

03 - First order linear differential equations, solutions

1. In the mixing problem, suppose that the salt content in the inflow decreases exponentially. Then the equation is $y'(t) = 0.6e^{-t} - 0.2y(t)$

Solution. 1st step: The homogeneous equation is

$$y'(t) = -0.2y(t) \implies \frac{dy}{dt} = -0.2y \text{ (separable)}$$

Constant solution: $y \equiv 0$. If $y \neq 0$ then

$$\int \frac{1}{y} dy = \int -0.2 dt \implies \ln |y| = -0.2t + c_1$$

$$\implies |y| = e^{-0.2t+c_1} \implies y = \pm e^{c_1} \cdot e^{-0.2t} \text{ or } y \equiv 0.$$

The general solution of the homogeneous equation is

$$y_h(t) = C \cdot e^{-0.2t}, \text{ where } C \in \mathbb{R}.$$

2nd step, variation of the constant method: The particular solution of the nonhomogeneous equation is

$$y_p(t) = c(t) \cdot e^{-0.2t} \implies y_p'(t) = c'(t) \cdot e^{-0.2t} + c(t) \cdot e^{-0.2t} \cdot (-0.2)$$

Substituting into the nonhomogeneous equation $y'(t) = 0.6e^{-t} - 0.2y(t)$, we get

$$c'(t) \cdot e^{-0.2t} + c(t) \cdot e^{-0.2t} \cdot (-0.2) = 0.6 \cdot e^{-t} - 0.2c(t) \cdot e^{-0.2t}$$

$$\implies c'(t) \cdot e^{-0.2t} = 0.6 \cdot e^{-t}$$

$$\implies c'(t) = 0.6e^{-0.8t} \implies c(t) = \int 0.6e^{-0.8t} dt = 0.6 \cdot \frac{e^{-0.8t}}{-0.8} = -0.75e^{-0.8t}$$

$$\implies y_p(t) = c(t) \cdot e^{-0.2t} = -0.75e^{-0.8t} \cdot e^{-0.2t} = -0.75e^{-t}$$

The general solution of the nonhomogeneous equation is

$$y(t) = y_h(t) + y_p(t) = C \cdot e^{-0.2t} - 0.75e^{-t}, \text{ where } C \in \mathbb{R}$$

2. $y'(t) = \frac{y(t)}{t} + t \quad (t \neq 0)$

Solution. 1st step: The homogeneous equation is

$$y'(t) = \frac{y(t)}{t} \implies \frac{dy}{dt} = \frac{y}{t} \text{ (separable)}$$

Constant solution: $y \equiv 0$. If $y \neq 0$ then

$$\int \frac{1}{y} dy = \int \frac{1}{t} dt \implies \ln |y| = \ln |t| + c_1$$

$$\implies |y| = e^{\ln|t|+c_1} = e^{c_1} e^{\ln|t|} = e^{c_1} |t|$$

$$\implies y = \pm e^{c_1} \cdot t \text{ or } y \equiv 0.$$

The general solution of the homogeneous equation is

$$y_h(t) = C \cdot t, \text{ where } C \in \mathbb{R}.$$

2nd step, variation of the constant method: The particular solution of the nonhomogeneous equation is

$$y_p(t) = c(t) \cdot t \implies y_p'(t) = c'(t) \cdot t + c(t) \cdot 1$$

Substituting into the nonhomogeneous equation $y'(t) = \frac{y(t)}{t} + t$, we get

$$c'(t) \cdot t + c(t) = \frac{c(t) \cdot t}{t} + t$$

$$\implies c'(t) \cdot t = t$$

$$\implies c'(t) = 1 \implies c(t) = \int 1 dt = t$$

$$\implies y_p(t) = c(t) \cdot t = t \cdot t = t^2$$

The general solution of the nonhomogeneous equation is

$$y(t) = y_h(t) + y_p(t) = C \cdot t + t^2, \text{ where } C \in \mathbb{R}$$

$$\mathbf{3.} \quad x'(t) + 2x(t) = e^t, \quad x(0) = 0$$

Solution. 1st step: The homogeneous equation is

$$x'(t) + 2x(t) = 0 \implies \frac{dx}{dt} = -2x \text{ (separable)}$$

Constant solution: $x \equiv 0$. If $x \neq 0$ then

$$\int \frac{1}{x} dx = \int -2 dt \implies \ln |x| = -2t + c_1$$

$$\implies |x| = e^{-2t+c_1} = e^{c_1} e^{-2t}$$

$$\implies x = \pm e^{c_1} \cdot e^{-2t} \text{ or } x \equiv 0.$$

The general solution of the homogeneous equation is

$$x_h(t) = C \cdot e^{-2t}, \text{ where } C \in \mathbb{R}.$$

2nd step, variation of the constant method: The particular solution of the nonhomogeneous equation is

$$x_p(t) = c(t) \cdot e^{-2t} \Rightarrow x_p'(t) = c'(t) \cdot e^{-2t} + c(t) \cdot e^{-2t}(-2)$$

Substituting into the nonhomogeneous equation $x'(t) + 2x(t) = e^t$, we get

$$c'(t) \cdot e^{-2t} + c(t) \cdot e^{-2t}(-2) + 2c(t) \cdot e^{-2t} = e^t$$

$$\Rightarrow c'(t) \cdot e^{-2t} = e^t$$

$$\Rightarrow c'(t) = e^{3t} \Rightarrow c(t) = \int e^{3t} dt = \frac{e^{3t}}{3}$$

$$\Rightarrow x_p(t) = c(t) \cdot e^{-2t} = \frac{e^{3t}}{3} \cdot e^{-2t} = \frac{1}{3} e^t$$

The general solution of the nonhomogeneous equation is

$$x(t) = x_h(t) + x_p(t) = C \cdot e^{-2t} + \frac{1}{3} e^t, \text{ where } C \in \mathbb{R}$$

From the initial condition $x(0) = 0$

$$\Rightarrow 0 = C \cdot e^0 + \frac{1}{3} \cdot e^0 \Rightarrow C = -\frac{1}{3}$$

The solution of the initial value problem is $x(t) = -\frac{1}{3} \cdot e^{-2t} + \frac{1}{3} e^t$

$$4. t x'(t) - 2x(t) = 2t^4$$

Solution. Dividing by t , the equation is $x'(t) - \frac{2}{t}x(t) = 2t^3$

1st step: $x'(t) - \frac{2}{t}x(t) = 0 \Rightarrow \frac{dx}{dt} = \frac{2}{t}x$ (separable)

Constant solution: $x \equiv 0$. If $x \neq 0$ then

$$\int \frac{1}{x} dx = \int \frac{2}{t} dt \Rightarrow \ln |x| = 2 \ln |t| + c_1$$

$$\Rightarrow |x| = e^{2 \ln |t| + c_1} = e^{c_1} e^{2 \ln |t|} = e^{c_1} e^{\ln |t|^2} = e^{c_1} |t|^2 = e^{c_1} \cdot t^2$$

$$\Rightarrow x = \pm e^{c_1} \cdot t^2 \text{ or } x \equiv 0.$$

The general solution of the homogeneous equation is

$$x_h(t) = C \cdot t^2, \text{ where } C \in \mathbb{R}.$$

2nd step: The particular solution of the nonhomogeneous equation is

$$x_p(t) = c(t) \cdot t^2 \Rightarrow x_p'(t) = c'(t) \cdot t^2 + c(t) \cdot 2t$$

Substituting into the nonhomogeneous equation $x'(t) - \frac{2}{t}x(t) = 2t^3$, we get

$$c'(t) \cdot t^2 + c(t) \cdot 2t - \frac{2}{t}c(t) \cdot t^2 = 2t^3$$

$$\Rightarrow c'(t) \cdot t^2 = 2t^3$$

$$\begin{aligned}\Rightarrow c'(t) &= 2t \Rightarrow c(t) = \int 2t \, dt = t^2 \\ \Rightarrow x_p(t) &= c(t) \cdot t^2 = t^2 \cdot t^2 = t^4\end{aligned}$$

The general solution of the nonhomogeneous equation is

$$x(t) = x_h(t) + x_p(t) = C \cdot t^2 + t^4, \text{ where } C \in \mathbb{R}$$

$$5. E'(r) = -\frac{2}{r} E(r) + \frac{1}{r}$$

Solution. 1st step: The homogeneous equation is

$$E'(r) = -\frac{2}{r} E(r) \Rightarrow \frac{dE}{dr} = -\frac{2}{r} E \text{ (separable)}$$

Constant solution: $E \equiv 0$. If $E \neq 0$ then

$$\int \frac{1}{E} \, dy = \int -\frac{2}{r} \, dr \Rightarrow \ln |E| = -2 \ln |r| + c_1$$

$$\Rightarrow |E| = e^{-2 \ln |r| + c_1} = e^{c_1} e^{-2 \ln |r|} = e^{c_1} e^{\ln |r|^{-2}} = e^{c_1} |r|^{-2} = e^{c_1} \cdot \frac{1}{r^2}$$

$$\Rightarrow E = \pm e^{c_1} \cdot \frac{1}{r^2} \text{ or } E \equiv 0.$$

The general solution of the homogeneous equation is

$$E_h(t) = C \cdot \frac{1}{r^2}, \text{ where } C \in \mathbb{R}.$$

2nd step: The particular solution of the nonhomogeneous equation is

$$E_p(t) = c(r) \cdot \frac{1}{r^2} \Rightarrow E_p'(t) = c'(r) \cdot \frac{1}{r^2} + c(r) \cdot (-2)r^{-3}$$

Substituting into the nonhomogeneous equation $E'(r) = -\frac{2}{r} E(r) + \frac{1}{r}$, we get

$$c'(r) \cdot \frac{1}{r^2} + c(r) \cdot (-2)r^{-3} = -\frac{2}{r} \cdot c(r) \cdot \frac{1}{r^2} + \frac{1}{r}$$

$$\Rightarrow c'(r) \cdot \frac{1}{r^2} = \frac{1}{r}$$

$$\Rightarrow c'(r) = r \Rightarrow c(t) = \int r \, dr = \frac{r^2}{2}$$

$$\Rightarrow E_p(t) = c(r) \cdot \frac{1}{r^2} = \frac{r^2}{2} \cdot \frac{1}{r^2} = \frac{1}{2}$$

The general solution of the nonhomogeneous equation is

$$E(r) = E_h(t) + E_p(t) = C \cdot \frac{1}{r^2} + \frac{1}{2}, \text{ where } C \in \mathbb{R}$$

6.* The current $I(t)$ in an RC circuit is described by the equation $R I'(t) + \frac{1}{C} I(t) = F(t)$

where $R, C > 0$ are constants (R is the resistance and C is the capacity) and $F(t)$ is the external excitation.

a) Find the general solution if $I(0) = I_0$ and there is no external excitation, that is, $F(t) \equiv 0$.

b) Find the general solution if $R = C = 1$ and $F(t) = F_0 \sin t$ is a periodic excitation, where $F_0 > 0$ is a constant. Show that after a long time $I(t)$ can also be considered periodic.

Solution.

$$\mathbf{a)} \quad R I'(t) + \frac{1}{C} I(t) = 0 \implies \frac{dI}{dt} = -\frac{1}{RC} I$$

Constant solution: $I \equiv 0$. If $I \neq 0$ then separating the variables:

$$\int \frac{1}{I} dI = \int -\frac{1}{RC} dt \implies \ln |I| = -\frac{1}{RC} t + d_1 \implies |I| = e^{-\frac{1}{RC} t + d_1} = e^{d_1} \cdot e^{-\frac{1}{RC} t}$$

$$\implies I = \pm e^{d_1} \cdot e^{-\frac{1}{RC} t} \text{ or } I \equiv 0.$$

The general solution of the homogeneous equation: $I_h(t) = D \cdot e^{-\frac{1}{RC} t}$, $D \in \mathbb{R}$.

From the initial condition: $I(0) = I_0 \implies I_0 = D \cdot e^0 \implies D = I_0$

The solution of the initial value problem: $I_h(t) = I_0 \cdot e^{-\frac{1}{RC} t}$.

b) The equation is $I'(t) + I(t) = F_0 \sin t$.

Homogeneous equation: $I'(t) + I(t) = 0$

The general solution of the homogeneous equation: $I_h(t) = C \cdot e^{-t}$

The particular solution of the nonhomogeneous equation:

$$I_p(t) = c(t) \cdot e^{-t} \implies I_p'(t) = c'(t) \cdot e^{-t} + c(t) \cdot e^{-t}(-1)$$

$$\implies c'(t) \cdot e^{-t} + c(t) \cdot e^{-t}(-1) + c(t) \cdot e^{-t} = F_0 \sin t$$

$$\implies c'(t) e^{-t} = F_0 \sin t$$

$$\implies c'(t) = F_0 \sin t \cdot e^t \implies c(t) = \int F_0 \sin t \cdot e^t dt$$

The integral $I = \int e^t \cdot \sin t dt$ can be calculated by applying the integration by parts method twice, first with the choice $f'(t) = e^t$, $g(t) = \sin t$ and then with the choice $f'(t) = \sin t$, $g(t) = e^t$:

$$(1) \quad I = \int e^t \cdot \sin t dt = e^t \cdot \sin t - \int e^t \cdot \cos t dt$$

$$(2) \quad I = \int e^t \cdot \sin t dt = e^t \cdot (-\cos t) - \int e^t \cdot (-\cos t) dt$$

Adding the two equations and dividing by 2 we get: $I = \frac{e^t}{2} (\sin t - \cos t) + D$, $D \in \mathbb{R}$.

$$\Rightarrow c(t) = \int F_0 \sin t \cdot e^t dt = \frac{F_0 \cdot e^t}{2} (\sin t - \cos t) \Rightarrow I_p(t) = c(t) e^{-t} = \frac{F_0}{2} (\sin t - \cos t)$$

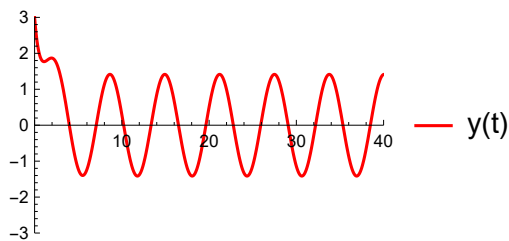
The general solution of the nonhomogeneous equation:

$$I(t) = I_h(t) + I_p(t) = C \cdot e^{-t} + \frac{F_0}{2} (\sin t - \cos t)$$

If $t \rightarrow \infty$ then $\lim_{t \rightarrow \infty} C \cdot e^{-t} = 0$, so after a long time the solution is approximately

$$I(t) \approx \frac{F_0}{2} (\sin t - \cos t), \text{ which is periodic.}$$

For example, the solution with $I(0) = 3$ and $F_0 = 2$ is $I(t) = 4 e^{-t} - \cos t + \sin t$



Remark. In this example finding the particular solution will be simpler with the method of undetermined coefficients, see the lecture notes for topic 04.

7.* In the chemical reaction $X \xrightarrow{k} Y \xrightarrow{m} Z$, let $x(t)$, $y(t)$ and $z(t)$ denote the concentrations of the species X , Y and Z as a function of t , respectively. The reaction is described by the following differential equation system:

$$x'(t) = -k x(t)$$

$$y'(t) = k x(t) - m y(t)$$

$$z'(t) = m y(t)$$

where $k > 0$ and $m > 0$ are the reaction rate coefficients.

a) Solve the equation system if $k > m$ and $x(0) = 1$, $y(0) = 0$, $z(0) = 0$.

b) Show that $\lim_{t \rightarrow \infty} x(t) = \lim_{t \rightarrow \infty} y(t) = 0$ and $\lim_{t \rightarrow \infty} z(t) = 1$.

Solution. a)

$$(1) \quad x'(t) = -k x(t) \quad x(0) = 1$$

$$(2) \quad y'(t) = k x(t) - m y(t) \quad y(0) = 0$$

$$(3) \quad z'(t) = m y(t) \quad z(0) = 0$$

Equation (1) is separable: $x'(t) = -k x(t)$

\Rightarrow the general solution is $x(t) = c e^{-kt}$

If $x(0) = 1$ then $c = 1$.

\Rightarrow the solution of the initial value problem is $x(t) = e^{-kt}$

Substituting into (2), we get a first order linear nonhomogeneous differential equation.

$$y'(t) + m y(t) = k e^{-kt}$$

1st step: the homogeneous equation: $y'(t) + m y(t) = 0 \implies y'(t) = -m y(t)$

the general solution of the homogeneous equation: $y_h(t) = C e^{-mt}$

2nd step: the particular solution of the nonhomogeneous equation:

$$y_p(t) = c(t) e^{-mt} \implies y_p'(t) = c'(t) e^{-mt} + c(t) e^{-mt}(-m)$$

Substituting into the original equation $y'(t) + m y(t) = k e^{-kt}$, we get

$$c'(t) e^{-mt} + c(t) e^{-mt}(-m) + m c(t) e^{-mt} = k e^{-kt}$$

$$c'(t) e^{-mt} = k e^{-kt}$$

$$c'(t) = k e^{(-k+m)t}$$

If $k = m$: $c'(t) = k \implies c(t) = k t \implies y_p(t) = k t e^{-kt}$

The general solution of the nonhomogeneous equation:

$$y(t) = y_h(t) + y_p(t) = C e^{-kt} + k t e^{-kt}$$

$$y(0) = 0 \implies C = 0$$

The solution of the initial value problem:

$$y(t) = k t e^{-kt}$$

If $k \neq m$: $c'(t) = k e^{(-k+m)t} \implies c(t) = k \cdot \frac{e^{(-k+m)t}}{-k+m}$

$$\implies y_p(t) = k \cdot \frac{e^{(-k+m)t}}{-k+m} \cdot e^{-mt} = k \cdot \frac{e^{-kt}}{-k+m}$$

The general solution of the nonhomogeneous equation:

$$y(t) = y_h(t) + y_p(t) = C e^{-mt} + k \cdot \frac{e^{-kt}}{-k+m}$$

$$y(0) = 0 \implies C = -\frac{k}{-k+m} = \frac{k}{k-m}$$

The solution of the initial value problem:

$$y(t) = \frac{k}{k-m} (e^{-mt} - e^{-kt})$$

Substituting into (3), we get a directly integrable equation:

$$z'(t) = m y(t) = \frac{k m}{k-m} (e^{-mt} - e^{-kt}) \implies z(t) = \frac{k m}{k-m} \left(\frac{e^{-mt}}{-m} - \frac{e^{-kt}}{-k} \right) + c$$

$$z(0) = 0 \implies c = -\frac{k m}{k-m} \left(\frac{1}{-m} - \frac{1}{-k} \right) = -\frac{k m}{k-m} \left(\frac{1}{k} - \frac{1}{m} \right) = -\frac{k m}{k-m} \cdot \frac{m-k}{k m} = 1$$

The solution of the initial value problem:

$$z(t) = \frac{km}{k-m} \left(\frac{e^{-mt}}{-m} - \frac{e^{-kt}}{-k} \right) + 1 = -\frac{k}{k-m} e^{-mt} + \frac{m}{k-m} e^{-kt} + 1$$

Remark: (1) $x'(t) = -kx(t)$ $x(0) = 1$
 (2) $y'(t) = kx(t) - my(t)$ $y(0) = 0$
 (3) $z'(t) = my(t)$ $z(0) = 0$

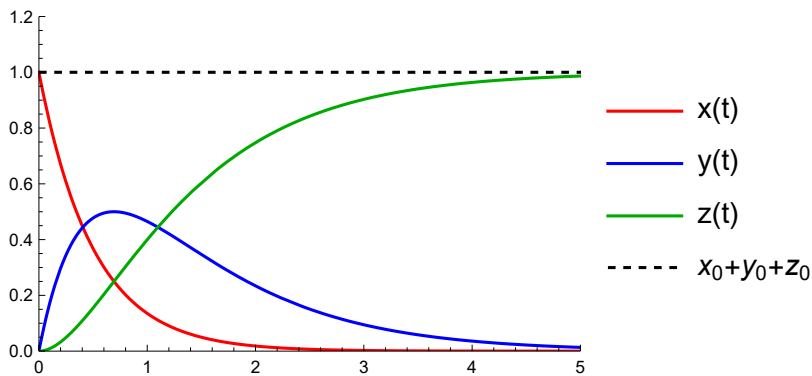
$$\Rightarrow x'(t) + y'(t) + z'(t) = 0 \text{ for all } t \in \mathbb{R}$$

$$\Rightarrow x(t) + y(t) + z(t) = \text{constant for all } t \in \mathbb{R}$$

$$\text{Since } x(0) + y(0) + z(0) = 1 \text{ then } x(t) + y(t) + z(t) = 1 \text{ for all } t \in \mathbb{R}$$

$$\Rightarrow z(t) = 1 - x(t) - y(t) = 1 - e^{-kt} - \frac{k}{k-m} (e^{-mt} - e^{-kt})$$

Plotting the solutions if $x_0 = 1$, $y_0 = 0$, $z_0 = 0$, $k = 2$, $m = 1$:



b) Show that $\lim_{t \rightarrow \infty} x(t) = \lim_{t \rightarrow \infty} y(t) = 0$ and $\lim_{t \rightarrow \infty} z(t) = 1$

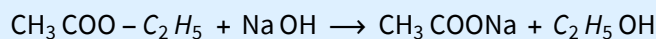
$$x(t) = e^{-kt} \Rightarrow \lim_{t \rightarrow \infty} x(t) = 0$$

$$\text{If } k = m \text{ then } y(t) = kt e^{-kt} \Rightarrow \lim_{t \rightarrow \infty} y(t) = 0$$

$$\text{If } k \neq m \text{ then } y(t) = \frac{k}{k-m} (e^{-mt} - e^{-kt}) \Rightarrow \lim_{t \rightarrow \infty} y(t) = 0 - 0 = 0$$

$$z(t) = -\frac{k}{k-m} e^{-mt} + \frac{m}{k-m} e^{-kt} + 1 \Rightarrow \lim_{t \rightarrow \infty} z(t) = 0 + 0 + 1 = 1$$

8.* Consider the following chemical reaction:



(ethyl acetate + sodium hydroxide \rightarrow sodium acetate + ethanol).

The chemical reaction can be written in the form $A + B \xrightarrow{k} X + Y$.

Let $a(t)$, $b(t)$, $x(t)$ and $y(t)$ respectively denote the concentrations of the species A , B , X and Y at time t where $a(t)$, $b(t)$, $x(t)$, $y(t) \geq 0$ and $k > 0$ is the reaction rate coefficient.

The reaction can be described by the following differential equation system:

- (1) $a'(t) = -k a(t) b(t)$
- (2) $b'(t) = -k a(t) b(t)$
- (3) $x'(t) = k a(t) b(t)$
- (4) $y'(t) = k a(t) b(t)$

Assume that the initial concentrations are $a(0) = a_0 = 0.02$ and $b(0) = b_0 = 0.004$.

If the concentration of ethyl acetate decreases by 10% in 25 minutes then in how many minutes decreases the concentration by 15%?

Solution. (1) + (3) $\implies a'(t) + x'(t) = 0$
 $\implies a(t) + x(t) = \text{constant for all } t \in \mathbb{R}$
 If $t = 0$ then $a(0) + x(0) = a_0 + 0$
 $\implies a(t) + x(t) = a_0 \implies a(t) = a_0 - x(t)$

Similarly, (2) + (3) $\implies b'(t) + x'(t) = 0$
 $\implies b(t) + x(t) = \text{constant for all } t \in \mathbb{R}$
 If $t = 0$ then $b(0) + x(0) = b_0 + 0$
 $\implies b(t) + x(t) = b_0 \implies b(t) = b_0 - x(t)$

Substituting into (3): $x'(t) = k a(t) b(t)$
 $x'(t) = k (a_0 - x(t)) (b_0 - x(t))$
 $\frac{dx}{dt} = k(a_0 - x)(b_0 - x)$

Constant solution: $x \equiv a_0, x \equiv b_0$; if $x \neq a_0, x \neq b_0$:

$$\int \frac{1}{k(a_0 - x)(b_0 - x)} dx = \int dt$$

Partial fraction decomposition:

$$\implies \frac{1}{k(b_0 - a_0)} \int \left(\frac{1}{a_0 - x} - \frac{1}{b_0 - x} \right) dx = \int dt$$

$$\implies \frac{1}{k(b_0 - a_0)} (-\ln(a_0 - x) + \ln(b_0 - x) + \ln c) = t \implies t = \frac{1}{k(b_0 - a_0)} \ln \left(c \cdot \frac{b_0 - x}{a_0 - x} \right)$$

c can be calculated from the initial condition $x(0) = 0$:

$$0 = \frac{1}{k(b_0 - a_0)} \ln \left(c \cdot \frac{b_0}{a_0} \right) \implies \ln \left(c \cdot \frac{b_0}{a_0} \right) = 0 \implies c \cdot \frac{b_0}{a_0} = 1 \implies c = \frac{a_0}{b_0}$$

The general solution is $t = \frac{1}{k(b_0 - a_0)} \ln \frac{a_0(b_0 - x)}{b_0(a_0 - x)}$

The concentration of A decreases by 10% after 25 minutes:

$$t = 25 \implies a(25) = 0.9 a_0$$

$$a(25) + x(25) = a_0 \implies x(25) = 0.1 a_0 = 0.1 \cdot 0.02 = 0.002$$

$$\Rightarrow 25 = \frac{1}{k(0.004 - 0.02)} \ln \frac{0.02(0.004 - 0.002)}{0.004(0.02 - 0.002)} \Rightarrow k = -\frac{1}{25 \cdot 0.016} \ln \frac{40}{72} \approx 1.47$$

The concentration of A decreases by 15% after T minutes:

$$a(T) = 0.85 a_0$$

$$a(T) + x(T) = a_0 \Rightarrow x(T) = 0.15 a_0 = 0.003$$

$$\Rightarrow T = \frac{1}{1.47(0.004 - 0.02)} \ln \frac{0.02(0.004 - 0.003)}{0.004(0.02 - 0.003)} = -\frac{1}{0.0235} \ln \frac{5}{17} \approx 51.4 \text{ minutes}$$