

## Solution for Homework 4 <sup>1</sup>

[KA] Sec. 1.5, page 74

1. For any values of  $x_0$ , the solution is  $x = x_0 e^{kt}$ .

4. No. The function  $f(t, x) = x^2 - t^2$  cannot be written as the product  $f(t, x) = g(t)h(x)$ . The product  $(x + t)(x - t)$  is not in the form  $g(t)h(x)$ .

Although this is not required, I will show you a rigorous way to prove  $x' = x^2 - t^2$  is not separable as follows. If  $f(t, x) = g(t)h(x)$ , then  $f(1, x)/f(0, x) = g(1)/g(0)$  is a constant; however,  $f(1, x)/f(0, x) = (x^2 - 1)/x^2$  is not a constant.

6. Solve the equation:

$$\begin{aligned} \frac{dp}{dt} = p(1-p) &\Rightarrow \int \frac{1}{p(1-p)} dp = \int dt \Rightarrow \int \frac{1}{p} dp + \int \frac{1}{1-p} dp = t + C \\ &\Rightarrow \ln |p| - \ln |1-p| = t + C \Rightarrow \ln \left| \frac{p}{1-p} \right| = t + C \\ &\Rightarrow \frac{p}{1-p} = Ae^t \Rightarrow p = Ae^t(1-p) \\ &\Rightarrow p + (Ae^t)p = Ae^t \Rightarrow p = \frac{Ae^t}{1 + Ae^t}. \end{aligned}$$

If  $0 < p(0) = p_0 < 1$ ,  $p' > 0$ , which implies  $p(t)$  is increasing. So  $\lim_{t \rightarrow \infty} p(t)$  exists and  $p(t)$  approaches an equilibrium solution as  $t \rightarrow \infty$ . This equilibrium solution must be  $p = 1$ . So  $\lim_{t \rightarrow \infty} p(t) = 1$ .

If  $p(0) = p_0 > 1$ ,  $p' < 0$ , which implies  $p(t)$  is decreasing. So  $\lim_{t \rightarrow \infty} p(t)$  exists and  $p(t)$  approaches an equilibrium solution as  $t \rightarrow \infty$ . This equilibrium solution must be  $p = 1$ . So  $\lim_{t \rightarrow \infty} p(t) = 1$ .

Alternatively, the limit  $\lim_{t \rightarrow \infty} p(t)$  can be computed using the general solution obtained in part (a). The general solution of the equation is  $p =$

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<sup>1</sup><http://www.math.ucsb.edu/~xichen/math3c01s/hw4key.pdf>

$Ae^t/(1 + Ae^t)$ . So as long as  $A \neq 0$ ,

$$\begin{aligned}\lim_{t \rightarrow \infty} p(t) &= \lim_{t \rightarrow \infty} \frac{Ae^t}{1 + Ae^t} \\ &= \lim_{t \rightarrow \infty} \frac{A}{e^{-t} + A} = \frac{A}{\lim_{t \rightarrow \infty} e^{-t} + A} = 1.\end{aligned}$$

**7.** Equilibrium solutions: (a)  $x = -1$  (b) None (c)  $x = 0$  (d) None.

Separable: (a) Yes (b) Yes (c) Yes (d) No.

(a) The general solution is  $x = Ae^t - 1$ . The solution satisfying  $x(0) = 1$  is  $x = 2e^t - 1$  and the solution satisfying  $x(0) = -1$  is  $x = -1$ .

(b) The general solution is  $x = \tan(t+C)$  ( $\int (x^2+1)^{-1} dx = \tan^{-1} x + C$ ). The solution satisfying  $x(0) = 1$  is  $x = \tan(t + \pi/4)$  and the solution satisfying  $x(0) = -1$  is  $x = \tan(t - \pi/4)$ .

(c) The general solution is  $x = (C - t)^2/4$ . The solution satisfying  $x(0) = 1$  is  $x = (2 - t)^2/4$ . No solutions satisfy  $x(0) = -1$ .

**8.** Equilibrium solutions: (a)  $x = 0$  (b) None (c) None (d) None (e)  $x = 1$

Separable: (a) No (b) Yes (c) Yes (d) Yes (e) Yes

(b) The general solution is  $x^2 = t^2 + C$ . The solution satisfying  $x(0) = 1$  is  $x = \sqrt{t^2 + 1}$  and the solution satisfying  $x(0) = -1$  is  $x = -\sqrt{t^2 + 1}$ .

(c) The general solution is  $e^x = e^t + C$ . The solution satisfying  $x(0) = 1$  is  $x = \ln(e^t + e - 1)$  and the solution satisfying  $x(0) = -1$  is  $x = \ln(e^t + e^{-1} - 1)$ .

(d) The general solution is  $\int e^{-x^2} dx = t^2/2$ . The solution satisfying  $x(0) = 1$  is  $\int_1^x e^{-u^2} du = t^2/2$ . The solution satisfying  $x(0) = -1$  is  $\int_{-1}^x e^{-u^2} du = t^2/2$ .

(e) The general solution is  $\int (\ln x)^{-1} dx = t$ . The solution satisfying  $x(0) = 1$  is  $x = 1$ . No solutions satisfy  $x(0) = -1$ .

**9.** (a)  $\sec x + \tan x = Ae^t$  ( $\int \sec x dx = \ln |\sec x + \tan x| + C$ )

(b) Since  $\sec x + \tan x = \tan(x/2 + \pi/4)$ ,  $x = 2 \tan^{-1}(Ae^t) - \pi/2 + 2k\pi$  where  $k$  is an integer.

- (c) If  $x(0) = 0$ ,  $A = 1$ . So the solution is  $\sec x + \tan x = e^t$ .
- (d)  $x = \pi/2$  since  $x = \pi/2$  is an equilibrium solution.
- (e) From the direction field,  $\lim_{t \rightarrow \infty} x(t) = \pi/2$  in both (c) and (d).

**11.** (a) (b) (See **6**)  $x = Ae^t/(1 + Ae^t)$ .

- (c) If  $x(0) = 1/2$ ,  $A = 1$ . So the solution is  $x(t) = e^t/(1 + e^t)$ .
- (d) If  $x(0) = 2$ ,  $A = -2$ . So the solution is  $x(t) = 2e^t/(2e^t - 1)$ .
- (e) (See **6**) Both limits are 1.

**12.** Write  $(p(p-1)(2-p))^{-1}$  as partial fractions:

$$\frac{1}{p(p-1)(2-p)} = -\frac{1}{2} \left( \frac{1}{p} \right) + \frac{1}{p-1} + \frac{1}{2} \left( \frac{1}{2-p} \right).$$

So the solution is

$$\begin{aligned} \int \frac{1}{p(p-1)(2-p)} dp &= t + C \\ \Rightarrow -\frac{1}{2} \int \frac{1}{p} dp + \int \frac{1}{p-1} dp + \frac{1}{2} \int \frac{1}{2-p} dp &= t + C \\ \Rightarrow -\frac{1}{2} \ln |p| + \ln |p-1| - \frac{1}{2} \ln |2-p| &= t + C \\ \Rightarrow -\ln |p| + 2 \ln |p-1| - \ln |2-p| &= 2t + C \\ \Rightarrow \ln \left| \frac{(p-1)^2}{p(2-p)} \right| &= 2t + C \\ \Rightarrow (p-1)^2 &= Ae^{2t} p(2-p). \end{aligned}$$

If  $p(0) = 1/2$  or  $p(0) = 3/2$ ,  $A = 1/3$ . So the solution is  $3(p-1)^2 = e^{2t} p(2-p)$ .  
Solve it as a quadratic equation for  $p$ :

$$\begin{aligned} (3 + e^{2t})p^2 - (6 + 2e^{2t})p + 3 &= 0 \Rightarrow \\ p &= \frac{(3 + e^{2t}) \pm \sqrt{(3 + e^{2t})^2 - 3(3 + e^{2t})}}{3 + e^{2t}} \\ &= 1 \pm \sqrt{1 - \frac{3}{3 + e^{2t}}} = 1 \pm \frac{e^t}{\sqrt{3 + e^{2t}}} \end{aligned}$$

So the solution satisfying  $p(0) = 1/2$  is

$$p = 1 - \frac{e^t}{\sqrt{3 + e^{2t}}}$$

and the solution satisfying  $p(0) = 3/2$  is

$$p = 1 + \frac{e^t}{\sqrt{3 + e^{2t}}}.$$