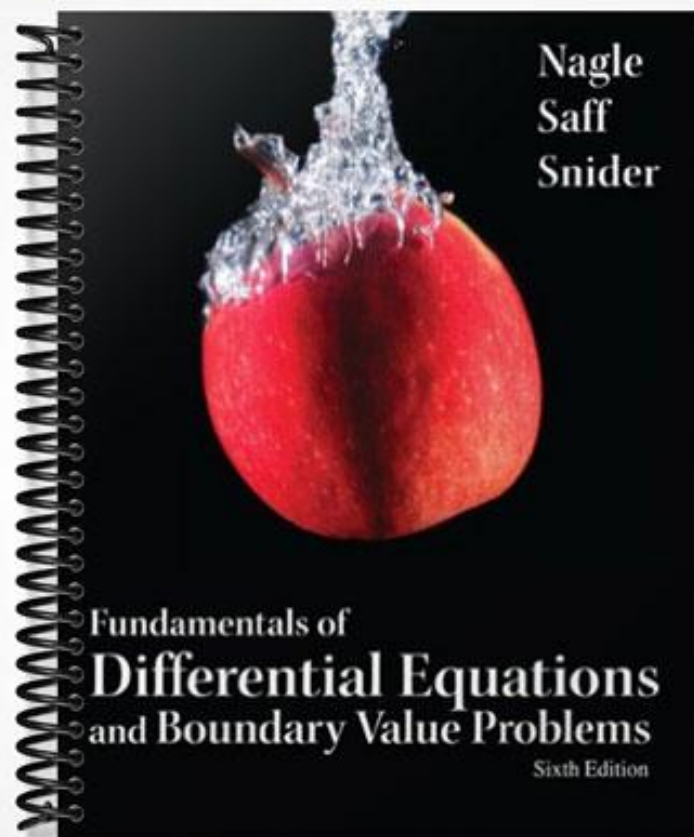# SOLUTIONS MANUAL

Nagle
Saff
Snider

Fundamentals of
Differential Equations
and Boundary Value Problems

Sixth Edition

INSTRUCTOR'S SOLUTIONS MANUAL

VIKTOR MAYMESKUL
University of South Florida

FUNDAMENTALS OF DIFFERENTIAL EQUATIONS
EIGHTH EDITION

and

FUNDAMENTALS OF DIFFERENTIAL EQUATIONS AND BOUNDARY VALUE PROBLEMS
SIXTH EDITION

R. Kent Nagle
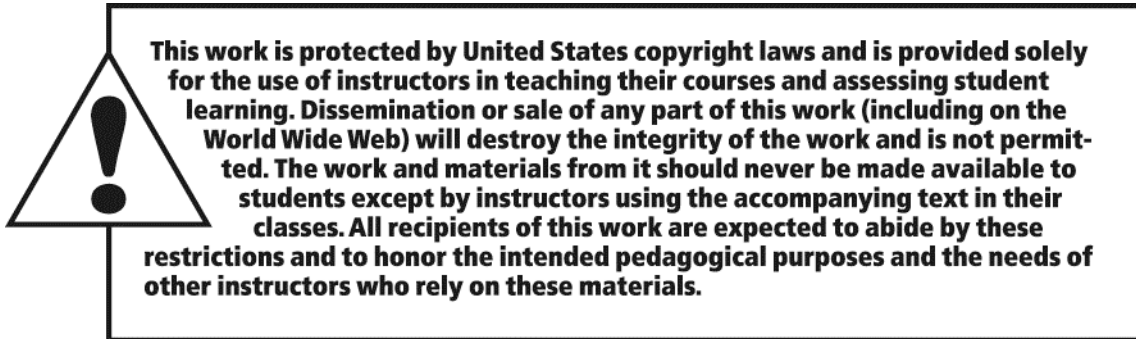
Edward B. Saff
Vanderbilt University

Arthur David Snider
University of South Florida

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Contents

Notes to the Instructor

One goal in our writing has been to create flexible texts that afford the instructor a variety of topics and make available to the student an abundance of practice problems and projects. We recommend that the instructor read the discussion given in the preface in order to gain an overview of the prerequisites, topics of emphasis, and general philosophy of the text.

Supplements

Student's Solutions Manual: By Viktor Maymeskul. Contains complete, worked-out solutions to most odd-numbered exercises, providing students with an excellent study tool. ISBN 13: 978-0-321-74834-8; ISBN 10: 0-321-74834-4.

Companion Web site: Provides additional resources for both instructors and students, including helpful links keyed to sections of the text, access to Interactive Differential Equations, suggestions for incorporating Interactive Differential Equations modules, suggested syllabi, index of applications, and study tips for students. Access: `www.pearsonhighered.com/nagle`

Interactive Differential Equations: By Beverly West (Cornell University), Steven Strogatz (Cornell University), Jean Marie McDill (California Polytechnic State University – San Luis Obispo), John Cantwell (St. Louis University), and Hubert Hohn (Massachusetts College of Arts) is a popular software directly tied to the text that focuses on helping students visualize concepts. Applications are drawn from engineering, physics, chemistry, and biology. Access: `www.pearsonhighered.com/nagle`

Instructor's MAPLE/MATHLAB/MATHEMATICA manuals: By Thomas W. Polaski (Winthrop University), Bruno Welfert (Arizona State University), and Maurino Bautista (Rochester Institute of Technology). A collection of worksheets and projects to aid instructors in integrating computer algebra systems into their courses. Available in the Pearson Instructor Resource Center at `www.pearsonhighered.com/irc`.

MATLAB Manual ISBN 13: 978-0-321-53015-8; ISBN 10: 0-321-53015-2
MAPLE Manual ISBN 13: 978-0-321-38842-1; ISBN 10: 0-321-38842-9
MATHEMATICA Manual ISBN 13: 978-0-321-52178-1; ISBN 10: 0-321-52178-1

Computer Labs

A computer lab in connection with a differential equations course can add a whole new dimension to the teaching and learning of differential equations. As more and more colleges and universities set up computer labs with software such as MAPLE, MATLAB, DERIVE, MATHEMATICA, PHASEPLANE, and MACMATH, there will be more opportunities to include a lab as part of the differential equations course. In our teaching and in our texts, we have tried to provide a variety of exercises, problems, and projects that encourage the student to use the computer to explore. Even one or two hours at a computer generating phase plane diagrams can provide the students with a feeling of how they will use technology together with the theory to investigate real world problems. Furthermore, our experience is that they thoroughly enjoy these activities. Of course, the software, provided free with the texts, is especially convenient for such labs.

Group Projects

Although the projects that appear at the end of the chapters in the text can be worked out by the conscientious student working alone, making them *group* projects adds a social element that encourages discussion and interactions that simulate a professional work place atmosphere. Group sizes of 3 or 4 seem to be optimal. Moreover, requiring that each individual student separately write up the group's solution as a formal technical report for grading by the instructor also contributes to the professional flavor.

Typically, our students each work on 3 or 4 projects per semester. If class time permits, oral presentations by the groups can be scheduled and help to improve the communication skills of the students.

The role of the instructor is, of course, to help the students solve these elaborate problems on their own and to recommend additional reference material when appropriate.

Some additional Group Projects are presented in this guide (see page 10).

Technical Writing Exercises

The technical writing exercises at the end of most chapters invite students to make documented responses to questions dealing with the concepts in the chapter. This not only gives students an opportunity to improve their writing skills, but it helps them organize their thoughts and better understand the new concepts. Moreover, many questions deal with critical thinking

skills that will be useful in their careers as engineers, scientists, or mathematicians.

Since most students have little experience with technical writing, it may be necessary to return *ungraded* the first few technical writing assignments with comments and have the students redo the the exercise. This has worked well in our classes and is much appreciated by the students. Handing out a "model" technical writing response is also helpful for the students.

Student Presentations

It is not uncommon for an instructor to have students go to the board and present a solution to a problem. Differential equations is so rich in theory and applications that it is an excellent course to allow (require) a student to give a presentation on a special application (e.g., almost any topic from Chapters 3 and 5), on a new technique not covered in class (e.g., material from Section 2.6, Projects A, B, or C in Chapter 4), or on additional theory (e.g., material from Chapter 6 which generalizes the results in Chapter 4). In addition to improving students' communication skills, these "special" topics are long remembered by the students. Here, too, working in groups of 3 or 4 and sharing the presentation responsibilities can add substantially to the interest and quality of the presentation. Students should also be encouraged to enliven their communication by building physical models, preparing part of their lectures with the aid of video technology, and utilizing appropriate internet web sites.

Homework Assignments

We would like to share with you an obvious, non-original, but effective method to encourage students to do homework problems.

An essential feature is that it requires little extra work on the part of the instructor or grader. We assign homework problems (about 5 of them) after each lecture. At the end of the week (Fridays), students are asked to turn in their homework (typically, 3 sets) for that week. We then choose at random one problem from each assignment (typically, a total of 3) that will be graded. (The point is that the student does not know in advance which problems will be chosen.) Full credit is given for any of the chosen problems for which there is evidence that the student has made an honest attempt at solving. The homework problem sets are returned to the students at the next meeting (Mondays) with grades like 0/3, 1/3, 2/3, or 3/3 indicating the proportion of problems for which the student received credit. The homework grades are tallied at the end of the semester and count as one test grade. Certainly, there are variations

on this theme. The point is that students are motivated to do their homework.

Syllabus Suggestions

To serve as a guide in constructing a syllabus for a one-semester or two-semester course, the prefaces to the texts list sample outlines that emphasize methods, applications, theory, partial differential equations, phase plane analysis, computation, or combinations of these. As a further guide in making a choice of subject matter, we provide (starting on the next page) a listing of text material dealing with some common areas of emphasis.

Numerical, Graphical, and Qualitative Methods

The sections and projects dealing with numerical, graphical, and qualitative techniques of solving differential equations include:

Section 1.3: *Direction Fields*

Section 1.4: *The Approximation Method of Euler*

Project A for Chapter 1: *Taylor Series Method*

Project B for Chapter 1: *Picard's Method*

Project C for Chapter 1: *The Phase Line*

Section 3.6: *Improved Euler's Method*, which includes step-by-step outlines of the improved Euler's method subroutine and improved Euler's method with tolerance. These outlines are easy for the student to translate into a computer program (pp. 127–128).

Section 3.7: *Higher-Order Numerical Methods*: *Taylor and Runge-Kutta*, which includes outlines for the Fourth Order Runge-Kutta subroutine and algorithm with tolerance (see pp. 135–136).

Project H for Chapter 3: *Stability of Numerical Methods*

Project I for Chapter 3: *Period Doubling and Chaos*

Section 4.8: *Qualitative Considerations for Variable Coefficient and Non-linear Equations*, which discusses the energy integral lemma, as well as the Airy, Bessel, Duffing, and van der Pol equations.

Section 5.3: *Solving Systems and Higher-Order Equations Numerically*, which describes the vectorized forms of Euler's method and the Fourth Order Runge-Kutta method, and discusses an application to population dynamics.

Section 5.4: *Introduction to the Phase Plane*, which introduces the study of trajectories of autonomous systems, critical points, and stability.

Section 5.8: *Dynamical Systems, Poincaré Maps, and Chaos*, which discusses the use of numerical methods to approximate the Poincarè map and how to interpret the results.

Project A for Chapter 6: *Computer Algebra Systems and Exponential Shift*

Project D for Chapter 6: *Higher-Order Difference Equations*

Project A for Chapter 8: *Alphabetization Algorithms*

Project D for Chapter 10: *Numerical Method for $\Delta u = f$ on a Rectangle*

Project D for Chapter 11: *Shooting Method*

Project E for Chapter 11: *Finite-Difference Method for Boundary Value Problems*

Project C for Chapter 12: *Computing Phase Plane Diagrams*

Project D for Chapter 12: *Ecosystem of Planet GLIA-2*

Section 13.1: *Introduction: Successive Approximations*

Appendix B: *Newton's Method*

Appendix C: *Simpson's Rule*

Appendix E: *Method of Least Squares*

Appendix F: *Runge-Kutta Procedure for Equations*

The instructor who wishes to emphasize numerical methods should also note that the text contains an extensive chapter of series solutions of differential equations (Chapter 8).

Engineering/Physics Applications

Since Laplace transforms is a subject vital to engineering, we have included a detailed chapter on this topic – see Chapter 7. Stability is also an important subject for engineers, so we have included an introduction to the subject in Section 5.4 along with an entire chapter addressing this topic – see Chapter 12. Further material dealing with engineering/physics applications include:

Project C for Chapter 2: *Torricelli's Law of Fluid Flow.*

Project I for Chapter 2: *Designing a Solar Collector.*

Section 3.1: *Mathematical Modeling.*

Section 3.2: *Compartmental Analysis*, which contains a discussion of mixing problems and of population models.

Section 3.3: *Heating and Cooling off Buildings*, which discusses temperature variations in the presence of air conditioning or furnace heating.

Section 3.4: *Newtonian Mechanics.*

Section 3.5: *Electrical Circuits.*

Project C for Chapter 3: *Curve of Pursuit.*

Project D for Chapter 3: *Aircraft Guidance in a Crosswind.*

Project E for Chapter 3: *Feedback and the Op Amp.*

Project F for Chapter 3: *Bang-Bang Controls.*

Section 4.1: *Introduction: The Mass-Spring Oscillator.*

Section 4.8: *Qualitative Considerations for Variable-Coefficient and Non-linear Equations.*

Section 4.9: *A Closer Look at Free Mechanical Vibrations.*

Section 4.10: *A Closer Look at Forced Mechanical Vibrations.*

Project B for Chapter 4: *Apollo Re-entry*

Project C for Chapter 4: *Simple Pendulum*

Section 5.1: *Interconnected Fluid Tanks.*

Section 5.4: *Introduction to the Phase PLane.*

Section 5.6: *Coupled Mass-Spring Systems.*

Section 5.7: *Electrical Systems.*

Section 5.8: *Dynamical Systems, Poincaré Maps, and Chaos .*

Project A for Chapter 5: *Designing a Landing System for Interplanetary Travel.*

Project C for Chapter 5: *Things that Bob.*

Project D for Chapter 5: *Hamiltonian Systems.*

Project C for Chapter 6: *Transverse Vibrations of a Beam.*

Chapter 7: *Laplace Transforms*, which in addition to basic material includes discussions of transfer functions, the Dirac delta function, and frequency response modelling.

Project B for Chapter 8, *Spherically Symmetric Solutions to Schrödinger's Equation for the Hydrogen Atom*

Project D for Chapter 8, *Buckling of a Tower*

Project E for Chapter 8, *Aging Spring and Bessel Functions*

Section 9.6: *Complex Eigenvalues*, includes discussion of normal (natural) frequencies.

Project B for Chapter 9: *Matrix Laplace Transform Method.*

Project C for Chapter 9: *Undamped Second-Order Systems.*

Chapter 10: *Partial Differential Equations*, which includes sections on Fourier series, the heat equation, wave equation, and Laplace's equation.

Project A for Chapter 10: *Steady-State Temperature Distribution in a Circular Cylinder.*

Project B for Chapter 10: *A Laplace Transform Solution of the Wave Equation.*

Project A for Chapter 11: *Hermite Polynomials and the Harmonic Oscillator.*

Section 12.4: *Energy Methods*, which addresses both conservative and non-conservative autonomous mechanical systems.

Project A for Chapter 12: *Solitons and Korteweg-de Vries Equation.*

Project B for Chapter 12: *Burger's Equation.*

Students of engineering and physics would also find Chapter 8 on series solutions particularly useful, especially Section 8.8 on special functions.

Biology/Ecology Applications

Project C for Chapter 1: *The Phase Plane*, which discusses the logistic population model and bifurcation diagrams for population control.

Project A for Chapter 2: *Oil Spill in a Canal.*

Project B for Chapter 2: *Differential Equations in Clinical Medicine.*

Section 3.1: *Mathematical Modelling.*

Section 3.2: *Compartmental Analysis*, which contains a discussion of mixing problems and population models.

Project A for Chapter 3: *Dynamics of HIV Infection.*

Project B for Chapter 3: *Aquaculture*, which deals with a model of raising and harvesting catfish.

Section 5.1: *Interconnected Fluid Tanks*, which introduces systems of equations.

Section 5.3: *Solving Systems and Higher-Order Equations Numerically*, which contains an application to population dynamics.

Section 5.5: *Applications to Biomathematics: Epidemic and Tumor Growth Models.*

Project B for Chapter 5: *Spread of Staph Infections in Hospitals – Part I.*

Project E for Chapter 5: *Cleaning Up the Great Lakes*

Project F for Chapter 5: *A Growth Model for Phytoplankton – Part I.*

Problem 19 in Exercises 10.5, which involves chemical diffusion through a thin layer.

Project D for Chapter 12: *Ecosystem on Planet GLIA-2*

Project E for Chapter 12: *Spread of Staph Infections in Hospitals – Part II.*

Project F for Chapter 12: *A Growth Model for Phytoplankton – Part II.*

The basic content of the remainder of this instructor's manual consists of supplemental group projects, answers to the even-numbered problems, and detailed solutions to the most even-numbered problems in Chapters 1, 2, 3, 4, and 7. These answers are not available any place else since the text and the *Student's Solutions Manual* only provide answers and solutions to odd-numbered problems.

We would appreciate any comments you may have concerning the answers in this manual. These comments can be sent to the authors' email addresses below. We also would encourage sharing with us (the authors and users of the texts) any of your favorite group projects.

E. B. Saff   A. D. Snider
Edward.B.Saff@Vanderbilt.edu   snider@eng.usf.edu

Group Projects for Chapter 3

Delay Differential Equations

In our discussion of mixing problems in Section 3.2, we encountered the initial value problem

$$x'(t) = 6 - \frac{3}{500} x (t - t_0), \tag{0.1}$$

$$x(t) = 0 \quad \text{for} \quad x \in [-t_0, 0],$$

where t_0 is a positive constant. The equation in (0.1) is an example of a **delay differential equation**. These equations differ from the usual differential equations by the presence of the shift $(t - t_0)$ in the argument of the unknown function $x(t)$. In general, these equations are more difficult to work with than are regular differential equations, but quite a bit is known about them.[1]

(a) Show that the simple linear delay differential equation

$$x' = ax(t - b), \tag{0.2}$$

where a, b are constants, has a solution of the form $x(t) = Ce^{st}$ for any constant C, provided s satisfies the transcendental equation $s = ae^{-bs}$.

(b) A solution to (0.2) for $t > 0$ can also be found using the **method of steps**. Assume that $x(t) = f(t)$ for $-b \le t \le 0$. For $0 \le t \le b$, equation (0.2) becomes

$$x'(t) = ax(t - b) = af(t - b),$$

and so

$$x(t) = \int_0^t af(v - b)dv + x(0).$$

Now that we know $x(t)$ on $[0, b]$, we can repeat this procedure to obtain

$$x(t) = \int_b^t ax(v - b)dv + x(b)$$

for $b \le x \le 2b$. This process can be continued indefinitely.

---

[1]See, for example, *Differential–Difference Equations*, by R. Bellman and K. L. Cooke, Academic Press, New York, 1963, or *Ordinary and Delay Differential Equations*, by R. D. Driver, Springer–Verlag, New York, 1977

Use the method of steps to show that the solution to the initial value problem

$$x'(t) = -x(t-1), \qquad x(t) = 1 \quad \text{on} \quad [-1, 0],$$

is given by

$$x(t) = \sum_{k=0}^{n} (-1)^k \frac{[t - (k-1)]^k}{k!}, \qquad \text{for} \quad n-1 \le t \le n,$$

where n is a nonnegative integer. (This problem can also be solved using the Laplace transform method of Chapter 7.)

(c) Use the method of steps to compute the solution to the initial value problem given in (0.1) on the interval $0 \le t \le 15$ for $t_0 = 3$.

Extrapolation

When precise information about the *form* of the error in an approximation is known, a technique called **extrapolation** can be used to improve the rate of convergence.

Suppose the approximation method converges with rate $\mathrm{O}\left(h^p\right)$ as $h \to 0$ (cf. Section 3.6). From theoretical considerations, assume we know, more precisely, that

$$y(x; h) = \phi(x) + h^p a_p(x) + \mathrm{O}\left(h^{p+1}\right), \tag{0.3}$$

where $y(x; h)$ is the approximation to $\phi(x)$ using step size h and $a_p(x)$ is some function that is independent of h (typically, we do not know a formula for $a_p(x)$, only that it exists). Our goal is to obtain approximations that converge at the faster rate than $\mathrm{O}\left(h^{p+1}\right)$.

We start by replacing h by $h/2$ in (0.3) to get

$$y\left(x; \frac{h}{2}\right) = \phi(x) + \frac{h^p}{2^p} a_p(x) + \mathrm{O}\left(h^{p+1}\right).$$

If we multiply both sides by 2^p and subtract equation (0.3), we find

$$2^p y\left(x; \frac{h}{2}\right) - y(x; h) = (2^p - 1)\phi(x) + \mathrm{O}\left(h^{p+1}\right).$$

Solving for $\phi(x)$ yields

$$\phi(x) = \frac{2^p y\left(x; h/2\right) - y(x; h)}{2^p - 1} + \mathrm{O}\left(h^{p+1}\right).$$

Hence,
$$y^* \left(x; \frac{h}{2} \right) := \frac{2^p y\left(x; h/2 \right) - y(x; h)}{2^p - 1}$$
has a rate of convergence of $O\left(h^{p+1} \right)$.

(a) Assuming
$$y^* \left(x; \frac{h}{2} \right) = \phi(x) + h^{p+1} a_{p+1}(x) + O\left(h^{p+2} \right),$$
show that
$$y^{**} \left(x; \frac{h}{4} \right) := \frac{2^{p+1} y^* \left(x; h/4 \right) - y^*(x; h/2)}{2^{p+1} - 1}$$
has a rate of convergence of $O\left(h^{p+2} \right)$.

(b) Assuming
$$y^{**} \left(x; \frac{h}{4} \right) = \phi(x) + h^{p+2} a_{p+2}(x) + O\left(h^{p+3} \right),$$
show that
$$y^{***} \left(x; \frac{h}{8} \right) := \frac{2^{p+2} y^{**} \left(x; h/8 \right) - y^{**}(x; h/4)}{2^{p+2} - 1}$$
has a rate of convergence of $O\left(h^{p+3} \right)$.

(c) The results of using Euler's method (with $h = 1$, $1/2$, $1/4$, $1/8$) to approximate the solution to the initial value problem

$$y' = y, \quad y(0) = 1$$

at $x = 1$ are given in Table 1.2, page 26. For Euler's method, the extrapolation procedure applies with $p = 1$. Use the results in Table 1.2 to find an approximation to $e = y(1)$ by computing $y^{***}(1; 1/8)$. [Hint: Compute $y^* (1; 1/2)$, $y^* (1; 1/4)$, and $y^* (1; 1/8)$; then compute $y^{**} (1; 1/4)$ and $y^{**} (1; 1/8)$.]

(d) Table 1.2 also contains Euler's approximation for $y(1)$ when $h = 1/16$. Use this additional information to compute the next step in the extrapolation procedure; that is, compute $y^{****}(1; 1/16)$.

Group Projects for Chapter 5

Effects of Hunting on Predator–Prey Systems

As discussed in Section 5.3 (pp. 257–259), cyclic variations in the population of predators and their prey have been studied using the Volterra-Lotka predator–prey model

$$\frac{dx}{dt} = Ax - Bxy, \tag{0.4}$$

$$\frac{dy}{dt} = -Cy + Dxy, \tag{0.5}$$

where A, B, C, and D are positive constants, $x(t)$ is the population of prey at time t, and $y(t)$ is the population of predators. It can be shown that such a system has a periodic solution. That is, there exists some constant T such that $x(t) = x(t + T)$ and $y(t) = y(t + T)$ for all t. The periodic or cyclic variation in the population has been observed in various systems such as sharks–food fish, lynx–rabbits, and ladybird beetles–cottony cushion scale. Because of this periodic behavior, it is useful to consider the average population $\bar{x}$ and $\bar{y}$ defined by

$$\bar{x} := \frac{1}{T}\int_0^t x(t)dt, \qquad \bar{y} := \frac{1}{T}\int_0^t y(t)dt.$$

(a) Show that $\bar{x} = C/D$ and $\bar{y} = A/B$. [Hint: Use equation (0.4) and the fact that $x(0) = x(T)$ to show that

$$\int_0^T [A - By(t)]\, dt = \int_0^T \frac{x'(t)}{x(t)}\, dt = 0.$$

(b) To determine the effect of indiscriminate hunting on the population, assume hunting reduces the rate of change in a population by a constant times the population. Then the predator–prey system satisfies the new set of equations

$$\frac{dx}{dt} = Ax - Bxy - \varepsilon x = (A - \varepsilon)x - Bxy, \tag{0.6}$$

$$\frac{dy}{dt} = -Cy + Dxy - \delta y = -(C + \delta)y + Dxy, \tag{0.7}$$

where ε and δ are positive constants with $\varepsilon < A$. What effect does this have on the average population of prey? On the average population of predators?

(c) Assume the hunting was done selectively, as in shooting only rabbits (or shooting only lynx). Then we have $\varepsilon > 0$ and $\delta = 0$ (or $\varepsilon = 0$ and $\delta > 0$) in (0.6)–(0.7). What effect does this have on the average populations of predator and prey?

(d) In a rural county, foxes prey mainly on rabbits but occasionally include a chicken in their diet. The farmers decide to put a stop to the chicken killing by hunting the foxes. What do you predict will happen? What will happen to the farmers' gardens?

Limit Cycles

In the study of triode vacuum tubes, one encounters the van der Pol equation[2]

$$y'' - \mu \left(1 - y^2\right) y' + y = 0\,,$$

where the constant μ is regarded as a parameter. In Section 4.8, we used the mass-spring oscillator analogy to argue that the non-zero solutions to the van der Pol equation with $\mu = 1$ should approach a periodic limit cycle. The same argument applies for any positive value of μ.

(a) Recast the van der Pol equation as a system in normal form and use software to plot some typical trajectories for $\mu = 0.1$, 1, and 10. Re-scale the plots if necessary until you can discern the limit cycle trajectory; find trajectories that spiral in, and ones that spiral out, to the limit cycle.

(b) Now let $\mu = -0.1$, -1, and -10. Try to predict the nature of the solutions using the mass-spring analogy. Then use the software to check your predictions. Are there limit cycles? Do the neighboring trajectories spiral into, or spiral out from, the limit cycles?

(c) Repeat parts (a) and (b) for the Rayleigh equation

$$y'' - \mu \left[1 - (y')^2\right] y' + y = 0\,.$$

---

[2] *Historical Footnote*: Experimental research by **E. V. Appleton** and **B. van der Pol** in 1921 on the oscillation of an electrical circuit containing a triode generator (vacuum tube) led to the non-linear equation now called 0 **van der Pol's equation**. Methods of solution were developed by van der Pol in 1926–1927. **Mary L. Cartwright** continued research into non-linear oscillation theory and together with **J. E. Little-wood** obtained existence results for forced oscillations in non-linear systems in 1945.

Group Project for Chapter 13

David Stapleton, University of Central Oklahoma

Satellite Altitude Stability

In this problem, we determine the orientation at which a satellite in a circular orbit of radius r can maintain a relatively constant facing with respect to a spherical primary (e.g., a planet) of mass M. The torque of gravity on the asymmetric satellite maintains the orientation.

Suppose (x, y, z) and $(\bar{x}, \bar{y}, \bar{z})$ refer to coordinates in two systems that have a common origin at the satellite's center of mass. Fix the xyz-axes in the satellite as principal axes; then let the $\bar{z}$-axis point toward the primary and let the $\bar{x}$-axis point in the direction of the satellite's velocity. The xyz-axes may be rotated to coincide with the $\overline{xyz}$-axes by a rotation ϕ about the x-axis (roll), followed by a rotation θ about the resulting y-axis (pitch), and a rotation ψ about the final z-axis (yaw). Euler's equations from physics (with high terms omitted[3] to obtain approximate solutions valid near $(\phi, \theta, \psi) = (0, 0, 0)$) show that the equations for the rotational motion due to gravity acting on the satellite are

$$I_x \phi'' = -4\omega_0^2 \left(I_z - I_y\right) \phi - \omega_0 \left(I_y - I_z - I_x\right) \psi'$$
$$I_y \theta'' = -3\omega_0^2 \left(I_x - I_z\right) \theta$$
$$I_z \psi'' = -4\omega_0^2 \left(I_y - I_x\right) \psi + \omega_0 \left(I_y - I_z - I_x\right) \phi',$$

where $\omega_0 = \sqrt{(GM)/r^3}$ is the angular frequency of the orbit and the positive constants I_x, I_y, I_z are the moments of inertia of the satellite about the x, y, and z-axes.

(a) Find constants $c_1, \ldots, c_5$ such that these equations can be written as two systems

$$\frac{d}{dt}\begin{bmatrix} \phi \\ \psi \\ \phi' \\ \theta' \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ c_1 & 0 & 0 & c_2 \\ 0 & c_3 & c_4 & 0 \end{bmatrix} \begin{bmatrix} \phi \\ \psi \\ \phi' \\ \psi' \end{bmatrix}$$

and

$$\frac{d}{dt}\begin{bmatrix} \theta \\ \theta' \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ c_5 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \theta' \end{bmatrix}.$$

---

[3]The derivation of these equations is found in *Attitude Stabilization and Control of Earth Satellites*, by O. H. Gerlach, Space Science Reviews, #4 (1965), 541–566.

(b) Show that the origin is asymptotically stable for the first system in (a) if

$$(c_2 c_4 + c_3 + c_1)^2 - 4 c_1 c_3 > 0,$$

$$c_1 c_3 > 0,$$

$$c_2 c_4 + c_3 + c_1 > 0$$

and hence deduce that $I_y > I_x > I_z$ yields an asymptotically stable origin. Are there other conditions on the moments of inertia by which the origin is stable?

(c) Show that, for the asymptotically stable configuration in (b), the second system in (a) becomes a harmonic oscillator problem, and find the frequency of oscillation in terms of I_x, I_y, I_z, and ω_0. Phobos maintains $I_y > I_x > I_z$ in its orientation with respect to Mars, and has angular frequency of orbit $\omega_0 = 0.82$ rad/hr. If $(I_x - I_z)/I_y = 0.23$, show that the period of the libration for Phobos (the period with which the side of Phobos facing Mars shakes back and forth) is about 9 hours.

CHAPTER 1: Introduction

EXERCISES 1.1: **Background**

2. This equation involves only ordinary derivatives of x with respect to t, and the highest derivative has the second order. Thus it is an ordinary differential equation of the second order with independent variable t and dependent variable x. It is linear because x, dx/dt, and d^2x/dt^2 appear in additive combination (even with constant coefficients) of their first powers.

4. This equation is an ODE because it contains no partial derivatives. Since the highest order derivative is dy/dx, the equation is a first order equation. This same term also shows us that the independent variable is x and the dependent variable is y. This equation is nonlinear because of the y in the denominator of $[y(2 - 3x)]/[x(1 - 3y)]$.

6. This equation is an ordinary first order differential equation with independent variable x and dependent variable y. It is nonlinear because of the term containing the square of dy/dx.

8. This equation is an ODE because it contains only ordinary derivatives. The term dp/dt is the highest order derivative and thus shows us that this is a first order equation. This term also shows us that the independent variable is t and the dependent variable is p. This equation is nonlinear since in the term $kp(P - p) = kPp - kp^2$ the dependent variable p is squared (compare with equation (7)).

10. This equation contains only ordinary derivatives of y with respect to x. Hence, it is an ordinary differential equation of the second order (because the highest order derivative is d^2y/dx^2) with independent variable x and dependent variable y. This equation is of the form (7) and, therefore, is linear.

12. ODE of the second order with the independent variable x and the dependent variable y, nonlinear.

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14. The velocity at time t is the rate of change of the position function $x(t)$, i.e., x'. Thus,

$$\frac{dx}{dt} = kx^4,$$

where k is the proportionality constant.

16. The equation is

$$\frac{dA}{dt} = kA^2,$$

where k is the proportionality constant.

EXERCISES 1.2: Solutions and Initial Value Problems

2. (a) Differentiating $\phi(x)$ yields $\phi'(x) = 2x$. Substitution ϕ and ϕ' for y and y' into the given equation, $xy' = 2y$, gives $x(2x) = 2(x^2)$, which is an identity on $(-\infty, \infty)$. Thus, $\phi(x)$ is an explicit solution on $(-\infty, \infty)$.

(b) We compute

$$\frac{d\phi}{dx} = \frac{d}{dx}(e^x - x) = e^x - 1.$$

Functions $\phi(x)$ and $\phi'(x)$ are defined for all real numbers and

$$\frac{d\phi}{dx} + \phi(x)^2 = (e^x - 1) + (e^x - x)^2$$

$$= (e^x - 1) + (e^{2x} - 2xe^x + x^2) = e^{2x} + (1 - 2x)e^x + x^2 - 1,$$

which is identically equal to the right-hand side of the given equation. Thus, $\phi(x)$ is an explicit solution on $(-\infty, \infty)$.

(c) Note that the function $\phi(x) = x^2 - x^{-1}$ is not defined at $x = 0$. Differentiating $\phi(x)$ twice yields

$$\frac{d\phi}{dx} = \frac{d}{dx}(x^2 - x^{-1}) = 2x - (-1)x^{-2} = 2x + x^{-2};$$

$$\frac{d^2\phi}{dx^2} = \frac{d}{dx}\left(\frac{d\phi}{dx}\right) = \frac{d}{dx}(2x + x^{-2}) = 2 + (-2)x^{-3} = 2(1 - x^{-3}).$$

Therefore,

$$x^2 \frac{d^2\phi}{dx^2} = x^2 \cdot 2(1 - x^{-3}) = 2(x^2 - x^{-1}) = 2\phi(x),$$

and $\phi(x)$ is an explicit solution to the differential equation $x^2 y'' = 2y$ on any interval not containing the point $x = 0$, in particular, on $(0, \infty)$.

4. Since $y = \sin x + x^2$, we have $y' = \cos x + 2x$ and $y'' = -\sin x + 2$. These functions are defined on $(-\infty, \infty)$. Substituting these expressions into $y'' + y = x^2 + 2$ gives

$$y'' + y = -\sin x + 2 + \sin x + x^2 = x^2 + 2 \qquad \text{for all } x \text{ in } (-\infty, \infty).$$

Therefore, $y = \sin x + x^2$ is a solution to the differential equation on the interval $(-\infty, \infty)$.

6. Differentiating $\theta(t) = 2e^{3t} - e^{2t}$ twice, we get

$$\frac{d\theta}{dt} = \frac{d}{dt}\left(2e^{3t} - e^{2t}\right) = 6e^{3t} - 2e^{2t},$$
$$\frac{d^2\theta}{dt^2} = \frac{d}{dt}\left(6e^{3t} - 2e^{2t}\right) = 18e^{3t} - 4e^{2t}.$$

So,
$$\frac{d^2\theta}{dt^2} - \theta\frac{d\theta}{dt} + 3\theta = -12e^{6t} + 10e^{5t} - 2e^{4t} + 24e^{3t} - 7e^{2t} \not\equiv -2e^{2t}$$

on any interval. Therefore, $\theta(t)$ is not a solution to the given differential equation.

8. We differentiate $y = e^{2x} - 3e^{-x}$ twice:

$$\frac{dy}{dx} = \frac{d}{dx}\left(e^{2x} - 3e^{-x}\right) = e^{2x}(2) - 3e^{-x}(-1) = 2e^{2x} + 3e^{-x};$$
$$\frac{d^2y}{dx^2} = \frac{d}{dx}\left(\frac{dy}{dx}\right) = \frac{d}{dx}\left(2e^{2x} + 3e^{-x}\right) = 2e^{2x}(2) + 3e^{-x}(-1) = 4e^{2x} - 3e^{-x}.$$

Substituting y, y', and y'' into the differential equation, we get

$$\begin{aligned}\frac{d^2y}{dx^2} - \frac{dy}{dx} - 2y &= \left(4e^{2x} - 3e^{-x}\right) - \left(2e^{2x} + 3e^{-x}\right) - 2\left(e^{2x} - 3e^{-x}\right)\\ &= (4 - 2 - 2)e^{2x} + (-3 - 3 - 2(-3))e^{-x} = 0.\end{aligned}$$

Hence, $y = e^{2x} - 3e^{-x}$ is an explicit solution to the given differential equation.

10. Differentiating the equation $x^2 + y^2 = 4$ implicitly, we obtain

$$2x + 2yy' = 0 \qquad \Rightarrow \qquad y' = -\frac{x}{y}.$$

Since there can be no function $y = f(x)$ that satisfies the differential equation $y' = x/y$ *and* the differential equation $y' = -x/y$ *on the same interval*, we see that $x^2 + y^2 = 4$ does *not* define an implicit solution to the differential equation.

Chapter 1

12. To find dy/dx, we use implicit differentiation.

$$\frac{d}{dx}\left[x^2 - \sin(x+y)\right] = \frac{d}{dx}(1) = 0 \quad \Rightarrow \quad 2x - \cos(x+y)\frac{d}{dx}(x+y) = 0$$

$$\Rightarrow \quad 2x - \cos(x+y)\left(1 + \frac{dy}{dx}\right) = 0 \quad \Rightarrow \quad \frac{dy}{dx} = \frac{2x}{\cos(x+y)} - 1 = 2x\sec(x+y) - 1,$$

and so the given differential equation is satisfied.

14. Assuming that C_1 and C_2 are constants, we differentiate the function $\phi(x)$ twice to get

$$\phi'(x) = C_1 \cos x - C_2 \sin x, \quad \phi''(x) = -C_1 \sin x - C_2 \cos x.$$

Therefore,

$$\phi'' + \phi = (-C_1 \sin x - C_2 \cos x) + (C_1 \sin x + C_2 \cos x) = 0.$$

Thus, $\phi(x)$ is a solution with any choice of constants C_1 and C_2.

16. Differentiating both sides, we obtain

$$\frac{d}{dx}\left(x^2 + Cy^2\right) = \frac{d}{dx}(1) = 0 \quad \Rightarrow \quad 2x + 2Cy\frac{dy}{dx} = 0 \quad \Rightarrow \quad \frac{dy}{dx} = -\frac{x}{Cy}.$$

Since, from the given relation, $Cy^2 = 1 - x^2$, we have

$$-\frac{x}{Cy} = \frac{xy}{-Cy^2} = \frac{xy}{x^2 - 1}.$$

So,

$$\frac{dy}{dx} = \frac{xy}{x^2 - 1}.$$

Writing $Cy^2 = 1 - x^2$ in the form

$$x^2 + \frac{y^2}{\left(1/\sqrt{C}\right)^2} = 1,$$

we see that the curves defined by the given relation are ellipses with semi-axes 1 and $1/\sqrt{C}$ and so the integral curves are half-ellipses located in the upper/lower half plane.

18. The function $\phi(x)$ is defined and differentiable for all values of x except those satisfying

$$c^2 - x^2 = 0 \quad \Rightarrow \quad x = \pm c.$$

In particular, this function is differentiable on $(-c, c)$.

Clearly, $\phi(x)$ satisfies the initial condition:

$$\phi(0) = \frac{1}{c^2 - 0^2} = \frac{1}{c^2}.$$

Next, for any x in $(-c, c)$,

$$\frac{d\phi}{dx} = \frac{d}{dx}\left[\left(c^2 - x^2\right)^{-1}\right] = (-1)\left(c^2 - x^2\right)^{-2}\left(c^2 - x^2\right)' = 2x\left[\left(c^2 - x^2\right)^{-1}\right]^2 = 2x\phi(x)^2.$$

Therefore, $\phi(x)$ is a solution to the equation $y' = 2xy^2$ on $(-c, c)$.

Several integral curves are shown in Fig. **1–A** on page 30.

20. (a) Substituting $\phi(x) = e^{mx}$ into the given equation yields

$$\left(e^{mx}\right)'' + 6\left(e^{mx}\right)' + 5\left(e^{mx}\right) = 0 \quad \Rightarrow \quad e^{mx}\left(m^2 + 6m + 5\right) = 0.$$

Since $e^{mx} \neq 0$ for any x, $\phi(x)$ satisfies the given equation if and only if

$$m^2 + 6m + 5 = 0 \quad \Leftrightarrow \quad m = -1, -5.$$

(b) We have

$$\left(e^{mx}\right)''' + 3\left(e^{mx}\right)'' + 2\left(e^{mx}\right)' = 0 \quad \Rightarrow \quad e^{mx}\left(m^3 + 3m^2 + 2m\right) = 0$$

$$\Rightarrow \quad m(m^2 + 3m + 2) = 0 \quad \Leftrightarrow \quad m = 0, -1, -2.$$

22. We find

$$\phi'(x) = c_1 e^x - 2c_2 e^{-2x}, \qquad \phi''(x) = c_1 e^x + 4c_2 e^{-2x}.$$

Substitution yields

$$\begin{aligned}
\phi'' + \phi' - 2\phi &= \left(c_1 e^x + 4c_2 e^{-2x}\right) + \left(c_1 e^x - 2c_2 e^{-2x}\right) - 2\left(c_1 e^x + c_2 e^{-2x}\right) \\
&= \left(c_1 + c_1 - 2c_1\right) e^x + \left(4c_2 - 2c_2 - 2c_2\right) e^{-2x} = 0.
\end{aligned}$$

Thus, with any choice of constants c_1 and c_2, $\phi(x)$ is a solution to the given equation.

(a) Constants c_1 and c_2 must satisfy the system

$$\begin{cases} 2 = \phi(0) = c_1 + c_2 \\ 1 = \phi'(0) = c_1 - 2c_2. \end{cases}$$

Subtracting the second equation from the first one yields

$$3c_2 = 1 \quad \Rightarrow \quad c_2 = 1/3 \quad \Rightarrow \quad c_1 = 2 - c_2 = 5/3.$$

(b) Similarly to the part (a), we obtain the system

$$\begin{cases} 1 = \phi(1) = c_1 e + c_2 e^{-2} \\ 0 = \phi'(1) = c_1 e - 2c_2 e^{-2} \end{cases}$$

which has the solution $c_1 = (2/3)e^{-1}$, $c_2 = (1/3)e^2$.

24. In this problem, the independent variable is t, the dependent variable is y. Writing the equation in the form

$$\frac{dy}{dt} = ty + \sin^2 t\,,$$

we conclude that $f(t,y) = ty + \sin^2 t$, $\partial f(t,y)/\partial y = t$. Both functions, f and $\partial f/\partial y$, are continuous on the whole ty-plane. So, Theorem 1 applies for any initial condition, in particular, for $y(\pi) = 5$.

26. With the independent variable t and the dependent variable x, we have

$$f(t,x) = \sin t - \cos x, \qquad \frac{\partial f(t,x)}{\partial x} = \sin x\,,$$

which are continuous on tx-plane. So, Theorem 1 applies for any initial condition.

28. Here, $f(x,y) = 3x - \sqrt[3]{y-1}$ and

$$\frac{\partial f(x,y)}{\partial y} = \frac{\partial}{\partial y}\left[3x - (y-1)^{1/3}\right] = -\frac{1}{3\sqrt[3]{(y-1)^2}}\,.$$

The function f is continuous at any point (x,y) while $\partial f/\partial y$ is defined and continuous at any point (x,y) with $y \neq 1$ i.e., on the xy-plane excluding the horizontal line $y = 1$. Since the initial point $(2,1)$ belongs to this line, there is no rectangle containing the initial point, on which $\partial f/\partial y$ is continuous. Thus, Theorem 1 does not apply.

30. Here, the initial point (x_0, y_0) is $(0, -1)$ and $G(x,y) = x + y + e^{xy}$. The first partial derivatives,

$$G_x(x,y) = (x + y + e^{xy})'_x = 1 + ye^{xy} \quad \text{and} \quad G_y(x,y) = (x + y + e^{xy})'_y = 1 + xe^{xy},$$

are continuous on the xy-plane. Next,

$$G(0,-1) = -1 + e^0 = 0, \qquad G_y(0,-1) = 1 + (0)e^0 = 1 \neq 0.$$

Therefore, all the hypotheses of Implicit Function Theorem are satisfied, and so the relation $x + y + e^{xy} = 0$ defines a differentiable function $y = \phi(x)$ on some interval $(-\delta, \delta)$ about $x_0 = 0$.

EXERCISES 1.3:   Direction Fields

2. (a) For $y = \pm 2x$,

$$\frac{dy}{dx} = \frac{d}{dx}(\pm 2x) = \pm 2 \quad \text{and} \quad \frac{4x}{y} = \frac{4x}{\pm 2x} = \pm 2, \quad x \neq 0.$$

Thus $y = 2x$ and $y = -2x$ are solutions to the differential equation $dy/dx = 4x/y$ on any interval not containing the point $x = 0$.

(d) As $x \to \infty$ or $x \to -\infty$, the solution in part (b) increases unboundedly and has the lines $y = 2x$ and $y = -2x$, respectively, as slant asymptotes. The solution in part (c) also increases without bound as $x \to \infty$ and approaches the line $y = 2x$, while it is not even defined for $x < 0$.

4. The direction field and the solution curve satisfying the given initial conditions are sketched in Fig. **1–D** on page 31. From this figure we find that the terminal velocity is $\lim_{t \to \infty} v(t) = 2$.

6. (a) The slope of the solution curve to the differential equation $y' = x + \sin y$ at a point (x, y) is given by y'. Therefore the slope at $(1, \pi/2)$ is equal to

$$\left. \frac{dy}{dx} \right|_{x=1} = (x + \sin y)|_{x=1} = 1 + \sin \frac{\pi}{2} = 2.$$

(b) The solution curve is increasing if the slope of the curve is greater than zero. From the part (a), we know that the slope is $x + \sin y$. The function $\sin y$ has values ranging from -1 to 1; therefore if x is greater than 1 then the slope will always have a value greater than zero. This tells us that the solution curve is increasing.

(c) The second derivative of every solution can be determined by differentiating both sides of the original equation, $y' = x + \sin y$. Thus

$$\frac{d}{dx}\left(\frac{dy}{dx}\right) = \frac{d}{dx}(x + \sin y) \quad \Rightarrow$$

$$\frac{d^2 y}{dx^2} = 1 + (\cos y)\frac{dy}{dx} \quad \text{(chain rule)}$$

$$= 1 + (\cos y)(x + \sin y)$$

$$= 1 + x \cos y + \sin y \cos y = 1 + x \cos y + \frac{1}{2}\sin 2y.$$

(d) Relative minima occur when the first derivative, y', is equal to zero and the second derivative, y'', is positive (Second Derivative Test). The value of the first derivative at the point $(0,0)$ is given by

$$\frac{dy}{dx} = 0 + \sin 0 = 0.$$

This tells us that the solution has a critical point at the point $(0,0)$. Using the second derivative found in part (c) we have

$$\frac{d^2y}{dx^2} = 1 + 0 \cdot \cos 0 + \frac{1}{2}\sin 0 = 1.$$

This tells us that the point $(0,0)$ is a point of relative minimum.

8. (a) For this particle, we have $x(2) = 1$, and so the velocity

$$v(2) = \left.\frac{dx}{dt}\right|_{t=2} = t^3 - x^3\big|_{t=2} = 2^3 - x(2)^3 = 7.$$

(b) Differentiating the given equation yields

$$\begin{aligned}
\frac{d^2x}{dt^2} &= \frac{d}{dt}\left(\frac{dx}{dt}\right) = \frac{d}{dt}\left(t^3 - x^3\right) = 3t^2 - 3x^2\frac{dx}{dt}\\
&= 3t^2 - 3x^2\left(t^3 - x^3\right) = 3t^2 - 3t^3x^2 + 3x^5.
\end{aligned}$$

(c) The function u^3 is an increasing function. Therefore, as long as $x(t) < t$, $x(t)^3 < t^3$ and

$$\frac{dx}{dt} = t^3 - x(t)^3 > 0$$

meaning that $x(t)$ increases. At the initial point $t_0 = 2.5$ we have $x(t_0) = 2 < t_0$. Therefore, $x(t)$ cannot take values smaller than 2.5, and the answer is "no".

10. Direction fields and some solution curves to differential equations given in (a)–(e) are shown in Fig. **1–E** through Fig. **1–I** on pages 32–33.

(a) $y' = \sin x$.

(b) $y' = \sin y$.

(c) $y' = \sin x \sin y$.

(d) $y' = x^2 + 2y^2$.

(e) $y' = x^2 - 2y^2$.

12. The isoclines satisfy the equation $f(x, y) = y = c$, i.e., they are horizontal lines shown in Fig. **1–J**, page 33, along with solution curves. The curve, satisfying the initial condition, is shown in bold.

14. Here, $f(x, y) = x/y$, and so the isoclines are defined by

$$\frac{x}{y} = c \qquad \Rightarrow \qquad y = \frac{1}{c}x.$$

These are lines passing through the origin and having slope $1/c$. See Fig. **1–K** on page 34.

16. The relation $x + 2y = c$ yields $y = (c - x)/2$. Therefore, the isoclines are lines with slope $-1/2$ and y-intercept $c/2$. See Fig. **1–L** on page 34.

18. The direction field for this equation is shown in Fig. **1–M** on page 34. From this picture we conclude that any solution $y(x)$ approaches zero, as $x \to +\infty$.

EXERCISES 1.4:   The Approximation Method of Euler

2. Here $f(x, y) = y(2 - y)$, $x_0 = 0$, and $y_0 = 3$. We again use recursive formulas from Euler's method with $h = 0.1$. Setting $n = 0, 1, 2, 3$, and 4 and rounding off results to three decimal places, we get

$$x_1 = x_0 + 0.1 = 0.1, \qquad y_1 = y_0 + 0.1 \cdot [y_0(2 - y_0)] = 3 + 0.1 \cdot [3(2 - 3)] = 2.700;$$
$$x_2 = 0.1 + 0.1 = 0.2, \qquad y_2 = 2.700 + 0.1 \cdot [2.700(2 - 2.700)] = 2.511;$$
$$x_3 = 0.2 + 0.1 = 0.3, \qquad y_3 = 2.511 + 0.1 \cdot [2.511(2 - 2.511)] \approx 2.383;$$
$$x_4 = 0.3 + 0.1 = 0.4, \qquad y_4 = 2.383 + 0.1 \cdot [2.383(2 - 2.383)] \approx 2.292;$$
$$x_5 = 0.4 + 0.1 = 0.5, \qquad y_5 = 2.292 + 0.1 \cdot [2.292(2 - 2.292)] \approx 2.225.$$

4. In this initial value problem,

$$f(x, y) = \frac{x}{y}, \qquad x_0 = 0, \quad \text{and} \quad y_0 = -1.$$

Thus, with $h = 0.1$, the recursive formulas (2) and (3) become

$$x_{n+1} = x_n + h = x_n + 0.1,$$
$$y_{n+1} = y_n + hf(x_n, y_n) = y_n + 0.1 \left(\frac{x_n}{y_n}\right), \qquad n = 0, 1, \ldots .$$

We set $n = 0$ in these formulas and obtain

$$x_1 = x_0 + 0.1 = 0 + 0.1 = 0.1 \,,$$

$$y_1 = y_0 + 0.1 \cdot \left(\frac{x_0}{y_0} \right) = -1 + 0.1 \left(\frac{0}{-1} \right) = -1.$$

Putting $n = 1$ in the recursive formulas yields

$$x_2 = x_1 + 0.1 = 0.1 + 0.1 = 0.2 \,,$$

$$y_2 = y_1 + 0.1 \left(\frac{x_1}{y_1} \right) = -1 + 0.1 \left(\frac{0.1}{-1} \right) = -1.01 \,.$$

Continuing in the same manner, we find for $n = 2$, 3, and 4:

$$x_3 = 0.2 + 0.1 = 0.3 \,, \qquad y_3 = -1.01 + 0.1 \left(\frac{0.2}{-1.01} \right) \approx -1.030 \,;$$

$$x_4 = 0.3 + 0.1 = 0.4 \,, \qquad y_4 = -1.030 + 0.1 \left(\frac{0.3}{-1.030} \right) \approx -1.059 \,;$$

$$x_5 = 0.4 + 0.1 = 0.5 \,, \qquad y_5 = -1.059 + 0.1 \left(\frac{0.4}{-1.059} \right) \approx -1.097 \,,$$

where we have rounded off all answers to three decimal places.

6. In this problem, $f(x,y) = (y^2 + y)/x$, $x_0 = y_0 = 1$, and $h = 0.2$. The recursive formulas (2) and (3), applied succesively with $n = 1$, 2, 3, and 4, give

$$x_1 = \; x_0 + 0.2 = 1.2 \,, \qquad y_1 = y_0 + 0.2 \left(\frac{y_0^2 + y_0}{x_0} \right) = 1 + 0.2 \left(\frac{1^2 + 1}{1} \right) = 1.400 \,;$$

$$x_2 = 1.2 + 0.2 = 1.4 \,, \qquad y_2 = 1.400 + 0.2 \left(\frac{1.400^2 + 1.400}{1.2} \right) \approx 1.960 \,;$$

$$x_3 = 1.4 + 0.2 = 1.6 \,, \qquad y_3 = 1.960 + 0.2 \left(\frac{1.960^2 + 1.960}{1.4} \right) \approx 2.789 \,;$$

$$x_4 = 1.6 + 0.2 = 1.8 \,, \qquad y_4 = 2.789 + 0.2 \left(\frac{2.789^2 + 2.789}{1.6} \right) \approx 4.110 \,.$$

8. Notice that the independent variable in this problem is t and the dependent variable is x. Hence, the recursive formulas given in equations (2) and (3) become

$$t_{n+1} = t_n + h \qquad \text{and} \qquad \phi(t_{n+1}) \approx x_{n+1} = x_n + h f(t_n, x_n), \qquad n = 0, 1, 2, \dots \,.$$

We have $f(t, x) = 1 + t \sin(tx)$, $t_0 = 0$, and $x_0 = 0$. Thus, the recursive formula for x has the form

$$x_{n+1} = x_n + h \left[1 + t_n \sin(t_n x_n) \right], \qquad n = 0, 1, 2, \dots \,.$$

For the case $N = 1$, we have $h = (1 - 0)/1 = 1$, which gives us

$$t_1 = 0 + 1 = 1.0 , \qquad \phi(1) \approx x_1 = 0 + 1.0 \left[1 + 0 \cdot \sin 0\right] = 1 .$$

For the case $N = 2$, we have $h = 1/2 = 0.5$. Thus, we have

$$t_1 = 0 + 0.5 = 0.5 , \qquad x_1 = 0 + 0.5 \left[1 + 0 \cdot \sin 0\right] = 0.5 ,$$

and

$$t_2 = 0.5 + 0.5 = 1, \qquad \phi(1) \approx x_2 = 0.5 + 0.5 \left[1 + 0.5 \sin(0.25)\right] \approx 1.06185 .$$

For the case $N = 4$, we have $h = 1/4 = 0.25$, and so the recursive formulas become

$$t_{n+1} = t_n + 0.25 \qquad \text{and} \qquad x_{n+1} = x_n + 0.25 \left[1 + t_n \sin(t_n x_n)\right] .$$

Therefore, we have

$$t_1 = 0 + 0.25 = 0.25 , \qquad x_1 = 0 + 0.25 \left[1 + 0 \cdot \sin(0)\right] = 0.25 .$$

Plugging these values into the recursive equations yields

$$t_2 = 0.25 + 0.25 = 0.5 , \qquad x_2 = 0.25 + 0.25 \left[1 + 0.25 \sin(0.0625)\right] \approx 0.50390 .$$

Continuing this way gives us

$$t_3 = 0.75 , \qquad x_3 = 0.50390 + 0.25 \left[1 + 0.5 \sin(0.25195)\right] \approx 0.78507 ,$$

$$t_4 = 1.00 , \qquad \phi(1) \approx x_4 \approx 1.13920 .$$

For $N = 8$, we have $h = 1/8 = 0.125$. Thus, the recursive formulas become

$$t_{n+1} = t_n + 0.125 \qquad \text{and} \qquad x_{n+1} = x_n + 0.125 \left[1 + t_n \sin(t_n x_n)\right] .$$

Using these formulas and starting with $t_0 = 0$ and $x_0 = 0$, we fill in Table **1–A** on page 29, where the approximations are rounded to five decimal places. From this table we see that $\phi(1) \approx x_8 = 1.19157$.

10. We have $x_0 = 0$ and $y_0 = y(x_0) = 0$. Results of computations are shown in Table **1–B** on page 29. We stoppped computations after six steps because the difference between two successive aprroximations was $0.3621 - 0.3561 < 0.01$. Thus, $y(1) \approx 0.3621$.

Next we check that $y = e^{-x} + x - 1$ is the actual solution to the given initial value problem.

$$y' = \left(e^{-x} + x - 1\right)' = -e^{-x} + 1 = x - \left(e^{-x} + x - 1\right) = x - y,$$

$$y(0) = \left(e^{-x} + x - 1\right)\big|_{x=0} = e^0 + 0 - 1 = 0.$$

Thus, it is the solution. (The actual value of $y(1)$ is approximately 0.3679.)

The solution curve $y = e^{-x} + x - 1$ and the polygonal line approximation are shown in Fig. **1–N**, page 34.

Using the Euler's method with $h = 0.1$ we also find that $y(0.6) \approx 0.17 < 0.2$ and $y(0.7) \approx 0.23$. Therefore, within ± 0.05, $x_0 \approx 0.65$.

12. Here, $x_0 = 0$, $y_0 = 1$, $f(x, y) = y$. With $h = 1/n$, the recursive formula (3) of the text yields

$$
\begin{aligned}
y(1) = y_n = y_{n-1} + \frac{y_{n-1}}{n} &= y_{n-1}\left(1 + \frac{1}{n}\right) = \left[y_{n-2}\left(1 + \frac{1}{n}\right)\right]\left(1 + \frac{1}{n}\right) \\
&= y_{n-2}\left(1 + \frac{1}{n}\right)^2 = \ldots = y_0\left(1 + \frac{1}{n}\right)^n = \left(1 + \frac{1}{n}\right)^n.
\end{aligned}
$$

14. Computation results are given in Table **1–C** on page 30.

16. For this problem notice that the independent variable is t and the dependent variable is T. Hence, in the recursive formulas for Euler's method, t will take the place of x and T will take the place of y. Also we see that $h = 0.1$ and $f(t, T) = K\left(M^4 - T^4\right)$, where $K = 40^{-4}$ and $M = 70$. Therefore, the recursive formulas given in equations (2) and (3) of the text become

$$t_{n+1} = t_n + 0.1\,,$$

$$T_{n+1} = T_n + hf\left(t_n, T_n\right) = T_n + 0.1\left(40^{-4}\right)\left(70^4 - T_n^4\right), \qquad n = 0, 1, 2, \ldots\,.$$

From the initial condition $T(0) = 100$ we see that $t_0 = 0$ and $T_0 = 100$. Therefore, for $n = 0$, we have

$$t_1 = t_0 + 0.1 = 0 + 0.1 = 0.1\,,$$

$$T_1 = T_0 + 0.1(40^{-4})(70^4 - T_0^4) = 100 + 0.1(40^{-4})(70^4 - 100^4) \approx 97.0316,$$

where we have rounded off to four decimal places.

For $n = 1$,

$$t_2 = t_1 + 0.1 = 0.1 + 0.1 = 0.2\,,$$

$$T_2 = T_1 + 0.1(40^{-4})(70^4 - T_1^4) = 97.0316 + 0.1(40^{-4})(70^4 - 97.0316^4) \approx 94.5068.$$

By continuing this way, we fill in Table **1–D** on page 30. From this table we see that

$$T(1) = T(t_{10}) \approx T_{10} = 82.694\,,$$

$$T(2) = T(t_{20}) \approx T_{20} = 76.446\,.$$

TABLES

n	t_n	x_n
1	0.125	0.125
2	0.250	0.25024
3	0.375	0.37720
4	0.500	0.50881
5	0.625	0.64954
6	0.750	0.80539
7	0.875	0.98363
8	1.000	1.19157

Table 1–A: Euler's method approximations for the solution of $x' = 1 + t\sin(tx)$, $x(0) = 0$, at $t = 1$ with 8 steps ($h = 1/8$).

h	$y(1)$
1	0
2^{-1}	0.2500
2^{-2}	0.3164
2^{-3}	0.3436
2^{-4}	0.3561
2^{-5}	0.3621

Table 1–B: Euler's approximations to $y' = x - y$, $y(0) = 0$ at $x = 1$ with $h = 2^{-N}$.

h	$y(2)$
0.5	24.8438
0.1	$\approx 6.4 \cdot 10^{176}$
0.05	$\approx 1.9 \cdot 10^{114571}$
0.01	$> 10^{10^{30}}$

Table 1–C: Euler's method approximations of $y(2)$ for $y' = 2xy^2$, $y(0) = 1$.

n	t_n	T_n		n	t_n	T_n
1	0.1	97.0316		11	1.1	81.8049
2	0.2	94.5068		12	1.2	80.9934
3	0.3	92.3286		13	1.3	80.2504
4	0.4	90.4279		14	1.4	79.5681
5	0.5	88.7538		15	1.5	78.9403
6	0.6	87.2678		16	1.6	78.3613
7	0.7	85.9402		17	1.7	77.8263
8	0.8	84.7472		18	1.8	77.3311
9	0.9	83.6702		19	1.9	76.8721
10	1.0	82.6936		20	2.0	76.4459

Table 1–D: Euler's approximations to the solution of $T' = K\left(M^4 - T^4\right)$, $T(0) = 100$, with $K = 40^{-4}$, $M = 70$, and $h = 0.1$.
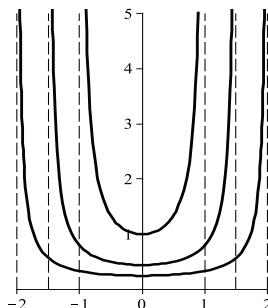
FIGURES

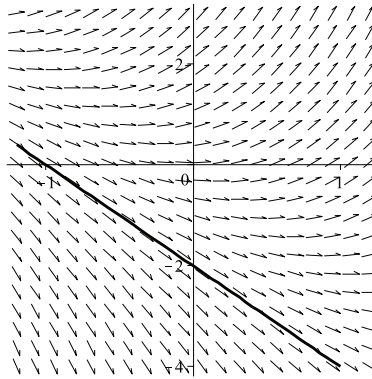**Figure 1–A**: Integral curves in Problem 18.

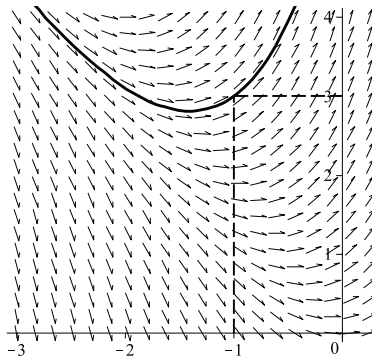**Figure 1–B**: The solution curve in Problem 2(a).

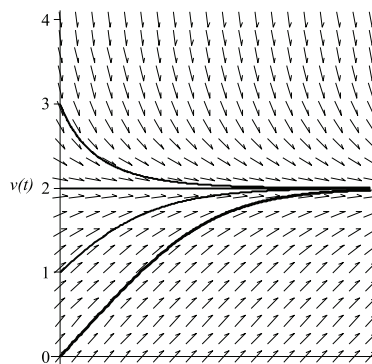**Figure 1–C**: The solution curve in Problem 2(b).

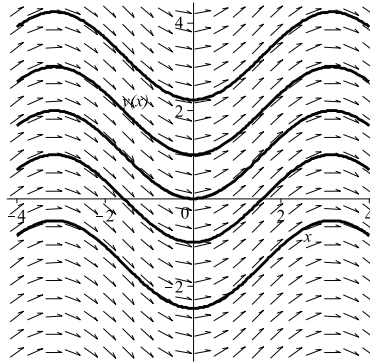**Figure 1–D**: The direction field and solution curves in Problem 4.

Figure 1–E: The direction field and solution curves in Problem 10(a).
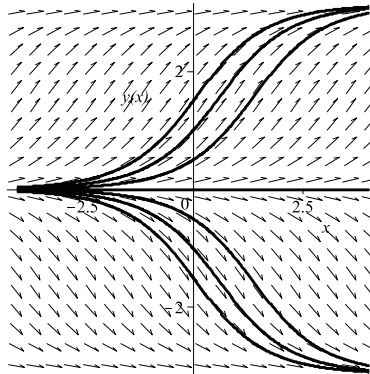

Figure 1–F: The direction field and solution curves in Problem 10(b).
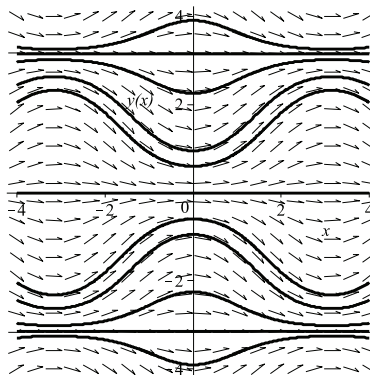

Figure 1–G: The direction field and solution curves in Problem 10(c).
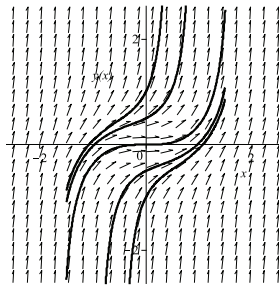
Figure 1–H: The direction field and solution curves in Problem 10(d).

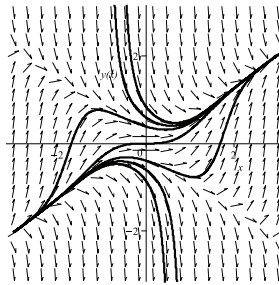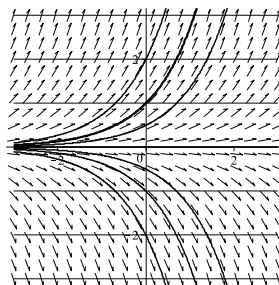**Figure 1–I**: The direction field and solution curves in Problem 10(e).

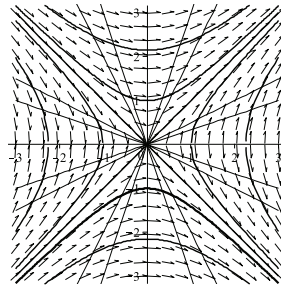**Figure 1–J**: The isoclines and solution curves in Problem 12.

Figure 1–K: The isoclines and solution curves in Problem 14.
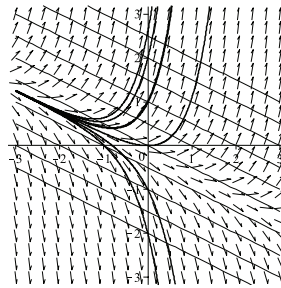

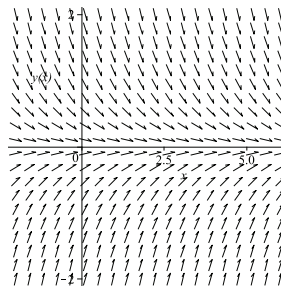**Figure 1–L**: The isoclines and solution curves in Problem 16.

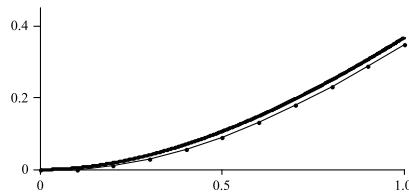**Figure 1–M**: The direction field in Problem 18.

Figure 1–N: Euler's method approximations to $y = e^{-x} + x - 1$ on $[0, 1]$ with $h = 0.1$.

CHAPTER 2: First Order Differential Equations

EXERCISES 2.2: Separable Equations

2. This equation is separable because we can separate variables by multiplying both sides by dx and dividing by $4y^2 - 3y + 1$.

4. This equation is separable because

$$\frac{dy}{dx} = \frac{ye^{x+y}}{x^2 + 2} = \left(\frac{e^x}{x^2 + 2}\right) ye^y = g(x)p(y).$$

6. Writing the equation in the form

$$\frac{ds}{dt} = \frac{s+1}{st} - s^2,$$

we see that the right-hand side cannot be represented in the form $g(t)p(s)$. Therefore, the equation is not separable.

8. Multiplying both sides of the equation by $y^3 dx$ and integrating yields

$$y^3 dy = \frac{dx}{x} \qquad \Rightarrow \qquad \int y^3 dy = \int \frac{dx}{x}$$

$$\Rightarrow \quad \frac{1}{4} y^4 = \ln|x| + C_1 \quad \Rightarrow \quad y^4 = 4\ln|x| + C \quad \Rightarrow \quad y = \pm\sqrt[4]{\ln(x^4) + C}\,,$$

where $C := 4C_1$ is an arbitrary constant.

10. Separating variables and integrating yields

$$xe^{2x} dx = te^{-t} dt \qquad \Rightarrow \qquad \frac{1}{4} e^{2x}(2x - 1) = -te^{-t} - e^{-t} + C_1$$

$$\Rightarrow \qquad e^{2x}(2x - 1) + 4e^{-t}(t + 1) = C$$

where C is an arbitrary constant. (We used integration by parts to evaluate the integrals.)

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12. We have

$$\frac{3v\,dv}{1-4v^2} = \frac{dx}{x} \qquad \Rightarrow \qquad \int \frac{3v\,dv}{1-4v^2} = \int \frac{dx}{x}$$

$$\Rightarrow \qquad -\frac{3}{8}\int \frac{du}{u} = \int \frac{dx}{x} \qquad (u = 1-4v^2, \ du = -8v\,dv)$$

$$\Rightarrow \qquad -\frac{3}{8}\ln\left|1-4v^2\right| = \ln|x| + C_1$$

$$\Rightarrow \qquad 1-4v^2 = \pm\exp\left[-\frac{8}{3}\ln|x| + C_1\right] = Cx^{-8/3},$$

where $C = \pm e^{C_1}$ is any nonzero constant. Separating variables, we lost constant solutions satisfying

$$1-4v^2 = 0 \qquad \Rightarrow \qquad v = \pm\frac{1}{2},$$

which can be included in the above formula by letting $C = 0$. Thus,

$$v = \pm\frac{\sqrt{1-Cx^{-8/3}}}{2}, \qquad C \text{ arbitrary},$$

is a general solution to the given equation.

14. Separating variables, we get

$$\frac{dy}{(1+y^2)^{3/2}} = 3x^2\,dx \qquad \Rightarrow \qquad \int \frac{dy}{(1+y^2)^{3/2}} = \int 3x^2\,dx$$

$$\Rightarrow \qquad \frac{y}{\sqrt{1+y^2}} = x^3 + C \qquad \Rightarrow \qquad \frac{y}{\sqrt{1+y^2}} - x^3 = C,$$

where C is any constant. To evaluate the first integral, we used the trigonometric substitution $y = \tan t$.

16. We rewrite the equation in the form

$$x(1+y^2)dx + e^{x^2}y\,dy = 0,$$

separate variables, and integrate.

$$e^{-x^2}x\,dx = -\frac{y\,dy}{1+y^2} \qquad \Rightarrow \qquad \int e^{-x^2}x\,dx = -\int \frac{y\,dy}{1+y^2}$$

$$\Rightarrow \qquad \int e^{-u}\,du = -\frac{dv}{v} \qquad (u = x^2, \ v = 1+y^2)$$

$$\Rightarrow \qquad -e^{-u} = -\ln|v| + C \qquad \Rightarrow \qquad \ln\left(1+y^2\right) - e^{-x^2} = C$$

is an implicit solution to the given equation. Solving for y yields

$$y = \pm\sqrt{C_1 \exp\left[\exp\left(-x^2\right)\right] - 1},$$

where $C_1 = e^C$ is any positive constant,

18. Separating variables yields

$$\frac{dy}{1+y^2} = \tan x\, dx \quad \Rightarrow \quad \int \frac{dy}{1+y^2} = \int \tan x\, dx \quad \Rightarrow \quad \arctan y = -\ln|\cos x| + C.$$

Since $y(0) = \sqrt{3}$, we have

$$\arctan \sqrt{3} = -\ln\cos 0 + C = C \quad \Rightarrow \quad C = \frac{\pi}{3}.$$

Therefore,

$$\arctan y = -\ln|\cos x| + \frac{\pi}{3} \quad \Rightarrow \quad y = \tan\left(-\ln|\cos x| + \frac{\pi}{3}\right)$$

is the solution to the given initial value problem.

20. Separating variables yields

$$(y+1)dy = \frac{4x^2 - x - 2}{x^2(x+1)}\, dx. \tag{2.1}$$

For integrating the right-hand side, we use partial fractions.

$$\frac{4x^2 - x - 2}{x^2(x+1)} = \frac{A}{x} + \frac{B}{x^2} + \frac{C}{x+1}$$

Solving for A, B, and C, we get $A = 1$, $B = -2$, and $C = 3$. Thus, integrating (2.1), we obtain

$$\frac{1}{2}(y+1)^2 = \ln x + \frac{2}{x} + 3\ln(x+1) + C.$$

With $y(1) = 1$, $C = -3\ln 2$ so that the answer is

$$\frac{1}{2}(y+1)^2 = \ln x + \frac{2}{x} + 3\ln(x+1) - 3\ln 2$$

or, solving for y,

$$y = -1 + \sqrt{\ln\left(x^2\right) + \frac{4}{x} + \ln\left[(x+1)^3\right] - 6\ln 2}.$$

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22. Writing $2ydy = -x^2dx$ and integrating, we find

$$y^2 = -\frac{x^3}{3} + C.$$

With $y(0) = 2$,

$$(2)^2 = -\frac{(0)^3}{3} + C \qquad \Rightarrow \qquad C = 4,$$

and so

$$y^2 = -\frac{x^3}{3} + 4 \qquad \Rightarrow \qquad y = \sqrt{-\frac{x^3}{3} + 4}.$$

We note that, taking the square root, we chose the positive sign because $y(0) > 0$.

24. For a general solution, we separate variables and integrate.

$$\int e^{2y}dy = \int 8x^3dx \qquad \Rightarrow \qquad \frac{e^{2y}}{2} = 2x^4 + C_1 \qquad \Rightarrow \qquad e^{2y} = 4x^4 + C.$$

We substitute now the initial condition, $y(1) = 0$, and obtain

$$1 = 4 + C \qquad \Rightarrow \qquad C = -3.$$

Hence, the answer is given by

$$e^{2y} = 4x^4 - 3 \qquad \Rightarrow \qquad y = \frac{1}{2}\ln\left(4x^4 - 3\right).$$

26. We separate variables and obtain

$$\int \frac{dy}{\sqrt{y}} = -\int \frac{dx}{1+x} \qquad \Rightarrow \qquad 2\sqrt{y} = -\ln|1+x| + C = -\ln(1+x) + C,$$

because at initial point, $x = 0$, $1 + x > 0$. Using the fact that $y(0) = 1$, we find C.

$$2 = 0 + C \qquad \Rightarrow \qquad C = 2,$$

and so $y = [2 - \ln(1 + x)]^2/4$ is the answer.

28. We have

$$\frac{dy}{dt} = 2y(1 - t) \qquad \Rightarrow \qquad \frac{dy}{y} = 2(1 - t)dt \qquad \Rightarrow \qquad \ln|y| = -(t - 1)^2 + C$$

$$\Rightarrow \qquad y = \pm e^C e^{-(t-1)^2} = C_1 e^{-(t-1)^2},$$

where $C_1 \neq 0$ is any constant. Separating variables, we lost the solution $y \equiv 0$, which can be included into the above formula by letting $C_1 = 0$. So, a general solution to the given equation is

$$y = C_1 e^{-(t-1)^2}, \quad C_1 \text{ is an arbitrary constant.}$$

Substituting $t = 0$ and $y = 3$, we find

$$3 = C_1 e^{-1} \quad \Rightarrow \quad C_1 = 3e \quad \Rightarrow \quad y = 3e^{1-(t-1)^2} = 3e^{2t-t^2}.$$

The graph of this function is given in Fig. **2–A** on page 76.

Since $y(t) > 0$ for any t, from the given equation we have $y'(t) > 0$ for $t < 1$ and $y'(t) < 0$ for $t > 1$. Thus $t = 1$ is the point of absolute maximum with $y_{\max} = y(1) = 3e$.

30. (a) Dividing by $(y+1)^{2/3}$, multiplying by dx, and integrating, we obtain

$$\int \frac{dy}{(y+1)^{2/3}} = \int (x-3)dx \quad \Rightarrow \quad 3(y+1)^{1/3} = \frac{x^2}{2} - 3x + C$$

$$\Rightarrow \quad y = -1 + \left(\frac{x^2}{6} - x + C_1 \right)^3.$$

(b) Substituting $y \equiv -1$ into the original equation yields

$$\frac{d(-1)}{dx} = (x-3)(-1+1)^{2/3} = 0,$$

and so the equation is satisfied.

(c) For $y \equiv -1$ for the solution in part (a), we must have

$$\left(\frac{x^2}{6} - x + C_1 \right)^3 \equiv 0 \quad \Leftrightarrow \quad \frac{x^2}{6} - x + C_1 \equiv 0,$$

which is impossible since a quadratic polynomial has at most two zeros.

32. (a) The direction field of the given differential equation is shown in Fig. **2–B**, page 76. Using this picture we predict that $\lim_{x \to \infty} \phi(x) = 1$.

(b) In notation of Section 1.4, we have $x_0 = 0$, $y_0 = 1.5$, $f(x, y) = y^2 - 3y + 2$, and $h = 0.1$. With this step size, we need $(1-0)/0.1 = 10$ steps to approximate $\phi(1)$. The results of computation are given in Table **2–A** on page 75. From this table we conclude that $\phi(1) \approx 1.26660$.

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(c) Separating variables and integrating, we obtain

$$\frac{dy}{y^2-3y+2}=dx \quad \Rightarrow \quad \int \frac{dy}{y^2-3y+2}=\int dx \quad \Rightarrow \quad \ln\left|\frac{y-2}{y-1}\right|=x+C,$$

where we have used a partial fractions decomposition

$$\frac{1}{y^2-3y+2}=\frac{1}{y-2}-\frac{1}{y-1}$$

to evaluate the integral. The initial condition, $y(0)=1.5$, implies that $C=0$, and so

$$\ln\left|\frac{y-2}{y-1}\right|=x \quad \Rightarrow \quad \left|\frac{y-2}{y-1}\right|=e^x \quad \Rightarrow \quad \frac{y-2}{y-1}=-e^x.$$

(We have chosen the negative sign because of the initial condition.) Solving for y yields

$$y=\phi(x)=\frac{e^x+2}{e^x+1}$$

The graph of this solution is shown in Fig. **2–B** on page 76.

(d) We find

$$\phi(1)=\frac{e+2}{e+1}\approx 1.26894.$$

Thus, the approximate value $\phi(1)\approx 1.26660$ found in part (b) differs from the actual value by less than 0.003.

(e) We find the limit of $\phi(x)$ at infinity writing

$$\lim_{x\to\infty}\frac{e^x+2}{e^x+1}=\lim_{x\to\infty}\left(1+\frac{1}{e^x+1}\right)=1,$$

which confirms our guess in part (a).

34. (a) Separating variables and integrating, we get

$$\frac{dT}{T-M}=-kdt \quad \Rightarrow \quad \int \frac{dT}{T-M}=-\int kdt \quad \Rightarrow \quad \ln|T-M|=-kt+C_1$$
$$\Rightarrow \quad |T-M|=e^{C_1}e^{-kt} \quad \Rightarrow \quad T-M=\pm e^{C_1}e^{-kt}=Ce^{-kt},$$

where C is any nonzero constant. We can include the lost solution $T\equiv M$ into this formula by letting $C=0$. Thus, a general solution to the equation is

$$T=M+Ce^{-kt}.$$

(b) Given that $M = 70°$, $T(0) = 100°$, $T(6) = 80°$, we form a system to determine C and k.

$$\begin{cases} 100 = 70 + C \\ 80 = 70 + Ce^{-6k} \end{cases} \Rightarrow \begin{cases} C = 30 \\ k = -(1/6)\ln[(80-70)/30] = (1/6)\ln 3. \end{cases}$$

Therefore,

$$T = 70 + 30e^{-(t\ln 3)/6} = 70 + (30)3^{-t/6},$$

and after 20 min the reading is

$$T(20) = 70 + (30)3^{-20/6} \approx 70.77°.$$

36. A general solution to the cooling equation found in Problem 34, that is, $T = M + Ce^{-kt}$. Since $T(0) = 100°$, $T(5) = 80°$, and $T(10) = 65°$, we determine M, C, and k from the system

$$\begin{cases} M + C = 100 \\ M + Ce^{-5k} = 80 \\ M + Ce^{-10k} = 65 \end{cases} \Rightarrow \begin{cases} C(1 - e^{-5k}) = 20 \\ Ce^{-5k}(1 - e^{-5k}) = 15 \end{cases} \Rightarrow e^{-5k} = 3/4.$$

To find M, we can now use the first two equations in the above system.

$$\begin{cases} M + C = 100 \\ M + (3/4)C = 80 \end{cases} \Rightarrow M = 20.$$

38. With $m = 100$, $g = 9.8$, and $k = 5$, the equation becomes

$$100\frac{dv}{dt} = 100(9.8) - 5v \quad \Rightarrow \quad 20\frac{dv}{dt} = 196 - v.$$

Separating variables and integrating yields

$$\int \frac{dv}{v - 196} = -\frac{1}{20}\int dt \quad \Rightarrow \quad \ln|v - 196| = -\frac{t}{20} + C_1 \quad \Rightarrow \quad v = 196 + Ce^{-t/20},$$

where C is an arbitrary nonzero constant. With $C = 0$, this formula also gives the (lost) constant solution $v(t) \equiv 196$. From the initial condition, $v(0) = 10$, we find C.

$$196 + C = 10 \quad \Rightarrow \quad C = -186 \quad \Rightarrow \quad v(t) = 196 - 186e^{-t/20}.$$

The terminal velocity of the object can be found by letting $t \to \infty$.

$$v_\infty = \lim_{t \to \infty}\left(196 - 186e^{-t/20}\right) = 196\,(\text{m/sec}).$$

Chapter 2

40. (a) Substituting $\rho = Mp/RT$ into $dp/dz = -\rho g$ yields

$$\frac{dp}{dz} = -\left(\frac{Mp}{RT}\right)g = -\frac{Mg}{RT}\,p.$$

Separating variables and integrating, we find

$$\frac{dp}{p} = -\frac{Mg}{RT}\,dz \quad (2.2)$$
$$\Rightarrow \quad \ln p \quad (2.3)$$

$$= -\frac{Mg}{RT}\,z + C_1 \quad \Rightarrow \quad p(z) = Ce^{-(Mg/RT)z}.$$

For $z = z_0$,

$$p(z_0) = Ce^{-(Mg/RT)z_0} \quad \Rightarrow \quad C = p(z_0)\,e^{(Mg/RT)z_0}.$$

Thus,

$$p(z) = p(z_0)\,e^{(Mg/RT)(z_0-z)} = p(z_0)\,e^{-Mg(z-z_0)/(RT)}.$$

(b) If $T = T(z)$ varies, then integrating (2.2) from z_0 to z we obtain

$$\ln\frac{p(z)}{p(z_0)} = -\frac{Mg}{R}\int_{z_0}^{z}\frac{d\zeta}{T(\zeta)}$$

$$\Rightarrow \quad p(z) = p(z_0)\exp\left[-\frac{Mg}{R}\int_{z_0}^{z}\frac{d\zeta}{T(\zeta)}\right].$$

(c) With the given formula for $T(z)$, the integral in part (b) gives

$$\int_{z_0}^{z}\frac{d\zeta}{288 - 0.0065\,(\zeta - z_0)} = -\frac{1}{0.0065}\ln\frac{288 - 0.0065\,(z - z_0)}{288}.$$

Therefore,

$$p(z) = p(z_0)\left[\frac{288 - 0.0065\,(z - z_0)}{288}\right]^{Mg/(0.0065R)}.$$

Substituting the given data into this equation and computing, we get the height

$$z - z_0 \approx 168 \text{ (m)}.$$

EXERCISES 2.3: **Linear Equations**

2. Writing

$$\frac{dy}{dx} - x^{-2}y = -x^{-2}\sin x \,,$$

we see that this equation has the form (4) with $P(x) = -x^{-2}$ and $Q(x) = -x^{-2}\sin x$.
Hence, it is linear.

Isolating dy/dx yields

$$\frac{dy}{dx} = \frac{y - \sin x}{x^2}.$$

Since the right-hand side cannot be represented as a product $g(x)p(y)$, the equation is
not separable.

4. This is a linear equation with independent variable t and dependent variable y since it
can be written as

$$\frac{dy}{dt} - \frac{t-1}{t^2+1}\,y = 0\,.$$

This equation is also separable

$$\frac{dy}{dt} = \frac{t-1}{t^2+1}\,y = g(t)p(y).$$

6. In this equation, the independent variable is t and the dependent variable is x. Dividing
by x, we obtain

$$\frac{dx}{dt} = \frac{\sin t}{x} - t^2.$$

Therefore, it is neither linear (because of the $(\sin t)/x$ term) nor separable (because the
right-hand side is not a product of functions of single variables x and t).

8. This equation can be written as

$$\frac{dy}{dx} - y = e^{3x}\,.$$

Thus, $P(x) \equiv -1$, $Q(x) = e^{3x}$, and the integrating factor is

$$\mu(x) = \exp\left(\int P(x)dx\right) = \exp\left(\int (-1)dx\right) = e^{-x},$$

where we have taken zero integration constant. Multiplying both sides of the given
equation by $\mu(x)$, we obtain

$$e^{-x}\frac{dy}{dx} - e^{-x}y = e^{-x}e^{3x} = e^{2x} \qquad \Rightarrow \qquad \frac{d\left(e^{-x}y\right)}{dx} = e^{2x}\,.$$

16. Here, $|x| < 1$ and

$$P(x) = -\frac{x^2}{1 - x^2} = 1 - \frac{1}{1 - x^2}, \quad Q(x) = \frac{1 + x}{\sqrt{1 - x^2}}.$$

Therefore,

$$\mu(x) = \exp\left[\int\left(1 - \frac{1}{1 - x^2}\right)dx\right] = e^x\sqrt{\frac{1 - x}{1 + x}}$$

so that $\mu(x)Q(x) = e^x$ and

$$y = e^{-x}\sqrt{\frac{1 + x}{1 - x}}\,(e^x + C) = \sqrt{\frac{1 + x}{1 - x}}\,(1 + Ce^{-x}).$$

18. Since $\mu(x) = \exp\left(\int 4dx\right) = e^{4x}$, we have

$$\frac{d}{dx}\left(e^{4x}y\right) = e^{4x}e^{-x} = e^{3x}$$

$$\Rightarrow \quad y = e^{-4x}\int e^{3x}dx = \frac{e^{-x}}{3} + Ce^{-4x}.$$

Substituting the initial condition, $y = 4/3$ at $x = 0$, yields

$$\frac{4}{3} = \frac{1}{3} + C \quad \Rightarrow \quad C = 1,$$

and so $y = e^{-x}/3 + e^{-4x}$ is the solution to the given initial value problem.

20. We have

$$\mu(x) = \exp\left(\int\frac{3dx}{x}\right) = \exp\left(3\ln x\right) = x^3$$

$$\Rightarrow \quad x^3y = \int x^3\left(3x - 2\right)dx = \frac{3x^5}{5} - \frac{x^4}{2} + C$$

$$\Rightarrow \quad y = \frac{3x^2}{5} - \frac{x}{2} + Cx^{-3}.$$

With $y(1) = 1$,

$$1 = y(1) = \frac{3}{5} - \frac{1}{2} + C \quad \Rightarrow \quad C = \frac{9}{10} \quad \Rightarrow \quad y = \frac{3x^2}{5} - \frac{x}{2} + \frac{9}{10x^3}.$$

22. From the standard form of this equation,

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

we find

$$\mu(x) = \exp\left(\int \cot x\, dx\right) = \exp\left(\ln\sin x\right) = \sin x.$$