

Math 2250-4

Mon Sept 9

1.5: applications of linear DEs, including EP 3.7: electric circuits

Then begin section 2.1, improved population models, if time.

Finish Friday's notes: We discussed the basic input-output model on Friday. If the volume input r_i and output rate r_o are constant, then so is the volume of liquid in the tank. If the incoming concentration c_i is also constant, then the solute amount $x(t)$ will satisfy the "constant coefficient" linear DE ($P(t) \equiv a, Q(t) \equiv b$):

$$\begin{aligned}x' + a x &= b \\ x(0) &= x_0\end{aligned}$$

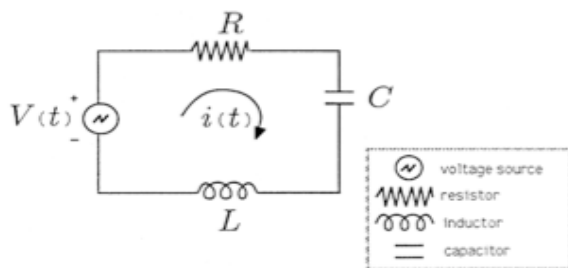
Show this IVP has solution

$$x(t) = \frac{b}{a} + \left(x_0 - \frac{b}{a} \right) e^{-a t}$$

and then doing the application in Friday's notes about a polluted Lake Erie.

EP 3.7 This is a supplementary section. I've posted a .pdf on our homework page.

Often the same DE can arise in completely different-looking situations. For example, first order linear DE's also arise (as special cases of second order linear DE's) in simple RLC circuit modeling.



circuit element	voltage drop	units
inductor	$L I'(t)$	L Henries (H)
resistor	$R I(t)$	R Ohms (Ω)
capacitor	$\frac{1}{C} Q(t)$	C Farads (F)

<http://cnx.org/content/m21475/latest/pic012.png>

Charge $Q(t)$ coulombs accumulates on the capacitor, at a rate $I(t)$ ($i(t)$ in the diagram above) amperes (coulombs/sec), i.e $Q'(t) = I(t)$.

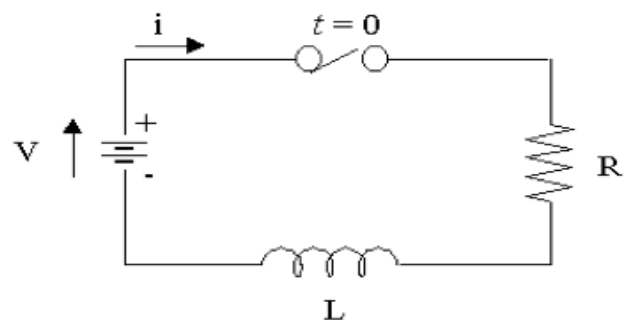
Kirchoff's Law: The sum of the voltage drops around any closed circuit loop equals the applied voltage $V(t)$ (volts). The units of voltage are energy units - Kirchoff's Law says that a test particle traversing any closed loop returns with the same potential energy level it started with:

For $Q(t)$:
$$L Q''(t) + R Q'(t) + \frac{1}{C} Q(t) = V(t)$$

For $I(t)$:
$$L I''(t) + R I'(t) + \frac{1}{C} I(t) = V'(t)$$

if no inductor, or if no capacitor, then Kirchoff's Law yields 1^{st} order linear DE's, as below:

Exercise 1: Consider the $R - L$ circuit below, in which a switch is thrown at time $t = 0$. Assume the voltage V is constant, and $I(0) = 0$. Find $I(t)$. Interpret your results.



<http://www.intmath.com/differential-equations/5-rl-circuits.php>

2.1 Improved population models

Let $P(t)$ be a population at time t . Let's call them "people", although they could be other biological organisms, decaying radioactive elements, accumulating dollars, or even molecules of solute dissolved in a liquid at time t (2.1.23). Consider:

$B(t)$, birth rate (e.g. $\frac{\text{people}}{\text{year}}$);

$\beta(t) := \frac{B(t)}{P(t)}$, fertility rate ($\frac{\text{people}}{\text{year}}$ per person)

$D(t)$, death rate (e.g. $\frac{\text{people}}{\text{year}}$);

$\delta(t) := \frac{D(t)}{P(t)}$, mortality rate ($\frac{\text{people}}{\text{year}}$ per person)

Then in a closed system (i.e. no migration in or out) we can write the governing DE two equivalent ways:

$$\begin{aligned} P'(t) &= B(t) - D(t) \\ P'(t) &= (\beta(t) - \delta(t))P(t) . \end{aligned}$$

Model 1: constant fertility and mortality rates, $\beta(t) \equiv \beta_0 \geq 0$, $\delta(t) \equiv \delta_0 \geq 0$, constants.

$$\Rightarrow P' = (\beta_0 - \delta_0)P = kP .$$

This is our familiar exponential growth/decay model, depending on whether $k > 0$ or $k < 0$.

Model 2: population fertility and mortality rates only depend on population P , but they are not constant:

$$\begin{aligned} \beta &= \beta_0 + \beta_1 P \\ \delta &= \delta_0 + \delta_1 P \end{aligned}$$

with $\beta_0, \beta_1, \delta_0, \delta_1$ constants. This implies

$$\begin{aligned} P' &= (\beta - \delta)P = ((\beta_0 + \beta_1 P) - (\delta_0 + \delta_1 P))P \\ &= ((\beta_0 - \delta_0) + (\beta_1 - \delta_1)P)P . \end{aligned}$$

For viable populations, $\beta_0 > \delta_0$. For a sophisticated (e.g. human) population we might also expect

$\beta_1 < 0$, and resource limitations might imply $\delta_1 > 0$. With these assumptions, and writing $\beta_1 - \delta_1 = -a$
 < 0 , $\beta_0 - \delta_0 = b > 0$ one obtains the logistic differential equation:

$$\begin{aligned} P' &= (b - aP)P \\ P' &= -aP^2 + bP, \text{ or equivalently} \\ P' &= aP\left(\frac{b}{a} - P\right) = kP(M - P) . \end{aligned}$$

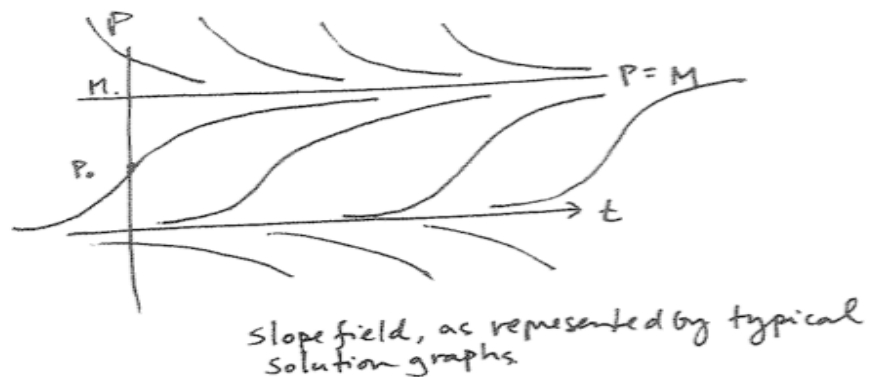
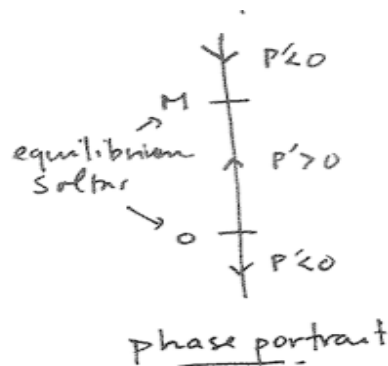
$k = a > 0$, $M = \frac{b}{a} > 0$. (One can consider other cases as well.)

Exercise 2: Discuss qualitative features of the slope field for the logistic differential equation for $P = P(t)$:

$$P' = k P (M - P)$$

a) There are two constant ("equilibrium") solutions. What are they?

b) Evaluate the sign and magnitude of the slope function $f(P, t) = k P (M - P)$, in order to understand and be able to recreate the two diagrams below. One is a qualitative picture of the slope field, in the $t - P$ plane. The diagram to the left of it, called the phase diagram, is just a P number line with arrows indicating whether $P(t)$ is increasing or decreasing on the intervals between the constant solutions.



c) When discussing the logistic equation, the value M is called the "carrying capacity" of the (ecological or other) system. Discuss why this is a good way to describe M . Hint: if $P(0) = P_0 > 0$, and $P(t)$ solves the logistic equation, what is the apparent value of $\lim_{t \rightarrow \infty} P(t)$?