

Topic 3

Differential Equations

An equation involving a derivative, such as

$$\frac{dy}{dt} = ky \quad (*)$$

where k is a constant, and $y = f(t)$ is a function of t , is called a differential equation.

Are there any solutions to $(*)$?

Consider

$$y = e^{kt}$$

$$\frac{dy}{dt} = \frac{d}{dt} e^{kt} = ke^{kt} = \underline{\underline{ky}}$$

So $y = e^{kt}$ is one solution to $(*)$.

Another solution is

$$y = 4e^{kt}$$

$$\frac{dy}{dt} = 4ke^{kt} = k4e^{kt} = \underline{\underline{ky}}$$

In fact, the function

$$y = Ae^{kt}$$

is a solution to (*) for any constant A .

Question: Are there any other solutions to (*)?

Suppose $y = y(t)$ and $z = z(t)$ are both solutions to the differential equation (*).

$$\begin{aligned} \frac{d}{dt} \left(\frac{y}{z} \right) &= \frac{z'y - y'z}{z^2} \\ &= \frac{kzy - ky z}{z^2} \\ &= 0 \end{aligned}$$

So $\frac{dy}{dt}$ must be a constant,

$$\text{Say } \frac{dy}{dt} = A,$$

$$\text{or } y = At.$$

Conclusion:

The only solutions to the
diff. eqⁿ

$$\frac{dy}{dt} = ky \quad (*)$$

are the functions

$$y = A e^{kt}$$

with A any constant.

Problem A cup of coffee in a room at 20°C cools from 80°C to 50°C in five minutes. How long will it take to cool to 40°C ?

Solⁿ

Newton: A hot object cools at a rate proportional to the excess of its temperature above room temperature.

$t =$ time, in minutes

$y(t) =$ temperature of coffee at time t .

$$y(5) = 50$$

$$y(0) = 80$$

Required to find the value of t such that $y(t) = 40$.

Newton:

$$\frac{dy}{dt} = k(y - 20)$$

Consider $z = y - 20$

$$z(0) = 60$$

$$z(5) = 30$$

$$\frac{dz}{dt} = \frac{d}{dt}(y-20) = \frac{d}{dt}y = k(y-20) = \underline{\underline{kz}}$$

So

$$\frac{dz}{dt} = kz \quad (*)$$

Since z satisfies $(*)$ we

know

$$z = A e^{kt}$$

where A, k are constants.

Required to find \leftarrow such

that $z(t) = 20$ (or
 $y(t) = 40$).

$$z(0) = 60$$

$$60 = A e^{k \cdot 0} = A$$

$$A = 60$$

$$\text{So } z = 60 e^{kt}$$

$$z(5) = 30$$

$$30 = 60 e^{5k}$$

$$\boxed{\frac{1}{2} = e^{5k}}$$

Want t such that

$$20 = 3(t) = 60 e^{kt}$$

$$\frac{1}{3} = e^{kt}$$

$$\frac{1}{3} = (e^{5k})^{\frac{t}{5}}$$

$$\frac{1}{3} = \left(\frac{1}{2}\right)^{\frac{t}{5}}$$

$$\ln\left(\frac{1}{3}\right) = \ln\left(\left(\frac{1}{2}\right)^{\frac{t}{5}}\right)$$

$$\ln\left(\frac{1}{3}\right) = \frac{t}{5} \ln\left(\frac{1}{2}\right)$$

$$t = \frac{5 \ln\left(\frac{1}{3}\right)}{\ln\left(\frac{1}{2}\right)} \approx 7.92 \text{ mins}$$