

Section 5: First Order Equations Models and Applications

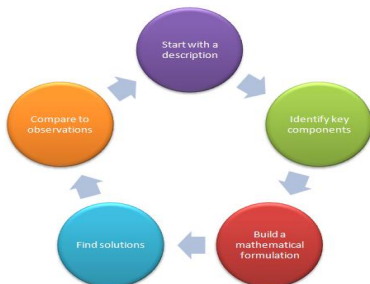


Figure: We've seen exponential growth/decay and simple linear circuits (RC or LR)

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 $i(0) = 0.4A$. Determine the charge as $t \rightarrow \infty$.

The model for the RC circuit is

$$R \frac{dq}{dt} + \frac{1}{C} q = E(t).$$

The ODE for this problem ended up in standard form as

$$\frac{dq}{dt} + 200q = \frac{1}{5} \quad \text{with the condition} \quad q'(0) = \frac{2}{5}.$$

Here $P(t) = 200$, $\mu = e^{\int P(t) dt} = e^{\int 200 dt} = e^{200t}$

$$e^{200t} (q' + 200q) = \frac{1}{5} e^{200t}$$

$$\frac{d}{dt} (e^{200t} q) = \frac{1}{5} e^{200t}$$

$$\int \frac{d}{dt} (e^{200t} q) dt = \int \frac{1}{5} e^{200t} dt$$

$$e^{200t} q = \frac{1}{1000} e^{200t} + k$$

hence $q(t) = \frac{1}{1000} + k e^{-200t}$

we'll find k using $q'(0) = \frac{2}{5}$

$$q'(t) = -200 k e^{-200t}$$

$$q'(0) = -200 k e^0 = \frac{2}{5}$$

$$k = \frac{2}{5(-200)} = \frac{-1}{500}$$

The charge on the capacitor

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

$$\lim_{t \rightarrow \infty} q(t) = \frac{1}{1000} \text{ Coulombs}$$

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 5gal/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

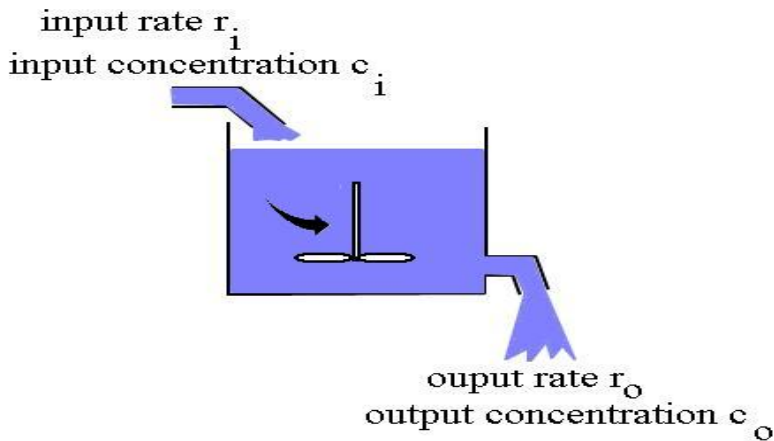


Figure: Spatially uniform composite fluids (e.g. salt & water, gas & ethanol) being mixed. Concentrations of substance change in time.

Building an Equation

The rate of change of the amount of salt

$$\frac{dA}{dt} = \left(\begin{array}{c} \text{input rate} \\ \text{of salt} \end{array} \right) - \left(\begin{array}{c} \text{output rate} \\ \text{of salt} \end{array} \right)$$

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

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

$$\frac{dA}{dt} = r_i C_i - r_o C_o = r_i C_i - r_o \frac{A}{V}.$$

This equation is first order linear.

$$\frac{dA}{dt} + \frac{r_o}{V} A = r_i C_i$$

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.

fluid flow rates

$$r_i = 5 \frac{\text{gal}}{\text{min}}$$

$$r_o = 5 \frac{\text{gal}}{\text{min}}$$

Concentrations

$$C_i = 2 \frac{\text{lb}}{\text{gal}}$$

$$C_o = \frac{A}{V} \frac{\text{lb}}{\text{gal}} = \frac{A}{500} \frac{\text{lb}}{\text{gal}}$$

$$V(t) = V(0) + r_i t - r_o t = 500 + 5t - 5t = 500$$

$$\frac{dA}{dt} = r_i C_i - r_o C_o$$

$$\frac{dA}{dt} = 5(2) - 5 \frac{A}{500}$$

pure water has no salt
↓

$$\frac{dA}{dt} + \frac{1}{100} A = 10 \quad A(0) = 0$$

$$P(t) = \frac{1}{100}, \quad \mu = e^{\int P(t) dt} = e^{\int \frac{1}{100} dt} = e^{\frac{1}{100} t}$$

$$e^{\frac{1}{100} t} (A' + \frac{1}{100} A) = 10 e^{\frac{1}{100} t}$$

$$\frac{d}{dt} (e^{\frac{1}{100} t} A) = 10 e^{\frac{1}{100} t}$$

$$\int \frac{d}{dt} (e^{\frac{1}{100} t} A) dt = \int 10 e^{\frac{1}{100} t} dt$$

$$e^{\frac{1}{100}t} A = 1000 e^{\frac{1}{100}t} + C$$

Hence $A(t) = 1000 + C e^{-\frac{1}{100}t}$

Applying the I.C. $A(0) = 1000 + C e^0 = 0$

$$C = -1000$$

The amount of salt is

$$A(t) = 1000 - 1000 e^{-\frac{1}{100}t}$$

The concentration after 5 minutes is

$$\frac{A(s)}{V} = \frac{1000 - 1000 e^{\frac{-1}{100}(s)}}{500} \quad \frac{16}{\text{gal}}$$

$$= 2 - 2 e^{\frac{-1}{20}} \approx 0.0975$$

$$r_i \neq r_o$$

$$\frac{dA}{dt} = r_i C_i - r_o C_o$$

Suppose that instead, the mixture is pumped out at 10 gal/min. Determine the differential equation satisfied by $A(t)$ under this new condition.

$$\text{Now, } r_i = 5 \text{ and } r_o = 10 \text{ so}$$

$$V(t) = 500 + (5 - 10)t = 500 - 5t$$

$$\text{So } C_o = \frac{A}{V} = \frac{A}{500 - 5t}$$

$$\frac{dA}{dt} = 5(2) - 10 \frac{A}{500 - 5t}$$

In standard form

$$\frac{dA}{dt} + \frac{2}{100 - t} A = 10$$

A Nonlinear Modeling Problem

A population $P(t)$ of tilapia changes at a rate jointly proportional to the current population and the difference between the constant carrying capacity¹ M of the environment and the current population. Determine the differential equation satisfied by P .

The rate of change of P , $\frac{dP}{dt}$, is proportional to the product of P and $M-P$.

$$\frac{dP}{dt} = k P (M-P)$$

for some constant of proportionality k .

¹The carrying capacity is the maximum number of individuals that the environment can support due to limitation of space and resources.

Logistic Differential Equation

The equation

$$\frac{dP}{dt} = kP(M - P), \quad k, M > 0$$

is called a **logistic growth equation**.

Solve this equation and show that for any $P(0) \neq 0$, $P \rightarrow M$ as $t \rightarrow \infty$.

Separable

$$\frac{dP}{dt} = g(t) h(P)$$

$$g(t) = k, \quad h(P) = P(M - P)$$

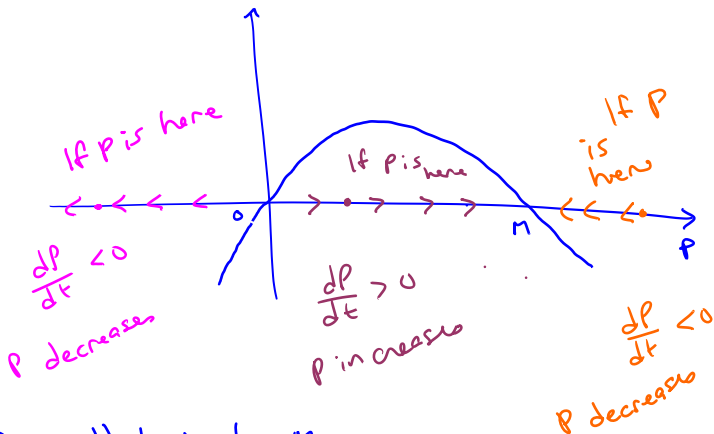
Bernoulli

$$\frac{dP}{dt} = kMP - kP^2$$

$$\frac{dP}{dt} - kMP = -kP^2 \quad n=2$$

$$\frac{dP}{dt} = k P(M-P) \quad k > 0, M > 0$$

Let $h(P) = P(M-P)$



If $P(0) > 0$, P should tend to M .