

Section 9.5 Linear Equations

24. Solve the initial-value problem.

$$(x^2 + 1) \frac{dy}{dx} + 3x(y - 1) = 0, \quad y(0) = 2$$

Solution:

$$(x^2 + 1) \frac{dy}{dx} + 3x(y - 1) = 0 \Rightarrow (x^2 + 1)y' + 3xy = 3x \Rightarrow y' + \frac{3x}{x^2 + 1}y = \frac{3x}{x^2 + 1}.$$

$$I(x) = e^{\int 3x/(x^2+1) dx} = e^{(3/2)\ln|x^2+1|} = (e^{\ln(x^2+1)})^{3/2} = (x^2 + 1)^{3/2}. \text{ Multiplying by } (x^2 + 1)^{3/2} \text{ gives}$$

$$(x^2 + 1)^{3/2} y' + 3x(x^2 + 1)^{1/2} y = 3x(x^2 + 1)^{1/2} \Rightarrow [(x^2 + 1)^{3/2} y]' = 3x(x^2 + 1)^{1/2} \Rightarrow$$

$$(x^2 + 1)^{3/2} y = \int 3x(x^2 + 1)^{1/2} dx = (x^2 + 1)^{3/2} + C \Rightarrow y = 1 + C(x^2 + 1)^{-3/2}. \text{ Since } y(0) = 2, \text{ we have}$$

$$2 = 1 + C(1) \Rightarrow C = 1 \text{ and hence, } y = 1 + (x^2 + 1)^{-3/2}.$$

30. Solve the second-order equation $xy'' + 2y' = 12x^2$ by making the substitution $u = y'$.

Solution:

$$xy'' + 2y' = 12x^2 \text{ and } u = y' \Rightarrow xu' + 2u = 12x^2 \Rightarrow u' + \frac{2}{x}u = 12x.$$

$$I(x) = e^{\int (2/x) dx} = e^{2\ln|x|} = (e^{\ln|x|})^2 = |x|^2 = x^2. \text{ Multiplying the last differential equation by } x^2 \text{ gives}$$

$$x^2 u' + 2xu = 12x^3 \Rightarrow (x^2 u)' = 12x^3 \Rightarrow x^2 u = \int 12x^3 dx = 3x^4 + C \Rightarrow u = 3x^2 + C/x^2 \Rightarrow$$

$$y' = 3x^2 + C/x^2 \Rightarrow y = x^3 - C/x + D.$$

39. An object with mass m is dropped from rest and we assume that the air resistance is proportional to the speed of the object. If $s(t)$ is the distance dropped after t seconds, then the speed is $v = s'(t)$ and the acceleration is $a = v'(t)$. If g is the acceleration due to gravity, then the downward force on the object is $mg - cv$, where c is a positive constant, and Newton's Second Law gives

$$m \frac{dv}{dt} = mg - cv$$

(a) Solve this as a linear equation to show that

$$v = \frac{mg}{c}(1 - e^{-ct/m})$$

(b) What is the limiting velocity?

(c) Find the distance the object has fallen after t seconds.

Solution:

$$(a) m \frac{dv}{dt} = mg - cv \Rightarrow \frac{dv}{dt} + \frac{c}{m}v = g \text{ and } I(t) = e^{\int (c/m) dt} = e^{(c/m)t}, \text{ and multiplying the last differential}$$

$$\text{equation by } I(t) \text{ gives } e^{(c/m)t} \frac{dv}{dt} + \frac{vce^{(c/m)t}}{m} = ge^{(c/m)t} \Rightarrow [e^{(c/m)t} v]' = ge^{(c/m)t}. \text{ Hence,}$$

$$v(t) = e^{-(c/m)t} \left[\int ge^{(c/m)t} dt + K \right] = mg/c + Ke^{-(c/m)t}. \text{ But the object is dropped from rest, so } v(0) = 0 \text{ and}$$

$$K = -mg/c. \text{ Thus, the velocity at time } t \text{ is } v(t) = (mg/c)[1 - e^{-(c/m)t}].$$

$$(b) \lim_{t \rightarrow \infty} v(t) = mg/c$$

$$(c) s(t) = \int v(t) dt = (mg/c)[t + (m/c)e^{-(c/m)t}] + c_1 \text{ where } c_1 = s(0) - m^2g/c^2.$$

$$s(0) \text{ is the initial position, so } s(0) = 0 \text{ and } s(t) = (mg/c)[t + (m/c)e^{-(c/m)t}] - m^2g/c^2.$$

41. (a) Show that the substitution $z = 1/P$ transforms the logistic differential equation $P' = kP(1 - P/M)$ into the linear differential equation

$$z' + kz = \frac{k}{M}$$

- (b) Solve the linear differential equation in part (a) and thus obtain an expression for $P(t)$. Compare with Equation 9.4.7.

Solution:

(a) $z = \frac{1}{P} \Rightarrow P = \frac{1}{z} \Rightarrow P' = -\frac{z'}{z^2}$. Substituting into $P' = kP(1 - P/M)$ gives us $-\frac{z'}{z^2} = k \frac{1}{z} \left(1 - \frac{1}{zM}\right) \Rightarrow$

$$z' = -kz \left(1 - \frac{1}{zM}\right) \Rightarrow z' = -kz + \frac{k}{M} \Rightarrow z' + kz = \frac{k}{M} \quad (*)$$

(b) The integrating factor is $e^{\int k dt} = e^{kt}$. Multiplying (*) by e^{kt} gives $e^{kt} z' + k e^{kt} z = \frac{k e^{kt}}{M} \Rightarrow (e^{kt} z)' = \frac{k}{M} e^{kt} \Rightarrow$

$$e^{kt} z = \int \frac{k}{M} e^{kt} dt \Rightarrow e^{kt} z = \frac{1}{M} e^{kt} + C \Rightarrow z = \frac{1}{M} + C e^{-kt}. \text{ Since } P = \frac{1}{z}, \text{ we have}$$

$$P = \frac{1}{\frac{1}{M} + C e^{-kt}} \Rightarrow P = \frac{M}{1 + M C e^{-kt}}, \text{ which agrees with Equation 9.4.7, } P = \frac{M}{1 + A e^{-kt}}, \text{ when } M C = A.$$