### 18.034 ; Feb 6, 2004

## Lecture 2

1. Set-up model for a mixing problem

Rate of mass of chemical in
$=($ conc. in $) \times($ rate of flow of liquid $)=a . c(t)$

Rate of mass out $=($ conc. out $) \times($ rate of flow $)=q \cdot \frac{y(t)}{v}$.


So $y^{\prime}=a \cdot c(t)-\frac{a}{v} y \leadsto y^{\prime}+\frac{a}{v} y=a . c(t)$
$y(t)=$ mass of chemical in tank at time $t$
where $\mathrm{a}, \mathrm{V}>0$ are constants
2. Discussed method of integrating factors: $y^{\prime}+p(t) y=q(t)$
(a) Guess there exists $u(t)$ s.t. $u(t) y^{\prime}+u(t) p(t) y$ equals $[u(t) y]$ '.
(b) This leads to assorted separable equations, $u^{\prime}=p(t) u$ which has a solution $U(t)=e^{\int p d t}=e^{\underline{p}(t)}$, which is evacuated.
(c) Define $x=e^{\underline{p}(t)} y, y=e^{\underline{p}(t)} x$. Then $y^{\prime}+p(t) y=q(t)$
iff $x^{\prime}=e^{\underline{p}(t)} q(t)$. Moreover, choosing $\underline{P}(0)=0, y(0)=y_{0}$
iff $x(0)=y_{0}$. So have existence/ uniqueness of original IVP
iff existence/ uniqueness of IVP $x^{\prime}=e^{\underline{p}(t)} q(t), x(0)=y_{0}$. But this follows from F.T. of calculus.
(d) Conclusion: If $p(t), q(t)$ are defined and cts. on $(a, b) \subset \mathbb{R}$, then there exists a solution $y(t)$ of $y^{\prime}+p(t) y=q(t)$ defined on all of $(a, b)$, the solution is unique, and it has the form.

$$
y(t)=e^{-\underline{p}(t)} \int_{0}^{t} e^{p(s)} q(s) d s+y_{0} e^{-\underline{p}(t)},
$$

$$
\text { where } \begin{aligned}
p^{\prime}(t) & =p(t) \\
\underline{p}(0) & =0
\end{aligned}
$$

3. Used this method to solve the mixing problem:

$$
y(t)=e^{\frac{-\alpha}{v}} \int_{0}^{t} a e^{\frac{\alpha}{v} t} c(s) d s+y_{0} e^{\frac{-\alpha}{v} t}
$$

(a) If $c(t)=c$ is constant, get

$$
\begin{aligned}
& y(t)=c V-\left(c V-y_{0}\right) e^{\frac{-\alpha}{V} t}, \text { i.e. } \\
& (c V-y(t))=\left(c V-y_{0}\right) e^{\frac{-\alpha}{V} t}
\end{aligned}
$$

So equil. solution is $y=c V$ (which makes physical sense), and the "half-life", to come with $\frac{1}{2}$ of equilibrium from initial value is $\tau=\frac{V}{a} \ln (2)$ (increasing V or decreasing a increases the half-life).
(b) Consider the case that $c(t)=A \cdot \sin (\omega t)$. Let to integral $\int_{0}^{t} a A e^{\frac{\alpha}{v} s} \sin (\omega s) d s$.

Set $\lambda=\frac{a}{v}$, get $\frac{a A}{\sqrt{\lambda^{2}+\omega^{2}}} e^{\lambda t} \sin (\omega t-\phi), \tan (\phi)=\frac{\omega}{\lambda}$. Didn't have time to really analyze the solution.

$$
y(t)=\frac{a A}{\sqrt{\lambda^{2}+\omega^{2}}} \sin (\omega t-\phi)+b e^{-\lambda t} \text { for some b }
$$

4. Particular solution method. To find the general solution of $y^{\prime}+p(t) y=q(t)$,
(i) Find general solution of undriven/ homo system $y_{0}^{\prime}+p(t) y_{0}=0$.
(ii) Find a particular solution $y_{p}$ of original equation.
(iii) General solution is $y_{0}+y_{p}$.
