Section 4: First Order Equations: Exact Equations

\[ M \, dx + N \, dy = 0 \quad (1) \]

**Theorem:** If \( (\partial M/\partial y - \partial N/\partial x)/N \) is continuous and depends only on \( x \), then

\[ \mu = \exp \left( \int \frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \, \frac{dx}{N} \right) \]

is an special integrating factor for (1). If \( (\partial N/\partial x - \partial M/\partial y)/M \) is continuous and depends only on \( y \), then

\[ \mu = \exp \left( \int \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \, \frac{dy}{M} \right) \]

is an special integrating factor for (1).
Example

Solve the equation $2xy \, dx + (y^2 - 3x^2) \, dy = 0$.

We found that the equation was not exact and looked at the ratios:

Is there a $\mu(x)$?

$$\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} = \frac{8x}{y^2 - 3x^2}$$

Is there a $\mu(y)$?

$$\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} = \frac{-8x}{2xy} = \frac{-4}{y}$$

The first does not depend on $x$ alone. But the second does depend on $y$ alone. So there is a special integrating factor

$$\mu = \exp \left( \int -\frac{4}{y} \, dy \right) = y^{-4}$$
Multiply by $\mu(y)$

$$y^{-4} \left( 2xy \, dx + (y^2 - 3x^2) \, dy \right) = 0 \cdot y^{-4}$$

$$2xy^{-3} \, dx + (y^{-2} - 3x^2 y^{-4}) \, dy = 0$$

$$\frac{\partial (\mu M)}{\partial y} = -6x y^{-4} \quad \frac{\partial (\mu N)}{\partial x} = -6x y^{-4}$$

Exact.

To solve, find $F(x,y)$ such that

$$\frac{\partial F}{\partial x} = 2xy^{-3} \quad \text{and} \quad \frac{\partial F}{\partial y} = y^{-2} - 3x^2 y^{-4}$$
\[ F(x, y) = \int \frac{\partial F}{\partial x} \, dx = \int (2x \cdot y^{-3}) \, dx \]

\[ = x^2 y^{-3} + g(y) \]

\[ \frac{\partial F}{\partial y} = -3x^2 y^{-4} + g'(y) = y^{-2} - 3x^2 y^{-4} \]

Matching \( g'(y) = y^{-2} \)

An antiderivative is \( g(y) = \frac{y^{-1}}{-1} = \frac{-1}{y} \)
The solutions to the ODE are given by

$$F(x, y) = \text{constant}.$$ 

$$F(x, y) = x^2 \frac{1}{y^2} - \frac{1}{y} = \frac{x^2}{y^3} - \frac{1}{y}$$

The solutions to the ODE are defined by

$$\frac{x^2}{y^3} - \frac{1}{y} = C.$$
Section 5: First Order Equations Models and Applications

Figure: Mathematical Models give Rise to Differential Equations
Population Dynamics

A population of dwarf rabbits grows at a rate proportional to the current population. In 2011, there were 58 rabbits. In 2012, the population was up to 89 rabbits. Estimate the number of rabbits expected in the population in 2021.

Let $P(t)$ be the rabbit population (density) at time $t$.

The rate of change of population is $\frac{dP}{dt}$. To say its proportional to $P$ means

$$\frac{dP}{dt} = kP$$

for some constant $k$.

Taking $t$ in years with $t=0$ in 2011, then

$$P(0) = 58 \quad \text{and} \quad P(1) = 89$$
We'll solve the IVP

$$\frac{dP}{dt} = kP \quad , \quad P(0) = 58$$

Separate variables

$$\frac{1}{P} \frac{dP}{dt} = k \Rightarrow \int \frac{1}{P} dP = \int k \, dt$$

$$\ln P = kt + C$$

*Assuming $P > 0$

$$e^{\ln P} = e^{kt+C} = e^c \cdot e^{kt}$$

$$P = Ae^{kt} \quad \text{where} \quad A = e^c$$
\[ P(0) = 58 \Rightarrow 58 = Ae^{0.0} = A \]

\[ P(t) = 58e^{0.1t} \]

From \[ P(1) = 89 \], \[ 89 = 58e^{0.1t} \]

\[ e^{0.1t} = \frac{89}{58} \Rightarrow k = \ln\left(\frac{89}{58}\right) \]

\[ e^k = \frac{89}{58} \Rightarrow k = \ln\left(\frac{89}{58}\right) \]

So \[ P(t) = 58e^{(\ln\left(\frac{89}{58}\right))t} \] for \( t > 0 \).
In 2021, \( \varepsilon = 10 \)

\[
\log_{10} \frac{89}{58} \quad p(10) = 58 \quad e \quad \approx 4198
\]
Exponential Growth or Decay

If a quantity $P$ changes continuously at a rate proportional to its current level, then it will be governed by a differential equation of the form

$$\frac{dP}{dt} = kP \quad \text{i.e.} \quad \frac{dP}{dt} - kP = 0.$$ 

Note that this equation is both separable and first order linear. If $k > 0$, $P$ experiences exponential growth. If $k < 0$, then $P$ experiences exponential decay.

Solutions are

$$P(t) = P(0) e^{kt}.$$
Series Circuits: RC-circuit

Figure: Series Circuit with Applied Electromotive force $E$, Resistance $R$, and Capacitance $C$. The charge of the capacitor is $q$ and the current $i = \frac{dq}{dt}$. 
Series Circuits: LR-circuit

Figure: Series Circuit with Applied Electromotive force $E$, Inductance $L$, and Resistance $R$. The current is $i$. 
Measurable Quantities:

- Resistance $R$ in ohms ($\Omega$),
- Inductance $L$ in henries (h),
- Capacitance $C$ in farads (f),
- Implied voltage $E$ in volts (V),
- Charge $q$ in coulombs (C),
- Current $i$ in amperes (A)

Current is the rate of change of charge with respect to time: $i = \frac{dq}{dt}$.

<table>
<thead>
<tr>
<th>Component</th>
<th>Potential Drop</th>
</tr>
</thead>
<tbody>
<tr>
<td>Inductor</td>
<td>$L \frac{di}{dt}$</td>
</tr>
<tr>
<td>Resistor</td>
<td>$Ri$ i.e. $R \frac{dq}{dt}$</td>
</tr>
<tr>
<td>Capacitor</td>
<td>$\frac{1}{C} q$</td>
</tr>
</tbody>
</table>
Kirchhoff’s Law

The sum of the voltages around a closed circuit is zero.

In other words, the sum of potential drops across the passive components is equal to the applied electromotive force.

\[
R \frac{dq}{dt} + \frac{1}{C} q = E
\]

1st order linear. The left is constant coefficient.
LR - circuit

Inductor  Resistor

\[ L \frac{di}{dt} + Ri = E \]

1st order linear
Example

A 200 volt battery is applied to an RC series circuit with resistance 1000Ω and capacitance $5 \times 10^{-6}$ f. Find the charge $q(t)$ on the capacitor if $i(0) = 0.4$A. Determine the charge as $t \to \infty$.

\[ R \frac{dq}{dt} + \frac{1}{C} q = E \]

\[ R = 1000 \, \Omega \quad E = 200 \, V \]

\[ C = 5 \times 10^{-6} \, f \]

\[ i(0) = 0.4 \, A = q'(0) \]

\[ 1000 \frac{dq}{dt} + \frac{1}{5 \times 10^{-6}} q = 200 \]

\[ \frac{10^6}{5 \times 10^{-6}} \frac{dq}{dt} + \frac{1 \times 10^6}{5 \times 10^{-6}} q = \frac{200}{1000} \]

\[ \frac{10^6}{5 \times 10^{-6}} \frac{dq}{dt} + \frac{10^3}{5} = \frac{200}{1000} \]
\[
\frac{dq}{dt} + 200q = \frac{1}{5}, \quad q'(0) = \frac{2}{5}
\]

\[
P(t) = 200, \quad \mu = e^{\int 141dt} = e^{200t}
\]

\[
e^{200t} \left( q' + 200q \right) = \frac{1}{5} e^{200t}
\]

\[
\frac{d}{dt} \left( e^{200t} q \right) = \frac{1}{5} e^{200t}
\]

\[
\int \frac{d}{dt} \left( e^{200t} q \right) dt = \frac{1}{5} \int e^{200t} dt
\]

\[
e^{200t} q = \frac{1}{5} \cdot \frac{1}{200} e^{200t} + k
\]
\[ q = \frac{1}{1000} \frac{e^{200t}}{e^{200t}} \]

\[ q = \frac{1}{1000} + k e^{-200t} \]

\[ q'(0) = \frac{2}{5}, \quad q'(t) = -200 ke^{-200t} \]

\[ \frac{2}{5} = q'(0) = -200 ke^{-200(0)} = -200k \]

\[ k = \frac{2}{5(-200)} = \frac{-1}{500} \]
The charge on the capacitor is

\[ q(t) = \frac{1}{1000} - \frac{1}{500} e^{-200t} \]

The long term charge

\[ \lim_{t \to \infty} q(t) = \lim_{t \to \infty} \left( \frac{1}{1000} - \frac{1}{500} e^{-200t} \right) = \frac{1}{1000} \]
A Classic Mixing Problem

A tank originally contains 500 gallons of pure water. Brine containing 2 pounds of salt per gallon is pumped in at a rate of 5 gal/min. The well mixed solution is pumped out at the same rate. Find the amount of salt \( A(t) \) in pounds at the time \( t \). Find the concentration of the mixture in the tank at \( t = 5 \) minutes.
A Classic Mixing Problem

Figure: Spatially uniform composite fluids (e.g. salt & water, gas & ethanol) being mixed. Concentrations of substance change in time.
Building an Equation

The rate of change of the amount of salt

\[ \frac{dA}{dt} = \left( \text{input rate of salt} \right) - \left( \text{output rate of salt} \right) \]

The input rate of salt is

\[ \text{fluid rate in} \cdot \text{concentration of inflow} = r_i(c_i). \]

The output rate of salt is

\[ \text{fluid rate out} \cdot \text{concentration of outflow} = r_o(c_o). \]
Building an Equation

The concentration of the outflowing fluid is

\[ C_0 = \frac{\text{total salt}}{\text{total volume}} = \frac{A(t)}{V(t)} = \frac{A(t)}{V(0) + (r_i - r_o)t}. \]

\[ \frac{dA}{dt} = r_i \cdot c_i - r_o \frac{A}{V}. \]

This equation is first order linear.

\[ \frac{dA}{dt} + \frac{r_o}{V} A = r_i \cdot c_i. \]
Solve the Mixing Problem

A tank originally contains 500 gallons of pure water. Brine containing 2 pounds of salt per gallon is pumped in at a rate of 5 gal/min. The well mixed solution is pumped out at the same rate. Find the amount of salt $A(t)$ in pounds at the time $t$. Find the concentration of the mixture in the tank at $t = 5$ minutes.

\[
\begin{align*}
\Gamma_i &= 5 \ \text{gal/min} \\
c_i &= 2 \ \text{lb/gal}
\end{align*}
\]

\[
\begin{align*}
\Gamma_o &= 5 \ \text{gal/min} \\
c_0 &= \frac{A}{V} = \frac{A}{500 + (5 - 5)t} = \frac{A}{500} \ \text{lb/gal}
\end{align*}
\]

\[
\frac{dA}{dt} + \frac{1}{500} A = 10 \\
A(0) = 0
\]

We'll solve this next Tuesday.