

Homework Assignment #3

Fall 2016 - MATH308, Honors section

due February 14, 2017 at the beginning of class

Topics covered : exactness on non simply connected domain; direction field (sections 1.1) ; existence and uniqueness theorems: difference between linear and nonlinear equations; qualitative analysis of autonomous equations on the line/population dynamics models; phase line, and stability of equilibrium points (corresponds to and 2.5) and a bonus question on Euler' method for numerical approximation of solutions (section 2.7).

1. Consider the differential equation

$$(12t^2 + 5t - 2)y' + \ln |3t^2 - 7t + 2|y = \arctan(t^2 - 4t + 4).$$

In each of the following five items determine (without solving the equation) an interval in which the solution with given initial condition is certain to exist if the initial condition is

- (a) $y(-1) = -3$, (b) $y(7/24) = -50$, (c) $y(5) = 20$, (d) $y(1) = -100$, (e) $y(0.2) = -30$.

This problem is based on Theorem 2.4.1 of the book, see also Theorem 4 of week three notes on existence and uniqueness theorem

2. (a) For each item below, based on the conditions of Theorem 2.4.2 of the book (see also Theorem 3 of week three notes on existence and uniqueness theorem) find all points (t_0, y_0) for which there exist a unique solution of the corresponding initial value problem on an interval $(t_0 - h, t_0 + h)$ for some $h > 0$:

- i. $y' = y^{\frac{1}{5}}$, $y(t_0) = y_0$;
 ii. $y' = \frac{\ln |ty|}{1 - t^2 + y^2}$, $y(t_0) = y_0$.

- (b) For the differential equation of item (a) i find an example of a point (t_0, y_0) for which the corresponding initial value problem $y(t_0) = y_0$ has more than one solutions. Justify your answer by giving explicit examples of two different solutions of this initial value problem.

3. Given the differential equation:

$$y' = y^2 - 7y + 6 \tag{1}$$

- (a) Find all equilibrium points.
 (b) Sketch a direction field.
 (c) Based on the sketch of the direction field from the item (b) answer the following questions:
 i. Let $y(t)$ be the solution of equation (1) satisfying the initial condition $y(0) = 4$. Find the limit of $y(t)$ when $t \rightarrow +\infty$ and the limit of $y(t)$ when $t \rightarrow -\infty$ (for this you do not need to find $y(t)$ explicitly).
 ii. Find all y_0 such that the solution of the equation (1) with the initial condition $y(0) = y_0$ has the same limit at $+\infty$ as the solution from the item (c)i.
 iii. Let $y(t)$ be the solution of equation (1) with $y(0) = 8$. Decide whether $y(t)$ is monotonically decreasing or increasing and find to what value it approaches when t increases (the value might be infinite).
 (d) Find the solution of the equation (1) with $y(0) = 8$ explicitly. Determine the interval in which this solution is defined.

4. Given the differential equation:

$$y' = (y^2 - 4)(y + 2)(y^2 - y - 12)$$

- (a) Find all equilibrium points;
 (b) Sketch the phase portrait of the equation (4) on the phase line;
 (c) For each equilibrium point determine whether it is asymptotically stable, unstable or semistable.

5. **(The only additional question for the honors section)** Consider the equation

$$\frac{y}{x^2 + y^2}dx - \frac{x}{x^2 + y^2}dy = 0 \tag{2}$$

on $\mathbb{R}^2 \setminus (0, 0)$ (i.e. on the plane \mathbb{R}^2 without the origin).

- (a) If $P(x, y) = \frac{y}{x^2 + y^2}$ and $Q(x, y) = -\frac{x}{x^2 + y^2}$, verify that $\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$;
 (b) Prove that the equation (2) is not exact on $\mathbb{R}^2 \setminus (0, 0)$.

6. **(bonus - 25 points; you can use a calculator for this problem)** Before attempting this problem review section 2.7 of the book (or the short notes on the Euler method that will be posted soon).

- (a) Using Euler's method with step size $h = 0.2$ determine an approximated value of the solution at $t = 1$ for the initial value problem

$$\frac{dy}{dt} = 1 + t - y, \quad y(0) = 0$$

and compare the result with the value at $t = 1$ of the actual solution.

- (b) Solve the same problem for the step size $h = 0.1$.