

REVIEW # 1

DEFINITION OF SOLUTION

A function $y = y(t)$ is a solution of the differential equation $dy/dt = f(t, y)$ on the interval $\alpha < t < \beta$ if $(dy/dt)(t) = f(t, y(t))$ for each t so that $\alpha < t < \beta$.

A function $y = y(t)$ is a solution of the initial value problem $dy/dt = f(t, y)$, $y(t_0) = y_0$, if $y = y(t)$ is a solution of the differential equation $dy/dt = f(t, y)$ on some interval $\alpha < t < \beta$ that contains t_0 and $y(t_0) = y_0$.

DIRECTION FIELD

A solution of the differential equation $y' = f(t, y)$ has slope $f(t_0, y_0)$ at the point (t_0, y_0) . The direction field of a differential equation $y' = f(t, y)$ indicates the slope of solutions at various points (t_0, y_0) .

The direction field gives information about the behavior of solutions that correspond to different initial values.

The direction field may indicate a restriction on the domain of a solution if the graph of the solution appears to approach either a vertical asymptote $t = t_1$ or a point (t_1, y_1) where the graph becomes vertical.

Direction fields can be plotted using MATLAB and the program dfield5.

We will be using the programs dfield5, pplane5, eul, rk2, and rk4 with MATLAB. These were written by John Polking of Rice University. The programs are not a part of MATLAB, but should be installed with MATLAB at all PUCC pc and Mac labs on campus. If you are using a student version of MATLAB on your own computer, you will need to download the files that are appropriate for your version of MATLAB. The files can be downloaded from <http://math.rice.edu/~dfield/>.

LINEAR EQUATIONS

$$y' + p(t)y = g(t)$$

Multiply by the integrating factor $\mu(t) = e^{\int p(t) dt}$, so $\mu' = \mu p$. Then

$$\mu y' + \mu p y = \mu g$$

$$\mu y' + \mu' y = \mu g$$

$$(\mu y)' = \mu g$$

$$\mu(t)y(t) = \int \mu(t)g(t) dt + C$$

$$y = (\int \mu(t)g(t) dt + C)/\mu(t)$$

SEPARABLE EQUATIONS

$$N(y)dy/dx = M(x)$$

$$\int N(y(x))dy/dx dx = \int M(x) dx$$

$$\int N(y) dy = \int M(x) dx$$

Equations of the form $dy/dx = m(x)n(y)$ can be put into separable form by dividing by $n(y)$. In addition to the solution obtained by integration, the differential equation will have constant solutions $y = y_0$, where y_0 is a solution of $n(y) = 0$.

You should know how to solve first order differential equations that are either separable or linear.

You should be able to evaluate integrals of the following types:

$$\int (\text{polynomial}) dx,$$

$$\int e^{rx} dx,$$

$$\int (ax + b)^r dx, \text{ (including } r = -1)$$

$$\int (ax + b)/((x - r_1)(x - r_2)) dx, \text{ (partial fractions)}$$

You should be able to use given values $y(x_0) = y_0$ to determine unknown constants in a solution.

You should know the relation of the graph of the solution of an initial value problem to the corresponding direction field.

Practice Questions

1. Determine the order of each of the differential equations; also state whether the equation is linear or nonlinear.

(a) $yy' + t = 1$

(b) $ty' + y = 1$

(c) $(y')^3 + ty = 1$

(d) $y''' + \sqrt{t}y = 1$

2. (a) Which of the functions $y_1(t) = t$ and $y_2(t) = -t$ are solutions of the initial value problem $yy' = t$, $y(0) = 0$?

(b) Which of the functions $y_1(t) = t$ and $y_2(t) = -t$ are solutions of the initial value problem $yy' = t$, $y(1) = 1$?

3. (a) Show that $y = t^3$ is a solution of the initial value problem $y' = 3y^{2/3}$, $y(0) = 0$.

(b) Find a different solution of the initial value problem.

4. For what value(s) of r is $y = e^{rt}$ a solution of the differential equation $y'' - 5y' + 6y = 0$?

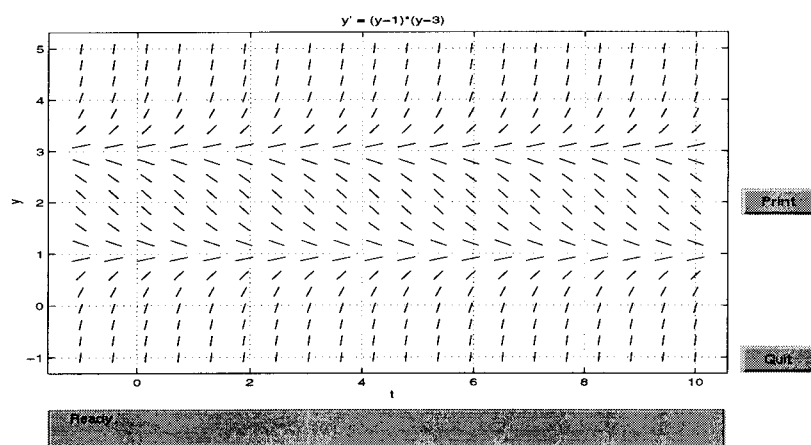
5. Find the general solution of the differential equation $y' + (1/(t+1))y = 1$. Assume $t+1 > 0$.

6. Find the solution of the initial value problem $ty' = y + 1$, $y(1) = 2$.

7. For what value(s) of a is the solution of the initial value problem

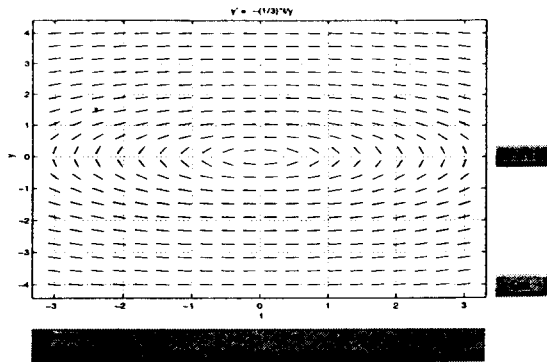
$y' - y + 2e^{-t} = 0$, $y(0) = a$ bounded on the interval $t \geq 0$?

8. Use the given direction field of $y' = (y-1)(y-3)$ to determine the behavior of y as t increases for each initial value $y(0) = a$.

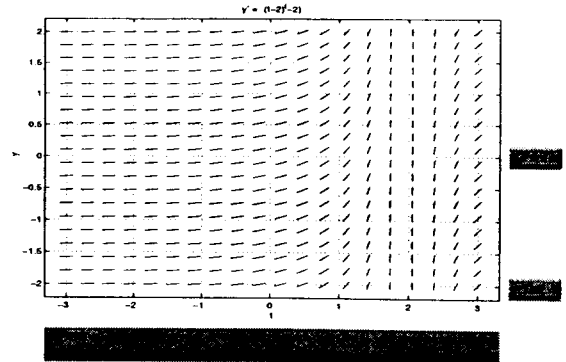


9. Use the given direction field to sketch the solution of the corresponding initial value problem for the indicated initial value (t_0, y_0) . Extend your sketch in both directions as far as seems possible and explain why the domain of the solution may be restricted.

(a) $(t_0, y_0) = (1, 1)$



(b) $(t_0, y_0) = (0, -1)$

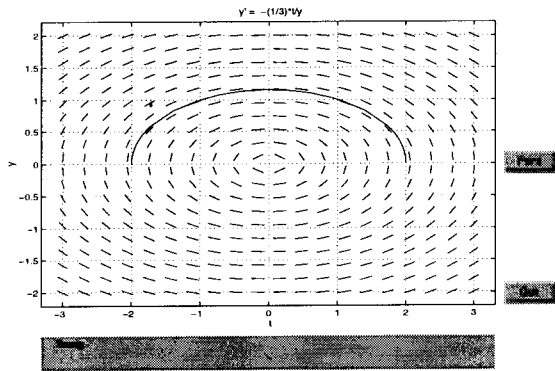


10. Sketch the direction field of (a) $y' = -y/t$ and (b) $y' = -t/y$.
11. Find an implicit solution of the initial value problem $y' = (1 - 2t)/(1 + 3y^2)$, $y(1) = 2$.
12. Find an explicit solution of the initial value problem $t^2 y' = y^2$, $y(1) = 1/2$. Indicate the interval in which the solution is valid.
- 13 Find the slope of the solution of the differential equation $y' = 2y^3 + 4t$ at the point $(2, -1)$.

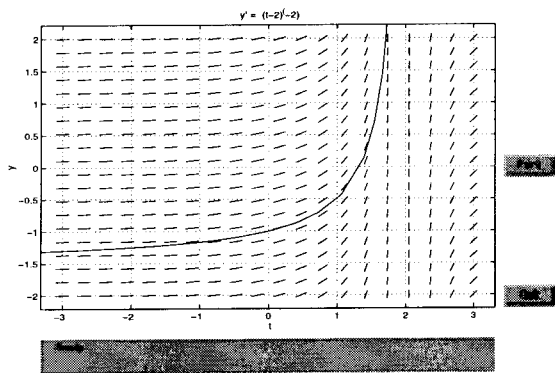
Answers

1. (a) first order, nonlinear, (b) first order, linear, (c) first order, nonlinear, (d) third order, linear
2. (a) y_1 and y_2 , (b) y_1
3. (a) $y' = 3t^2 = 3(t^3)^{2/3} = 3y^{2/3}$, $(0)^3 = 0$, (b)
 $y = 0$
4. $r = 2, 3$
5. $y = t^2/(2(t+1)) + t/(t+1) + C/(t+1)$ or $y = (t+1)/2 + C/(t+1)$
6. $y = -1 + 3t$
7. $a = 1$
8. $y \rightarrow \infty$ as t increases if $a > 3$; $y \rightarrow 3$ as t increases if $a = 3$; $y \rightarrow 1$ as t increases if $a < 3$.

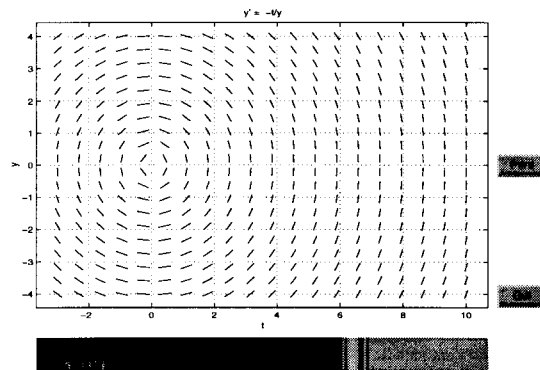
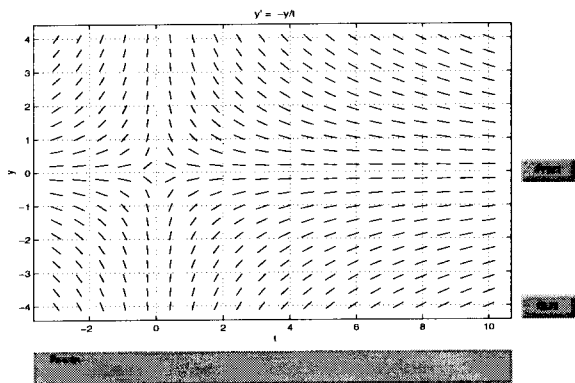
9. (a) The graph becomes vertical near $(t, y) = (\pm 2, 0)$.



(b) The graph approaches a vertical asymptote near $t = 2$.



10.



(a)

(b)

11. $y + y^3 = t - t^2 + 10$

12. $y = t/(t + 1), t > -1$

13. slope = 6