

Today

- Introduction to Differential Equations
- Linear DE ($y' = ky$)
- Nonlinear DE (e.g. $y' = y(1-y)$)
- Qualitative analysis (phase line)

Differential equations (DE)

Carbon dating: The amount of Carbon-14 in a sample decreases at a rate proportional to how much C-14 is present. Write down a DE for the amount of C-14 at time t .

(A) $C'(t) = k C(t)$ where $k > 0$.

(B) $C'(t) = k C(t)$ where $k < 0$.

(C) $C(t) = C_0 e^{kt}$.

(D) $C'(t) = C_0 e^{-kt}$.

Differential equations (DE)

Carbon dating: The amount of Carbon-14 in a sample decreases at a rate proportional to how much C-14 is present. Write down a DE for the amount of C-14 at time t .

(A) $C'(t) = k C(t)$ where $k > 0$.

(B) $C'(t) = k C(t)$ where $k < 0$.

(C) $C(t) = C_0 e^{kt}$.

(D) $C'(t) = C_0 e^{-kt}$.

Differential equations (DE)

Carbon dating: The amount of Carbon-14 in a sample decreases at a rate proportional to how much C-14 is present. Write down a DE for the amount of C-14 at time t .

(A) $C'(t) = k C(t)$ where $k > 0$. <---solution grows!

(B) $C'(t) = k C(t)$ where $k < 0$.

(C) $C(t) = C_0 e^{kt}$.

(D) $C'(t) = C_0 e^{-kt}$.

Differential equations (DE)

Carbon dating: The amount of Carbon-14 in a sample decreases at a rate proportional to how much C-14 is present. Write down a DE for the amount of C-14 at time t .

(A) $C'(t) = k C(t)$ where $k > 0$. <---solution grows!

(B) $C'(t) = k C(t)$ where $k < 0$.

(C) $C(t) = C_0 e^{kt}$. <---if $k < 0$, this might be the solution but it's not a DE.

(D) $C'(t) = C_0 e^{-kt}$.

Differential equations (DE)

Carbon dating: The amount of Carbon-14 in a sample decreases at a rate proportional to how much C-14 is present. Write down a DE for the amount of C-14 at time t .

(A) $C'(t) = k C(t)$ where $k > 0$. <---solution grows!

(B) $C'(t) = k C(t)$ where $k < 0$.

(C) $C(t) = C_0 e^{kt}$. <---if $k < 0$, this might be the solution but it's not a DE.

(D) $C'(t) = C_0 e^{-kt}$. <---this is not a DE either.

Differential equations (DE)

Carbon dating: The amount of Carbon-14 in a sample decreases at a rate proportional to how much C-14 is present. Write down a DE for the amount of C-14 at time t .

$$C'(t) = -r C(t) \quad \text{where } r > 0.$$

Solution:

(A) $C(t) = e^{-rC}$

(B) $C(t) = 17e^{-rt}$

(C) $C(t) = -rC^2/2$

(D) $C(t) = 5e^{rt}$

Differential equations (DE)

Carbon dating: The amount of Carbon-14 in a sample decreases at a rate proportional to how much C-14 is present. Write down a DE for the amount of C-14 at time t .

$$C'(t) = -r C(t) \quad \text{where } r > 0.$$

Solution:

(A) $C(t) = e^{-rC}$

(B) $C(t) = 17e^{-rt}$

(C) $C(t) = -rC^2/2$

(D) $C(t) = 5e^{rt}$

Differential equations (DE)

Carbon dating: The amount of Carbon-14 in a sample decreases at a rate proportional to how much C-14 is present. Write down a DE for the amount of C-14 at time t .

$$C'(t) = -r C(t) \quad \text{where } r > 0.$$

Solution:

(A) $C(t) = e^{-rC}$

(B) $C(t) = 17e^{-rt}$

(C) $C(t) = -rC^2/2$

(D) $C(t) = 5e^{rt}$

- In fact, $C(t) = C_0e^{-rt}$ is a solution for all values of C_0 – show on board.

Differential equations (DE)

Carbon dating: The amount of Carbon-14 in a sample decreases at a rate proportional to how much C-14 is present. Write down a DE for the amount of C-14 at time t .

$$C'(t) = -r C(t) \quad \text{where } r > 0.$$

Solution:

(A) $C(t) = e^{-rC}$

(B) $C(t) = 17e^{-rt}$

(C) $C(t) = -rC^2/2$

(D) $C(t) = 5e^{rt}$

- In fact, $C(t) = C_0e^{-rt}$ is a solution for all values of C_0 – show on board.
- DEs are often given with an **initial condition** (IC) e.g. $C(0)=17$ which can be used to determine C_0 .

Differential equations (DE)

Carbon dating: The amount of Carbon-14 in a sample decreases at a rate proportional to how much C-14 is present. Write down a DE for the amount of C-14 at time t .

$$C'(t) = -r C(t) \quad \text{where } r > 0.$$

Solution:

(A) $C(t) = e^{-rC}$

(B) $C(t) = 17e^{-rt}$

(C) $C(t) = -rC^2/2$

(D) $C(t) = 5e^{rt}$

- In fact, $C(t) = C_0e^{-rt}$ is a solution for all values of C_0 – show on board.
- DEs are often given with an **initial condition** (IC) e.g. $C(0)=17$ which can be used to determine C_0 .
- DE + IC is called an **Initial Value Problem** (IVP)

Summary of what you
should be able to do

Summary of what you should be able to do

- Take a word problem of the form “Quantity blah changes at a rate proportional to how much blah there is” and write down the DE:

Summary of what you should be able to do

- Take a word problem of the form “Quantity blah changes at a rate proportional to how much blah there is” and write down the DE:
 - $Q'(t) = k Q(t)$

Summary of what you should be able to do

- Take a word problem of the form “Quantity blah changes at a rate proportional to how much blah there is” and write down the DE:
 - $Q'(t) = k Q(t)$
- Write down the solution to this equation:

Summary of what you should be able to do

- Take a word problem of the form “Quantity blah changes at a rate proportional to how much blah there is” and write down the DE:

- $Q'(t) = k Q(t)$

- Write down the solution to this equation:

- $Q(t) = Q_0 e^{kt}$

Summary of what you should be able to do

- Take a word problem of the form “Quantity blah changes at a rate proportional to how much blah there is” and write down the DE:

- $Q'(t) = k Q(t)$

- Write down the solution to this equation:

- $Q(t) = Q_0 e^{kt}$

- Determine k and Q_0 from given values or %ages of Q at two different times (i.e. data).

Summary of what you should be able to do

- Take a word problem of the form “Quantity blah changes at a rate proportional to how much blah there is” and write down the DE:

- $Q'(t) = k Q(t)$

- Write down the solution to this equation:

- $Q(t) = Q_0 e^{kt}$

- Determine k and Q_0 from given values or %ages of Q at two different times (i.e. data).
- Determine half-life/doubling time from data or k .

DEs – a broad view

DEs – a broad view

- We have talked about **linear DEs** so far:

- $y' = ky$

DEs – a broad view

- We have talked about **linear DEs** so far:

- $y' = ky$

- A **linear DE** is one in which the y' and the y appear linearly (more later about $y' = a + ky$).

DEs – a broad view

- We have talked about **linear DEs** so far:

- $y' = ky$

- A **linear DE** is one in which the y' and the y appear linearly (more later about $y' = a + ky$).

- Some nonlinear equations:

$$v' = g - v^2, \quad y' = -\sin(y), \quad (h')^2 = bh.$$

DEs – a broad view

- We have talked about **linear DEs** so far:

- $y' = ky$

- A **linear DE** is one in which the y' and the y appear linearly (more later about $y' = a + ky$).

- Some nonlinear equations:

$$v' = g - v^2, \quad y' = -\sin(y), \quad (h')^2 = bh.$$

object falling
through air

pendulum
under water

water draining
from a vessel

DEs – a broad view

DEs – a broad view

- Where do nonlinear equations come from?

DEs – a broad view

- Where do nonlinear equations come from?
- Population growth:

$$N' = bN - dN = kN \quad (\text{linear})$$

where b is per-capita birth rate, d is per-capita death rate and $k=b-d$.

DEs – a broad view

- Where do nonlinear equations come from?
- Population growth:

$$N' = bN - dN = kN \quad (\text{linear})$$

where b is per-capita birth rate, d is per-capita death rate and $k = b - d$.

- Suppose the per-capita death rate is not constant but increases with population size (more death at high density) so $d = cN$.

DEs – a broad view

- Where do nonlinear equations come from?
- Population growth:

$$N' = bN - dN = kN \quad (\text{linear})$$

where b is per-capita birth rate, d is per-capita death rate and $k=b-d$.

- Suppose the per-capita death rate is not constant but increases with population size (more death at high density) so $d = cN$.

$$N' = bN - (cN)N = bN - cN^2$$

DEs – a broad view

DEs – a broad view

$$\frac{dN}{dt} = bN - cN^2$$

DEs – a broad view

$$\frac{dN}{dt} = bN - cN^2$$

This is called the logistic equation, usually written as

$$\frac{dN}{dt} = rN \left(1 - \frac{N}{K} \right)$$

DEs – a broad view

$$\frac{dN}{dt} = bN - cN^2$$

This is called the logistic equation, usually written as

$$\frac{dN}{dt} = rN \left(1 - \frac{N}{K} \right)$$

where $r=b$ and $K=1/c$. This is a nonlinear DE because of the N^2 .

Qualitative analysis

Qualitative analysis

- Finding a formula for a solution to a DE is ideal but what if you can't?

Qualitative analysis

- Finding a formula for a solution to a DE is ideal but what if you can't?
- Qualitative analysis - extract information about the general solution without solving.

Qualitative analysis

- Finding a formula for a solution to a DE is ideal but what if you can't?
- Qualitative analysis - extract information about the general solution without solving.
 - Steady states
 - Slope fields
 - Stability of steady states
 - Plotting y' versus y (state space/phase line)

$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

• **Steady state.** Where can you stand so that the DE tells you not to move?

- (A) $x = -1$
- (B) $x = 0$
- (C) $x = 1/2$
- (D) $x = 1$

This is the logistic eq with $r=1$, $K=1$.

$$\begin{array}{ccc} x' = x(1 - x) \\ \uparrow \qquad \qquad \qquad \uparrow \\ \text{velocity} \qquad \qquad \text{position} \end{array}$$

• **Steady state.** Where can you stand so that the DE tells you not to move?

(A) $x = -1$

(B) $x = 0$

(C) $x = 1/2$

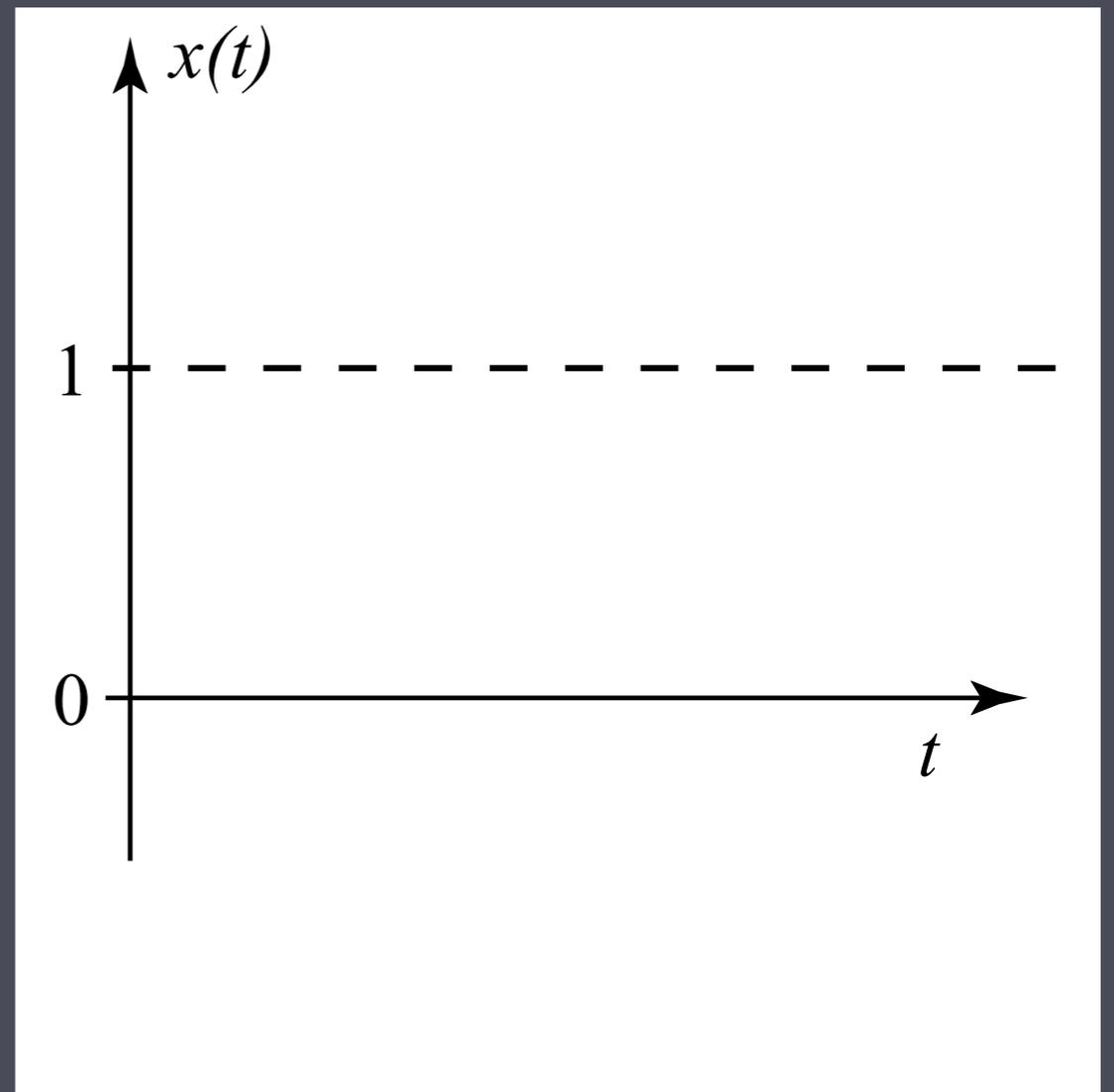
(D) $x = 1$

This is the logistic eq with $r=1$, $K=1$.

$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

• **Steady state.** Where can you stand so that the DE tells you not to move?

- (A) $x = -1$
- (B) $x = 0$
- (C) $x = 1/2$
- (D) $x = 1$



A **steady state** is a constant solution.

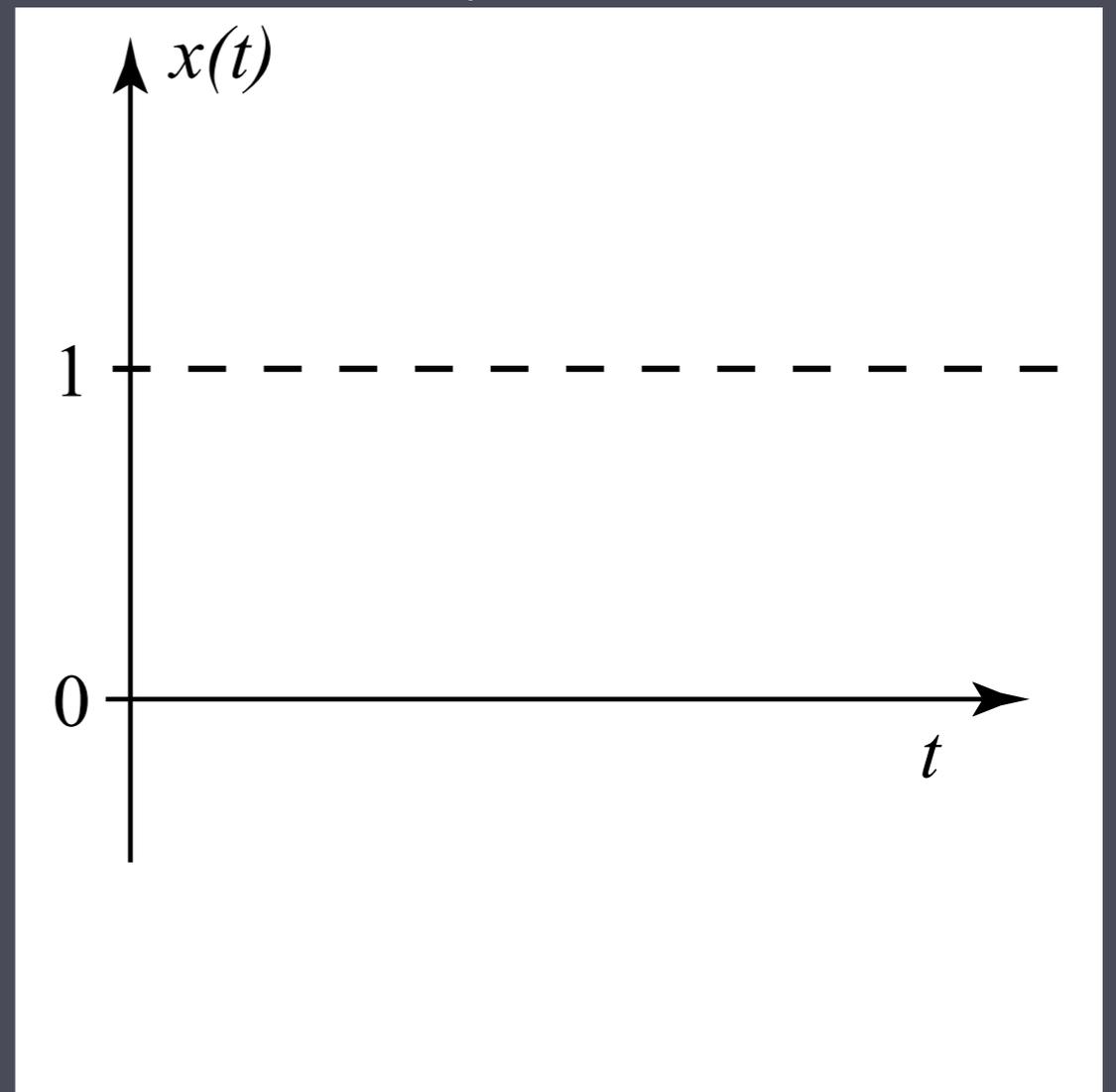
$$y' = -y(y-1)(y+1)$$

- What are the steady states of this equation?

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

↑ velocity ↑ position

Slope field

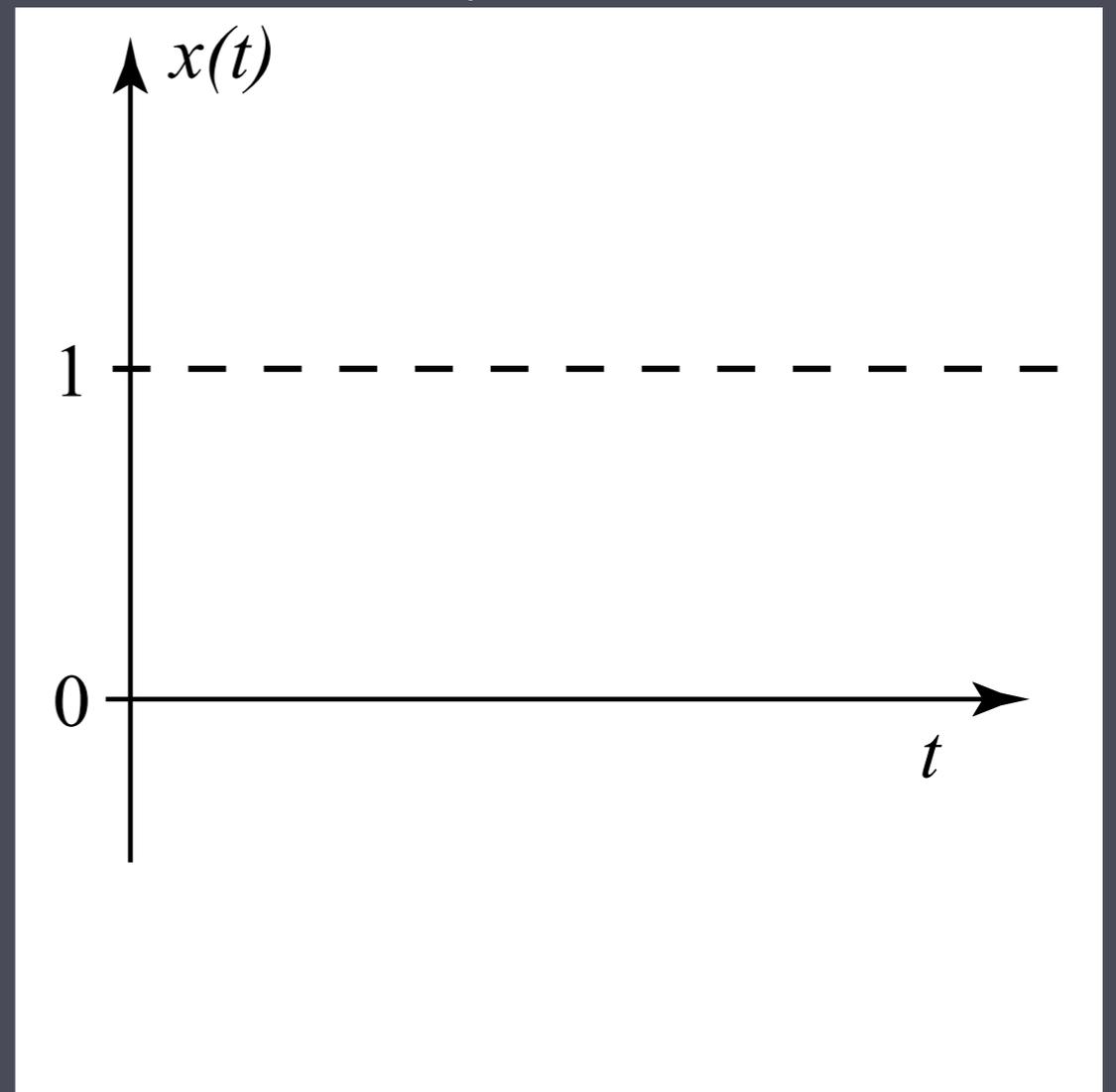


$$x' = x(1 - x)$$

↑ velocity ↑ position

Slope field

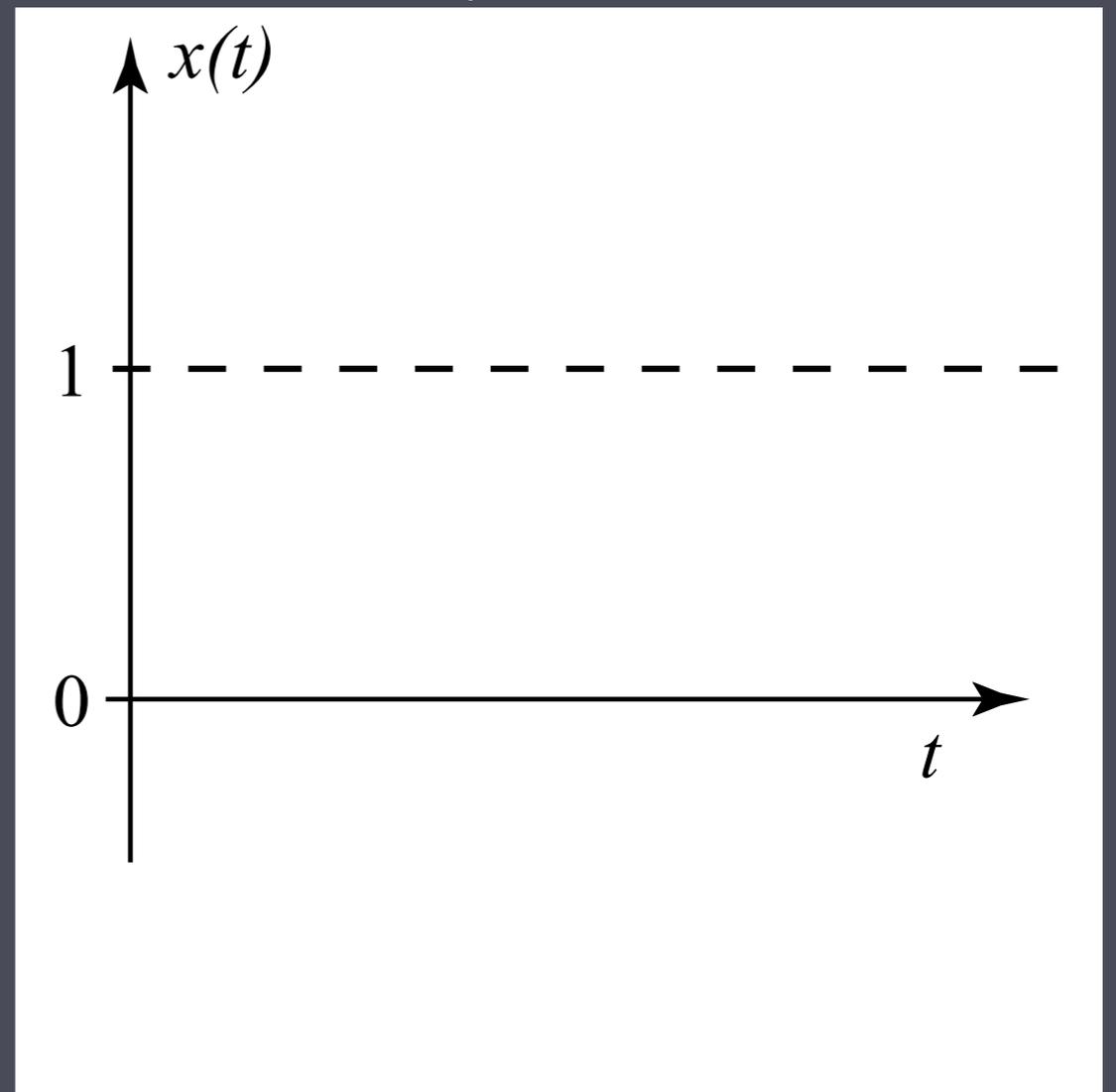
• Slope field.



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values

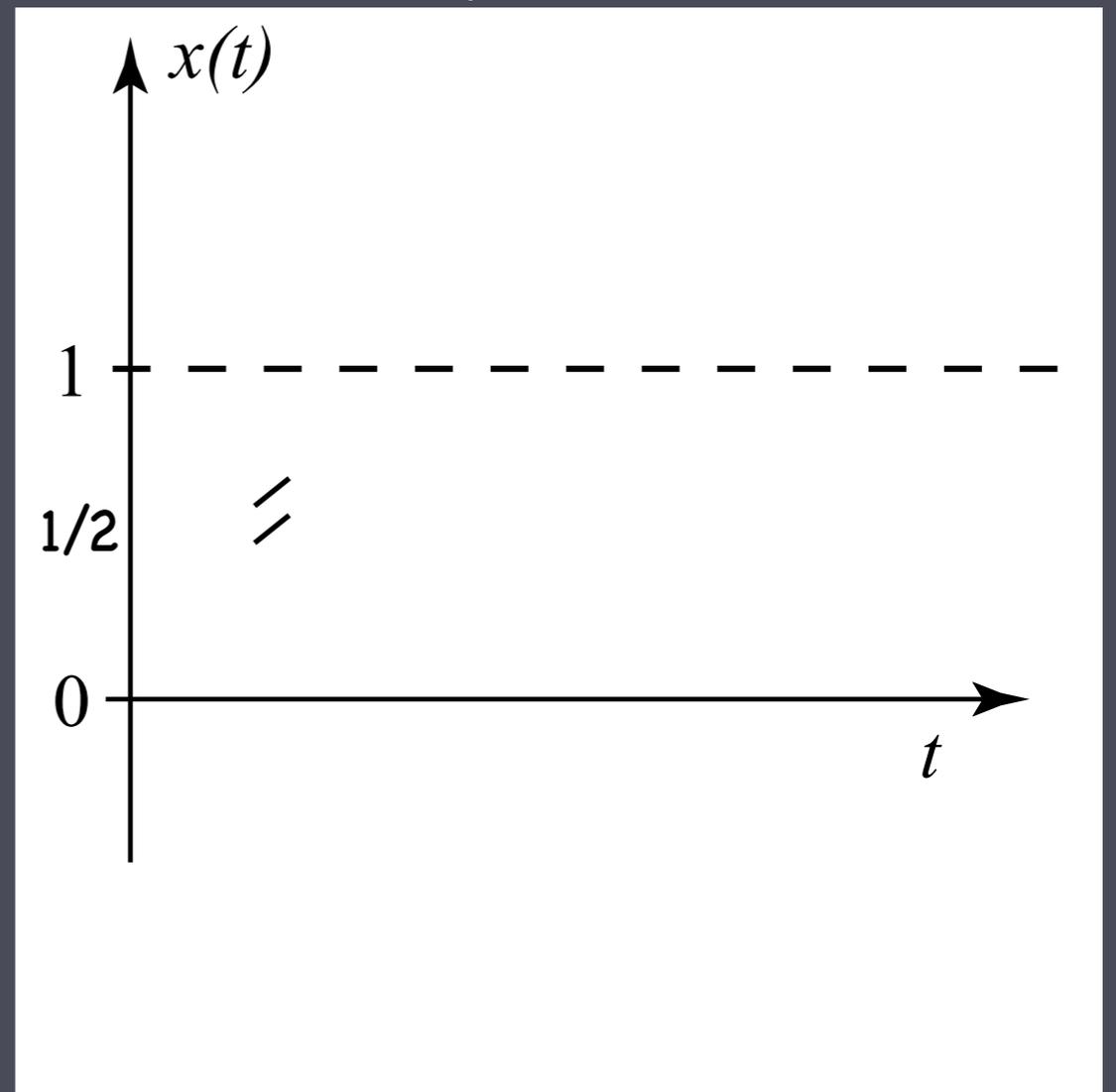


$$x' = x(1 - x)$$

↑ velocity ↑ position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values

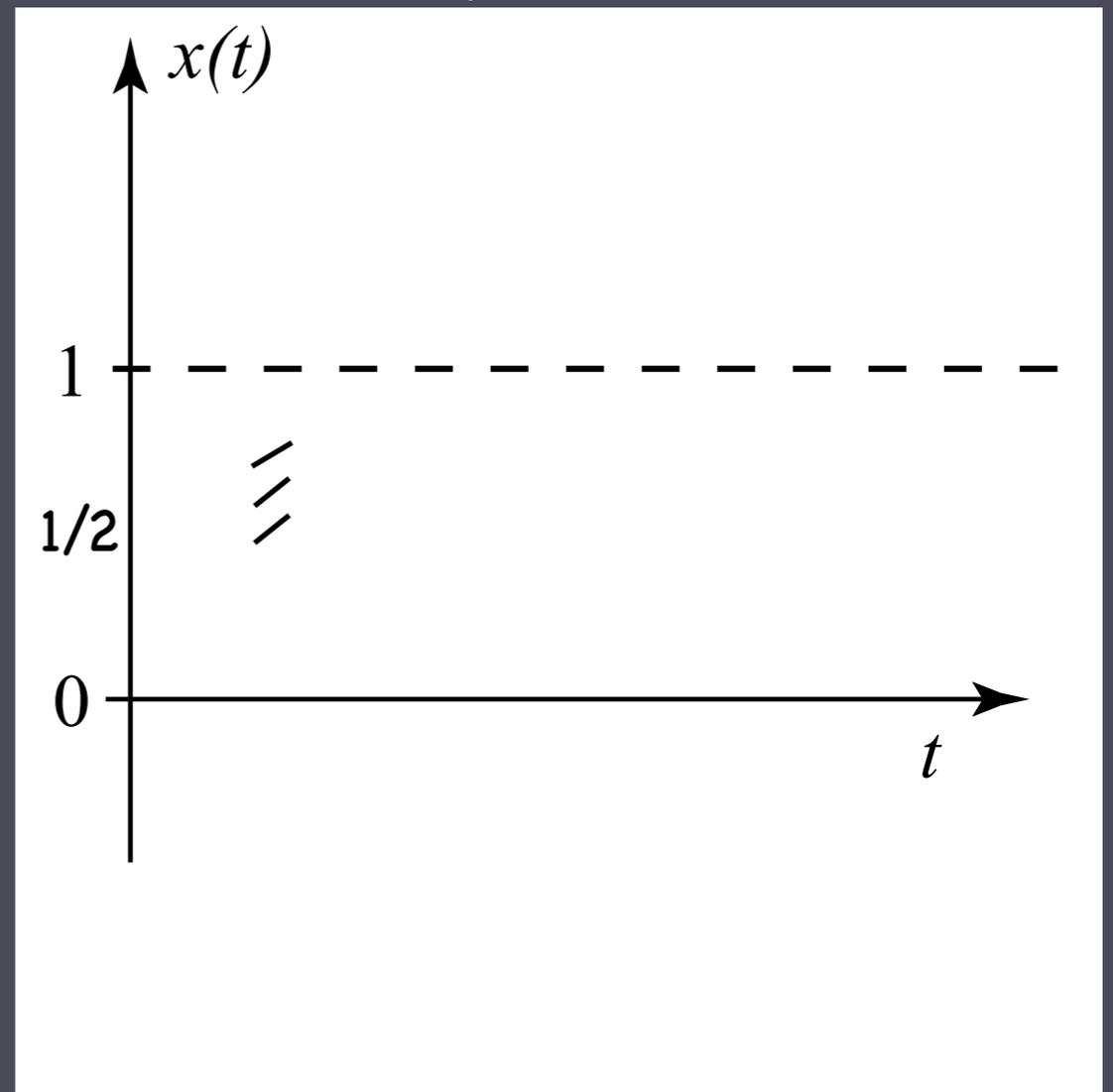


$$x' = x(1 - x)$$

↑ velocity ↑ position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values

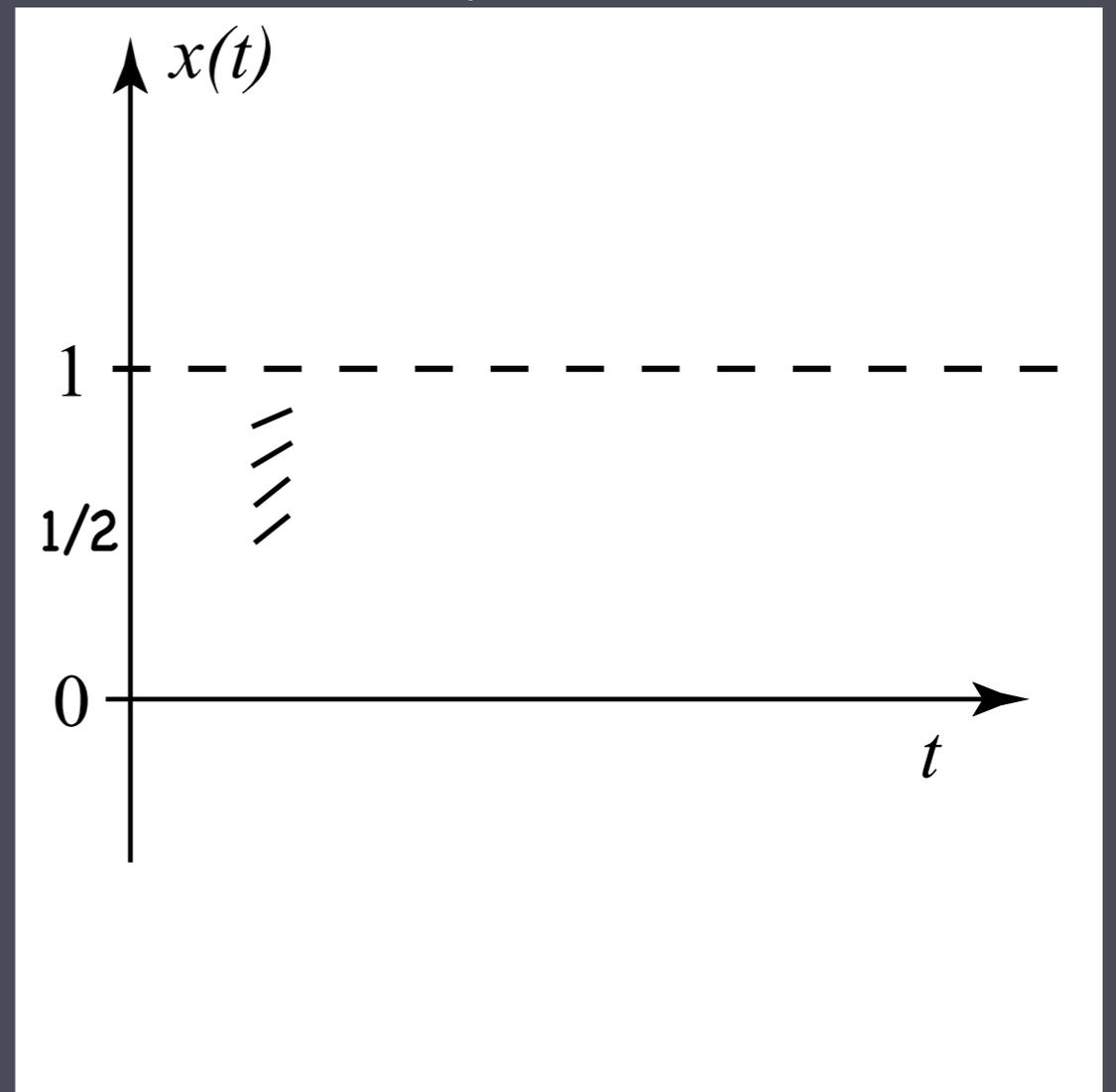


$$x' = x(1 - x)$$

↑ velocity ↑ position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values

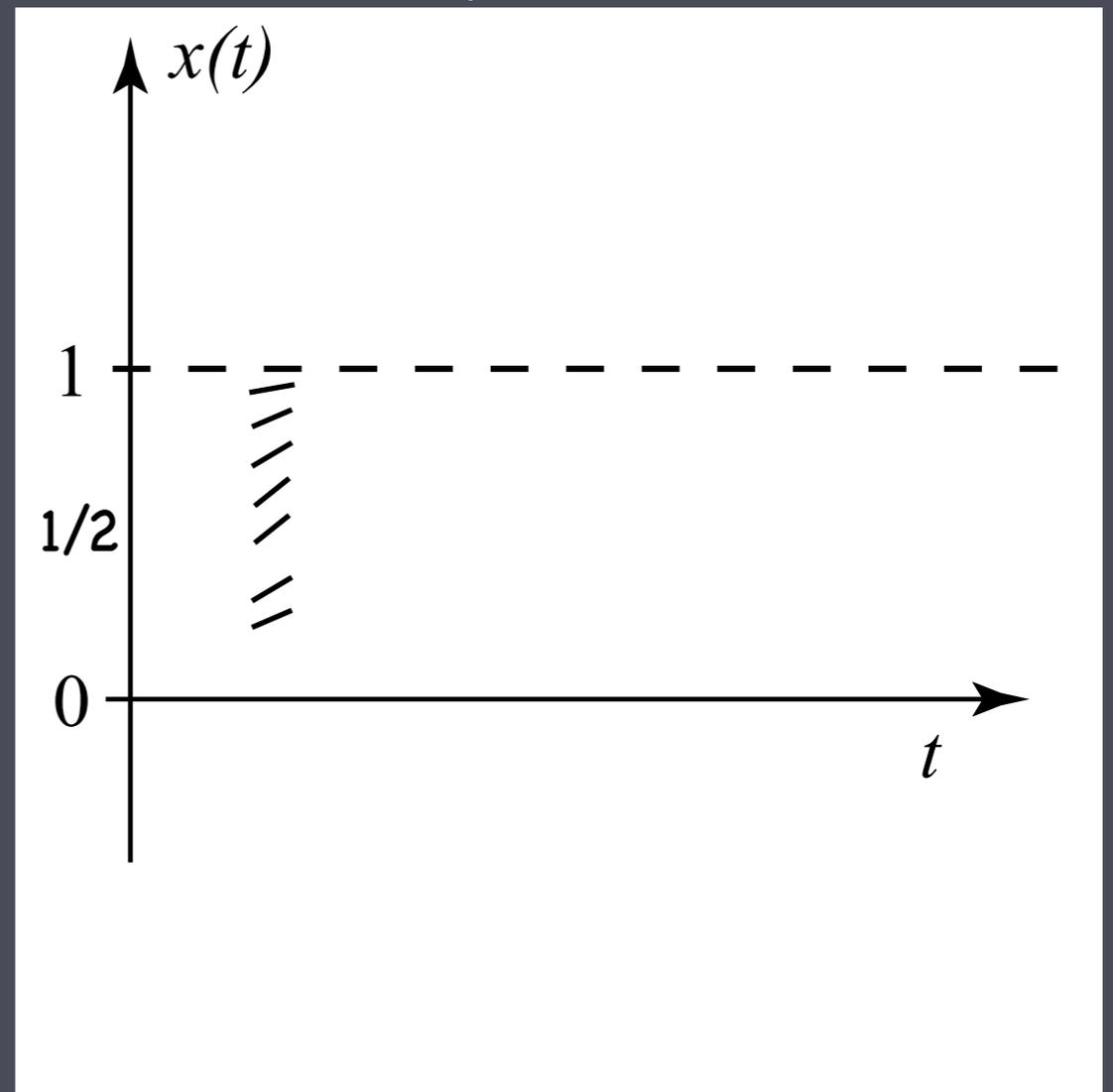


$$x' = x(1 - x)$$

↑ velocity ↑ position

Slope field

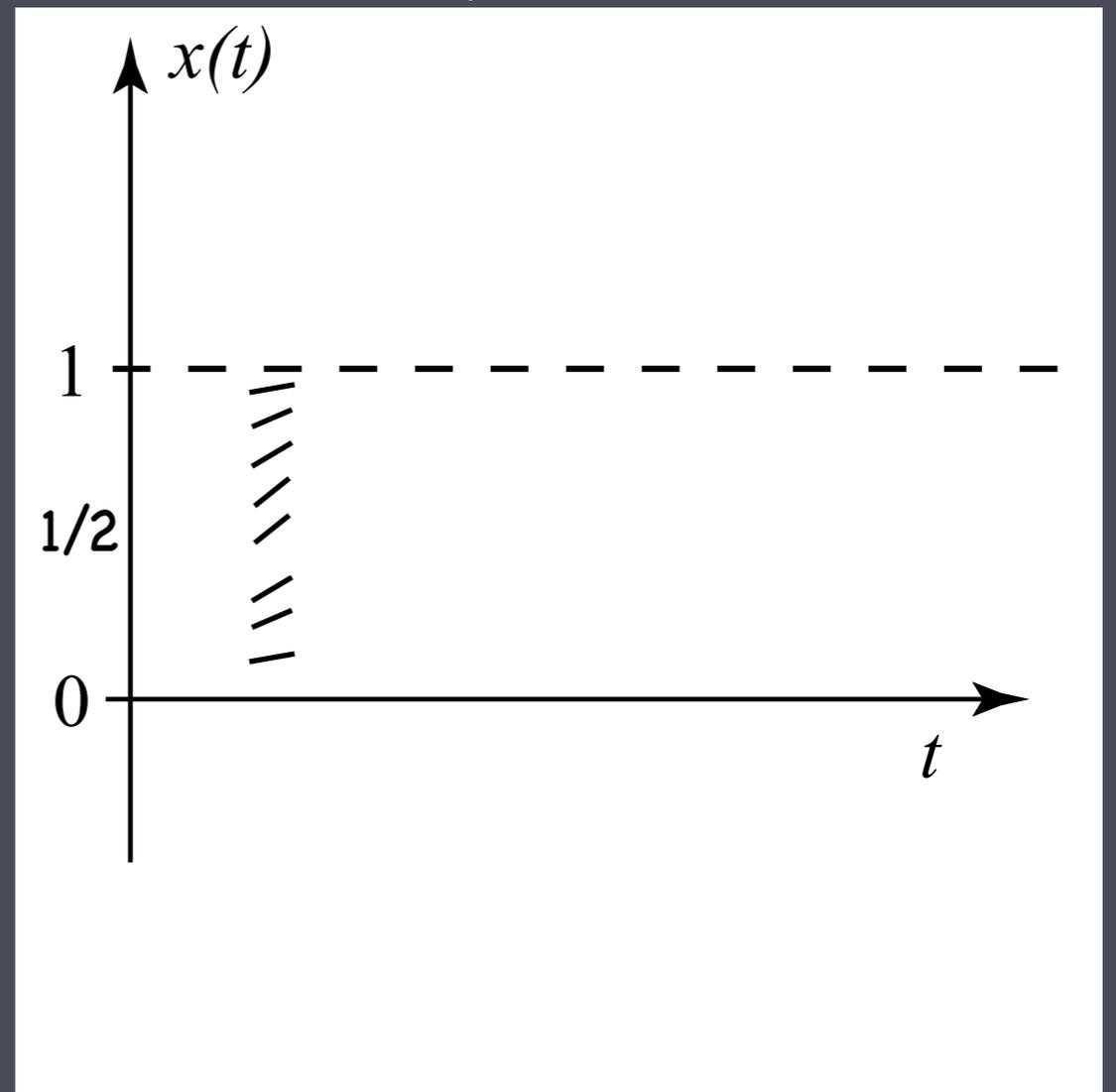
- Slope field.
- At any t , don't know x yet so plot all possible x' values



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

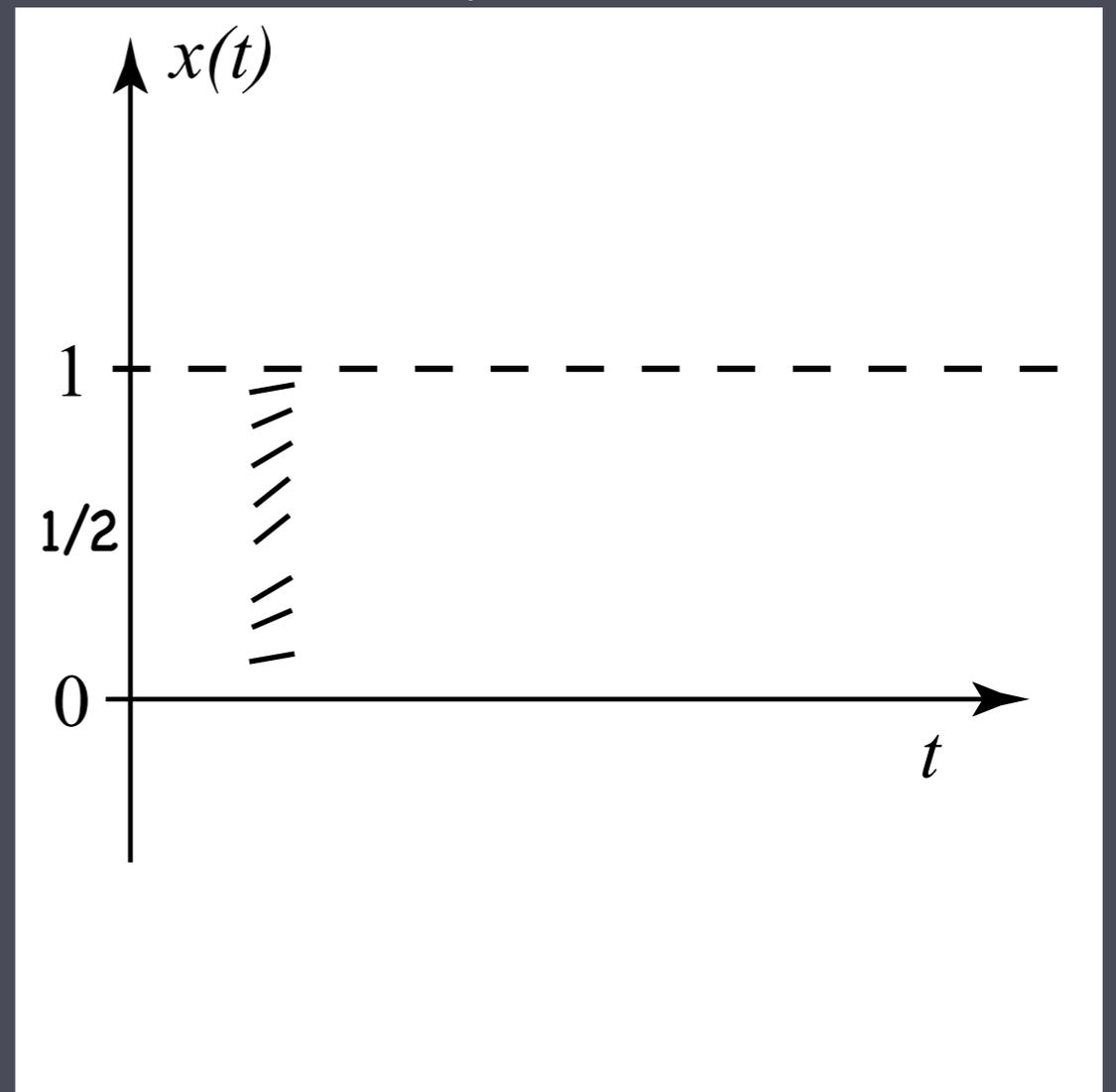
- Slope field.
- At any t , don't know x yet so plot all possible x' values



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

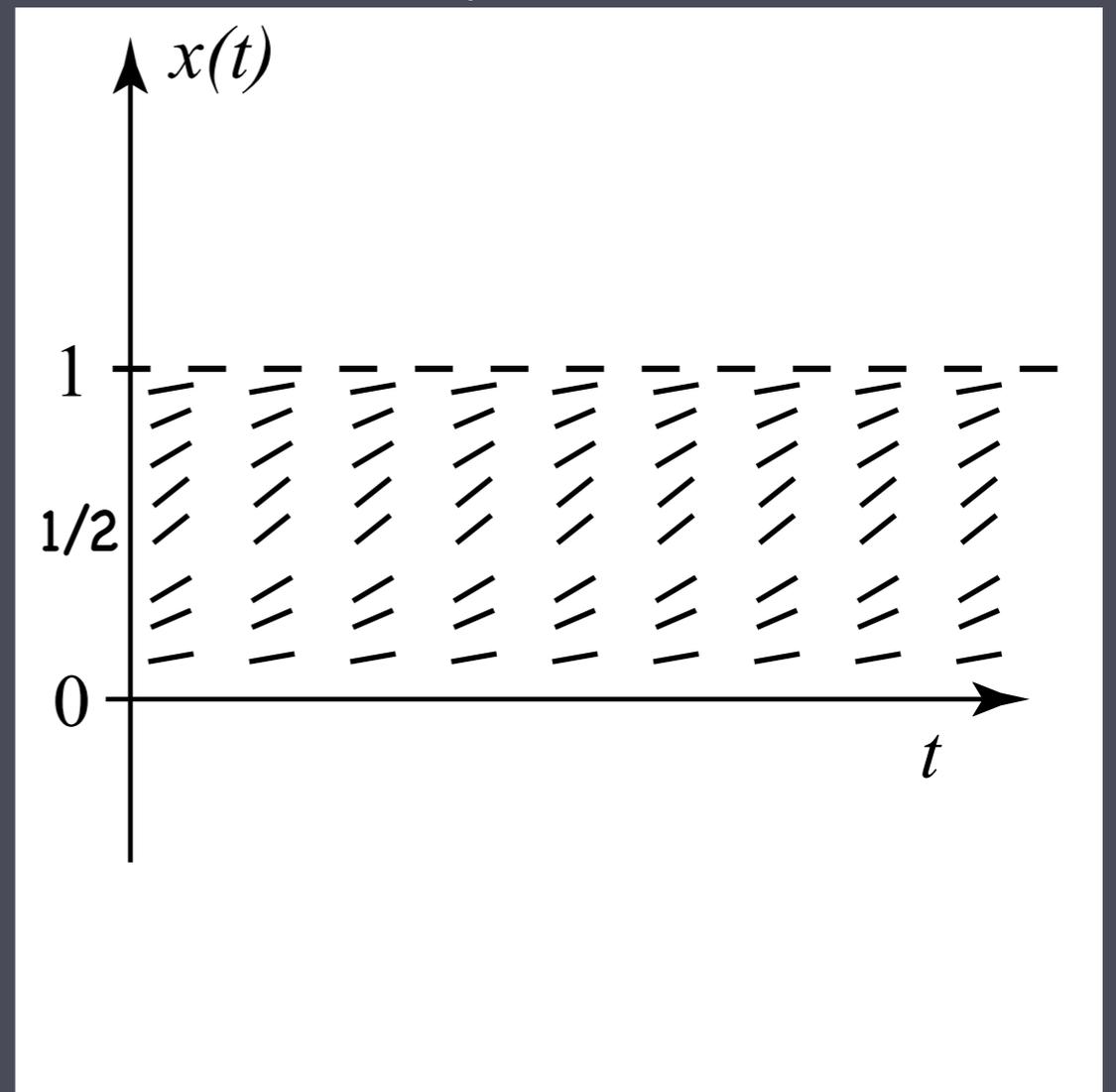
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

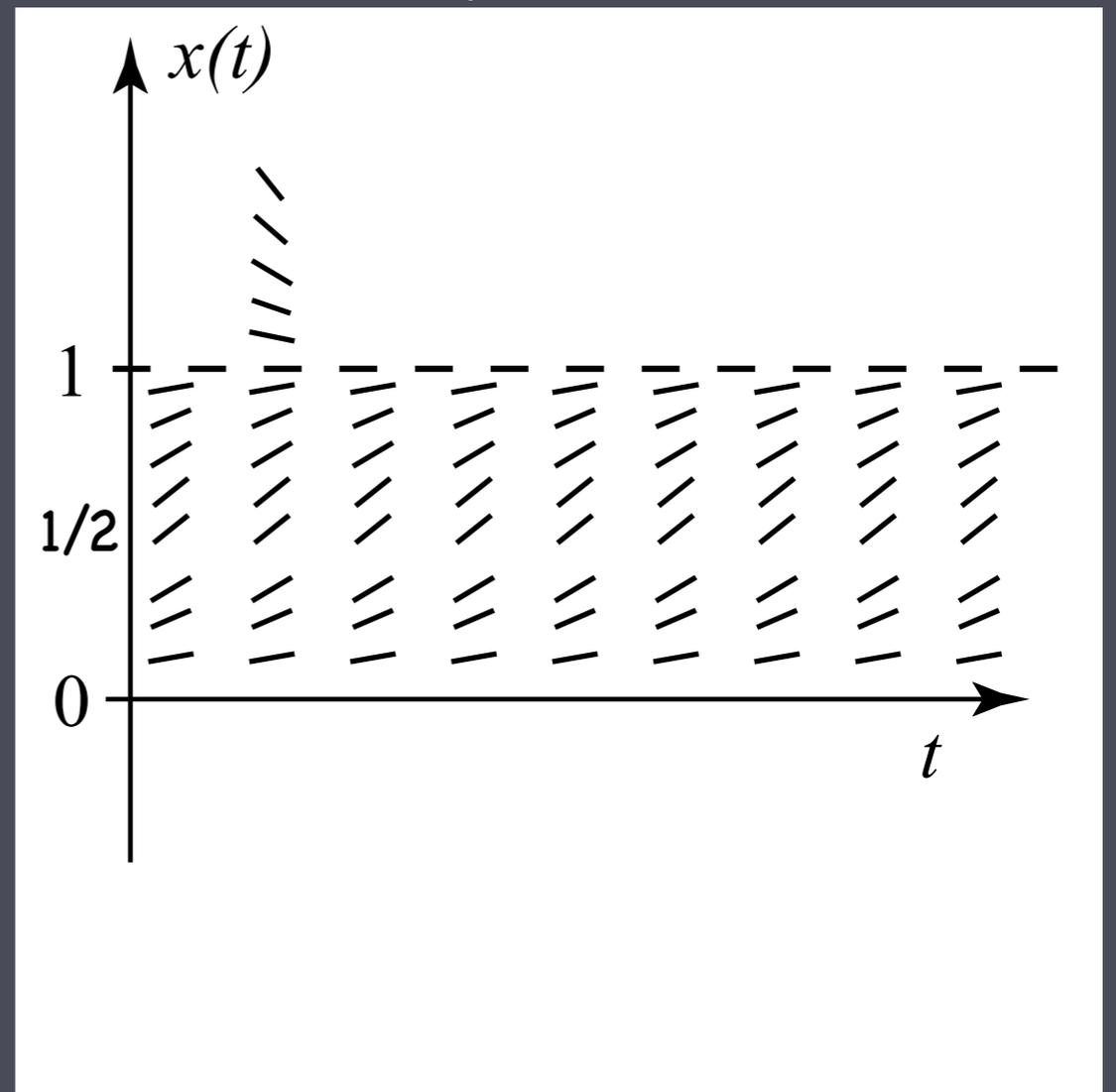
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

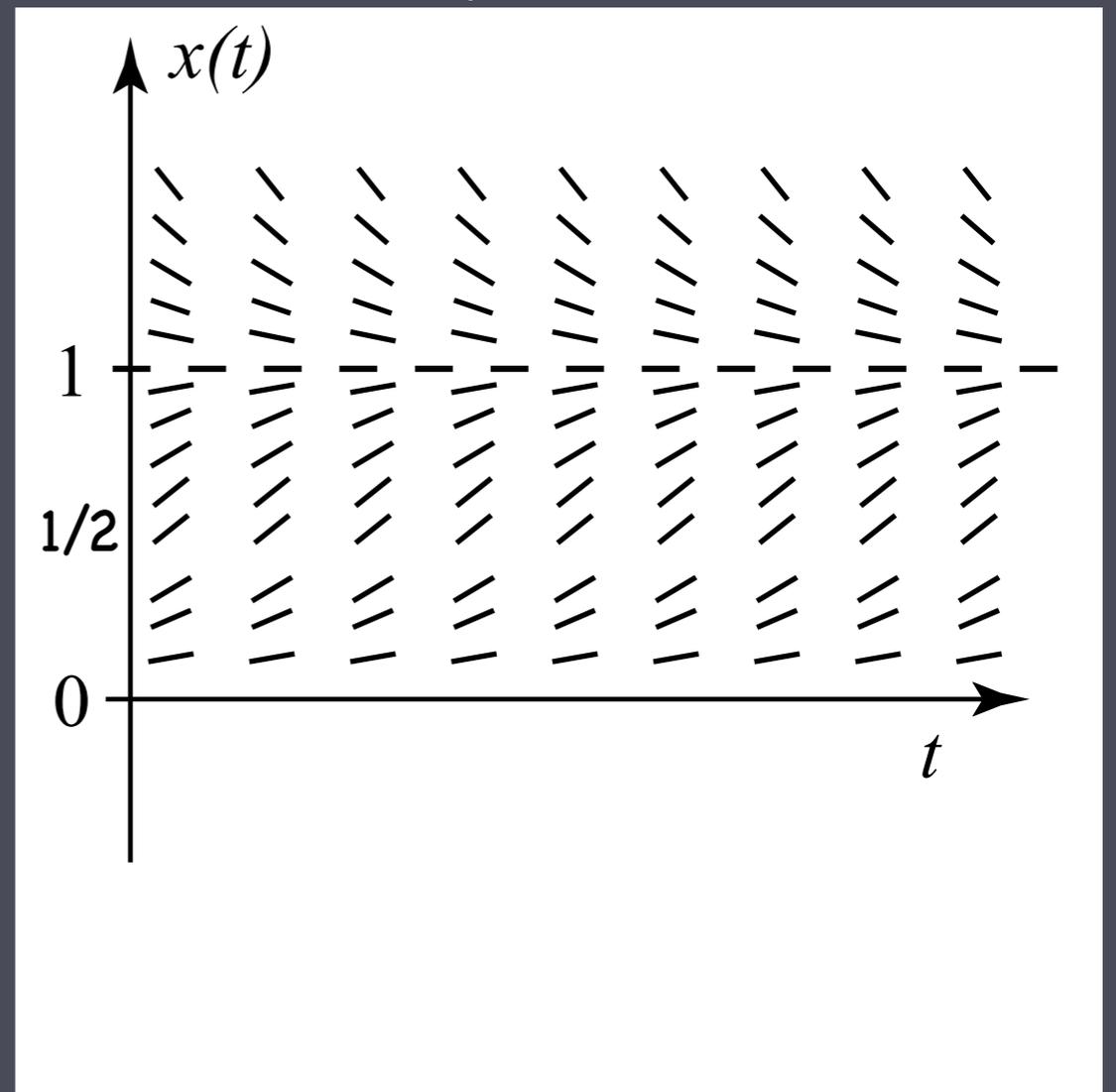
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

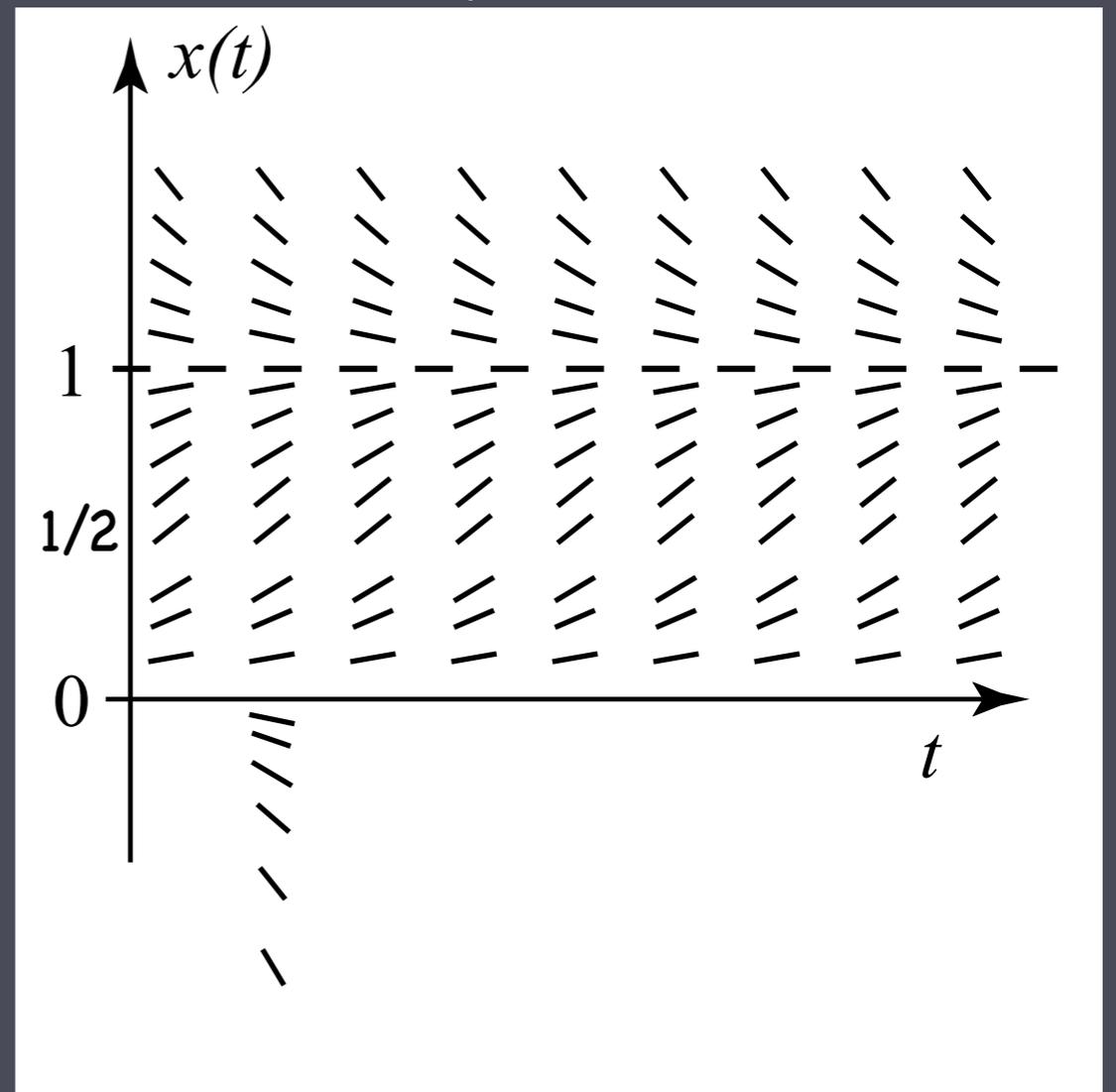
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

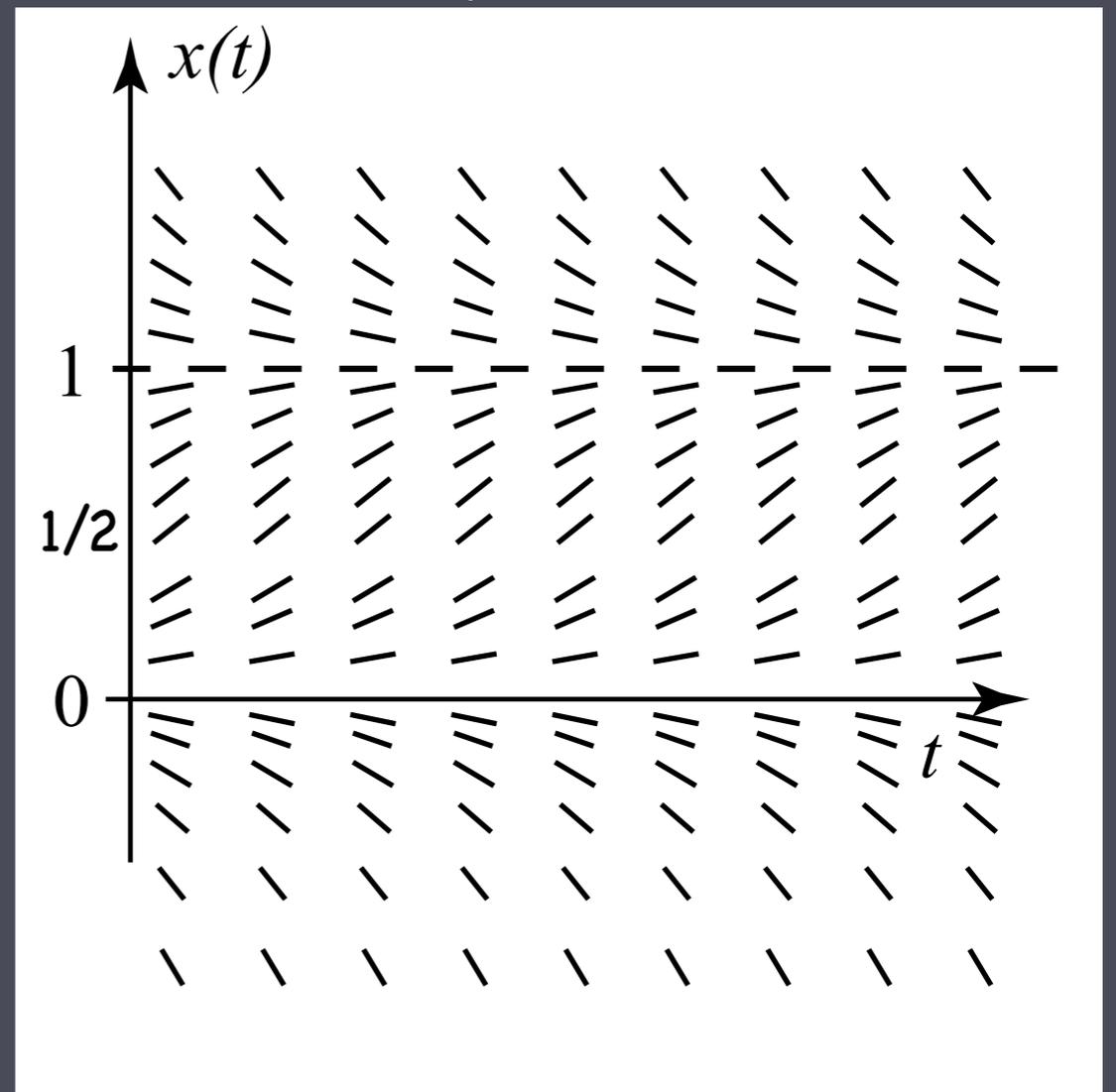
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .

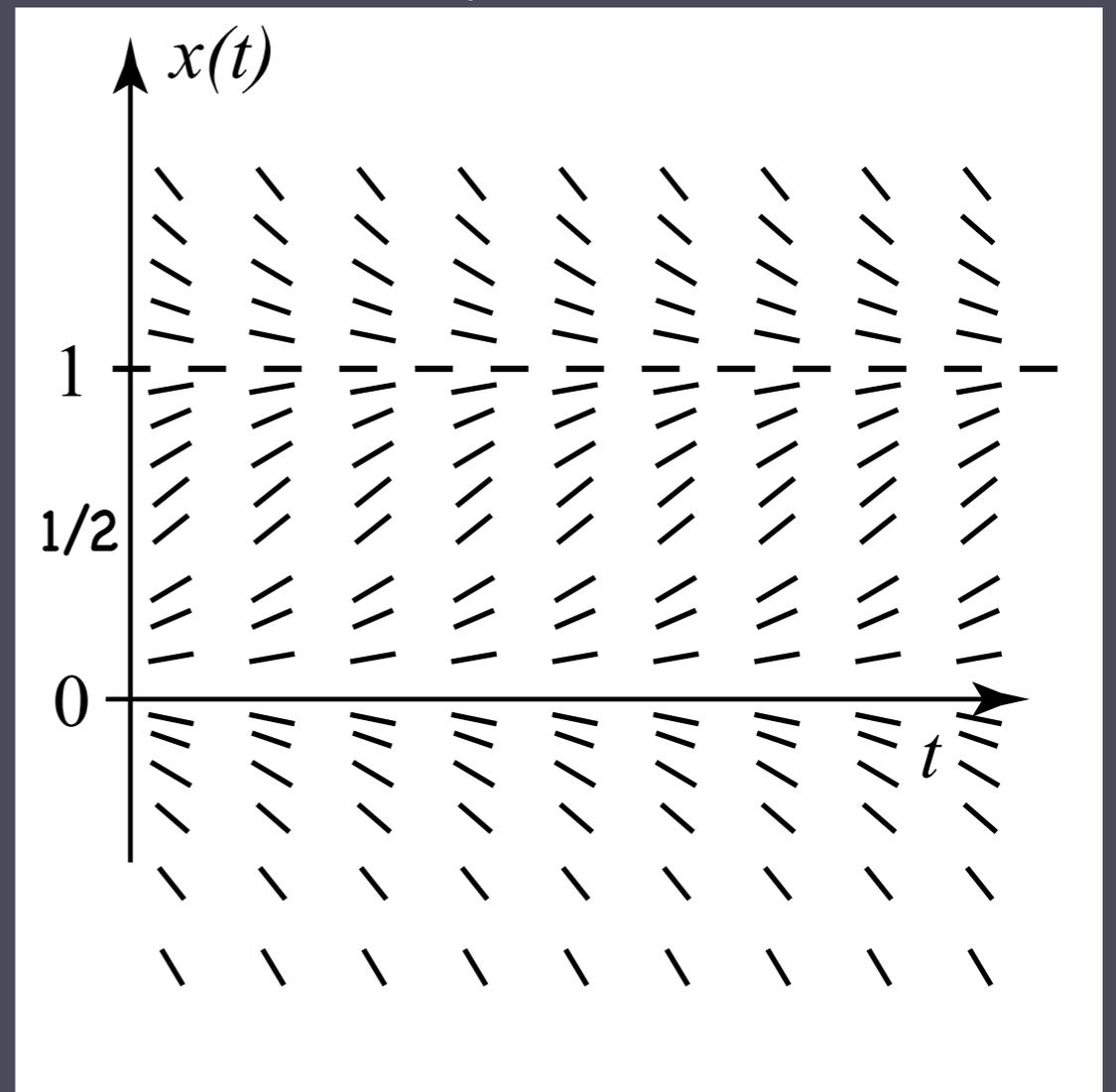


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

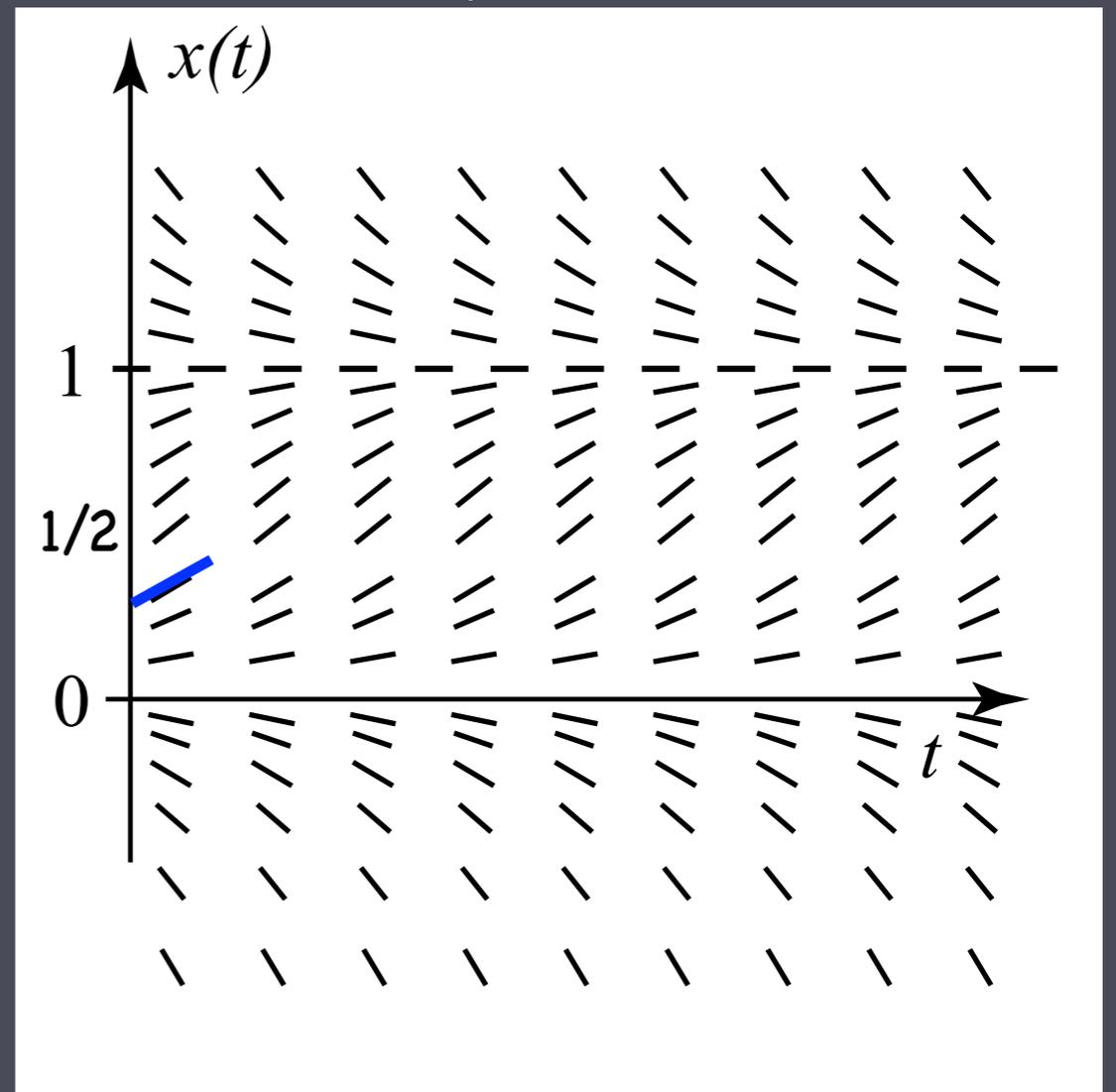


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

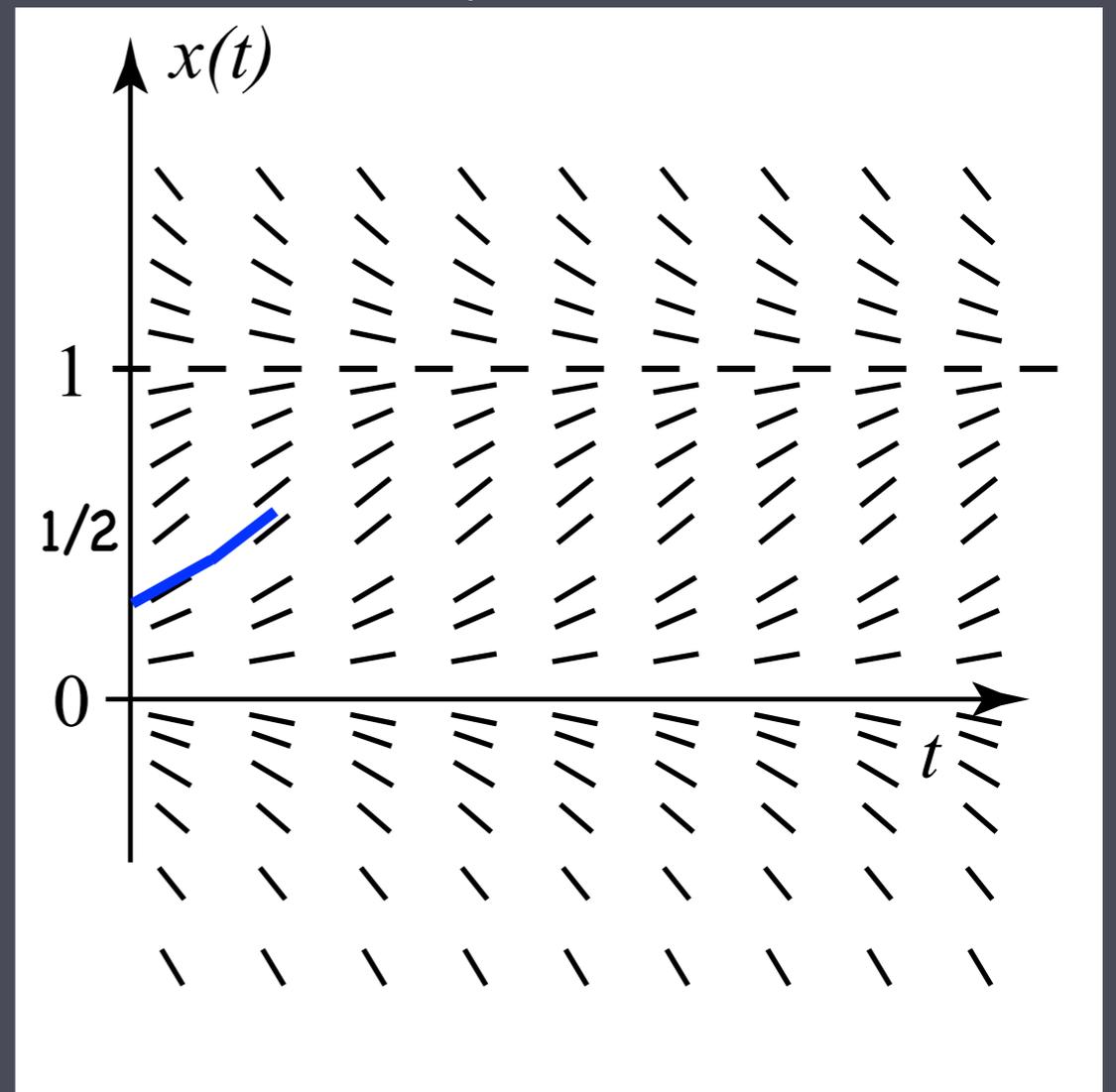


$$x' = x(1 - x)$$

↑ velocity ↑ position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

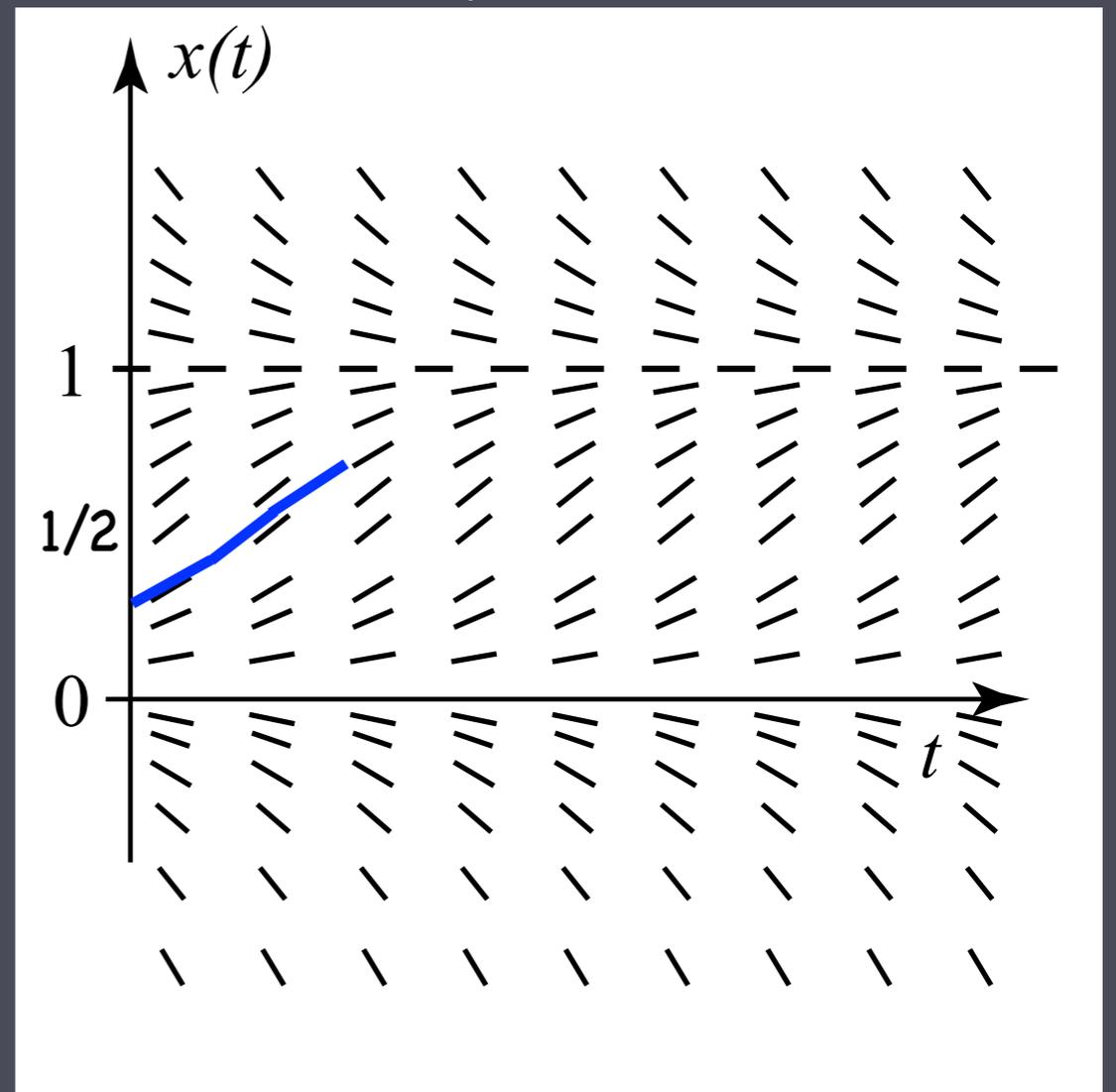


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

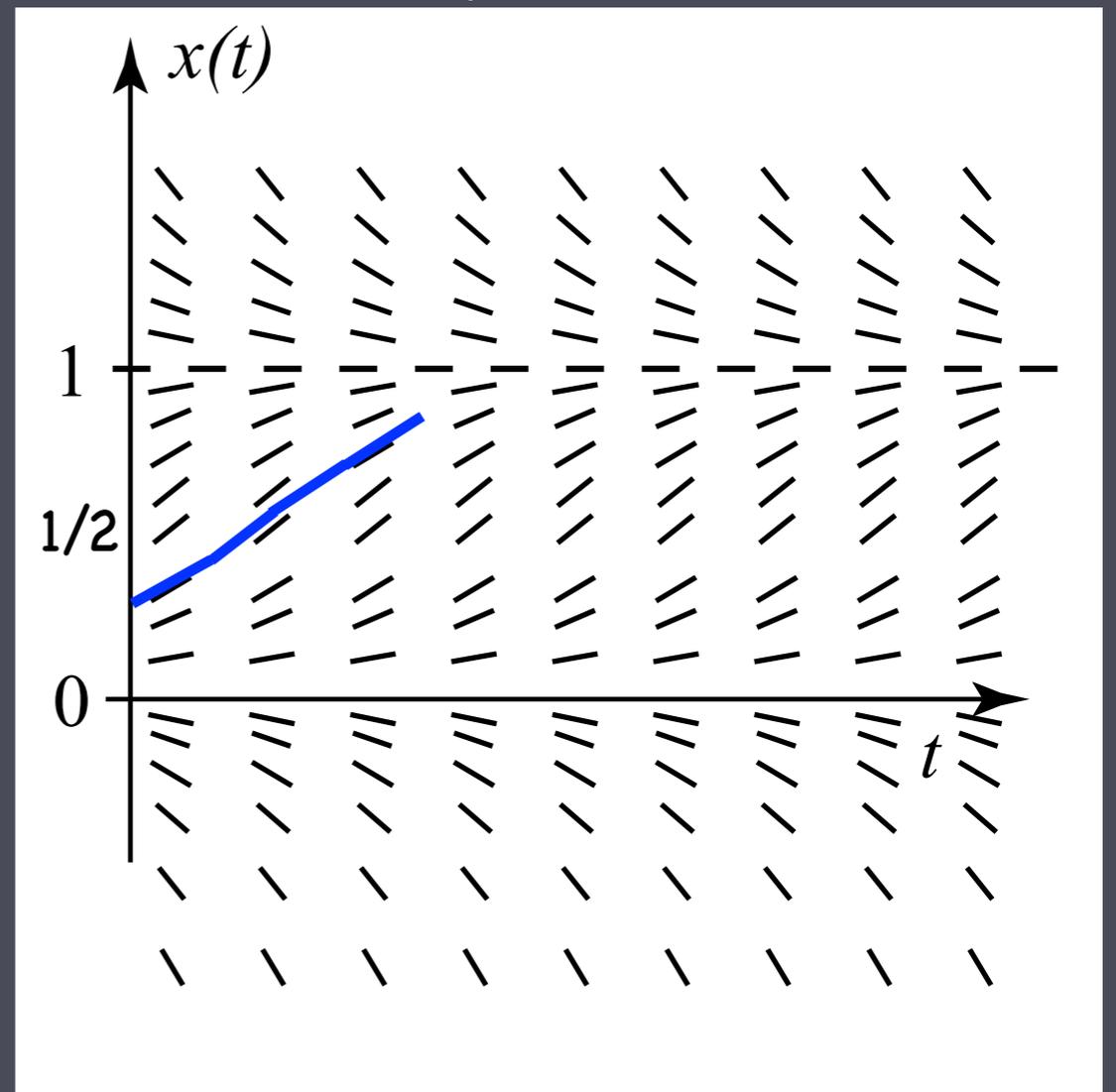
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

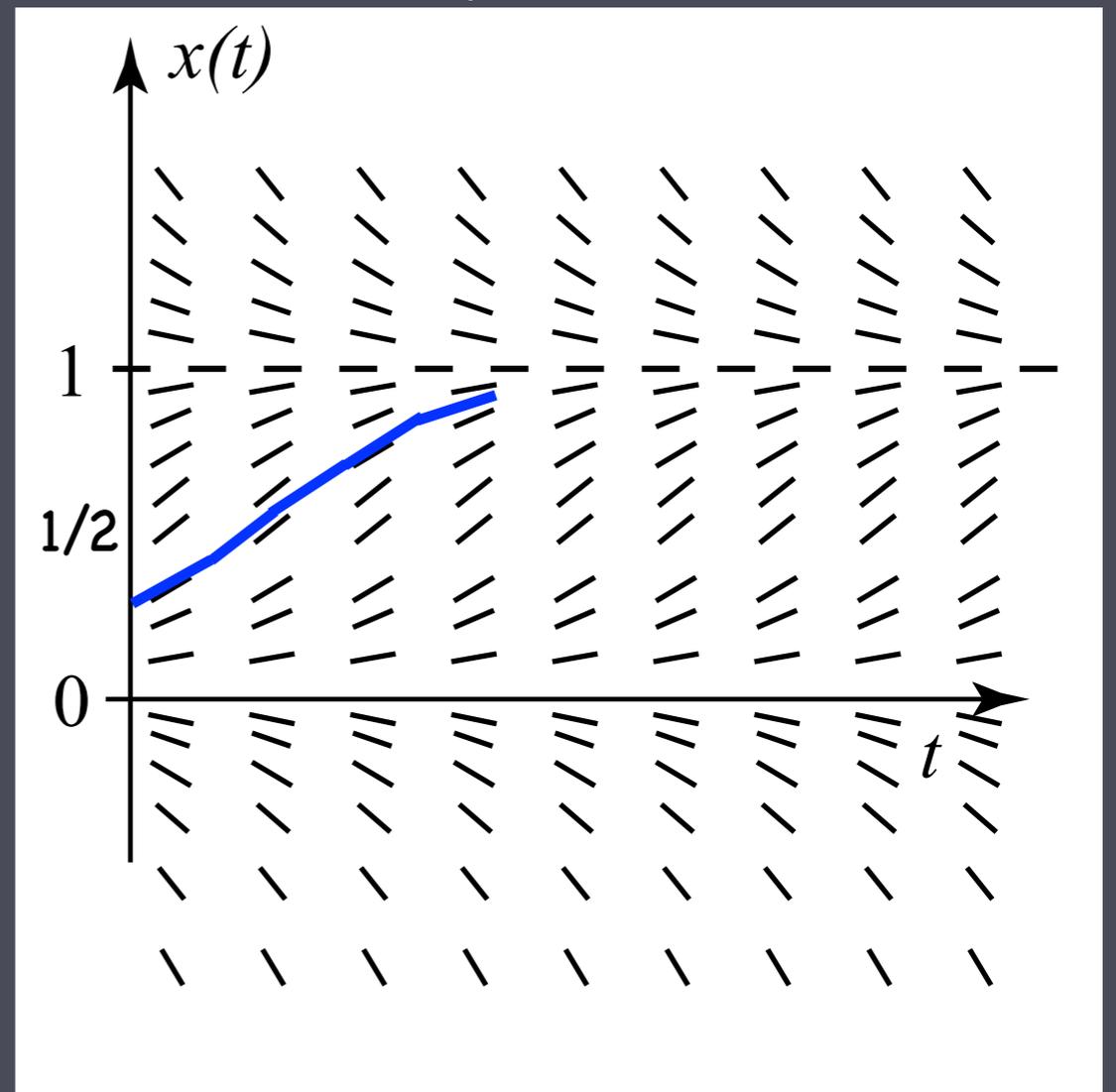


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

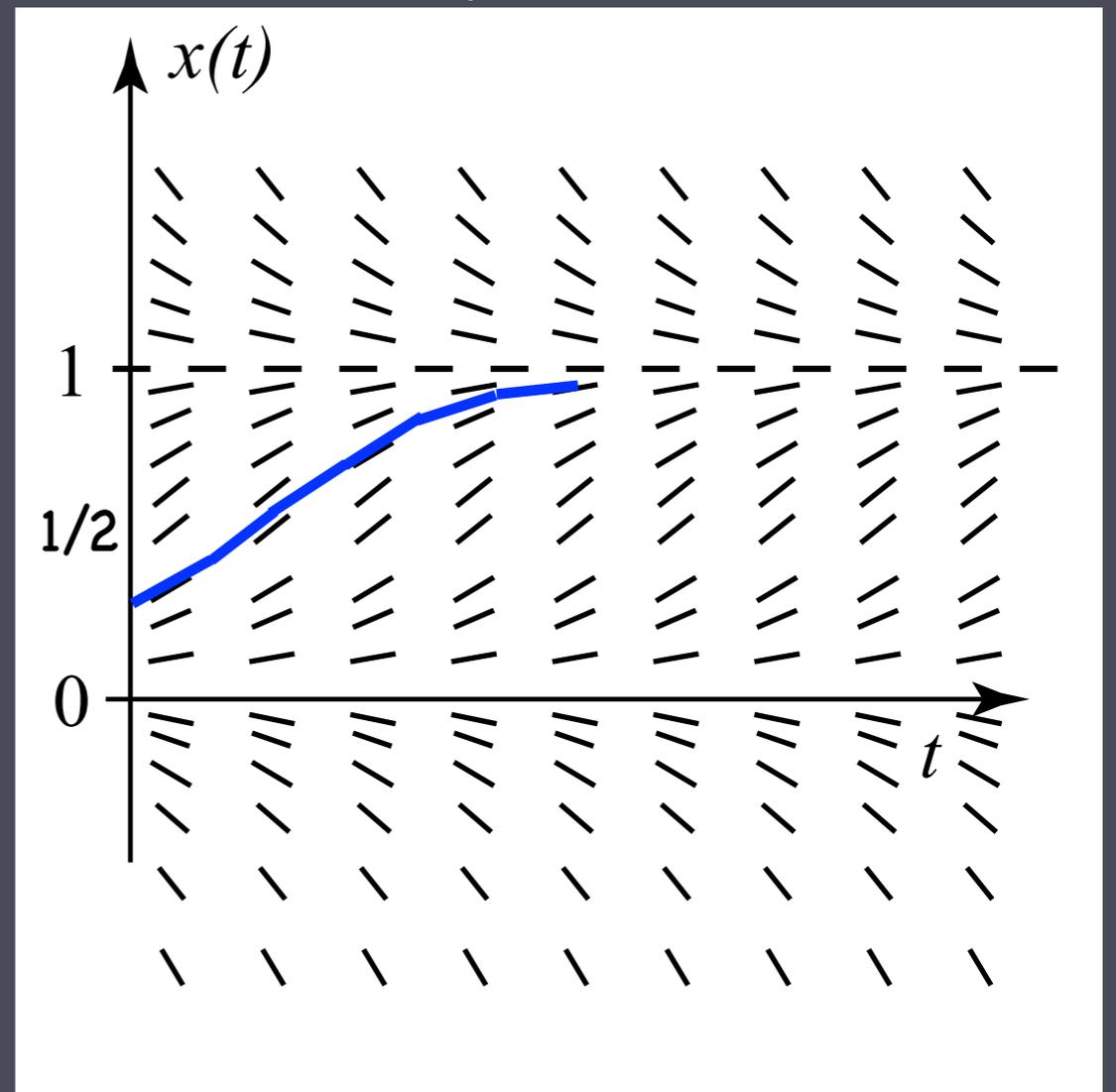


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.

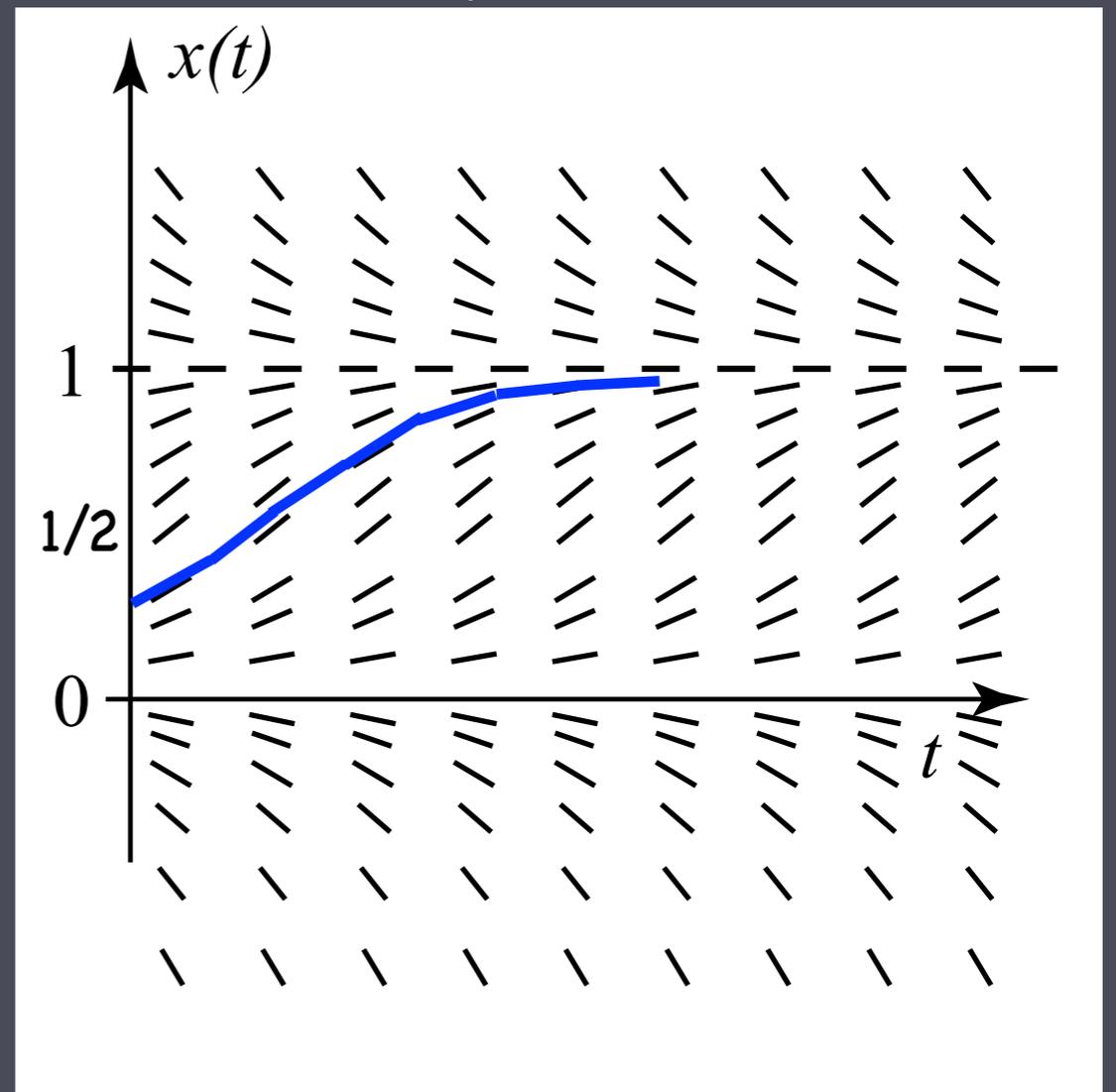


$$x' = x(1 - x)$$

↑
velocity
↑
position

Slope field

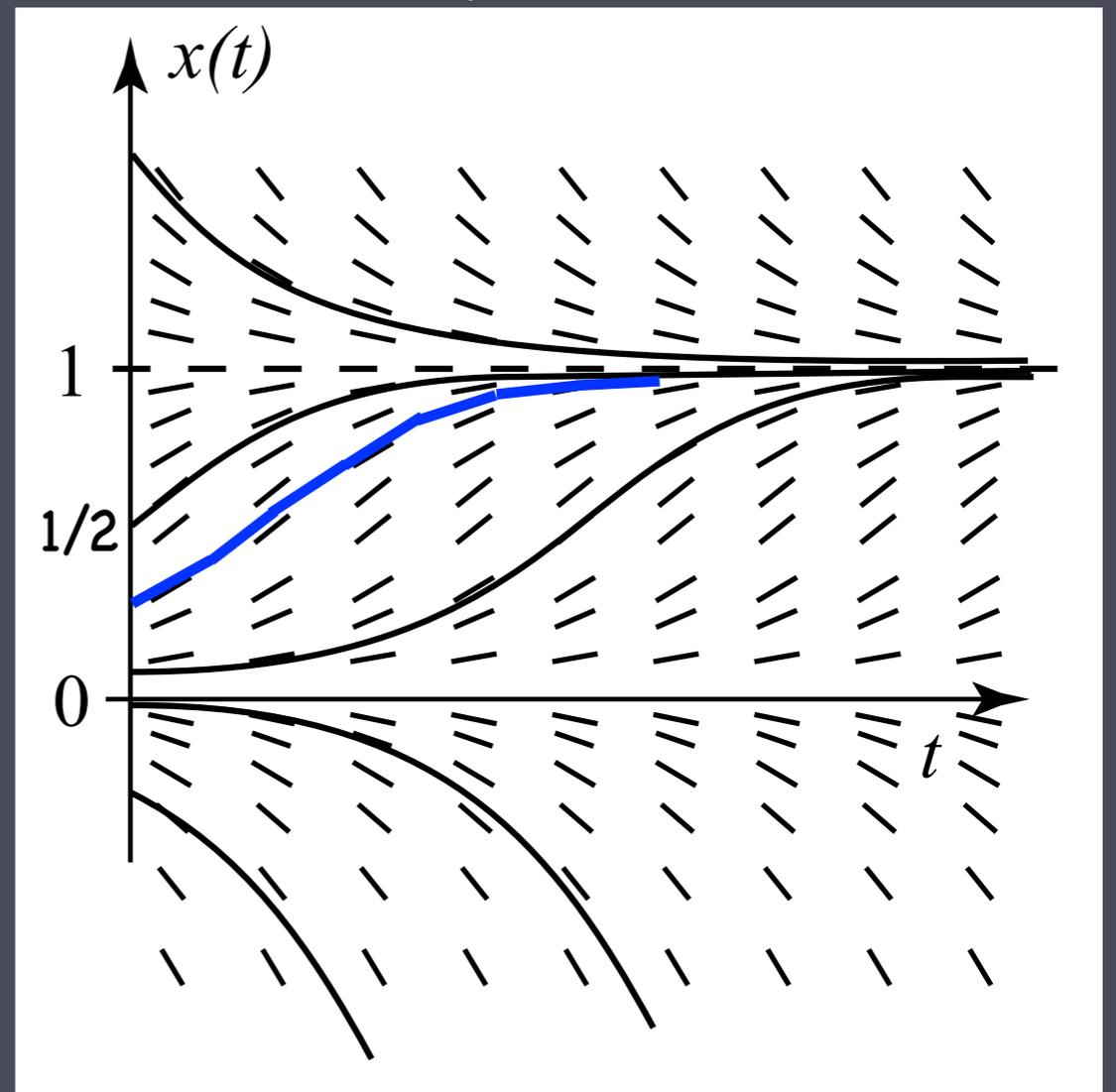
- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.



$$\underset{\substack{\uparrow \\ \text{velocity}}}{x'} = x(1 - \underset{\substack{\uparrow \\ \text{position}}}{x})$$

Slope field

- Slope field.
- At any t , don't know x yet so plot all possible x' values
- Now draw them for all t .
- Solution curves must be tangent to slope field everywhere.



$$y' = -y(y-1)(y+1)$$

- What are the steady states of this equation?
- Draw the slope field for this equation.
 - Include the steepest slope element in each interval between steady states and two others (roughly).