

What you should learn from Recitation 3: First order linear ODE

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Disclaimer

- These slides are designed exclusively for students attending section 1, 2 and 3 for the course 640:244 in Fall 2013. The author is not responsible for consequences of other usages.
- These slides may suffer from errors. Please use them with your own discretion since debugging is beyond the author's ability.

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$$y'(t) + p(t)y(t) = g(t)$$

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So integrating both sides, you will get $I(t)y(t) = \int I(t)g(t)dt$, which implies our formula.

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Exercise Check the statements above.

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Exercise Prove this theorem.

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- 3 More generally, starting from the knowledge of the general solution of a homogeneous linear ODE, there is a technique called “variation of parameter” that can produce the general solution to inhomogeneous linear ODE. You shall see this technique in Chapter 3. And I will also show how that technique applies to first order linear ODEs.

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Exercise Test this trick on all the homework problems in Section 2.1.

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NOTE: PENALTY will be issued if you mess up with the logarithm.

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Summary: Standard Procedures

- 1 Before you apply any formula, remember to transform the equation into the standard form, i.e. the coefficient of y' shall be 1.
- 2 Compute the integrating factor based on the data given by the standard form.
- 3 Get the general solution of the ODE.
- 4 Use the initial value to decide the arbitrary constant.

Quiz Problem 2

Give the general solution of the ODE

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$$\begin{aligned} \frac{dy}{\sqrt{9 - y^2}} &= \frac{dx}{x} \\ \Rightarrow \int \frac{dy}{\sqrt{9 - y^2}} &= \ln|x| + C. \end{aligned}$$

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Since $y = 3 \sin u$, $u = \arcsin \frac{y}{3}$. So the same result is recovered.

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Either way, you have

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$$y(x) = 3 \sin(\ln |x| + C).$$

Graded Homework Problem: 2.2.7.

Solve the differential equation

$$\frac{dy}{dx} = \frac{x - e^{-x}}{y + e^y}.$$

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Integrate, you'll get

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You cannot expect to further simplify this. This will be the answer.

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- The volume of the flowing out liquid within Δt

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And as a common sense, $g = 9.8$.

Modeling Problem 2.3.6

So we have the initial value problem

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which can be simplified as

$$\sqrt{h} = -0.003 \times \sqrt{19.6}t + C.$$

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Use your calculator to obtain the T .

Modeling Problem 2.3.8

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which answers Part (a).

Modeling Problem 2.3.8

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Modeling Problem 2.3.8

Both Part (b) and Part (c) needs $S(40) = 1,000,000$, where

- Part (b) fixes $r = 7.5\%$

Modeling Problem 2.3.8

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Modeling Problem 2.3.8

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Modeling Problem 2.3.8

Both Part (b) and Part (c) needs $S(40) = 1,000,000$, where

- Part (b) fixes $r = 7.5\%$ and asks what k should be;
- Part (c) fixes $k = 2000$ and asks what r should be.

Modeling Problem 2.3.8

Both Part (b) and Part (c) needs $S(40) = 1,000,000$, where

- Part (b) fixes $r = 7.5\%$ and asks what k should be;
- Part (c) fixes $k = 2000$ and asks what r should be.

Use your calculator to obtain a result.

The End