

SECTION 2.5 DISCONTINUOUS FORCING

$$\begin{array}{l} \text{ex)} \\ \text{IVP} \end{array} \left\{ \begin{array}{l} \frac{dy}{dx} + y = F(x) = \begin{cases} 1 & 0 \leq x < 1 \\ 0 & 1 \leq x \end{cases} \\ y(0) = 0 \end{array} \right. \begin{array}{l} \text{ODE} \\ \text{I.C.} \end{array}$$

The trick is to enforce continuity of $y(x)$
for $x \geq 0$

The ODE solved using integrating factor:

$$(*) \quad y = e^{-x} \int e^s F(s) ds + e^{-x} C$$

For $0 \leq x < 1$, let $y = y_I$

$$y_I = e^{-x} \int e^s 1 ds + e^{-x} C$$

$y_I = e^{-x} e^x + c e^{-x}$. Next, find c :

for I.C. $y(0) = 0 \therefore y_I = 1 - e^{-x}$ (§)

Now, for $0 \leq x < 1$

For $x \geq 1$

★ $y_{II} = e^{-x} c_1$

We have $y = y_I$ for $0 \leq x < 1$, and

$y = y_{II}$ for $x \geq 1$. We require that $y_I(1) = y_{II}(1)$

& this determines c_1

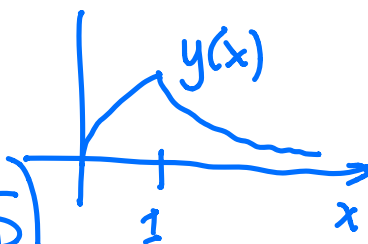
Think of $y_I(1)$ as the initial conditions

of y_{II} at $x = 1$

$y_I(1) = 1 - e^{-1}$ using (§)

so $y_{II}(1) = 1 - e^{-1} = c_1 e^{-1}$ using (★)

$\therefore c_1 = e(1 - e^{-1}) \therefore y(x) = \begin{cases} 1 - e^{-x} & 0 \leq x < 1 \\ (e-1)e^{-x} & x > 1 \end{cases}$ //



PARTIAL FRACTIONS Take $f(x) = \frac{g(x)}{h(x)}$

where $h(x)$ is a product of polynomials. For certain forms of $h(x)$, one can write down $f(x)$ as a sum of ratios of functions, with simple denominators. We will consider, by example, how this works out for problems where $h(x)$ is a product of **monomials**

A monomial is a polynomial of first order
e.g. $x - a$, where a is a constant, is a monomial
 $(x - a)^3$ is a product of 3 monomials.

First step: $f(x) = \frac{g(x)}{h(x)} = g(x) \cdot \frac{1}{h(x)}$

So work out the partial fraction of $1/h(x)$
and then multiply the partial fraction
expansion by $g(x)$ to obtain $f(x)$.

Second Step: Pick a form for the partial fraction expansion that will work:

$$\text{If } h(x) = \frac{1}{(x-a)^{m_1} (x-b)^{m_2} \dots (\text{etc})} \quad m_1, m_2 \geq 1 \text{ integers}$$

$$\begin{aligned} &= \frac{A_1}{(x-a)} + \frac{A_2}{(x-a)^2} + \dots + \frac{A_{m_1}}{(x-a)^{m_1}} \\ &+ \frac{B_1}{(x-b)} + \frac{B_2}{(x-b)^2} + \dots + \frac{B_{m_2}}{(x-b)^{m_2}} \\ &(\text{etc}) \end{aligned}$$

Third Step: Multiply both sides of $h(x)$ by $1/h(x)$, collect powers of x , then solve for all the constants $A_1, A_2, \dots, A_{m_1}, B_1, B_2, \dots, B_{m_2}, \dots$

$$\text{ex) } f(x) = \frac{x^2}{(x-a)(x-b)} = \frac{g(x)}{h(x)} = x^2 \cdot \frac{1}{h(x)}$$

Focus on $h(x)$:

$$h(x) = \frac{1}{(x-a)(x-b)} = \frac{A}{(x-a)} + \frac{B}{(x-b)}$$

multiply both sides by $1/h(x)$:

$$1 = A(x-b) + B(x-a)$$

Collect powers of x :

$$\dots 0 \cdot x^2 + 0 \cdot x^1 + 1x^0 = (-bA - aB)x^0 + (A+B)x^1 + 0 \cdot x^2 + \dots$$

Match powers of x :

$$0 \cdot x^1 = (A+B)x^1$$

$$1 \cdot x^0 = (-bA - aB)x^0$$

$$\therefore \begin{cases} A+B=0 \\ -bA-aB=1 \end{cases} \Rightarrow B=-A$$

$$\hookrightarrow -bA + aA = 1 \Rightarrow A = \frac{1}{a-b}$$

$$\therefore B = -\frac{1}{a-b}$$

$$\therefore h(x) = \frac{1}{(x-a)(x-b)} = \frac{1}{a-b} \left[\frac{1}{(x-a)} - \frac{1}{(x-b)} \right]$$

$$\therefore f(x) = \frac{1}{(a-b)} \frac{x^2}{(x-a)} - \frac{x^2}{(a-b)(x-b)}$$

$$\text{ex)} \quad \frac{1}{(x-a)(x-b)^3} = \frac{A}{(x-a)} + \frac{B_1}{(x-b)} + \frac{B_2}{(x-b)^2} + \frac{B_3}{(x-b)^3}$$

Multiply both sides by $(x-a)(x-b)^3$

$$1 = A(x-b)^3 + B_1(x-a)(x-b)^2 + B_2(x-a)(x-b) + B_3(x-a)$$

collect powers of x .

$$\begin{aligned} \dots 0x^1 + 1 \cdot x^0 &= [Ab^3 - ab^2B_1 + abB_2 - aB_3] x^0 \\ &+ [3Ab^2 + b^2B_1 + 2aB_1 - aB_2 - bB_2 + B_3] x^1 \\ &+ [-3bA - 2B_1 - aB_1 + B_2] x^2 \\ &+ [A + B_1] x^3 \end{aligned}$$

Match coefficients of powers of x :

$$\star \left\{ \begin{array}{l} 1 = [\Delta b^3 - ab^2 B_1 + ab B_2 - a B_3] \\ 0 = [3\Delta b^2 + b^2 B_1 + 2a B_1 - a B_2 - b B_2 + B_3] \\ 0 = [-3b\Delta - 2B_1 - a B_1 + B_2] \\ 0 = b + B_1 \end{array} \right.$$

Solve for A, B_1, B_2, B_3 using \star

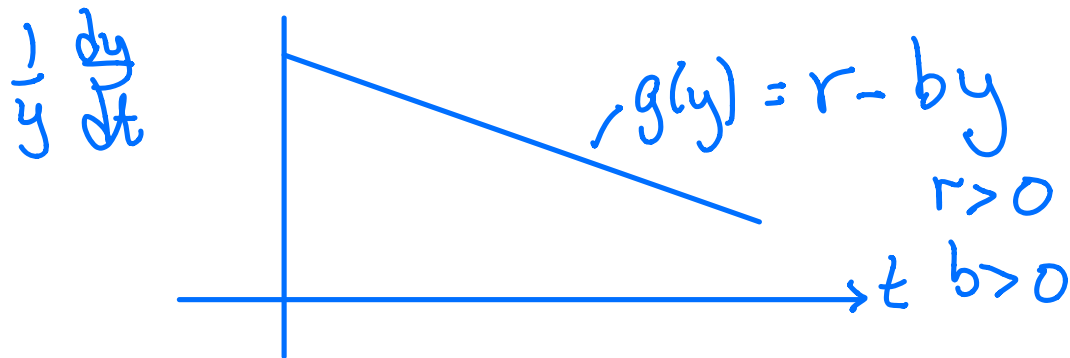
SEE OTHER FORMS OF $h(x)$ AMENABLE
TO PARTIAL FRACTIONS ON THE WEB...

POPULATION DYNAMICS

$$\frac{dy}{dt} = r y \quad \text{the population grows/decays exponentially}$$

$$\frac{1}{y} \frac{dy}{dt} = r \quad \text{the relative rate is constant } r$$

This model was OK for US population prior to WWII. But after, the model implied by data was given by



$$\frac{dy}{dt} = y g(y) = y(r - by) = f(y)$$

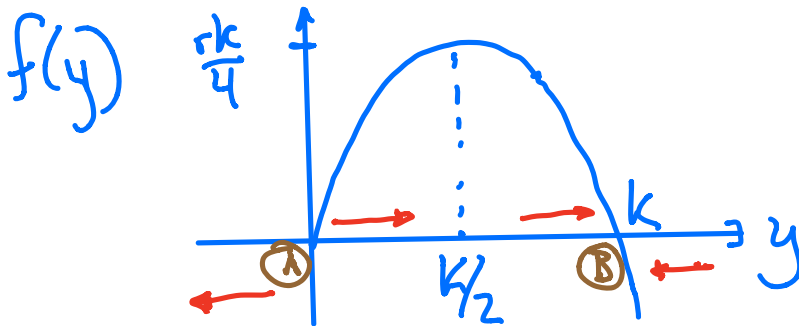
$$\frac{dy}{dt} = (r - by)y = f(y)$$

equilibrium pts $\frac{dy}{dt} = 0$

$$\therefore y_{eq} = 0 \quad y_{eq} = \frac{r}{b} \equiv K$$

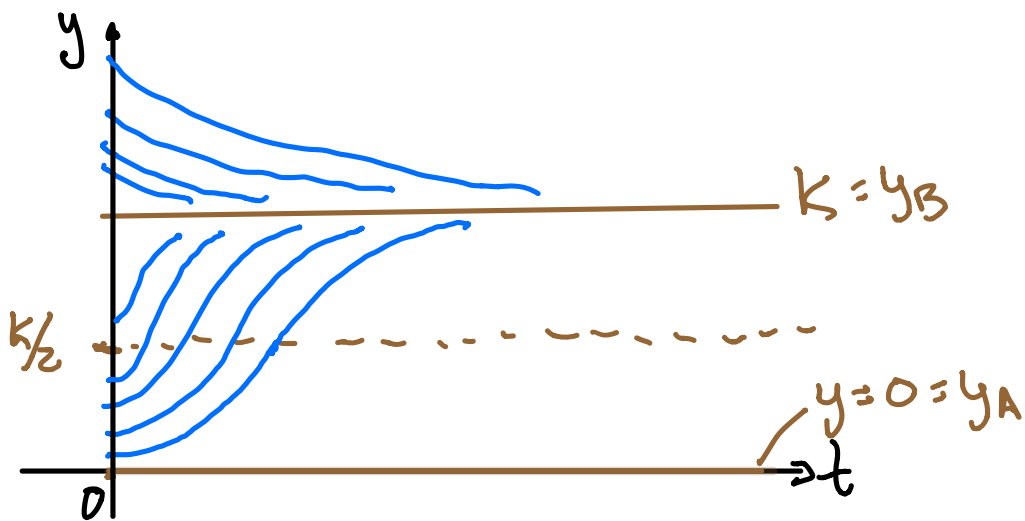
K is "carrying capacity"

$$\frac{dy}{dt} = ry(1 - y/k) = f(y) \quad \text{The Logistic Equation}$$



$y_A = 0$ y_{eq} conditionally unstable

$y_B = k$ y_{eq} stable equilibrium



Note: for $y(0)$ small we get a population that grows $\propto ry$, i.e. $f(y) \sim ry$

so the ODE is approximately $\frac{dy}{dt} \approx ry$

for y small.

Note: Look again at $f(y)$, find $\frac{\partial f}{\partial y} = 0$

for $y = K/2$

$$f(y) = ry - ry^2/k$$

$$\frac{\partial f}{\partial y} = r - \frac{2ry}{k} = 0$$

$\therefore y = K/2$ the inflection point.

$$f(K/2) = r \frac{K}{2} \left(1 - \frac{K}{2k}\right) = \frac{rk}{4}$$

the value of the largest rate of growth.

Solution to Logistic Equation

$$\frac{dy}{dt} = ry(1 - y/k) \quad \text{The Logistic Equation}$$

$$\frac{dy}{y(1 - y/k)} = r dt \quad \text{separable}$$

integrate b.s.

$$\int \frac{dy}{y(1 - y/k)} = \int r dt = rt + C$$

$\int \frac{dy}{y(1 - y/k)}$

use partial fractions

$$\frac{1}{y(1 - y/k)} = \frac{A}{y} + \frac{B}{1 - y/k}$$

$$1 = A(1 - y/k) + By$$

$$\left. \begin{array}{l} 1 = A \\ 0 = -\frac{A}{k} + B \end{array} \right\} A=1 \quad B=\frac{1}{k}$$

$$\int \frac{dy}{y(1-y/k)} = \int \frac{dy}{y} + \frac{1}{k} \int \frac{dy}{1-y/k}$$

Integrating

$$\ln|y| + -\frac{1}{k} \ln|(1-y/k)|$$

$$\ln\left(\frac{y}{(1-y/k)^k}\right) = rt + C \quad \text{exponentiating}$$

$$\frac{y}{(1-y/k)^k} = D e^{rt} \Rightarrow \frac{y}{1-y/k} = D k e^{rt}$$

We want to solve for y , D will be determined from

$$\text{I.C. (later). } y = (1-y/k) D k e^{rt} = \frac{1}{k} (k-y) D k e^{rt}$$

$$ky = (k-y) D k e^{rt} \quad ky = D k^2 e^{rt} - y D k e^{rt}$$

$$\therefore y = \frac{DK}{D + k e^{-rt}} \quad (\neq)$$

K is known, r is known. D can be found from I.C.

Assume $y(0)$ is known I.C.

$$y(0) = y_0$$

Using (*) at $t=0$:

$$y_0 = \frac{DK}{D+K}$$

$$y_0(D+K) = DK$$

$$y_0 D + y_0 K = DK$$

$$D(K - y_0) = y_0 K$$

$$D = \frac{y_0 K}{K - y_0}$$

$$y(t) = \frac{y_0 K}{K - y_0} K \frac{1}{\frac{y_0 K}{K - y_0} + K e^{-rt}}$$

$$y(t) = \frac{y_0 k}{k - y_0} \frac{1}{\frac{y_0}{k - y_0} + e^{-rt}}$$

$$y(t) = \frac{y_0 k}{y_0 + (k - y_0)e^{-rt}}$$

$k \geq 0$ carrying capacity (Given)

$r \geq 0$ reproduction rate (Given)

$y_0 \geq 0$ initial population (Given)

Note that if $y_0 = 0$ then $y(t) = 0$ for all t . Also if $y_0 = k$, $y(t) = k$ for all t . Finally, for any $y_0 \neq 0$
 $\lim_{t \rightarrow \infty} y(t) = k$, the carrying capacity.