附錄一 Methods of Solving the First Order Differential Equation

- graphic method
- numerical method
- analytic method
  - direct integration
  - separable variable
  - method for linear equation
  - method for exact equation
  - homogeneous equation method
  - Bernoulli’s equation method
  - method for Ax + By + c
- series solution
- matrix solution
- transform
  - Laplace transform
  - Fourier series
  - Fourier cosine series
  - Fourier sine series
  - Fourier transform

Simplest method for solving the 1st order DE:

Direct Integration

$$dy(x)/dx = f(x)$$

$$y(x) = \int f(x)dx$$

$$= F(x) + c$$

where $\boxed{\dfrac{dF(x)}{dx} = f(x)}$

附錄二 Table of Integration

$1/x$	$\ln\lvert x\rvert + c$
$\cos(x)$	$\sin(x) + c$
$\sin(x)$	$-\cos(x) + c$
$\tan(x)$	$-\ln\lvert\cos(x)\rvert + c$
$\cot(x)$	$\ln\lvert\sin(x)\rvert + c$
a^x	$a^x/\ln(a) + c$
$\dfrac{1}{x^2+a^2}$	$\dfrac{1}{a}\tan^{-1}\dfrac{x}{a}+c$
$1/\sqrt{a^2-x^2}$	$\sin^{-1}(x/a)+c$
$-1/\sqrt{a^2-x^2}$	$\cos^{-1}(x/a)+c$
$x\,e^{ax}$	$\dfrac{e^{ax}}{a}\left(x-\dfrac{1}{a}\right)+c$
$x^2\,e^{ax}$	$\dfrac{e^{ax}}{a}\left(x^2-\dfrac{2x}{a}+\dfrac{2}{a^2}\right)+c$

Others about Integration

(1) Integration 的定義： $\int_{x_0}^{x} f(t)dt$

例： $\int_{x_0}^{x} \cos(t)dt = \sin x + c$

(2) 算完 integration 之後不要忘了加 constant c

(3) If $\int_{x_0}^{x} f(t)dt = g(x) + c$

then $\frac{d}{dx} g(x) = f(x)$

$$\int_{x_0}^{x} f(at)dt = \frac{1}{a} g(ax) + c_1$$

c_1 is also some constant

$$\frac{d}{dx} g(ax) = a\,f(ax)$$

2-2 Separable Variables

2-2-1 方法的限制條件

1st order DE 的一般型態: $dy(x)/dx = f(x, y)$

[Definition 2.2.1] (text page 47)

If $dy(x)/dx = f(x, y)$ and $f(x, y)$ can be separate as

$$\boxed{f(x, y) = g(x)h(y)}$$

i.e., $dy(x)/dx = g(x)h(y)$

then the 1^{st} order DE is separable (or have separable variable).

條件： $dy(x)/dx = g(x)h(y)$

$$\frac{dy}{dx} = \cos(x)e^{x+2y}$$

$$\frac{dy}{dx} = x + y$$

2-2-2 解法

If $\boxed{\dfrac{dy}{dx} = g(x)h(y)}$, then

$$\downarrow$$

Step 1 $\dfrac{dy}{h(y)} = g(x)dx$ 分離變數

$$\downarrow$$

$\boxed{p(y)dy = g(x)dx}$ where $\boxed{p(y) = 1/h(y)}$

$$\downarrow$$

Step 2 $\underline{\int p(y)dy} = \underline{\int g(x)dx}$ 個別積分

$$\downarrow \qquad \downarrow$$

$\underline{P(y) + c_1} = \underline{G(x) + c_2}$ where $\boxed{\dfrac{dP(y)}{dy} = p(y)}$ $\boxed{\dfrac{dG(x)}{dx} = g(x)}$

$$\downarrow$$

$\boxed{P(y) = G(x) + c}$

Extra Step: (a) Initial conditions

(b) Check the singular solution (i.e., the <u>constant solution</u>)

Extra Step (b) Check the singular solution (常數解):

Suppose that y is a constant r

$$\frac{dy}{dx} = g(x)h(y)$$

$$\downarrow$$

$$0 = g(x)h(r)$$

$$\downarrow$$

$$h(r) = 0$$

$$\downarrow$$

solution for r

$$\downarrow$$

See whether the solution is a special case of the general solution.

2-2-3 Examples

Example 1 (text page 48)

$$\boxed{(1+x)\,dy - y\,dx = 0}$$

Step 1 $\dfrac{dy}{y} = \dfrac{dx}{1+x}$

Step 2 $\ln|y| = \ln|1+x| + c_1$

$$|y| = e^{\ln|1+x|}e^{c_1} \longrightarrow y = \pm e^{c_1}e^{\ln|1+x|}$$

$$y = \pm e^{c_1}\,|1+x| = \pm e^{c_1}(1+x)$$

$$\boxed{y = c(1+x)} \qquad c = \pm e^{c_1}$$

$$\frac{dy}{dx} = \frac{y}{1+x}$$

Extra Step (b)

check the singular solution

set $y = r$,

$0 = r/(1+x)$

$r = 0,$

$y = 0$

(a special case of the general solution)

Example 練習小技巧

遮住解答和筆記，自行重新算一次

(任何和解題有關的提示皆遮住)

Exercise 練習小技巧

初學者，先針對有解答的題目作練習

累積一定的程度和經驗後，再多練習沒有解答的題目

將題目依類型分類，多練習解題正確率較低的題型

動筆自己算，就對了

Example 2 (with **initial condition** and **implicit solution**, text page 49)

$$\boxed{\frac{dy}{dx} = -\frac{x}{y}}, \qquad \boxed{y(4) = -3}$$

Extra Step (b)
check the singular solution

Step 1 $\quad ydy = -xdx$

Step 2 $\quad y^2/2 = -x^2/2 + c$

Extra Step (a)
$4.5 = -8 + c, \quad c = 12.5$

$x^2 + y^2 = 25$ (implicit solution)

$y = \sqrt{25 - x^2}$ invalid

$\boxed{y = -\sqrt{25 - x^2}}$ valid

(explicit solution)

Example 3 (with singular solution, text page 49)

$$\boxed{\frac{dy}{dx} = y^2 - 4}$$

Step 1

$$\frac{dy}{y^2 - 4} = dx$$

$$\frac{1}{4}\frac{dy}{y-2} - \frac{1}{4}\frac{dy}{y+2} = dx$$

Step 2

$$\frac{1}{4}\ln|y-2| - \frac{1}{4}\ln|y+2| = x + c_1$$

$$\ln\left|\frac{y-2}{y+2}\right| = 4x + 4c_1$$

$$\frac{y-2}{y+2} = \pm e^{4x+4c_1} = ce^{4x} \longrightarrow \boxed{y = 2\frac{1+ce^{4x}}{1-ce^{4x}}} \quad \text{or} \quad \boxed{y = \pm 2}$$

$$c = \pm e^{4c_1}$$

Extra Step (b)

check the singular solution

$$\frac{dy}{dx} = y^2 - 4$$

set $y = r$,

$0 = r^2 - 4$

$r = \pm 2,$

$y = \pm 2$

Example 4 (text page 50)

自修

注意如何計算 $\int \frac{\sin(2x)}{\cos x} dx$, $\int y e^{-y} dy$

Example in the top of page 51

$$\frac{dy}{dx} = xy^{1/2}, \qquad y(0) = 0$$

Extra Step (b)

Check the singular solution

Step 1

Step 2

Extra Step (a)

Solution: $\boxed{y = \frac{1}{16}x^4}$ or $\boxed{y = 0}$

補充：其實，這一題還有更多的解

$$\frac{dy}{dx} = xy^{1/2}, \qquad y(0) = 0$$

solutions: (1) $y = \frac{1}{16}x^4$ (2) $y = 0$

$$(3)\quad y = \begin{cases} \frac{1}{16}\left(x^2 - b^2\right)^2 & for\ x \le b \\ 0 & for\ b < x < a \\ \frac{1}{16}\left(x^2 - a^2\right)^2 & for\ x \ge a \end{cases} \qquad b \le 0 \le a$$

2-2-4 IVP 是否有唯一解？

$$\frac{dy}{dx} = f(x, y) \qquad\qquad y(x_0) = y_0$$

這個問題有唯一解的條件：(Theorem 1.2.1, text page 17)

如果 $f(x, y)$, $\dfrac{\partial}{\partial y} f(x, y)$ 在 $x = x_0, y = y_0$ 的地方為 continuous

則必定存在一個 h，使得 IVP 在 $x_0 - h < x < x_0 + h$ 的區間當中有唯一解

證明可參考

J. Ratzkin, *Existence and Uniqueness of Solutions to First Order Ordinary Differential Equations*, 2007.

The Existence and Uniqueness Theorem for First-Order Differential Equations, www.math.uiuc.edu/~tyson/existence.pdf

2-2-5 Solutions Defined by Integral

(1) $$\frac{d}{dx}\int_{x_0}^{x} g(t)\,dt = g(x)$$

(2) If $dy/dx = g(x)$ and $y(x_0) = y_0$, then

$$\boxed{y(x) = y_0 + \int_{x_0}^{x} g(t)\,dt}$$

積分 (integral, antiderivative) 難以計算的 function，

被稱作是 nonelementary

如 e^{-x^2} ， $\sin x^2$

此時，solution 就可以寫成 $y(x) = y_0 + \int_{x_0}^{x} g(t)\,dt$ 的型態

Example 5 (text page 51)

$$\frac{dy}{dx} = e^{-x^2} \qquad y(3) = 5$$

Solution $y(x) = 5 + \int_3^x e^{-t^2} dt$

或者可以表示成 complementary error function

$$y(x) = 5 + \frac{\sqrt{\pi}}{2}\left(erfc(3) - erfc(x)\right)$$

- error function (useful in probability)

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$$

- complementary error function

$$\operatorname{erfc}(x) = \frac{2}{\sqrt{\pi}} \int_x^\infty e^{-t^2} dt = 1 - \operatorname{erf}(x)$$

用 t 取代 x 以做區別

See text page 60 in Section 2.3

2-2-6 本節要注意的地方

(1) 複習並背熟幾個重要公式的積分

(2) 別忘了加 c

並且熟悉什麼情況下 c 可以合併和簡化

(3) 若時間允許，可以算一算 singular solution

(4) 多練習，加快運算速度

附錄三 微分方程查詢

http://integrals.wolfram.com/index.jsp

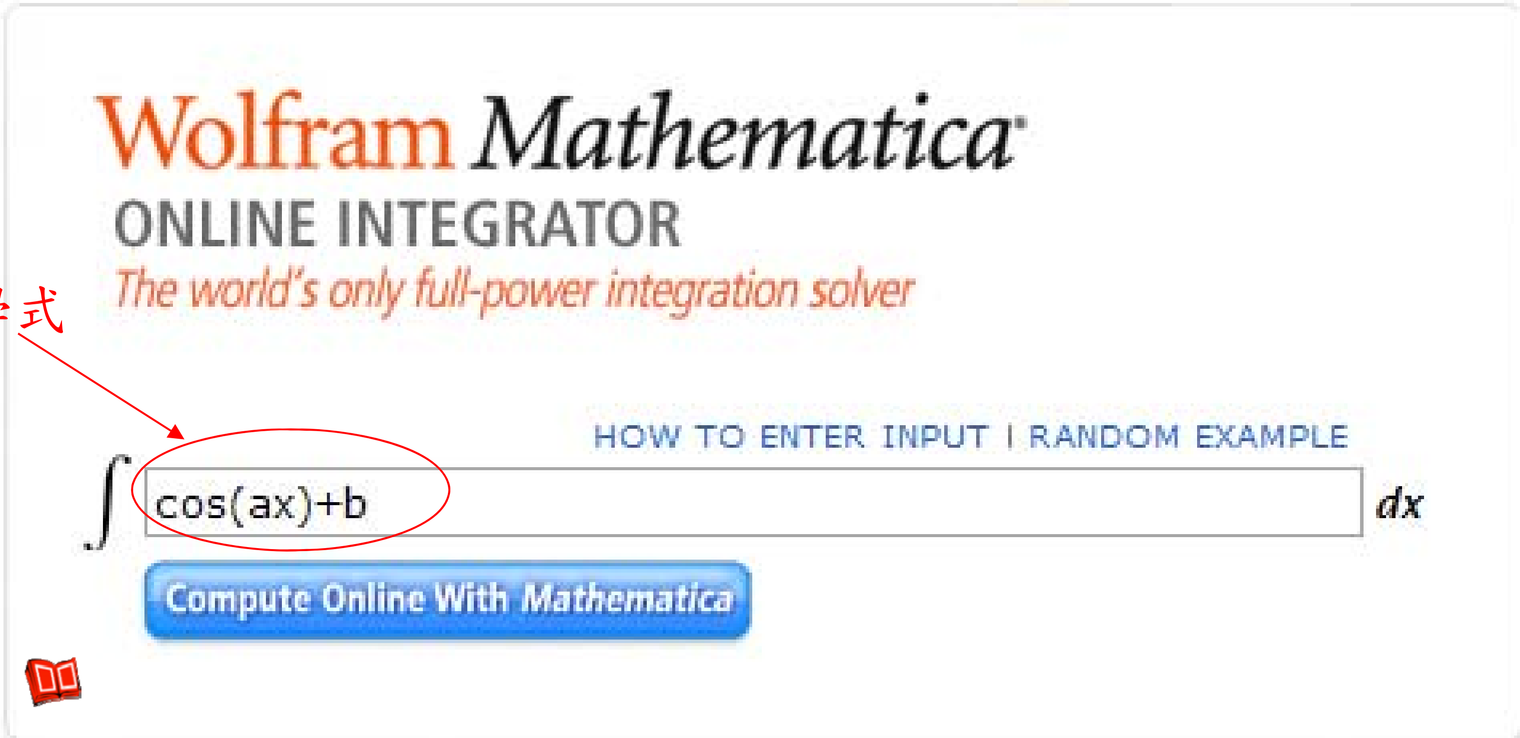
輸入數學式，就可以查到積分的結果

範例：

(a) 先到integrals.wolfram.com/index.jsp 這個網站

(b) 在右方的空格中輸入數學式，例如

數學式

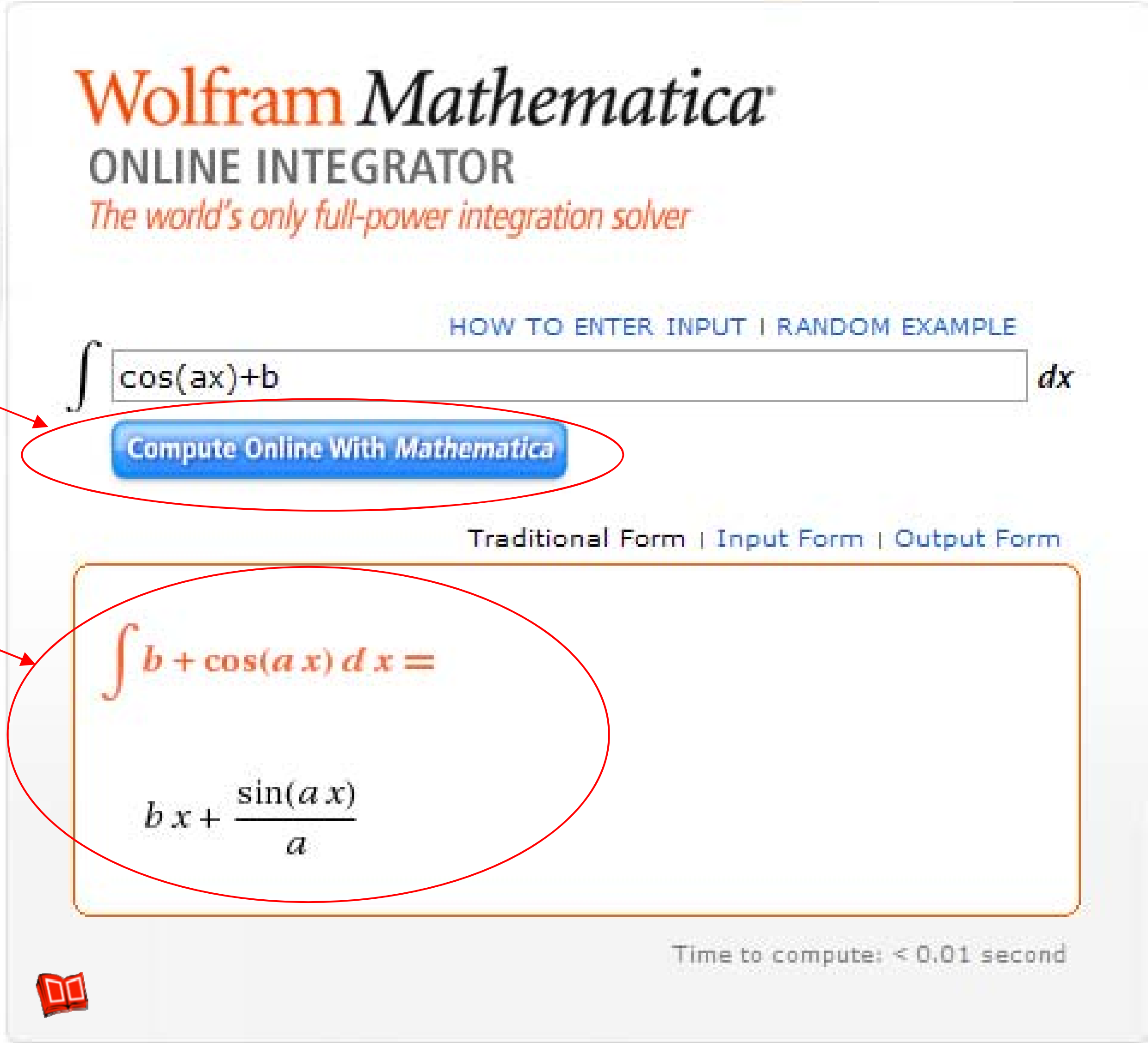


(c) 接著按 “Compute Online with Mathematica”

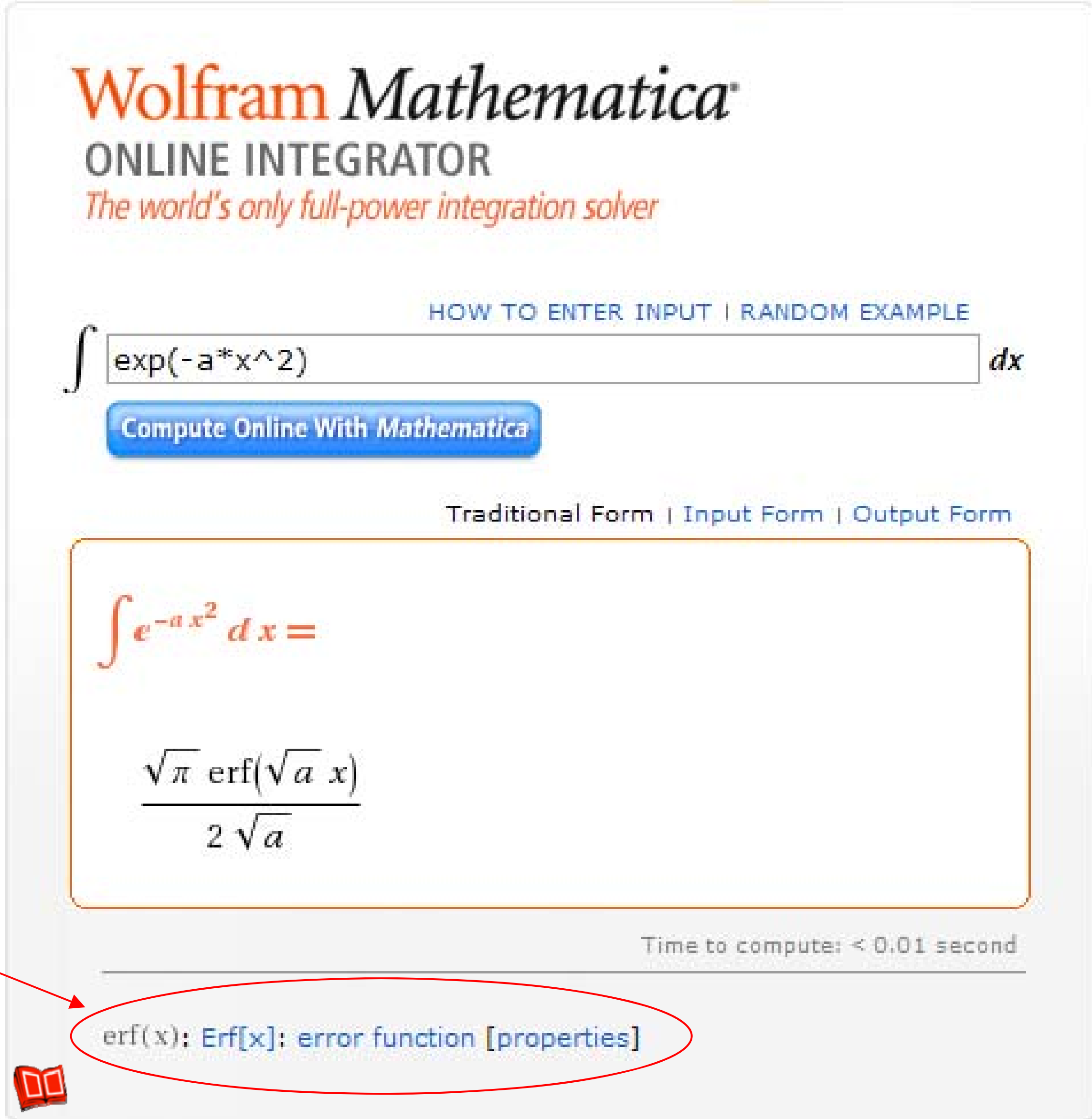
就可以算出積分的結果

按

結果



(d) 有時，對於一些較複雜的數學式，下方還有連結，點進去就可以看到相關的解說



連結

其他有用的網站

http://mathworld.wolfram.com/

對微分方程的定理和名詞作介紹的百科網站

http://www.sosmath.com/tables/tables.html

眾多數學式的 mathematical table (不限於微分方程)

http://www.seminaire-sherbrooke.qc.ca/math/Pierre/Tables.pdf

眾多數學式的 mathematical table，包括 convolution, Fourier transform, Laplace transform, Z transform

軟體當中， Maple, Mathematica, Matlab 皆有微積分結果查詢有功能

2-3 Linear Equations

"friendly" form of DEs

2-3-1 方法的適用條件

[Definition 2.3.1] The first-order DE is a linear equation if it has the following form:

$$\boxed{a_1(x)\frac{dy}{dx}+a_0(x)y=g(x)}$$

$g(x) = 0$: homogeneous

$g(x) \neq 0$: nonhomogeneous

Standard form: $\boxed{\dfrac{dy}{dx} + P(x)y = f(x)}$

$$a_1(x)\frac{dy}{dx} + a_0(x)y = g(x) \longrightarrow \frac{dy}{dx} + \frac{a_0(x)}{a_1(x)}y = \frac{g(x)}{a_1(x)}$$

許多自然界的現象，皆可以表示成 linear first order DE

2-3-2 解法的推導

$$\boxed{\frac{dy}{dx}+P(x)y=f(x)}$$

子問題 1

$$\boxed{\frac{dy_c}{dx}+P(x)y_c=0}$$

Find the general solution $y_c(x)$

(homogeneous solution)

子問題 2

$$\boxed{\frac{dy_p(x)}{dx}+P(x)y_p(x)=f(x)}$$

Find any solution $y_p(x)$

(particular solution)

Solution of the DE

$$\boxed{y(x)=y_c(x)+y_p(x)}$$

- $y_c + y_p$ is a solution of the linear first order DE, since

$$\frac{d(y_c + y_p)}{dx} + P(x)(y_c + y_p)$$
$$= \left(\frac{dy_c}{dx} + P(x)y_c\right) + \left(\frac{dy_p}{dx} + P(x)y_p\right)$$
$$= 0 + f(x) = f(x)$$

- Any solution of the linear first order DE should have the form $y_c + y_p$.

The proof is as follows. If y is a solution of the DE, then

$$\frac{dy}{dx} + P(x)y - \left(\frac{dy_p}{dx} + P(x)y_p\right) = f(x) - f(x) = 0$$
$$\frac{d(y - y_p)}{dx} + P(x)(y - y_p) = 0$$

Thus, $y - y_p$ should be the solution of $\frac{dy_c}{dx} + P(x)y_c = 0$

y should have the form of $y = y_c + y_p$

Solving the homogeneous solution $y_c(x)$（子問題一）

$$\boxed{\frac{dy_c}{dx}+P(x)y_c=0}$$

separable variable

$$\frac{dy_c}{y_c}=-P(x)dx$$

$$\ln|y_c|=\int -P(x)dx+c_1$$

$$\boxed{y_c=ce^{-\int P(x)dx}}$$

Set $y_1=e^{-\int P(x)dx}$, then $y_c=cy_1$

Solving the particular solution $y_p(x)$ (子問題二)

$$\boxed{\frac{dy_p(x)}{dx}+P(x)y_p(x)=f(x)}$$

Set $y_p(x) = u(x)\, y_1(x)$ (猜測 particular solution 和 homogeneous solution 有類似的關係)

$$u(x)\frac{dy_1(x)}{dx}+y_1(x)\frac{du(x)}{dx}+P(x)u(x)y_1(x)=f(x)$$

$$\downarrow$$

$$y_1(x)\frac{du(x)}{dx}+\underbrace{u(x)\left[\frac{dy_1(x)}{dx}+P(x)y_1(x)\right]}_{\text{equal to zero}}=f(x)$$

$$\downarrow$$

$$y_1(x)\frac{du(x)}{dx}=f(x)$$

$$\downarrow$$

$$du(x)=\frac{f(x)}{y_1(x)}dx \longrightarrow u(x)=\int\frac{f(x)}{y_1(x)}dx \longrightarrow \boxed{y_p(x)=y_1(x)\int\frac{f(x)}{y_1(x)}dx}$$

$$\boxed{y_c = ce^{-\int P(x)dx}}$$

$$\boxed{y_p(x) = e^{-\int P(x)dx}\int[e^{\int P(x)dx} f(x)]dx}$$

solution of the linear 1st order DE:

$$\boxed{y(x) = c\,e^{-\int P(x)dx} + e^{-\int P(x)dx}\int[e^{\int P(x)dx} f(x)]dx}$$

where c is any constant

★ $e^{\int P(x)dx}$: integrating factor

2-3-3 解法

(Step 1) Obtain the **standard form** and find $P(x)$

(Step 2) Calculate $e^{\int P(x)dx}$

(Step 3a) The standard form of the linear 1st order DE can be rewritten as:

$$\boxed{\frac{d}{dx}\left[e^{\int P(x)dx}y\right]=e^{\int P(x)dx}f(x)}$$

remember it

(Step 3b) Integrate both sides of the above equation

$$e^{\int P(x)dx}y=\int e^{\int P(x)dx}f(x)dx+c,$$

$$\boxed{y=e^{-\int P(x)dx}\int e^{\int P(x)dx}f(x)dx+ce^{-\int P(x)dx}}$$

or remember it, skip Step 3a

(Extra Step) (a) Initial value

(c) Check the Singular Point

$$a_1(x)\frac{dy}{dx}+a_0(x)y=g(x) \qquad \frac{dy}{dx}+P(x)y=f(x)$$

Singular points: the locations where $a_1(x) = 0$

i.e., $P(x) \to \infty$

More generally, even if $a_1(x) \neq 0$ but $P(x) \to \infty$ or $f(x) \to \infty$, then the location is also treated as a singular point.

(a) Sometimes, the solution may not be defined on the interval including the singular points. (such as Example 4)

(b) Sometimes the solution can be defined at the singular points, such as Example 3

More generally, even if $a_1(x) \neq 0$ but $P(x) \to \infty$ or $f(x) \to \infty$, then the location is also treated as a singular point.

Exercise 33

$$(x+1)\frac{dy}{dx} + y = \ln|x|$$

2-3-4 例子

Example 2 (text page 57)

$$\boxed{\frac{dy}{dx}-3y=6}$$

Step 1 $P(x)=-3$

Extra Step (c)

check the singular point

Step 2 $e^{\int P(x)dx}=e^{-3x}$

為何在此時可以將

$-3x+c$ 簡化成 $-3x$?

Step 3 $\frac{d}{dx}\left[e^{-3x}y\right]=6e^{-3x}$

或著，跳過 Step 3，直接代公式

$$y=e^{-\int P(x)dx}\int e^{\int P(x)dx}f(x)dx+ce^{-\int P(x)dx}$$

Step 4 $e^{-3x}y=-2e^{-3x}+c$

$$\boxed{y=-2+ce^{3x}}$$

Example 3 (text page 58)

$$\boxed{x\frac{dy}{dx}-4y=x^6e^x}$$

Extra Step (c)

check the singular point

$$x=0$$

Step 1 $\dfrac{dy}{dx}-4\dfrac{y}{x}=x^5e^x,\ \ P(x)=-\dfrac{4}{x}$

Step 2 $e^{\int P(x)dx}=e^{-4\ln|x|}=|x|^{-4}$

若只考慮 $x>0$ 的情形, $e^{\int P(x)dx}=x^{-4}$

思考： $x<0$ 的情形

Step 3 $\dfrac{d}{dx}\left[x^{-4}y\right]=xe^x$

Step 4 $x^{-4}y=(x-1)e^x+c$

$$\boxed{y=(x^5-x^4)e^x+cx^4}$$

$\boxed{x \text{ 的範圍: } (0,\infty)}$

Example 4 (text page 58)

$$\boxed{\left(x^2-9\right)\frac{dy}{dx}+xy=0}$$

Extra Step (c)

check the singular point

$$\frac{dy}{dx}+\frac{x}{x^2-9}y=0$$

$$P(x)=\frac{x}{x^2-9}$$

$$e^{\int\frac{x}{x^2-9}dx}=e^{\frac{1}{2}\ln\left|x^2-9\right|}=\sqrt{|x^2-9|}$$

$$\frac{d}{dx}\sqrt{|x^2-9|}\cdot y=0$$

$$\sqrt{|x^2-9|}\cdot y=c$$

$$\boxed{y=\frac{c}{\sqrt{|x^2-9|}}}$$

defined for $x \in (-\infty, -3), (-3, 3)$, or $(3, \infty)$

not includes the points of $x = -3, 3$

Example 6 (text, page 59)

$$\boxed{\frac{dy}{dx}+y=f(x)} \qquad y(0)=0 \qquad f(x)=\begin{cases}1, & 0\le x\le 1\\ 0, & x>1\end{cases}$$

check the singular point

$$e^{\int P(x)dx}=e^{x}$$

$$\frac{d}{dx}(e^{x}y)=e^{x}f(x)$$

$0\le x\le 1$

$$\frac{d}{dx}(e^{x}y)=e^{x}$$

$$e^{x}y=e^{x}+c_1$$

$$y=1+c_1e^{-x}$$

from initial condition

$$\boxed{y=1-e^{-x}}$$

$x>1$

$$\frac{d}{dx}(e^{x}y)=0$$

$$e^{x}y=c_2$$

$$y=c_2e^{-x}$$

要求 $y(x)$ 在 $x=1$ 的地方為 continuous

$$\boxed{y=(e-1)e^{-x}}$$

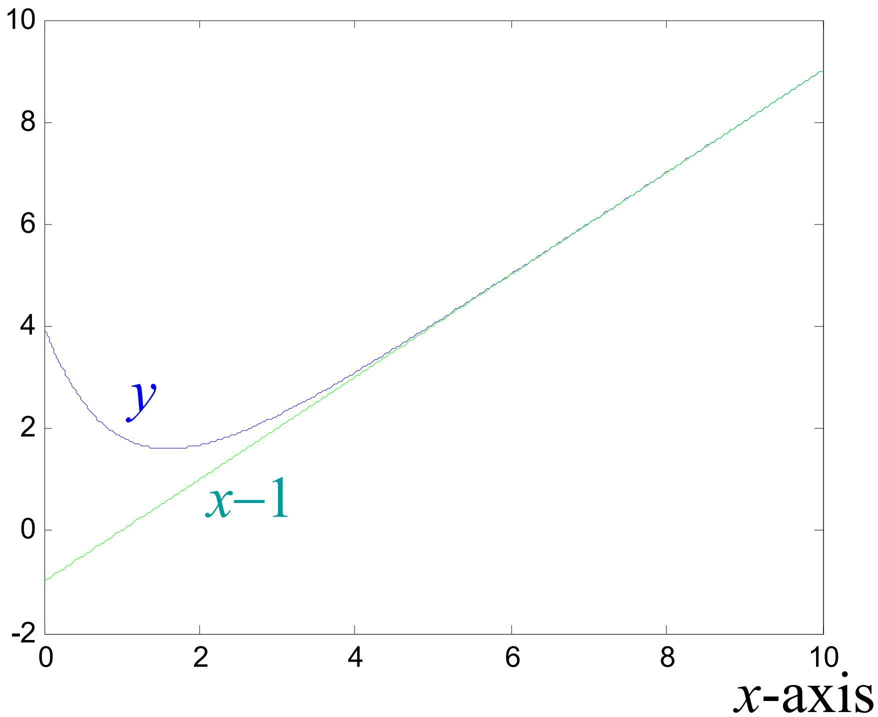
2-3-5 名詞和定義

(1) transient term, stable term

Example 5 (text page 59) 的解為 $y = x - 1 + 5e^{-x}$

$5e^{-x}$: transient term 當 x 很大時會消失

$x - 1$: stable term



(2) piecewise continuous

A function $g(x)$ is piecewise continuous in the region of $[x_1, x_2]$ if $g'(x)$ exists for any $x \in [x_1, x_2]$.

In Example 6, $f(x)$ is piecewise continuous in the region of $[0, 1)$ or $(1, \infty)$

(3) Integral (積分) 有時又被稱作 antiderivative

(4) error function

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$$

complementary error function

$$\operatorname{erfc}(x) = \frac{2}{\sqrt{\pi}} \int_x^\infty e^{-t^2} dt = 1 - \operatorname{erf}(x)$$

(5) sine integral function

$$\mathrm{Si}(x) = \int_0^x \frac{\sin(t)}{t} dt$$

Fresnel integral function

$$S(x) = \int_0^x \sin\left(\pi t^2 / 2\right) dt$$

(6) $$\frac{dy}{dx} + P(x) y = f(x)$$

$f(x)$ 常被稱作 input 或 driving function

Solution $y(x)$ 常被稱作 output 或 response

2-3-6 小技巧

When $\dfrac{dy}{dx}$ is not easy to calculate:

Try to calculate $\dfrac{dx}{dy}$

Example: $\dfrac{dy}{dx} = \dfrac{1}{x+y^2}$ (not linear, not separable)

$$\downarrow$$

$\dfrac{dx}{dy} = x + y^2$ (linear)

$$\downarrow$$

$x = -y^2 - 2y - 2 + ce^y$ (implicit solution)

2-3-7 本節要注意的地方

(1) 要先將 linear 1st order DE 變成 **standard form**

(2) 別忘了 singular point

注意：singular point 和 Section 2-2 提到的 singular solution 不同

(3) 記熟公式

$$\boxed{\frac{d}{dx}\left[e^{\int P(x)dx}y\right]=e^{\int P(x)dx}f(x)}$$

或

$$\boxed{y=e^{-\int P(x)dx}\int e^{\int P(x)dx}f(x)dx+ce^{-\int P(x)dx}}$$

(4) 計算時，$e^{\int P(x)dx}$ 的常數項可以忽略

太多公式和算法，怎麼辦？

最上策： realize + remember it

上策： realize it

中策： remember it

下策： read it without realization and remembrance

最下策： rest z…..z..…z……

Chapter 3 Modeling with First-Order Differential Equations

應用題

(1) Convert a question into a 1^{st} order DE.

將問題翻譯成數學式

(2) Many of the DEs can be solved by

Separable variable method　　or

Linear equation method

(with integration table remembrance)

3-1 Linear Models

Growth and Decay (Examples 1~3)

Change the Temperature (Example 4)

Mixtures (Example 5)

Series Circuit (Example 6)

可以用 Section 2-3 的方法來解

Example 1 (an example of growth and decay, text page 85)

Initial: A culture (培養皿) initially has P_0 number of bacteria.

翻譯 → $A(0) = P_0$

The other initial condition: At $t = 1$ h, the number of bacteria is measured to be $3P_0/2$.

翻譯 → $A(1) = 3P_0/2$

關鍵句: If the **rate of growth** is **proportional to the number** of bacteria $A(t)$ presented at time t,

翻譯 → $\boxed{\dfrac{dA}{dt} = kA}$ k is a constant

Question: determine the time necessary for the number of bacteria to triple

翻譯 → find t such that $A(t) = 3P_0$

這裡將課本的 $P(t)$ 改成 $A(t)$

$$\boxed{\frac{dA}{dt} = kA}$$

$A(0) = P_0,\ A(1) = 3P_0/2$ 可以用 什麼方法解？

Extra Step (b)
check singular solution

Step 1 $\dfrac{dA}{A} = kdt$

Step 2 $\ln|A| = kt + c_1$

$$|A| = e^{kt+c_1}$$

$$A = ce^{kt} \qquad c = \pm e^{c_1}$$

Extra Step (a)

(1) $P_0 = c \cdot 1$

(2) $3P_0 / 2 = ce^{k}$

$\Rightarrow$

$c = P_0$

$k = \ln(3/2) = 0.4055$

$$\boxed{A = P_0 e^{0.4055t}}$$

針對這一題的問題

$$3P_0 = P_0 e^{0.4055t} \qquad \boxed{t = \ln(3)/0.4055 \approx 2.71h}$$

課本用 linear (Section 2.3) 的方法來解 Example 1

思考：為什麼此時需要兩個 initial values 才可以算出唯一解？

Example 4 (an example of temperature change, text page 88)

Initial: When a cake is removed from an oven, its temperature is measured at 149° C.

翻譯 → $T(0) = 149$

The other initial condition: Three minutes later its temperature is 85 ° C.

翻譯 → $T(3) = 85$

question: Suppose that the room temperature is 21° C. How long will it take for the cake to cool off to 22° C? (註：這裡將課本的問題做一些修改)

翻譯 → find t such that $T(t) = 22$.

另外，根據題意，了解這是一個物體溫度和周圍環境的溫度交互作用的問題，所以 $T(t)$ 所對應的 DE 可以寫成

$$\boxed{\frac{dT}{dt} = k(T - 21)}$$

k is a constant

$$\boxed{\frac{dT}{dt} = k\left(T - 21\right)}$$

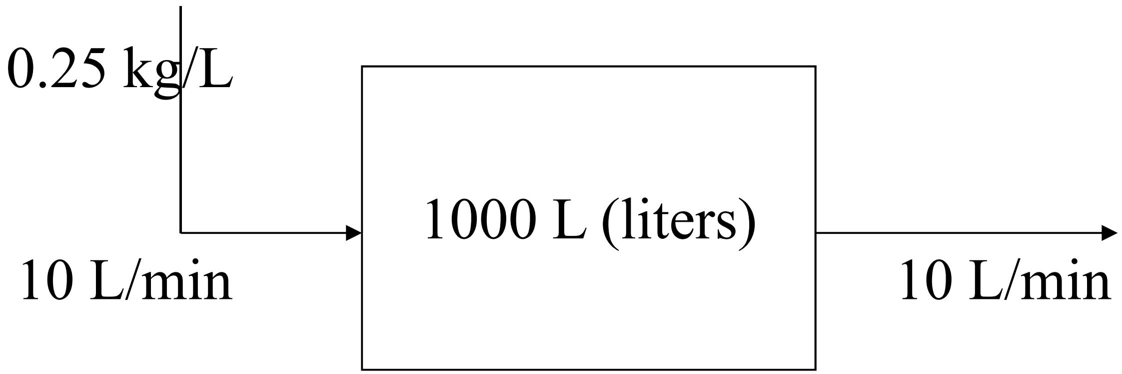
$T(0) = 149$ $T(3) = 85$

課本用 separable variable 的方法解

如何用 linear 的方法來解？

Example 5 (an example for mixture, text page 88)

Concentration:

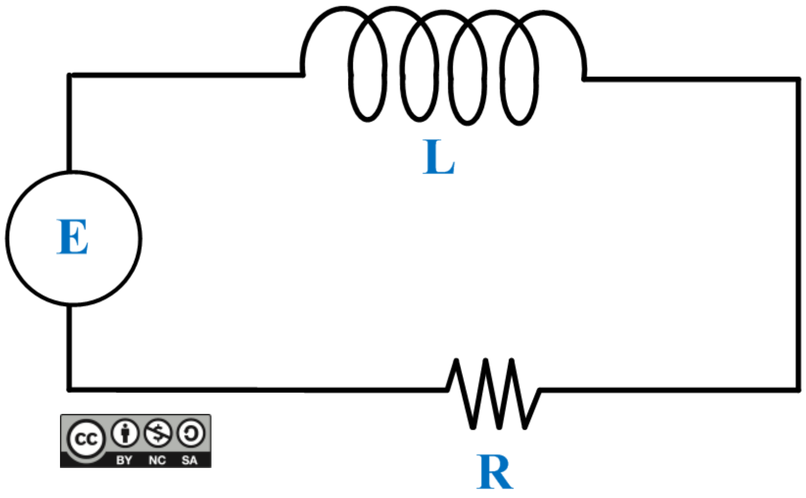


A: the amount of salt in the tank $\qquad A(0)=25$

$$\frac{dA}{dt} = (\text{input rate of salt}) - (\text{output rate of salt})$$

$$= 10 \cdot 0.25 - \frac{10}{1000} A$$

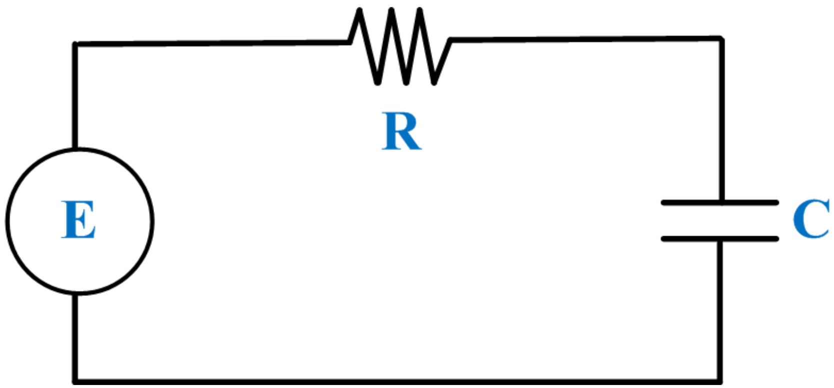

80
學年度
NTUEE
BY NC SA



LR series circuit

From Kirchhoff's second law

$$L\frac{di}{dt}+Ri=E(t)$$

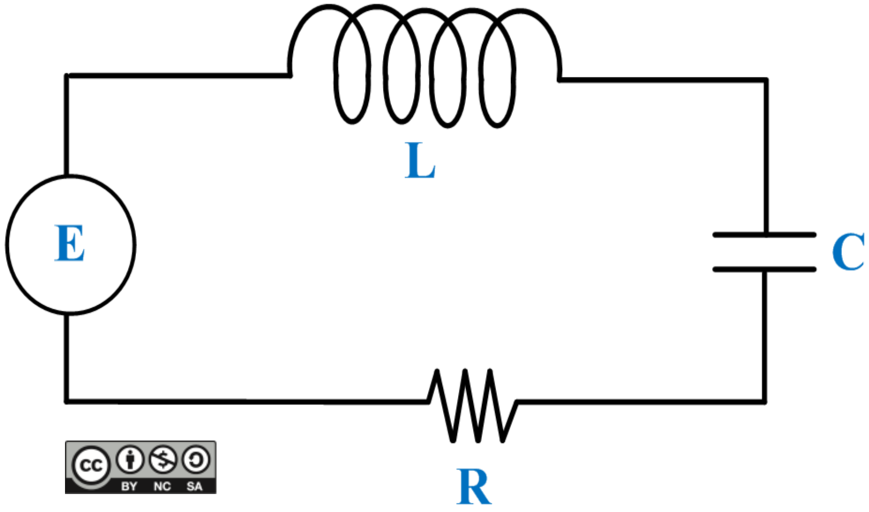


RC series circuit

$$\frac{q}{C} + Ri = E(t)$$

q: 電荷

$$\frac{q}{C} + R\frac{dq}{dt} = E(t)$$



How about an *LRC* series circuit?

$$\frac{q}{C} + R\frac{dq}{dt} + L\frac{d^2q}{dt^2} = E(t)$$

Example 7 (text page 90) *LR* series circuit

- $E(t)$: 12 volt, • inductance: 1/2 henry,
- resistance: 10 ohms, • initial current: 0

$$\boxed{\frac{1}{2}\frac{di}{dt} + 10i = 12} \dashrightarrow \frac{di}{dt} + 20i = 24 \dashrightarrow P(t) = 20 \dashrightarrow e^{\int P(t)dt} = e^{20t+c_1}$$

這裡 $+\,c_1$ 可省略

$$\frac{d}{dt}e^{20t}i = 24e^{20t}$$

$$e^{20t}i = \frac{6}{5}e^{20t} + c$$

$$\boxed{i(t) = \frac{6}{5} + ce^{-20t}}$$

$$i(0) = 0$$

$$0 = \frac{6}{5} + c$$

$$\boxed{i(t) = \frac{6}{5} - \frac{6}{5}e^{-20t}}$$

Circuit problem for t is small and $t \longrightarrow \infty$

For the LR circuit: L R

transient stable

For the RC circuit: R C

transient stable

3-2 Nonlinear Models

可以用 separable variable 或其他的方法來解

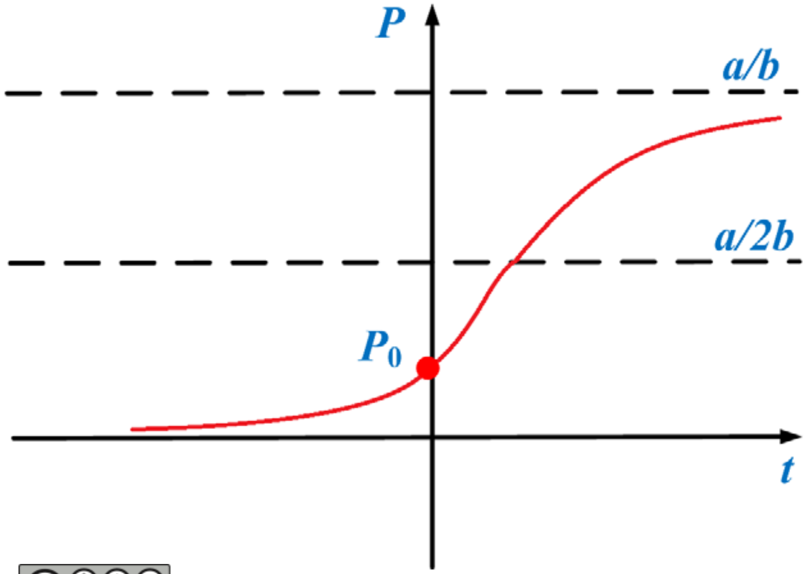
3-2-1 Logistic Equation

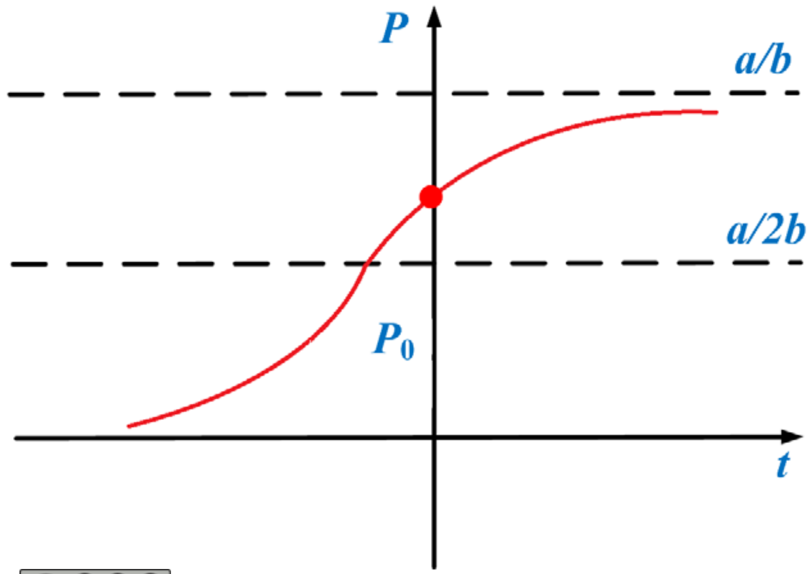
used for describing the growth of population

$$\boxed{\frac{dP}{dt} = P(a - bP) = bP(\frac{a}{b} - P)}$$

The solution of a **logistic equation** is called the **logistic function**.

Two stable conditions: $\boxed{P = 0}$ and $\boxed{P = \frac{a}{b}}$.





Logistic curves for differential initial conditions

Solving the logistic equation

$$\boxed{\frac{dP}{dt} = P(a-bP)}$$

$$\frac{dP}{P(a-bP)} = dt$$

separable variable

$$\left(\frac{1/a}{P} + \frac{b/a}{a-bP}\right) dP = dt$$

$$\frac{1}{a}\ln|P| - \frac{1}{a}\ln|a-bP| = t + c$$

註： $\int \frac{-b}{a-bP} dP = \int \frac{\frac{d}{dP}(a-bP)}{a-bP} dP = \ln|a-bP| + c_0$

$$\ln\left|\frac{P}{a-bP}\right| = at + ac$$

$$\frac{P}{a-bP} = c_1 e^{at} \longrightarrow \boxed{P(t) = \frac{ac_1}{bc_1 + e^{-at}}} \longrightarrow \boxed{P(t) = \frac{aP_0}{bP_0 + (a-bP_0)e^{-at}}}$$

$$c_1 = \pm e^{ac}$$

(with initial condition $P(0) = P_0$)

logistic function

Example 1 (text page 99) There are 1000 students.

- Suppose a student carrying a flu virus returns to an isolate college campus of 1000 students.

  翻譯 $\rightarrow x(0) = 1$

- If it is assumed that the rate at which the virus spreads is proportional not only to the number x of infected students but also to the number of students not infected,

  翻譯 $\rightarrow \boxed{\dfrac{dx(t)}{dt} = kx(1000 - x)}$ k is a constant

- determine the number of infected students after 6 days

  翻譯 $\rightarrow$ find $x(6)$

- if it is further observed that after 4 days $x(4) = 50$

整個問題翻譯成

$$\boxed{\frac{dx(t)}{dt} = kx(1000 - x)}$$

Initial: $x(0) = 1,\ x(4) = 50$

find $x(6)$

可以用separable variable 的方法

$$\boxed{\frac{dx(t)}{dt} = kx(1000-x)}$$

$$\frac{dx(t)}{x(1000-x)} = kdt$$

$$\frac{1}{1000}\left(\frac{dx}{x} + \frac{dx}{1000-x}\right) = kdt$$

$$\boxed{\frac{dx}{x} - \frac{dx}{x-1000} = 1000kdt}$$

$$\ln|x| - \ln|x-1000| = 1000kt + c_1$$

$$\left|\frac{x}{x-1000}\right| = e^{1000kt+c_1}$$

$$\frac{x}{x-1000} = c_2 e^{1000kt} \quad (c_2 = \pm e^{c_1})$$

$$(c_2 e^{1000kt} - 1)x = c_2 1000 e^{1000kt}$$

$$\boxed{x = \frac{1000}{1-ce^{-1000kt}}} \qquad (c = c_2^{-1})$$

$$x(0) = 1$$

$$1 = \frac{1000}{1-c}$$

$$c = -999$$

$$x = \frac{1000}{1+999e^{-1000kt}}$$

$$x(4) = 50$$

$$50 = \frac{1000}{1+999e^{-4000k}}$$

$$-1000k = -0.9906$$

$$\boxed{x = \frac{1000}{1+999e^{-0.9906t}}} \longrightarrow x(6) \approx 276$$

Logistic equation 的變形

(1) $\frac{dP}{dt} = P(a - bP) \pm h$ 人口有遷移的情形

(2) $\frac{dP}{dt} = P(a - bP) - cP$ 遷出的人口和人口量呈正比

(3) $\frac{dP}{dt} = P(a - bP) + ce^{-kP}$ 人口越多，遷入的人口越少

(4) $\frac{dP}{dt} = P(a - b\ln P)$ Gompertz DE

$= bP(a/b - \ln P)$ 飽合人口為 $e^{a/b}$

人口增加量，和 $\ln\frac{飽合人口}{P}$ 呈正比

3-2-2 化學反應的速度

$$A + B \rightarrow C$$

- Use compounds A and B to for compound C
- $x(t)$: the amount of C
- To form a unit of C requires s_1 units of A and s_2 units of B
- a: the original amount of A
- b: the original amount of B
- The rate of generating C is proportional to the product of the amount of A and the amount of B

$$\frac{dx(t)}{dt} = k\left(a - s_1 x\right)\left(b - s_2 x\right)$$

See Example 2

3-3 Modeling with Systems of DEs

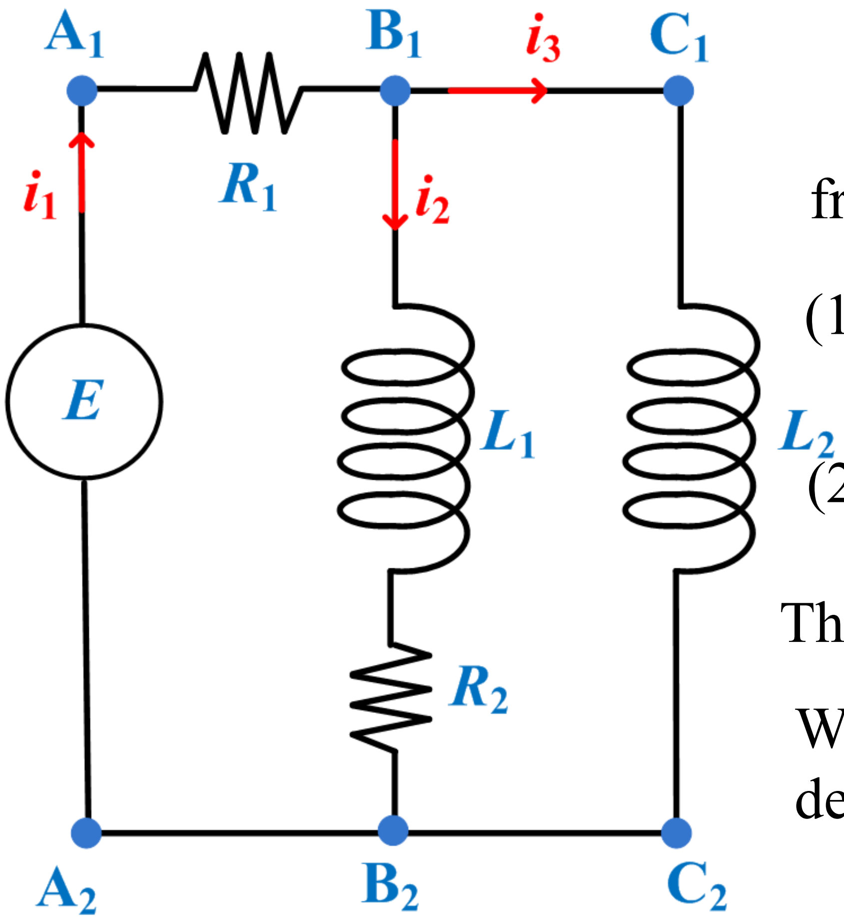
Some Systems are hard to model by one dependent variable

but can be modeled by the 1st order ordinary differential equation

$$\frac{dx(t)}{dt} = g_1(t, x, y)$$

$$\frac{dy(t)}{dt} = g_2(t, x, y)$$

They should be solved by the Laplace Transform and other methods



from Kirchhoff's 1st law

$$i_1(t) = i_2(t) + i_3(t)$$

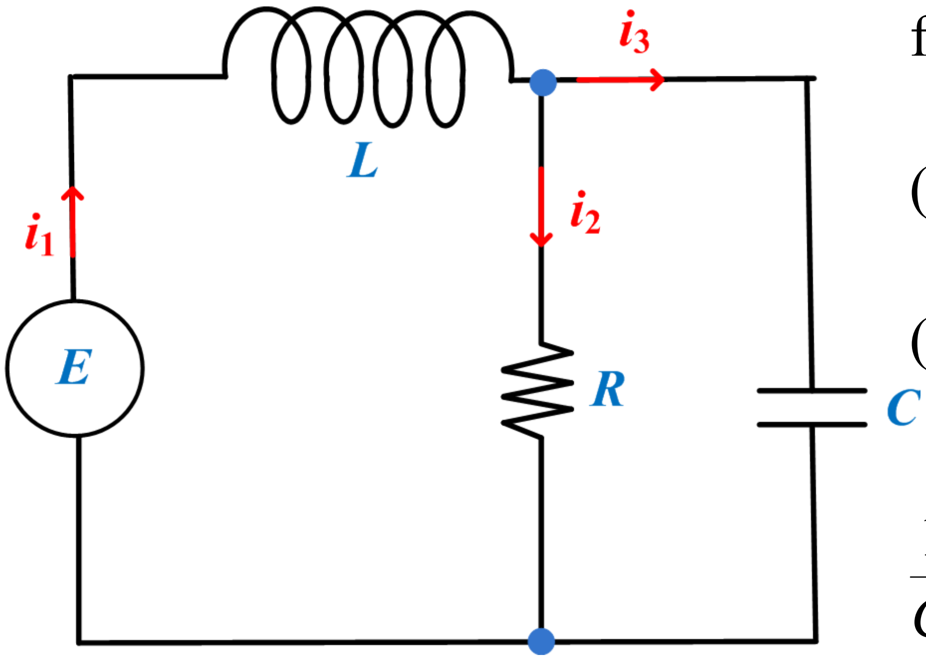
from Kirchhoff's 2nd law

$$(1)\ E(t) = i_1 R_1 + L_1 \frac{di_2(t)}{dt} + i_2 R_2$$

$$(2)\ E(t) = i_1 R_1 + L_2 \frac{di_3(t)}{dt}$$

Three dependent variable

We can only simplify it into two dependent variable



from Kirchhoff's 1st law

$$i_1(t) = i_2(t) + i_3(t)$$

from Kirchhoff's 2nd law

$$(1)\; E(t) = L\frac{di_1(t)}{dt} + i_2(t)R$$

$$(2)\; \frac{q_3(t)}{C} = i_2(t)R$$

$$\Downarrow$$

$$\frac{1}{C}\left[i_1(t) - i_2(t)\right] = R\frac{d}{dt}i_2(t)$$

Chapter 3: 訓練大家將和 variation 有關的問題寫成 DE 的能力

……. the variation is proportional to………………

練習題

Section 2-2: 4, 6, 7, 9, 13, 14, 16, 21, 25, 28, 30, 36, 46, 48, 50, 54(a)

Section 2-3: 7, 9, 13, 15, 21, 29, 30, 33, 36, 40, 45, 47, 48, 58

Section 3-1: 5, 6, 10, 15, 20, 29, 32

Section 3-2: 2, 5, 14, 15

Section 3-3: 14, 15

Review 3: 3, 4, 13, 14