MATH 20D Spring 2023 Lecture 5.

Separable ODE's and Intergrating Factors

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November, 2019, San Diego 1 / 10

Outline





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- You must fill out the **Commencement of Academic Activity Survey** which is available via the *Quizzes* tab in Canvas. Please do this is as soon as possible, but no later than Friday this week.
- You should bring a scientific calculator to both midterms and the final exam. You may also bring a double sided handwritten page of notes.

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Definition

We say that a first order ODE is separable if it can be factorized into the form

$$\frac{dy}{dx} = g(x) \cdot p(y)$$

where g and p are functions of x and y respectively.

 In many cases, we can apply a technique known as separation of variables to determine all the solutions to a given separable equation.

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Using the method of separation of variables, find all solutions to the ODE

$$\frac{dy}{dx} = -xy.$$

Determine which of your solutions satisfies the initial condition y(0) = 1.

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Step 1: Consider potential constant solutions arising from

$$p(\mathbf{y}) = 0.$$

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$$H(y) = G(x) + C$$

where *C* is an arbitrary constant, H'(y) = 1/p(y), and G'(x) = g(x).

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Step 3: If possible, simplify the implicit solution to obtain an explicit solutions.

Newton's Law of Cooling

Suppose *B* is a solid body of temperature T(t) at time *t*. There exists a constant

$$k_B > 0$$
 (independent of *T* and *t*)

such that if B is placed in an environment with temperature M(t) at time t then

$$T'(t) = k_B(M(t) - T(t)).$$

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Example

A 4:00pm a 95° C cup of coffee is served at a cafe where the temperature is a constant 21° C.

 Given that the coffee cools to 80°C after 5 minutes, use Newton's law of cooling to determine the temperature of the coffee 4:25pm.

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When M(t) is **non-constant**, Newton's Law of Cooling often gives a 1st order linear ODE which is **not separable** e.g. if $M(t) = e^{-t}$ then $T'(t) = k_B(e^{-t} - T(t))$.

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• Recall that a first order linear ODE is an equation of the form

$$a_1(t)y'(t) + a_0(t)y(t) = g(t)$$
(1)

where $a_1(t)$, $a_0(t)$, and g(t) are functions of *t*.

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Step 1: Rewrite the the ODE (1) in the form

$$y'(t) + P(t)y = Q(t).$$
 (2)

where $P(t) = a_0(t)/a_1(t)$ and $Q(t) = g(t)/a_1(t)$.

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$$\mu(t) = \exp\left(\int P(t)dt\right)$$

Step 3: Integrate the equation $\frac{d}{dt}(\mu(t)y(t)) = \mu(t)\dot{Q}(t)$ to obtain the solution

$$y(t) = \frac{1}{\mu(t)} \left(\int \mu(t)Q(t)dt + C \right)$$

Find the general solution to the ODE

$$\frac{1}{2}y'(t) + y(t) = e^{-t}$$

via the method of integrating factors.

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Example

Construct a solution to the ODE

$$\frac{dy}{dx} + y = \sqrt{2 + \cos^2(x)}$$

satisfying y(1) = 4.

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