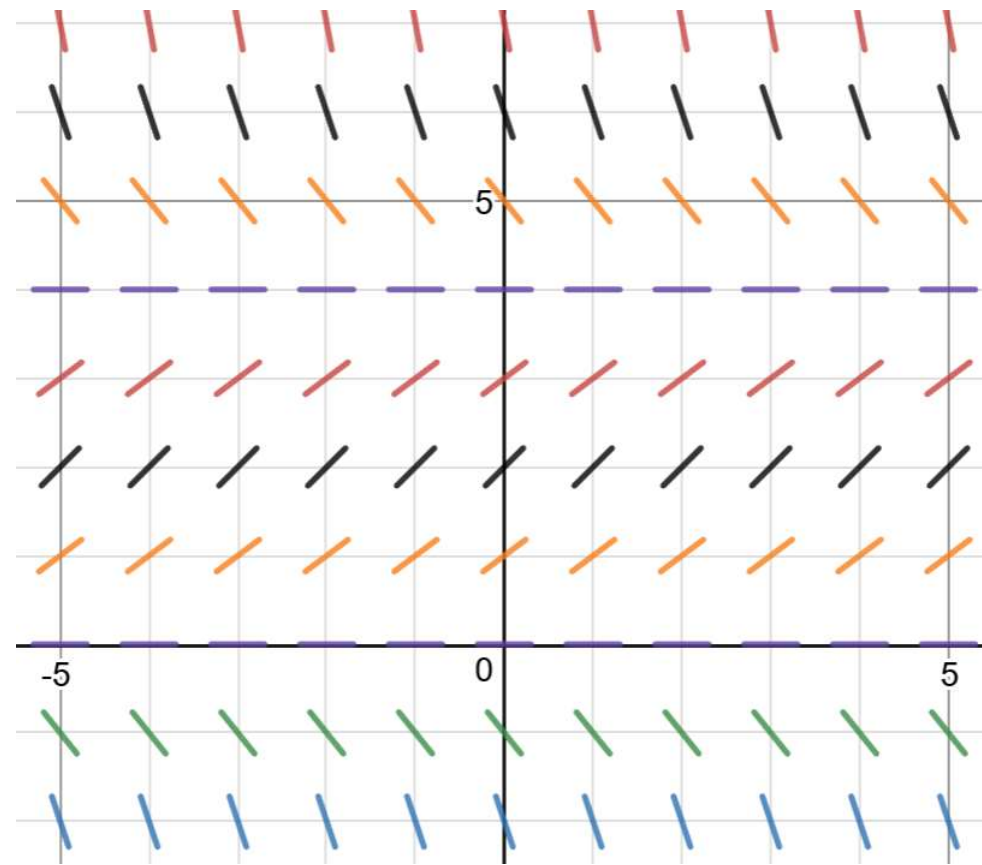
7.1 Logistic Growth (Inhibited Growth)

A simple expression that incorporates both assumptions is given by the equation

$$\boxed{2} \quad \frac{dP}{dt} = kP \left(1 - \frac{P}{M} \right)$$

- Observe that $P(t)=0$ and $P(t)=M$ are solutions of the above differential equation.
- The **constant-valued solutions** $P(t)$ are called **equilibrium solutions**.

7.1 Logistic Growth (Inhibited Growth)



7.1 General Differential Equations

- The **order** of a differential equation is the order of the highest derivative that occurs in the equation.
- A function $y = f(x)$ is called a **solution** of a differential equation if the equation is satisfied when y and its derivatives y' , y'' , ... are substituted into the equation.
- When we solve a differential equation, we are expected to find **all** possible solutions of the equation, i.e. the **family of solutions**.
- Solving differential equations is a whole field in itself. Anything that changes over time can be modeled using differential equations.

V EXAMPLE 1 Verifying solutions of a differential equation Show that every member of the family of functions

$$y = \frac{1 + ce^t}{1 - ce^t}$$

is a solution of the differential equation $y' = \frac{1}{2}(y^2 - 1)$.

$$y' = \frac{d}{dt} \left(\frac{1 + ce^t}{1 - ce^t} \right)$$

$$= \frac{ce^t(1 - ce^t) - (1 + ce^t)(-ce^t)}{(1 - ce^t)^2}$$

$$= \frac{ce^t - c^2e^{2t} + ce^t + c^2e^{2t}}{(1 - ce^t)^2}$$

$$= \frac{2ce^t}{(1 - ce^t)^2}$$

Check the differential equation

$$y' = \frac{1}{2}(y^2 - 1)$$

$$\frac{2ce^t}{(1 - ce^t)^2} = \frac{1}{2} \left[\left(\frac{1 + ce^t}{1 - ce^t} \right)^2 - 1 \right]$$

$$= \frac{(1 + ce^t)^2 - (1 - ce^t)^2}{2(1 - ce^t)^2}$$

$$= \frac{1 + 2ce^t + c^2e^{2t} - (1 - 2ce^t + c^2e^{2t})}{2(1 - ce^t)^2}$$

$$= \frac{4ce^t}{2(1-ce^t)^2}$$

$$= \frac{2ce^t}{(1-ce^t)^2} \quad \checkmark$$

Therefore $y = \frac{1+ce^t}{1-ce^t}$ is a general solution to the differential equation

$$y' = \frac{1}{2}(y^2 - 1).$$

7.1 Initial-value Problems (IVP)

- In applications, finding general solutions (family of solutions) is usually not enough; we are often interested in finding a **specific solution** to a specific problem.
- For this, we are often given an **initial condition** of the form $y(t_0) = y_0$.
- The problem of finding a solution of the differential equation that satisfies the initial condition is called an **initial-value problem**.

Find a solution of the differential equation $y' = y$ that satisfies the initial condition $y(0) = 10$.

Recall: The differential equation $\frac{dy}{dx} = ky$ has as its solutions $y = Ce^{kx}$ where C is a constant. Let $k=1$ and since $y' = \frac{dy}{dx}$, the diff eq

$$y' = ky$$

$$y' = y$$

has as its solutions $y = Ce^x$. The initial condition $y(0) = 10$ means

if we plug in $x=0$ to the function y , we get 10. The initial condition will give us the constant C :

$$y(0) = 10$$

$$Ce^0 = 10$$

$$C = 10.$$

Therefore the solution to the above diff eq with the initial condition $y(0) = 10$ is $y = 10e^x$.

V EXAMPLE 2 Find a solution of the differential equation $y' = \frac{1}{2}(y^2 - 1)$ that satisfies the initial condition $y(0) = 2$.

From Example 1, $y = \frac{1+ce^t}{1-ce^t}$ is a general solution to the differential equation $y' = \frac{1}{2}(y^2 - 1)$.

We want to find a specific solution from this general solution by using the initial condition $y(0) = 2$.
plug in 0:

$$2 = y(0) = \frac{1+Ce^0}{1-Ce^0} = \frac{1+C}{1-C}$$

$$\frac{1+C}{1-C} = 2$$

$$1+C = 2(1-C)$$

$$1+C = 2 - 2C$$

$$3C = 1$$

$$C = \frac{1}{3}$$

Hence

$$y = \frac{1 + \frac{1}{3}e^t}{1 - \frac{1}{3}e^t} \text{ is the solution}$$

to the differential equation $y' = \frac{1}{2}(y^2 - 1)$ with the initial condition $y(0) = 2$.

1. Consider the following differential equation:

$$y'' - y = 0.$$

For what values of r does the function $y = e^{rx}$ satisfy the differential equation?

2. If r_1 and r_2 are the values of r from part (a), show that $y = ae^{r_1x} + be^{r_2x}$ is a solution for any real number a and b .

$$\begin{aligned} \textcircled{1} \quad y &= e^{rx} \\ y' &= re^{rx} \\ y'' &= r^2e^{rx} \\ \\ y'' - y &= 0 \\ r^2e^{rx} - e^{rx} &= 0 \\ (r^2 - 1)e^{rx} &= 0 \end{aligned}$$

Since e^{rx} is never 0 for finite values of r and x ,
 $(r^2 - 1)$ must be 0 in order for the equation to hold.

$$\text{Hence } r^2 - 1 = 0$$

$$(r - 1)(r + 1) = 0$$

$$r = 1, -1.$$

1. Consider the following differential equation:

$$y'' - y = 0.$$

For what values of r does the function $y = e^{rx}$ satisfy the differential equation?

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$$\textcircled{2} \quad r_1 = 1, \quad r_2 = -1$$
$$y = ae^{r_1x} + be^{r_2x}$$
$$y = ae^x + be^{-x}$$

Check if the y that we obtained satisfies the diff eq:

$$y' = ae^x - be^{-x}$$

$$y'' = ae^x + be^{-x}$$

$$y'' - y = 0$$

$$(ae^x + be^{-x}) - (ae^x + be^{-x}) = 0$$

Yes, $y = ae^x + be^{-x}$ is a solution for any real number a and b . $0 = 0 \checkmark$