

# MATH 20D Spring 2023 Lecture 7.

## Linear Independence

# Outline

1 More on Mixing

2 2nd Order Linear Equations

# Announcements

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  - ▶ **Warning!** Our lecture stream is not coordinated with the other MATH 20D lecture streams. Question types on the C00 MATH 20D Midterm may differ significantly from those asked in other 20D lecture streams.

# Contents

1 More on Mixing

2 2nd Order Linear Equations

### Example

- Initially a tank contains 180 litres of solution which is **10%** nitric acid
  - At time  $t = 0$  a nitric acid solution begins to flow into the tank at a constant rate of 6L/min.
  - The solution entering the tank is 20% nitric acid.
  - The solution inside the tank is kept well stirred and flows out of the tank at a rate of 6L/min.
- (a) Determine the volume of nitric acid in the tank after **10** minutes.  
*Express your answer to the nearest 0.01L*

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- After 10 minutes a gushing leak develops and the rate of outflow from the tank increases to 12L/min
- (b) Determine the volume of nitric acid in the tank after **10** minutes after the leak develops. *Express your answer to the nearest 0.01L*



## Solution I

### Part (a)

For  $t \leq 10$ , separation of variables applied to  $\frac{dN}{dt} = \frac{dN_{\text{in}}}{dt} - \frac{dN_{\text{out}}}{dt}$  gave

$$N = 36 - Ae^{-t/30}.$$

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$$\frac{dN}{dt} + \frac{2N}{40 - t} = 1.2$$

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So  $\mu(t) = (40-t)^{-2}$  for all  $t \leq 40$ .

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So  $\mu(t) = (40-t)^{-2}$  for all  $t \leq 40$ . So  $\frac{d}{dt}((40-t)^{-2}N) = 1.2 \cdot (40-t)^{-2}$ .



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## Definition

A second order linear ODE can be written in the form

$$a(t)y''(t) + b(t)y'(t) + c(t)y(t) = g(t) \quad (1)$$

where  $a(t)$ ,  $b(t)$ ,  $c(t)$ , and  $g(t)$  are functions that only depend on  $t$ .

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- For simplicity we begin by studying ODE's of the form

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- The ODE governing the **displacement**  $y(t)$  for the harmonic oscillator is

$$my''(t) + by'(t) + ky(t) = 0$$

where  $m$  is the **mass** of the object attached to the spring,  $b \geq 0$  is coefficient of **friction**, and  $k > 0$  measures the **stiffness** of the spring.

- Before considering the 2nd order constant coefficient ODE

$$ay''(t) + by'(t) + cy(t) = 0$$

is helpful to study it's first order counter part

$$y'(t) + ky(t) = 0 \tag{3}$$

which has a general solution  $y(t) = Ae^{-kt}$  where  $A \in \mathbb{R}$  is constant.

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Let  $I \subset \mathbb{R}$  be a domain. We say that function  $y_1, y_2: I \rightarrow \mathbb{R}$  are **linearly dependent** if there exists a constant  $\alpha \in \mathbb{R}$  such that

$$y_1(t) = \alpha y_2(t)$$

for all  $t \in I$ . If not, we say that  $y_1$  and  $y_2$  are **linearly independent**

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### Example

Show that the ODE  $y'' + 5y' - 6y = 0$  admits two linearly independent solutions.

### Theorem

Let  $a \neq 0$ ,  $b$ , and  $c$  be constants and consider the ODE

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- Then (4) admits a pair of linearly independent solutions.
- Suppose  $y_1$  and  $y_2$  are linearly independent solutions to (4). Then

$$y: \mathbb{R} \rightarrow \mathbb{R}, \quad y(t) = C_1y_1(t) + C_2y_2(t) \quad (5)$$

is a **general solution** to (4).

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$$y(x_0) = y_0 \quad \text{and} \quad y'(x_0) = y_1.$$

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## Example

We've seen that  $y_1(t) = e^t$  and  $y_2(t) = e^{-6t}$  are linearly independent solutions to  $y'' + 5y' - 6y = 0$ . The theorem implies  $y(t) = C_1e^t + C_2e^{-6t}$  is a general solution.

## The Auxilliary Equation (Distinct Real Roots)

### Definition

Given constants  $a \neq 0$ ,  $b$ , and  $c$ , we call the equation

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- If  $b^2 - 4ac > 0$  so that

$$r_1 = \frac{-b + \sqrt{b^2 - 4ac}}{2a} \quad \text{and} \quad r_2 = \frac{-b - \sqrt{b^2 - 4ac}}{2a}$$

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- So if  $b^2 - 4ac > 0$  then the theorem on the previous slide implies that  $ay'' + by' + cy = 0$  has the **general solution**  $y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t}$  with  $t \in \mathbb{R}$ .



## The Auxilliary Equation (A Repeated Real Root)

How can we construct **two linearly** independent solutions to the ODE

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when the auxilliary equation  $ar^2 + br + c = 0$  has a repeated real root?

**Answer:** *Trial a solution of the form  $y(t) = v(t) \cdot e^{rt}$ .*

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$$ay''(t) + by'(t) + c = 0$$

when the auxilliary equation  $ar^2 + br + c = 0$  has a repeated real root?

**Answer:** Trial a solution of the form  $y(t) = v(t) \cdot e^{rt}$ .

### Theorem

Suppose  $b^2 - 4ac = 0$  so that  $ar^2 + br + c = 0$  has a unique real root  $r = \frac{-b}{2a}$ .  
Then

$$y_1(t) = e^{rt} \quad \text{and} \quad y_2(t) = te^{rt}$$

are linearly independent solution to  $ay'' + by' + cy = 0$ .

### Example

- Write down a general solution to the ODE  $y'' - 4y' + 4y = 0$ .
- Solve the IVP

$$y'' - 4y' + 4y = 0, \quad y(0) = 1, \quad y'(0) = 0.$$