## Week 10: ODEs

1. 



Solve $\frac{\mathrm{d} y}{\mathrm{~d} t}=y+1$ with initial condition $y(0)=1$.
(a) $y(t)=2 e^{t}-1(100 \%)$
(b) $y(t)=3 e^{t}-1$
(c) $y(t)=1$
(d) $y(t)=3 e^{t}-2$

$$
\frac{\mathrm{d} y}{\mathrm{~d} t}=y+1 \Rightarrow y+1=A e^{t}
$$

and using $y(0)=1$ one obtains:

$$
y(t)=2 e^{t}-1
$$

2. 

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Solve $\frac{\mathrm{d} y}{\mathrm{~d} t}=-2 y t^{2}$ with initial condition $y(0)=2$.
(a) $y(t)=2 e^{-t^{3}}$
(b) $y(t)=2 e^{-\frac{2 t^{3}}{3}}(100 \%)$
(c) $y(t)=3 e^{-t^{3}}-1$
(d) $y(t)=e^{-\frac{t^{3}}{3}}+1$

$$
\frac{\mathrm{d} y}{\mathrm{~d} t}=-2 y t^{2} \Rightarrow \frac{\mathrm{~d} y}{y}=-2 t^{2} \mathrm{~d} t \Rightarrow y(t)=A e^{-\frac{2 t^{3}}{3}}
$$

using $y(0)=2$ one obtains:

$$
y(t)=2 e^{-\frac{2 t^{3}}{3}}
$$

3. 

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Solve $\frac{\mathrm{d} y}{\mathrm{~d} x}-3 e^{x}=y e^{x}$. (Note: A, $C$ are constants in the answers below.)
(a) $y=A e^{e^{x}}-3(100 \%)$
(b) $y=e^{e^{x}}-3+C$
(c) $y=3^{e^{x}}-3+C$
(d) $y=A e^{3 e^{x}}$

Rearrange $\frac{\mathrm{d} y}{\mathrm{~d} x}-3 e^{x}=y e^{x}$ into $\frac{\mathrm{d} y}{\mathrm{~d} x}=(y+3) e^{x} \Rightarrow \frac{\mathrm{~d} y}{y+3}=e^{x} \mathrm{~d} x$ to see that the equation is separable. Integrate to get: $\ln (y+3)=e^{x}+\tilde{A} \Rightarrow y=e^{e^{x}+\tilde{A}}-3=A e^{e^{x}}-3$
4.

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Solve $\frac{\mathrm{d} y}{\mathrm{~d} x}=y+x-1$. (Note: $A, C$ are constants in the answers below.)
(a) $y=A e^{x}-x(100 \%)$
(b) $y=e^{x}-x+C$
(c) $y=A e^{x}-x-1$
(d) $y=e^{x}-x$

Define $z:=y+x$, then noting that $\frac{\mathrm{d} z}{\mathrm{~d} x}=\frac{\mathrm{d} y}{\mathrm{~d} x}+1$ the equation becomes: $\frac{\mathrm{d} z}{\mathrm{~d} x}=z$ which is a separable equation with the following solution: $z=A e^{x} \Rightarrow y=A e^{x}-x$
5.
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For each of the following equations, determine all the equilibrium points (where $y^{\prime}(x)=0$ ) and classify each as stable ( $y^{\prime}$ changes sign from positive to negative at $x$ or unstable ( $y^{\prime}$ changes sign from negative to positive at $x$ ).

- $y_{1}^{\prime}=y_{1}-y_{1}^{2}$
- $y_{2}^{\prime}=y_{2}\left(y_{2}-1\right)\left(y_{2}-2\right)$
- $y_{3}^{\prime}=e^{y_{3}}-1$
(a) $y_{1}=0$ (unstable), $y_{1}=1$ (stable), $y_{2}=0,2$ (unstable), $y_{2}=1$ (stable), $y_{3}=0$ (unstable) (100\%)
(b) $y_{1}=1$ (unstable), $y_{1}=0$ (stable), $y_{2}=1$ (unstable), $y_{2}=0,2$ (stable), $y_{3}=0$ (stable)
(c) $y_{1}=0$ (unstable), $y_{1}=1$ (stable), $y_{2}=0,2$ (unstable), $y_{2}=1$ (stable), $y_{3}=0$ (stable)
(d) $y_{1}=1$ (unstable), $y_{1}=0$ (stable), $y_{2}=1,2$ (unstable), $y_{2}=0$ (stable), $y_{3}=0$ (stable)

$$
y_{1}^{\prime}=y_{1}\left(1-y_{1}\right) \begin{cases}=0 & \text { for } y_{1}=0,1 \\ <0 & \text { for } y_{1}<0, y_{1}>1 \\ >0 & \text { for } y_{1} \in(0,1)\end{cases}
$$

Thus, the equilibrium points are: $y_{1}=0$ (unstable), $y_{1}=1$ (stable)

$$
y_{2}^{\prime}=y_{2}\left(y_{2}-1\right)\left(y_{2}-2\right) \begin{cases}=0 & \text { for } y_{2}=0,1,2 \\ <0 & \text { for } y_{2}<0, y_{2} \in(1,2) \\ >0 & \text { for } y_{2} \in(0,1), y_{2}>0\end{cases}
$$

Thus, the equilibrium points are: $y_{2}=0,2$ (unstable), $y_{2}=1$ (stable)

$$
y_{3}^{\prime}=e^{y_{3}}-1 \begin{cases}=0 & \text { for } y_{3}=0 \\ <0 & \text { for } y_{3}<0 \\ >0 & \text { for } y_{3}>0\end{cases}
$$

Thus, the equilibrium point is: $y_{3}=0$ (unstable)
6.
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What are the transversal oscillation frequencies $\omega$ of a string whose endpoints are fixed $(y(t, x=0)=y(t, x=a)=0$, see the definition of $y$ below)? Note that by denoting deviation of a string from $y=0$ along $x=\tilde{x}$ at time $t$ by $y(t, \tilde{x})$, and using Newton's II law with the small oscillations approximation as well as assuming that all the points on a string oscillate in phase, one obtains the following equation of motion for the spatial part $y(x)$ of $y(t, x)=y(x) \sin (\omega t+\varphi)$ :

$$
\frac{\mathrm{d}^{2} y}{\mathrm{~d} x^{2}}=-\alpha \omega^{2} y
$$

(a) $\omega=\frac{1}{\sqrt{\alpha}}\left[\frac{\pi k}{a}\right]$ where $k \in \mathbb{N}=\{1,2,3, \ldots\}(100 \%)$
(b) $\omega=\sqrt{\alpha}\left[\frac{\pi k}{a}\right]$ where $k \in \mathbb{N}=\{1,2,3, \ldots\}$
(c) $\omega=\frac{1}{\sqrt{\alpha}}\left[\frac{\pi k}{a}\right]$ where $k \in \mathbb{N}_{0}=\{0,1,2,3, \ldots\}$
(d) $\omega=\sqrt{\alpha}\left[\frac{\pi k}{a}\right]$ where $k \in \mathbb{N}_{0}=\{0,1,2,3, \ldots\}$

General solution to $\frac{\mathrm{d}^{2} y}{\mathrm{~d} x^{2}}=-\alpha \omega^{2} y$ is given by $y(x)=A \sin (\omega \sqrt{\alpha} x)+B \cos (\omega \sqrt{\alpha} x)$. Using boundary conditions:
$y(x=0)=0+B=0 \Rightarrow B=0, y(x=a)=A \sin (a \omega \sqrt{\alpha})=0 \Rightarrow a \omega \sqrt{\alpha}=\pi k, k \in \mathbb{Z}$
Using the fact that the frequency of oscillations is positive ( $\omega=0$ corresponds to no oscillations) one concludes: $\omega=\frac{1}{\sqrt{\alpha}}\left[\frac{\pi k}{a}\right]$ where $k \in \mathbb{N}=\{1,2,3, \ldots\}$
7.

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Find the solution to the equation $\hat{a} \psi(x)=0$, where the action of the operator $\hat{a}$ is given by $\hat{a}:=\frac{1}{\sqrt{2}}\left(x+\frac{\mathrm{d}}{\mathrm{d} x}\right)$ and $\psi(x)$ is a function of $x$.
Remark: This is the ground-state solution to the Quantum Harmonic Oscillator in physics.
(a) $A e^{-\frac{x^{2}}{2}}(100 \%)$
(b) $A e^{-x}$
(c) $A \cos (b \cdot x)$
(d) $A \tanh x$
$\hat{a} \psi=\frac{x}{\sqrt{2}} \psi+\frac{1}{\sqrt{2}} \frac{\mathrm{~d} \psi}{\mathrm{~d} x}=0 \Longrightarrow \frac{\mathrm{~d} \psi}{\mathrm{~d} x}=-x \cdot \psi$
This is separable ODE: $\frac{\mathrm{d} \psi}{\psi}=-\frac{\mathrm{d} x}{x} \Longrightarrow \ln \psi=-\frac{x^{2}}{2}+C \Longrightarrow \psi(x)=A e^{-\frac{x^{2}}{2}}$
8.
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Consider a fly whose $x$ coordinate changes over time with the equation of motion given by $\dot{x}=\sin (x)$, where $\dot{x} \equiv \frac{\mathrm{~d} x}{\mathrm{~d} t}$.
If its initial position is given by $x_{0}=\pi / 4$, what will happen to the fly?
Hint: Integrating $\frac{1}{\sin x}$ is not necessary for finding the solution.
(a) It will accelerate towards the right until it reaches $\frac{\pi}{2}$ and then slow down until finally reaching $\pi$ ( $100 \%$ )
(b) It will steadily move towards the right until it reaches $\pi$
(c) It will diverge towards infinity
(d) Its position will oscillate indeterminately

The rate of change of the $x$ coordinate is given by $\sin (x)$. This function is positive at $x=\frac{\pi}{4}$ and thus the $x$ coordinate increases initially (moves towards the right). The function reaches a maximum at $\frac{\pi}{2}$, where the fly will have maximum velocity. $\dot{x}$ is positive until reaching $x=\pi$, where $\dot{x}=0$, meaning it has no velocity in the $x$ direction (and thus stops moving).
9.


The rate of change of the volume of a spherical snowball that is melting is proportional to its area. What is the equation describing the radius of the snowball as a function of time?
(a) $r(t)=r_{0}-c t(100 \%)$
(b) $r(t)=r_{0}-\sqrt{c t}$
(c) $r(t)=r_{0}-\frac{5}{2}(c t)^{\frac{5}{2}}$
(d) $r(t)=r_{0} \cdot e^{-c t}$

$$
\begin{gathered}
\frac{\mathrm{d}}{\mathrm{~d} t} V(r) \propto A(r) \Longrightarrow \frac{\mathrm{d} V}{\mathrm{~d} r} \cdot \frac{\mathrm{~d} r}{\mathrm{~d} t}=-c \cdot A \quad \text { for some } c \in \mathbb{R}^{+} \\
\dot{r} \frac{\mathrm{~d}}{\mathrm{~d} r} \frac{4 \pi}{3} r^{3}=-c \cdot 4 \pi r^{2} \Longrightarrow \dot{r}=-c \Longrightarrow r(t)=r_{0}-c t
\end{gathered}
$$

10. 

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What is the angle (in radian, i.e., where $360^{\circ}$ corresponds to $2 \pi$ ) between the vectors

$$
\left[\begin{array}{c}
1 \\
2 \\
-1
\end{array}\right]
$$

and

$$
\left[\begin{array}{c}
3 \\
7 \\
17
\end{array}\right] ?
$$

(a) 0
(b) $\frac{\pi}{4}$
(c) $\frac{\frac{4}{\pi}}{2}(100 \%)$
(d) $\pi$

Recall the formula for the scalar product: $u \cdot v=|u||v| \cos (\theta)$, with $\theta$ the angle between the vectors $u$ and $v$. Here, we find

$$
\left[\begin{array}{c}
1 \\
2 \\
-1
\end{array}\right] \cdot\left[\begin{array}{c}
3 \\
7 \\
17
\end{array}\right]=0,
$$

i.e., the angle is $\frac{\pi}{2}\left(\right.$ or $\left.90^{\circ}\right)$.

Total of marks: 10

