

Background

$$\ln e^x = x, e^{\ln y} = y$$

In words, the exponential and the logarithm are inverses. The domains are $-\infty < x < \infty$, $0 < y < \infty$.

$$e^0 = 1, \ln(1) = 0$$

Special values, usually memorized.

$$e^{a+b} = e^a e^b$$

In words, the exponential of a sum of terms is the product of the exponentials of the terms.

$$(e^a)^b = e^{ab}$$

Negatives are allowed, e.g., $(e^a)^{-1} = e^{-a}$.

$$(e^{u(t)})' = u'(t)e^{u(t)}$$

The *chain rule* of calculus implies this formula from the identity $(e^x)' = e^x$.

$$\ln AB = \ln A + \ln B$$

In words, the logarithm of a product of factors is the sum of the logarithms of the factors.

$$B \ln(A) = \ln(A^B)$$

Negatives are allowed, e.g., $-\ln A = \ln \frac{1}{A}$.

$$(\ln |u(t)|)' = \frac{u'(t)}{u(t)}$$

The identity $(\ln(x))' = 1/x$ implies this general version by the *chain rule*.

PROBLEM 2 pg 17 #2

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Find a function $y = f(x)$ which satisfies the given differential equation $\frac{dy}{dx} = (x-2)^2$ and initial condition $y(2) = 1$.

$$y'(x) = (x-2)^2$$

$$y'(x) dx = (x-2)^2 dx$$

$$\int y'(x) dx = \int (x-2)^2 dx$$

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

$$1 = \frac{(2-2)^3}{3} + C$$

$$C = 1$$

$$y(x) = \frac{(x-2)^3}{3} + 1$$

given initial equation;

apply the method of quadrature



use $y(2) = 1$

candidate solution;

Check:

$$\text{LHS} = y'(x)$$

$$= \left[\frac{(x-2)^3}{3} + 1 \right]'$$

$$= (x-2)^2 + 0$$

$$= \text{RHS}$$

Checks with initial differential equation

$$\text{LHS} = y(2)$$

$$= \left[\frac{(x-2)^3}{3} + 1 \right]_{x=2}$$

$$= 0 + 1$$

$$= \text{RHS}$$

Checks with initial condition $y(2) = 1$.

1 Example (Decay Law Derivation) Derive the decay law $\frac{dA}{dt} = kA(t)$ from the sentence

Radioactive material decays at a rate proportional to the amount present.

Solution: The sentence is first dissected into English phrases 1 to 4.

- | | |
|---------------------------------------|--|
| 1: <i>Radioactive material</i> | The phrase causes the invention of a symbol A for the amount present at time t . |
| 2: <i>decays at a rate</i> | It means A undergoes decay. Then A changes. Calculus conventions imply the rate of change is dA/dt . |
| 3: <i>proportional to</i> | Literally, it means <i>equal to a constant multiple of</i> . Let k be the proportionality constant. |
| 4: <i>the amount present</i> | The amount of radioactive material present is $A(t)$. |

Solution: *Continued . . .*

The four phrases are translated into mathematical notation as follows.

Phrases 1 and 2 Symbol dA/dt .

Phrase 3 Equal sign '=' and a constant k .

Phrase 4 Symbol $A(t)$.

Let $A(t)$ be the amount present at time t . The translation is $\frac{dA}{dt} = kA(t)$.

To define the grid points, let $h = -1$ to 2 in increments of 0.3 to make 11 horizontal lines. The intersections account for a total of 109 grid points. It is possible to graph equally the 21 parabolas, because they are translates of $1/2 = x^2$. The replacement segments, identical on each parabola, are also stored in equally. A computer grapher is shown in Figure 3 which clearly reveals a hand-made graphic. Compare it to the grapher for the uniform grid method. Figure 2, page 72.

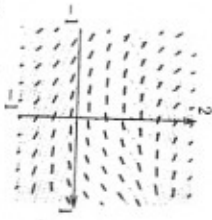


Figure 3. Direction field by the isochrone grid method for $y' = x + y(1 - y)$ on $-1 \leq x \leq 1$, $-1 \leq y \leq 2$.

The maple code that generated Figure 3 is included below as evidence that a hand computation is conceptually and mechanically easier. Sometimes a computer algebra system helps, especially to solve the equation $f(x, y) = M$, for M .

```

a:=1;b:=1;n:=21;c:=-1;d:=2;m:=11;
H:=0;L:=3;G:=1;f:=(x,y)->x*y*(1-y);
Slope:=x+sqrt(1/4-(G-F)*(x-1))/(n-1);
Y:=x->c+(d-c)*(x-1)/(n-1); P:=[];
for J from 1 to n do
  H:=Slope(J);
  h:=evalf(H*0.5/sqrt(1+H^2));
  for K from 1 to m do
    y0:=Y(K); x0:=evalf(H*0.25+(y0-0.5)^2);
    if x0<c or x0>b then next; fi;
    P:=P,[[x0-h,y0-h*M],[x0+h,y0+h*M]];
  od;
od;
Data:=[P[2..-1]]; opts:=color=BLACK,axes=FRAMED;
Plot1:=plot(Data,x=a..b,y=c..d,opts);
with(plot):
eq:=seq((y-0.5)^2-x-Slope(J)+1/4,j=1..n));
Plot2:=implicitplot(eq,x=a..b,y=c..d);
display([Plot1,Plot2]);

```

Exercises 1.7

Uniform Grid Method. Apply the uniform grid method as in Example 1, page 72 to make a direction field of 11×11 points for the given differential equation on $-1 \leq x \leq 1$, $-2 \leq y \leq 2$.

- $y' = x + y(2 - y)$
- $y' = x + y(1 - 2y)$

P 26 #12
Due #11, #15

Sketch by the method of isochrones a direction field on $|x| \leq 2$, $|y| \leq 3$.

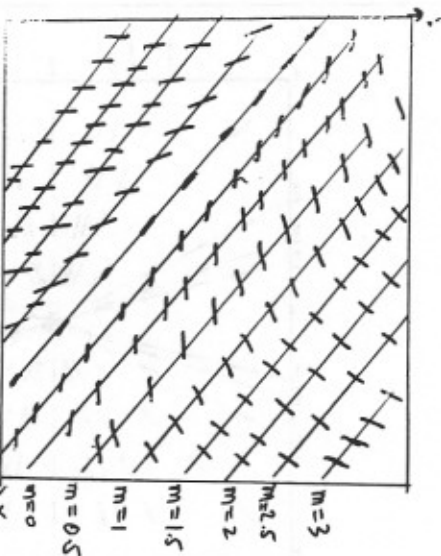
$$m = -3 \text{ to } 3, \Delta y = 0.5$$

There are 13 slopes.

$$x + y = m \quad [\text{isochrone}]$$

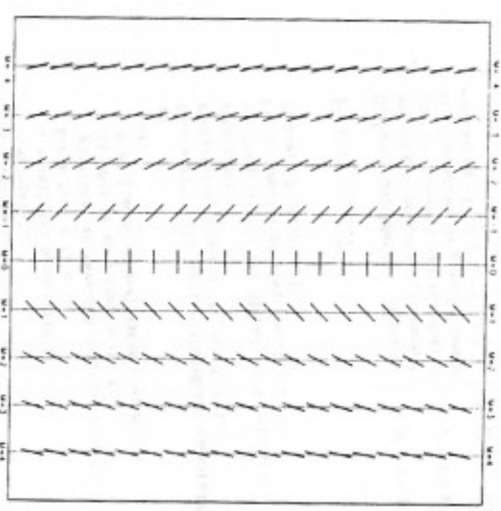
Def: An isochrone is an equation $f(x, y) = m$ when $f(x, y) = \text{RHS of the DE}$

std form of a line,
 $y - y_0 = k(x - x_0)$

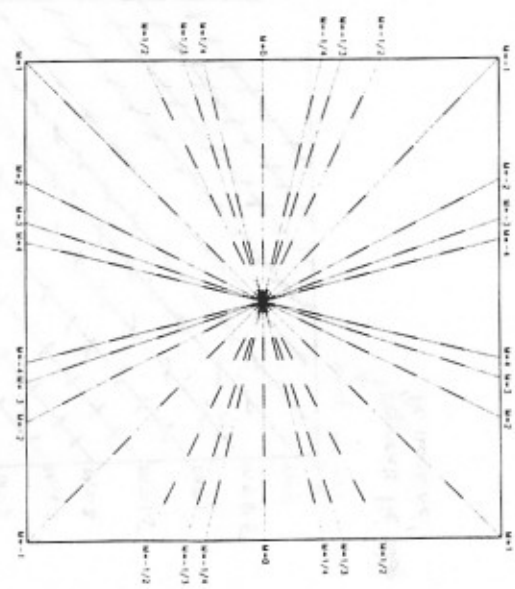


segments lie atop the isochrone!

Each isochrone is a straight line of slope -1.



This An machine is an
 Oper. in Station above
 1/2 of a line
 / m. (1/2 m.)
 E. m. m. m. is a
 straight line
 turning vertically
 known via AutoCAD



$$m = \frac{y}{x}$$

$$m = \frac{y}{x}$$

$$m = 4.14$$

in D.E.
 Same method
 as previous.