17 Differential Equations

Many physical phenomena can be modeled using the language of calculus. For example, observational evidence suggests that the temperature of a cup of tea (or some other liquid) in a room of constant temperature will cool over time at a rate proportional to the difference between the room temperature and the temperature of the tea.

In symbols, if \( t \) is the time, \( M \) is the room temperature, and \( f(t) \) is the temperature of the tea at time \( t \) then \( F'(t) = k(M - f(t)) \) where \( k > 0 \) is a constant which will depend on the kind of tea (or more generally the kind of liquid) but not on the room temperature or the temperature of the tea. This is Newton’s law of cooling and the equation that we just wrote down is an example of a differential equation. Ideally we would like to solve this equation, namely, find the function \( f(t) \) that describes the temperature over time, though this often turns out to be impossible, in which case various approximation techniques must be used. The use and solution of differential equations is an important field of mathematics; here we see how to solve some simple but useful types of differential equations.

Informally, a differential equation is an equation in which one or more of the derivatives of some function appear. Typically, a scientific theory will produce a differential equation (or a system of differential equations) that describes or governs some physical process, but the theory will not produce the desired function or functions directly.

Recall from section 6.2 that when the variable is time the derivative of a function \( f(t) \) is sometimes written as \( \dot{f}(t) \) instead of \( f'(t) \). This is quite common in the study of differential equations.

The general approach to separable equations is this: Suppose we wish to solve \( \dot{y} = g(t, y) \) for \( y \). Now we solve this equation for \( x \) and \( y \), this is quite common in the study of differential equations.

### 17.1 First Order Differential Equations

So long as \( y \) is not 25, we can rewrite the differential equation as

\[
\frac{dy}{dt} = \frac{1}{25 - y} = 2
\]

so

\[
\int \frac{1}{25 - y} dy = \int 2 dt,
\]

that is, the two anti-derivatives must be the same except for a constant difference. We can calculate these anti-derivatives and rearrange the results:

\[
\int \frac{1}{25 - y} dy = \int 2 dt
\]

\[
(-1) \ln |25 - y| = 2t + C_0
\]

\[
\ln |25 - y| = -2t - C_0 = -2t + C
\]

\[
25 - y = e^{-2t+C} = e^{-2t}e^C
\]

\[
y - 25 = \pm e^{2t}
\]

Here \( A = \pm e^{2t} \) is some non-zero constant. Since we want \( y(0) = 40 \), we substitute and solve for \( A \):

\[
40 - 25 = \frac{A}{25 - 40}
\]

\[
A = 15
\]

and so \( y = 25 + 15e^{-2t} \) is a solution to the initial value problem. Note that \( y \) is never 25, so this makes sense for all values of \( t \). However, if we allow \( A = 0 \) we get the solution \( y = 25 \) to the differential equation, which would be the solution to the initial value problem if we were to require \( y(0) = 25 \). Thus, \( y = 25 + 15e^{-2t} \) describes all solutions to the differential equation \( y = 2(25 - y) \), and all solutions to the associated initial value problems.

Why could we solve this problem? Our solution depended on rewriting the equation so that all instances of \( y \) were on one side of the equation and all instances of \( t \) were on the other. Of course, in this case the original equation was not rewritten, since we didn’t write \( dy/dt \) in the original equation. This is not required, however.

### Example 17.1.1

**Definition** A first order differential equation is an equation of the form \( F(t, y, y') = 0 \). A solution of a first order differential equation is a function \( f(t) \) that makes \( F(t, f(t), f'(t)) = 0 \) for every value of \( t \).

Here, \( F \) is a function of three variables which we label \( t, y, \) and \( y' \). It is understood that \( y' \) will explicitly appear in the equation although \( t \) and \( y \) need not. The term “first order” means that the first derivative of \( y \) appears, but no higher order derivatives do.

**Example 17.1.2** The equation from Newton’s law of cooling, \( \dot{y} = k(M - y) \) is a first order differential equation; \( F(t, y, \dot{y}) = k(M - y) - \dot{y} \).

**Example 17.1.3** \( y = t^2 + 1 \) is a first order differential equation; \( F(t, y, \dot{y}) = y - t^2 - 1 \). All solutions to this equation are of the form \( t^2/3 + t + C \).

**Definition 17.1.4** A first order initial value problem is a system of equations of the form \( F(t, y, \dot{y}) = 0, y(t_0) = y_0 \). Here \( t_0 \) is a fixed time and \( y_0 \) is a number. A solution of an initial value problem is a solution \( f(t) \) of the differential equation that also satisfies the initial condition \( f(t_0) = y_0 \).

**Example 17.1.5** The initial value problem \( \dot{y} = t^2 + 1, y(0) = 4 \) has solution \( f(t) = t^3/3 + 1/3 \).

The general first order equation is rather too general, that is, we can’t describe methods that will work on them all, or even a large portion of them. We can make progress with specific types of first order differential equations. For example, much can be said about equations of the form \( y = g(t, y) \) where \( g \) is a function of the two variables \( t \) and \( y \). Under reasonable conditions on \( g \), such an equation has a solution and the corresponding initial value problem has a unique solution. However, in general, these equations can be very difficult or impossible to solve explicitly.

**Example 17.1.6** Consider this specific example of an initial value problem for Newton’s law of cooling: \( \dot{y} = 2(25 - y), y(0) = 40 \). We first note that if \( g(t, y) = 25 \), the right hand side of the differential equation is zero, and so the constant function \( y(t) = 25 \) is a solution to the differential equation. It is not a solution to the initial value problem, since \( y(0) \neq 40 \). (The physical interpretation of this constant solution is that if a liquid is at the same temperature as its surroundings, then the liquid will stay at that temperature.)

### 17.1.7

Solve the differential equation \( \dot{y} = 2(25 - y) \). This is almost identical to the previous example. As before, \( y(t) = 25 \) is a solution. If \( y \neq 25 \),

\[
\int \frac{1}{25 - y} dy = \int 2 dt
\]

\[
\ln |25 - y| = 2t + C_0
\]

\[
25 - y = e^{2t+C_0} = e^{2t}e^C
\]

\[
y - 25 = \pm e^{2t}
\]

Here \( A = \pm e^{2t} \) is some non-zero constant. Since we want \( y(0) = 40 \), we substitute and solve for \( A \):

\[
40 - 25 = \frac{A}{25 - 40}
\]

\[
A = 15
\]

and so \( y = 25 + 15e^{-2t} \) is a solution to the initial value problem. Note that \( y \) is never 25, so this makes sense for all values of \( t \). However, if we allow \( A = 0 \) we get the solution \( y = 25 \) to the differential equation, which would be the solution to the initial value problem if we were to require \( y(0) = 25 \). Thus, \( y = 25 + 15e^{-2t} \) describes all solutions to the differential equation \( y = 2(25 - y) \), and all solutions to the associated initial value problems.

**Definition 17.1.8** A first order differential equation is separable if it can be written in the form \( y = f(g(y)) \).

As in the examples, we can attempt to solve a separable equation by converting to the form

\[
\int \frac{1}{g(y)} dy = \int f(t) dt
\]

This technique is called separation of variables. The simplest (in principle) sort of separable equation is one in which \( g(y) = 1 \), in which case we attempt to solve

\[
\int dy = \int f(t) dt
\]

We can do this if we can find an anti-derivative of \( f(t) \).

Also as we have seen so far, a differential equation typically has an infinite number of solutions. Ideally, but certainly not always, a corresponding initial value problem will have just one solution. A solution in which there are no unknown constants remaining is called a particular solution.

The general approach to separable equations is this: Suppose we wish to solve \( y = f(g(y)) \) where \( f \) and \( y \) are continuous functions. If \( g(y) = 0 \) for some \( a \) then \( y(t) = a \) is a constant solution of the equation, since in this case \( y = 0 = f(y(t)) \). For example, \( y = y' - 1 \) has constant solutions \( y(t) = 1 \) and \( y(t) = -1 \).

To find the nonconstant solutions, we note that the function \( f(y/g(y)) \) is continuous where \( g \neq 0 \), so \( 1/g \) has an antiderivative \( G \). Let \( F \) be an antiderivative of \( f \). Now we write

\[
G(y) = \int \frac{1}{y} dy = \int f(t) dt + C
\]

so \( G(y) = F(y) + C \). Now we solve this equation for \( y \).
Of course, there are a few places this ideal description could go wrong; we need to be able to find the antiderivatives $G$ and $F$, and we need to solve the final equation for $y$. The upshot is that the solutions to the original differential equation are the constant solutions, if any, and all functions $y$ that satisfy $G(y) = F(t) + C$.

**EXAMPLE 17.1.9** Consider the differential equation $\dot{y} = ky$. When $k > 0$, this describes certain simple cases of population growth: it says that the change in the population $y$ is proportional to the population. The underlying assumption is that each organism in the current population reproduces at a fixed rate, so the larger the population the more new organisms are produced. While this is too simple to model most real populations, it is useful in some cases over a limited time. When $k < 0$, the differential equation describes a quantity that decreases in proportion to the current value; this can be used to model radioactive decay.

The constant solution is $y(t) = 0$; of course this will not be the solution to any interesting initial value problem. For the non-constant solutions, we proceed much as before:

$$\int \frac{1}{y} \, dy = \int k \, dt$$

$$\ln |y| = kt + C$$

$$|y| = Ae^{kt}$$

Again, if we allow $A = 0$ this includes the constant solution, and we can simply say that $y = Ae^{kt}$ is the general solution. With an initial value we can easily solve for $A$ to get the solution of the initial value problem. In particular, if the initial value is given for time $t = 0$, $y(0) = y_0$, then $A = y_0$ and the solution is $y = y_0 e^{kt}$.

**Exercises 17.1.**

1. Which of the following equations are separable? 
   a. $y' = \sin(y)$
   b. $y' = e^t$
   c. $y' = ty$
   d. $y' = (t^2 - 1)\cos(y)$
   e. $y' = t\ln y + 4e^t\ln y$

2. Solve $y = 1/(t^2 + 3)$.

3. Solve the initial value problem $\dot{y} = e^t$ with $y(0) = 1$ and $n \geq 0$.

4. Solve $\dot{y} = \sin t$.

**17.2 First Order Homogeneous Linear Equations**

**EXAMPLE 17.2.2** The equation $\dot{y} = 2(25 - y)$ can be written $\dot{y} + 2y = 50$. This is linear, but not homogeneous. The equation $\dot{y} = ky$, or $\dot{y} - ky = 0$ is linear and homogeneous, with a particularly simple $p(t) = -k$.

Because first order homogeneous linear equations are separable, we can solve them in the usual way:

$$\int \frac{1}{y} \, dy = \int p(t) \, dt$$

$$\ln |y| = P(t) + C$$

$$y = Ae^{P(t)}$$

where $P(t)$ is an anti-derivative of $p(t)$. As in previous examples, if we allow $A = 0$ we get the constant solution $y = 0$.

**EXAMPLE 17.2.3** Solve the initial value problems $\dot{y} + y\cos t = 0$, $y(0) = 1/2$ and $y(2) = 1/2$. We start with

$$P(t) = -\cos t \, dt = -\sin t$$

so the general solution to the differential equation is

$$y = Ae^{-\sin t}$$

To compute $A$ we substitute:

$$\frac{1}{2} = Ae^{-\sin 0} = A$$

so the solutions is

$$y = \frac{1}{2}e^{-\sin t}$$

For the second problem,

$$\frac{1}{2} = Ae^{-\sin 2}$$

so the solution is

$$y = \frac{1}{2}e^{-\sin t}$$

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5. Identify the constant solutions (if any) of $y = t \sin y$.

6. Identify the constant solutions (if any) of $y = e^t$.

7. Solve $\dot{y} = 2y$.

8. Solve $\dot{y} = 2e^{-t}$.

9. Solve $\dot{y} = (t^2 - 5)$. You may leave your solution in implicit form: that is, you may stop once you have done the integration, without solving for $y$.

10. Find a non-constant solution of the initial value problem $\dot{y} = y^{1/3}$, $y(0) = 0$, using separation of variables. Note that the constant function $y(t) = 0$ also solves the initial value problem. This shows that an initial value problem can have more than one solution.

11. Solve the equation for Newton’s law of cooling leaving $M$ and $k$ unknown.

12. After 10 minutes in Jean-Luc’s room, his tea cooled to 40°C Celsius. How much longer will it take to cool to 35°C?

13. Solve the logistic equation $\dot{y} = ky(M-y)$. (This is a somewhat more reasonable population model in most cases than the simpler $\dot{y} = ky$.) Sketch the graph of the solution to this equation when $M = 1000$, $k = 0.002$, $y(0) = 1$.

14. Suppose that $y = ky$, $y(0) = 2$, and $y(0) = 3$. What is $y(t)$?

15. A radioactive substance obeys the equation $\dot{y} = ky$ where $k < 0$ and $y$ is the mass of the substance at time $t$. Suppose that initially, the mass of the substance is $y(0) = M > 0$. At what time does half of the mass remain? (This is known as the half-life. Note that the half-life depends on $k$ but not on $M$.)

16. Einstein-Bidlo has a half life of five days. If there is initially 600 milligrams, how much is left after 6 days? When will there be only 2 milligrams left?

17. The half life of carbon-14 is 5730 years. If one starts with 100 milligrams of carbon-14, how much is left after 6000 years? How long do we have to wait before there is less than 2 milligrams?

18. A certain species of bacteria doubles its population (or its mass) every hour in the lab. The differential equation that models this phenomenon is $\dot{y} = ky$, where $k > 0$ and $y$ is the population of bacteria at time $t$. What is $y(t)$?

19. If a certain microbe doubles its population every 4 hours and after 5 hours the total population has mass 500 grams, what was the initial mass?

### 17.2 First Order Homogeneous Linear Equations

**EXAMPLE 17.2.4** Solve the initial value problem $\dot{y} + 3y = 0$, $y(1) = 2$, assuming $t > 0$. We write the equation in standard form: $\dot{y} + 3y/t = 0$. Then

$$P(t) = \int -3 \, dt = -3t$$

and

$$y = Ae^{-3t}$$

Substituting to find $A$: $2 = A(1)^{-3} = A^{-3}$.

**Exercises 17.2.**

1. Find the general solution of each equation in 1-4.
   a. $\dot{y} + 5y = 0$.
   b. $\dot{y} - 3y = 0$.
   c. $\dot{y} + y\cos t = 0$, $y(0) = 1/2$.
   d. $\dot{y} + y\sin t = 0$, $y(0) = 1$.

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   In 5-14, solve the initial value problem.
   a. $\dot{y} + 4y = 0$, $y(0) = 4$.
   b. $\dot{y} - 3y = 0$, $y(1) = 2$.
   c. $\dot{y} + y\cos t = 0$, $y(0) = 0$.
   d. $\dot{y} + y\sin t = 0$, $y(0) = 0$.
   e. $\dot{y} + 3\cos^2 t = 0$, $y(0) = 0$.
   f. $\dot{y} + 4\sin t = 0$, $y(0) = 0$.
   g. $2\dot{y} - 3y = 0$, $y(0) = 0$.
   h. $\dot{y} + 2\sin t = 0$, $y(0) = 0$.
   i. $\dot{y} + 2\cos^2 t = 0$, $y(0) = 0$.
   j. $\dot{y} + 2\sin^2 t = 0$, $y(0) = 0$.
   k. $\dot{y} + 2\sin t = 0$, $y(0) = 0$.
   l. $\dot{y} + 2\cos^2 t = 0$, $y(0) = 0$.
   m. A function $y(t)$ is a solution of $\dot{y} + 3y = 0$. Suppose that $y(0) = 100$ and $y(2) = 4$. Find $k$ and find $y(t)$.
   n. A function $y(t)$ is a solution of $\dot{y} + 3y = 0$. Suppose that $y(0) = 1$ and $y(1) = e^{-11}$. Find $k$ and find $y(t)$.
   o. A bacterial culture grows at a rate proportional to its population. If the population is one million at $t = 1$ hour, find the population as a function of time.
   p. A radioactive element decays with a half-life of 6 years. If a mass of the element weighs ten pounds at $t = 0$, find the amount of the element at time $t$.
17.3 First Order Linear Equations

As you might guess, a first order linear differential equation has the form \( \dot{y} + p(t)y = f(t) \). Not only is this closely related in form to the first order linear equation, we can use what we know about solving homogeneous equations to solve the general linear equation.

Suppose that \( y_1(t) \) and \( y_2(t) \) are solutions to \( \dot{y} + p(t)y = f(t) \). Let \( g(t) = y_1(t) - y_2(t) \). Then

\[
\begin{align*}
\dot{g}(t) + p(t)g(t) &= \dot{y}_1(t) + p(t)y_1(t) - \dot{y}_2(t) - p(t)y_2(t) \\
&= [\dot{y}_1(t) + p(t)y_1(t)] - [\dot{y}_2(t) + p(t)y_2(t)] \\
&= f(t) - f(t) = 0.
\end{align*}
\]

In other words, \( g(t) = y_1(t) - y_2(t) \) is a solution to the homogeneous equation \( \dot{y} + p(t)y = 0 \).

Turning around, any solution to the linear equation \( \dot{y} + p(t)y = f(t) \), call it \( y(t) \), can be written as \( y(t) = y_1(t) + y_2(t) \), for some particular \( y_2(t) \) and some solution \( y_1(t) \) of the homogeneous equation \( \dot{y} + p(t)y = 0 \). Since we already know how to find all solutions of the homogeneous equation, finding just one solution to the equation \( \dot{y} + p(t)y = f(t) \) will give us all of them.

How might we find that one particular solution to \( \dot{y} + p(t)y = f(t) \)? Again, it turns out that what we already know helps. We know that the general solution to the homogeneous equation \( y + p(t)y = 0 \) looks like \( Ae^{\Phi(t)} \). We now make an inspired guess: consider the function \( v(t) = \Phi(t) \), in which we have replaced the constant parameter \( A \) with the function \( v(t) \). This technique is called variation of parameters. For convenience write this as \( s(t) = v(t)h(t) \) where \( h(t) = e^{\Phi(t)} \) is a solution to the homogeneous equation.

Now let's compute a bit with \( s(t) \):

\[
\begin{align*}
\dot{s}(t) + p(t)s(t) &= v(t)\Phi'(t)h(t) + v(t)\dot{h}(t) + p(t)v(t)h(t) \\
&= v(t)(\Phi'(t) + \dot{h}(t)) + s(t)\dot{h}(t) \\
&= v(t)h(t).
\end{align*}
\]

The last equality is true because \( h(t) + p(t)h(t) = 0 \), since \( h(t) \) is a solution to the homogeneous equation. We are hoping to find a solution \( s(t) \) so that \( \dot{s}(t) + p(t)s(t) = f(t) \); we will have such a function if we can arrange to have \( v(t)\dot{h}(t) = f(t) \), that is, \( v(t) = f(t)/\dot{h}(t) \). But this is as easy (or hard) as finding an antiderivative of \( f(t)/\dot{h}(t) \). Putting this all together, the general solution to \( \dot{y} + p(t)y = f(t) \) is

\[
y(t) = \int_0^t \frac{f(s)}{\dot{h}(s)} \, ds + Ae^{\Phi(t)}.
\]

**EXAMPLE 17.3.1** Find the solution of the initial value problem \( \dot{y} + 3y/t = t^2 \); \( y(1) = 1/2 \). First find the general solution; since we are interested in a solution with a given condition at \( t = 1 \), we may assume \( t > 0 \). We start by solving the homogeneous equation as usual; call the solution \( y \\
\]

\[
g(t) = Ae^{\int_0^t \frac{1}{s} \, ds} = Ae^{-\ln t} = At^{-1}.
\]

Then as in the discussion, \( h(t) = t^{-3} \) and \( v(t) = \frac{t^2}{3} + t^{-3} \), so \( v(t) = \left(t^2/6\right) \). We know that every solution to the equation looks like

\[
v(t) + At^{-3} = \frac{t^2}{6} + At^{-3} = \left(t^2/6\right) + At^{-3}.
\]

Finally we substitute to find \( A \):

\[
\frac{d}{dt}(Ity) = I(t)\dot{y} + I(t)\ddot{y}.
\]

Now if we could choose \( I(t) \) so that \( I(t)\ddot{y} = I(t) \dot{y} \), this would be exactly the left hand side of the differential equation. But this is just a first order homogeneous linear equation, and we know a solution is \( \dot{y} = e^{\Phi(t)} \), where \( Q(t) = \frac{1}{I(t)} \); note that \( Q(t) \) is not \( P(t) \), where \( P(t) \) appears in the variation of parameters method and \( P(t) \dot{y} = y \). Now the modified differential equation is

\[
e^{-\Phi(t)}\dot{y} + e^{-\Phi(t)}P(t) = e^{-\Phi(t)}f(t)
\]

\[
\frac{d}{dt}(e^{-\Phi(t)}y) = e^{-\Phi(t)}f(t).
\]

17.4 Approximation

We have seen how to solve a restricted collection of differential equations, or more accurately, how to attempt to solve them—we may not be able to find the required anti-derivatives. Not surprisingly, non-linear equations can be even more difficult to solve. Yet much is known about solutions to some more general equations. Suppose \( \phi(t, y) \) is a function of two variables. A more general class of first order differential equations has the form \( \dot{y} = \phi(t, y) \). This is not necessarily a linear first order equation, since \( \phi \) may depend on \( y \) in some complicated way; note however that \( y \) appears in a very simple form. Under suitable conditions on the function \( \phi \), it can be shown that every such differential equation has a solution, and moreover that for each initial condition the associated initial value problem has exactly one solution. In practical applications this is obviously a very desirable property.

**EXAMPLE 17.4.1** The equation \( \dddot{y} - \ddot{y} = t \) is a first order non-linear equation, because \( y \) appears to the second power. We will not be able to solve this equation.

**EXAMPLE 17.4.2** The equation \( \dddot{y} = y^2 \) is also non-linear, but it is separable and can be solved by separation of variables.

Not all differential equations that are important in practice can be solved exactly; so techniques have been developed to approximate solutions. We describe one such technique, Euler’s Method, which is simple though not particularly useful compared to some more sophisticated techniques.

Suppose we wish to approximate a solution to the initial value problem \( y = \phi(t, y) \), \( y(t_0) = y_0 \) for \( t \geq t_0 \). Under reasonable conditions on \( \phi \), we know the solution exists, represented by a curve in the \( t, y \) plane; call this solution \( f(t) \). The point \( (t_0, y_0) \) is of course on this curve. We also know the slope of the curve at this point, namely \( \phi(t_0, y_0) \). If we follow the tangent line for a brief distance, we arrive at a point that should be almost on the graph of \( f(t) \), namely \( (t_0 + \Delta t, y_0 + \phi(t_0, y_0)\Delta t) \); call this point \((t_1, y_1)\). Now we proceed, in effect, that this point really is on the graph of \( f(t) \), in which case we again know the slope of the curve through \( (t_1, y_1) \), namely \( \phi(t_1, y_1) \). So we can compute a new point, \((t_2, y_2) = (t_1 + \Delta t, y_1 + \phi(t_1, y_1)\Delta t) \) that is a little farther along, still close to the graph of \( f(t) \) but probably not quite so close as \((t_1, y_1)\). We can continue in this way, doing a sequence of straightforward calculations, until we have an approximation \((t_n, y_n)\) for whatever time \( t_n \) we need. At each step we do essentially the same calculation, namely

\[
(t_{n+1}, y_{n+1}) = (t_n + \Delta t, y_n + \phi(t_n, y_n)\Delta t)
\]

We expect that smaller time steps \( \Delta t \) will give better approximations, but of course it will require more work to compute to a specified time. It is possible to compute a guaranteed
upper bound on how far off the approximation might be, that is, how far \( y_0 \) is from \( f(t_0) \). Sufﬁce it to say that the bound is not particularly good and that there are other more complicated approximation techniques that do better.

**EXAMPLE 17.4.3** Let us compute an approximation to the solution for \( y = t - y^2 \), \( y(0) = 0 \), when \( t = 1 \). We will use \( \Delta t = 0.2 \), which is easy to do even by hand, though we should not expect the resulting approximation to be very good. We get

\[
\begin{align*}
(1, y_1) &= (0) + 0.2 (0 - 0^2) = (0, 0.2) \\
(2, y_2) &= (0.2) + 0.2 (0.2 - 0^2) = (0.4, 0.04) \\
(3, y_3) &= (0.6, 0.04) + 0.2 (0.4 - 0.4^2) = (0.6, 0.1968) \\
(4, y_4) &= (0.8, 0.1968) + (0.6 - 0.1968^2) 0.2) = (0.8, 0.11968) \\
(5, y_5) &= (1.0, 0.11968) + (0.6 - 0.2361533952) 0.2) = (1.0, 0.385599098513965)
\end{align*}
\]

So \( y(1) \approx 0.3856 \). As it turns out, this is not accurate to even one decimal place. Figure 17.4.1 shows these points connected by line segments (the lower curve) compared to a solution obtained by a much better approximation technique. Note that the slope is approximately correct even though the end points are quite far apart.

![Figure 17.4.1 Approximating a solution to \( y = t - y^2 \), \( y(0) = 0 \).](image)

If you need to do Euler’s method by hand, it is useful to construct a table to keep track of the work, as shown in figure 17.4.2. Each row holds the computation for a single step: the starting point \((t_i, y_i)\), the stepsize \(\Delta t\), the computed slope \(\phi(t_i, y_i)\), the change in \(y\), \(\Delta y = \phi(t_i, y_i)\Delta t\); and the new point: \((t_{i+1}, y_{i+1}) = (t_i + \Delta t, y_i + \Delta y)\). The starting point in each row is the newly computed point from the end of the previous row.

It is easy to write a short function in Sage to do Euler's method; see this Sage worksheet.

**Exercises 17.4.**

In problems 1-4, compute the Euler approximations for the initial value problem for \( 0 \leq t \leq 1 \) and \( \Delta t = 0.2 \). If you have access to Sage, generate the slope field first and attempt to sketch the solution curve. Then use Sage to compute better approximations with smaller values of \( \Delta t \).

1. \( y = t^2, y(0) = 1 \Rightarrow \)
2. \( y = \arctan y, y(0) = 1 \Rightarrow \)
3. \( y = \cos(\pi y), y(0) = 1 \Rightarrow \)
4. \( y = \ln y, y(0) = 2 \Rightarrow \)

**17.5 Second Order Homogeneous Equations**

A second order diﬀerential equation is one containing the second derivative. These are in general quite complicated, but one fairly simple type is useful: the second order linear equation with constant coeﬃcients.

**EXAMPLE 17.5.1** Consider the initial value problem \( y - \dot{y} - 2y = 0 \), \( y(0) = 5 \), \( \dot{y}(0) = 0 \). We make an inspired guess: might there be a solution of the form \( e^{rt} \)? This seems at least plausible, since in this case \( \dot{y} \), \( y \), and \( \ddot{y} \) all involve \( e^{rt} \).

**Exercises 17.5**

In problems 1-3, solve the initial value problem for \( 0 \leq t \leq 1 \) and \( \Delta t = 0.2 \). If you have access to Sage, solve symbolic equations for \( y(t) \) and then use Sage to construct a table to create a graph of \( y(t) \).

1. \( y = \arctan t, y(0) = 1 \Rightarrow \)
2. \( y = e^{-t}, y(0) = 1 \Rightarrow \)
3. \( y = \cos(\pi t), y(0) = 1 \Rightarrow \)

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<table>
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<tr>
<th>( t, y )</th>
<th>( \Delta t )</th>
<th>( \phi(t, y) )</th>
<th>( \Delta y = \phi(t, y)\Delta t )</th>
<th>( t + \Delta t, y + \Delta y )</th>
</tr>
</thead>
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<td>0.743</td>
<td>0.148018</td>
<td>(1.0, 0.38559)</td>
</tr>
</tbody>
</table>

**Figure 17.4.2** Euler’s Method.

Euler’s method is related to another technique that can help in understanding a diﬀerential equation in a qualitative way. Euler’s method is based on the ability to compute the slope of a solution curve at any point in the plane, simply by computing \( \phi(t, y) \). If we compute \( \phi(t, y) \) at many points, say in a grid, and plot a small line segment with that slope at the point, we can get an idea of how solution curves must look. Such a plot is called a slope field. A slope field for \( y = t - y^2 \) is shown in figure 17.4.3; compare this to figure 17.4.1. With a little practice, one can sketch reasonably accurate solution curves based on the slope field, in essence doing Euler’s method visually.

**Figure 17.4.3** A slope field for \( y = t - y^2 \).

Even when a diﬀerential equation can be solved explicitly, the slope field can help in understanding what the solutions look like with various initial conditions. Recall the logistic equation from exercise 13 in section 17.1, \( \dot{y} = ky(M-y) \): \( y \) is a population at time \( t \), \( M \) is a measure of how large a population the environment can support, and \( k \) measures the reproduction rate of the population. Figure 17.4.4 shows a slope field for this equation.
EXAMPLE 17.5.3 Suppose a mass $m$ is hung on a spring with spring constant $k$. If the spring is compressed or stretched and then released, the mass will oscillate up and down. Of course, if $m = 0$, then the spring will not stretch and the mass will not oscillate. But suppose $m > 0$. Because of friction, the oscillation will be damped; eventually the motion will cease. The damping will depend on the amount of friction; for example, if the system is suspended in oil, the motion will be slower than if it is in air. Using some simple physics, it is not hard to see that the position of the mass is described by the differential equation: $my'' + by' + ky = 0$. Thus, the solution may also be written $y = Ae^{\alpha t} + Be^{\beta t}$. Suppose we know that $y(0) = 1$ and $y'(0) = 2$. Then as before we form two simultaneous equations: from $y(0) = 1$ we get $1 = 4Ae^{\alpha 0} + e^{\alpha 0}Be^{\beta 0}$. For the second we compute $y(t) = 2Ae^{\alpha t}cos(\alpha t) + Ac\gamma$.

Suppose that $y''(0) = 17$ and $y'(0) = 2$. Then as before we form two simultaneous equations: from $y''(0) = 17$ we get $17 = 4Ae^{\alpha 0} + e^{\alpha 0}Be^{\beta 0}$. For the second we compute $y'(t) = 2Ae^{\alpha t}cos(\alpha t) + Ac\gamma'$. Thus the general solution is $y = A\cos(\beta t) + B\sin(\beta t)$. Suppose we know that $y(0) = 1$ and $y'(0) = 2$. Then as before we form two simultaneous equations: from $y(0) = 1$ we get $1 = 4Ae^{\alpha 0} + e^{\alpha 0}Be^{\beta 0}$. For the second we compute $y'(t) = 2Ae^{\alpha t}cos(\alpha t) + Ac\gamma$. Thus the general solution is $y = A\cos(\beta t) + B\sin(\beta t)$. Suppose we know that $y(0) = 1$ and $y'(0) = 2$. Then as before we form two simultaneous equations: from $y(0) = 1$ we get $1 = 4Ae^{\alpha 0} + e^{\alpha 0}Be^{\beta 0}$. For the second we compute $y'(t) = 2Ae^{\alpha t}cos(\alpha t) + Ac\gamma$. Thus the general solution is $y = A\cos(\beta t) + B\sin(\beta t)$. Suppose we know that $y(0) = 1$ and $y'(0) = 2$. Then as before we form two simultaneous equations: from $y(0) = 1$ we get $1 = 4Ae^{\alpha 0} + e^{\alpha 0}Be^{\beta 0}$. For the second we compute $y'(t) = 2Ae^{\alpha t}cos(\alpha t) + Ac\gamma$. Thus the general solution is $y = A\cos(\beta t) + B\sin(\beta t)$. Suppose we know that $y(0) = 1$ and $y'(0) = 2$. Then as before we form two simultaneous equations: from $y(0) = 1$ we get $1 = 4Ae^{\alpha 0} + e^{\alpha 0}Be^{\beta 0}$. For the second we compute $y'(t) = 2Ae^{\alpha t}cos(\alpha t) + Ac\gamma$. Thus the general solution is $y = A\cos(\beta t) + B\sin(\beta t)$. Suppose we know that $y(0) = 1$ and $y'(0) = 2$. Then as before we form two simultaneous equations: from $y(0) = 1$ we get $1 = 4Ae^{\alpha 0} + e^{\alpha 0}Be^{\beta 0}$. For the second we compute $y'(t) = 2Ae^{\alpha t}cos(\alpha t) + Ac\gamma$. Thus the general solution is $y = A\cos(\beta t) + B\sin(\beta t)$. Suppose we know that $y(0) = 1$ and $y'(0) = 2$. Then as before we form two simultaneous equations: from $y(0) = 1$ we get $1 = 4Ae^{\alpha 0} + e^{\alpha 0}Be^{\beta 0}$. For the second we compute $y'(t) = 2Ae^{\alpha t}cos(\alpha t) + Ac\gamma$. Thus the general solution is $y = A\cos(\beta t) + B\sin(\beta t)$. Suppose we know that $y(0) = 1$ and $y'(0) = 2$. Then as before we form two simultaneous equations: from $y(0) = 1$ we get $1 = 4Ae^{\alpha 0} + e^{\alpha 0}Be^{\beta 0}$. For the second we compute $y'(t) = 2Ae^{\alpha t}cos(\alpha t) + Ac\gamma$. Thus the general solution is $y = A\cos(\beta t) + B\sin(\beta t)$.
To make this equal to \( \cos(4t) \), we guess \( A e^{21} \).

Thus \( Ce^{21} \) and \( B e^{21} \) are solutions to the homogeneous equation. Guessing \( B e^{21} \) for the particular solution, we get

\[
(9Ce^{21} + 6Ce^{21} + 26Ce^{21}) - 6(3Ce^{21} + 2Ce^{21}) + 9Ce^{21} = e^{21}2C.
\]

The solution is thus \( Ae^{21} + Be^{21} + (1/2) t^2 e^{21} \).

It is common in various physical systems to encounter an \( f(t) \) of the form \( a \cos(\omega t) + b \sin(\omega t) \).

Exercise 17.6.7 Find the general solution to \( y'' + 6y + 25y = \cos(4t) \). The roots of the characteristic equation are \( -3 \pm 4i \), so the solution to the homogeneous equation is \( e^{-3t}(A \cos(4t) + B \sin(4t)) \). For a particular solution, we guess \( C \cos(4t) + D \sin(4t) \).

\[
t = 1/8, \quad D = 0, \quad \text{and} \quad C = 1/16 \sin(4t) + \cos(4t).
\]

This system is of two equations in the two unknowns \( u \) and \( v \), so we can solve as usual to get \( u = g(t) \) and \( v = h(t) \). Then we can find \( u \) and \( v \) by computing antiderivatives. This is of course the sticking point in the whole plan, since the antiderivatives may be impossible to find. Nevertheless, this sometimes works out and is worth a try.
Now the particular solution we seek is

\[ u e^{2t} + v e^{3t} = \frac{1}{5} (2 \sin t + \cos t) e^{-2t} - \frac{1}{10} (3 \sin t + \cos t) e^{2t} = \frac{1}{5} (2 \sin t + \cos t) e^{-2t} - \frac{1}{10} (3 \sin t + \cos t) e^{2t} = \frac{1}{10} (\sin t + \cos t), \]

and the solution to the differential equation is \( Ae^{2t} + Be^{3t} + (\sin t + \cos t)/10 \). For comparison (and practice) you might want to solve this using the method of undetermined coefficients.

**EXAMPLE 17.7.2** The differential equation \( y" - 5y + 6y = e^{t} \sin t \) can be solved using the method of undetermined coefficients, though we have not seen any examples of such a solution. Again, we will solve it by variation of parameters. The equations to be solved are

\[ u e^{2t} + v e^{3t} = 0 \]
\[ 2ue^{2t} + 3ve^{3t} = e^{t} \sin t. \]

If we multiply the first equation by 2 and subtract it from the second equation we get

\[ ve^{2t} = e^{t} \sin t \]
\[ v = e^{-2t} e^{t} \sin t = e^{-t} \sin t \]
\[ v = -\frac{1}{2} (2 \sin t + \cos t) e^{-2t}. \]

Then substituting we get

\[ u = -e^{-2t} \sin t = -e^{-t} \sin t \]
\[ u = -\frac{1}{2} (\sin t + \cos t) e^{-t}. \]

The particular solution is

\[ u e^{2t} + v e^{3t} = \frac{1}{2} (\sin t + \cos t) e^{t} \sin t - \frac{1}{2} (2 \sin t + \cos t) e^{2t} = \frac{1}{2} (\sin t + \cos t) e^{t} - \frac{1}{2} (2 \sin t + \cos t) e^{2t} = \frac{1}{10} (\sin t + \cos t) e^{2t}, \]

and the solution to the differential equation is \( Ae^{2t} + Be^{3t} + e^{t} (\sin t + \cos t)/10 \).

**EXAMPLE 17.7.3** The differential equation \( y" - 2y + y = e^{t}/2 \) is not of the form amenable to the method of undetermined coefficients. The solution to the homogeneous equation is \( Ae^{2t} + Be^{t} \) and so the simultaneous equations are

\[ u e^{2t} + v e^{t} = 0 \]
\[ u e^{2t} + v e^{t} + ve^{t} = \frac{e^{t}}{2}. \]

Subtracting the equations gives

\[ v e^{t} = \frac{e^{t}}{2} \]
\[ v = \frac{1}{2} \]
\[ u = -\ln t. \]

Then substituting we get

\[ u e^{t} = -v e^{t} = \frac{1}{2} \ln t \]
\[ u = \frac{1}{2} \]
\[ u = -\ln t. \]

The solution is \( Ae^{2t} + Be^{t} - e^{t} \ln t - e^{t} \).

**Exercises 17.7.**

Find the general solution to the differential equation using variation of parameters.

1. \( y" + y = \tan x \) \( \Rightarrow \)
2. \( y" + y = e^{x} \) \( \Rightarrow \)
3. \( y" + 4y = \sec x \) \( \Rightarrow \)
4. \( y" + 4y = \tan x \) \( \Rightarrow \)
5. \( y" - 2y + y = e^{x} \) \( \Rightarrow \)
6. \( y" - 2y + 2y = e^{x} \in (t) \) (This is rather messy when done by variation of parameters; compare to undetermined coefficients) \( \Rightarrow \)
7. \( y" - 2y + 2y = \sin(t) \cos(t) \) (This is rather messy when done by variation of parameters; compare to undetermined coefficients) \( \Rightarrow \)