

Differential Equations

James Rohal

First we load these packages.

```
> with(DETools):  
with(plots):
```

We will be studying the differential equation $y'(t) = \frac{1}{2}(y(t)^2 - 1)$ today where t is the independent variable and y is the dependent variable. Sometimes this is written as $y' = \frac{1}{2}(y^2 - 1)$ when it is understood that y is the dependent variable in the differential equation. When represented this way, it doesn't necessarily matter what we choose our independent variable to be.

To represent a differential equation in Maple, we need to explicitly tell it what the independent and dependent variables are. We will choose our independent variable to be t .

```
> ode := diff(y(t), t) = (1/2)*(y(t)^2 - 1);  
ode :=  $\frac{d}{dt} y(t) = \frac{1}{2} y(t)^2 - \frac{1}{2}$  (1)
```

First, we show $y(t) = \frac{1 + ce^t}{1 - ce^t}$ is a solution to this differential equation. (Here c is a constant.) This means we need to plug $y(t)$ into our differential equation. We work on the left hand side first. Then the right hand side.

```
> lhs_ode := eval(lhs(ode), y(t) = (1+c*exp(t))/(1-c*exp(t)));  
lhs_ode := simplify(lhs_ode);  
lhs_ode :=  $\frac{ce^t}{1 - ce^t} + \frac{(1 + ce^t)ce^t}{(1 - ce^t)^2}$   
lhs_ode :=  $\frac{2ce^t}{(-1 + ce^t)^2}$  (2)
```

```
> rhs_ode := eval(rhs(ode), y(t) = (1+c*exp(t))/(1-c*exp(t)));  
rhs_ode := simplify(rhs_ode);  
rhs_ode :=  $\frac{1}{2} \frac{(1 + ce^t)^2}{(1 - ce^t)^2} - \frac{1}{2}$   
rhs_ode :=  $\frac{2ce^t}{(-1 + ce^t)^2}$  (3)
```

As we see, `lhs_ode` and `rhs_ode` agree. Hence $y(t) = \frac{1 + ce^t}{1 - ce^t}$ is a solution to this differential equation for any c . Let's get Maple to solve this differential equation for us.

```
> ode_soln := dsolve(ode, y(t));  
simplify(eval(-(1-exp(-2*x))/(1+exp(-2*x)), x=(1/2)*t+(1/2)*_C1))
```

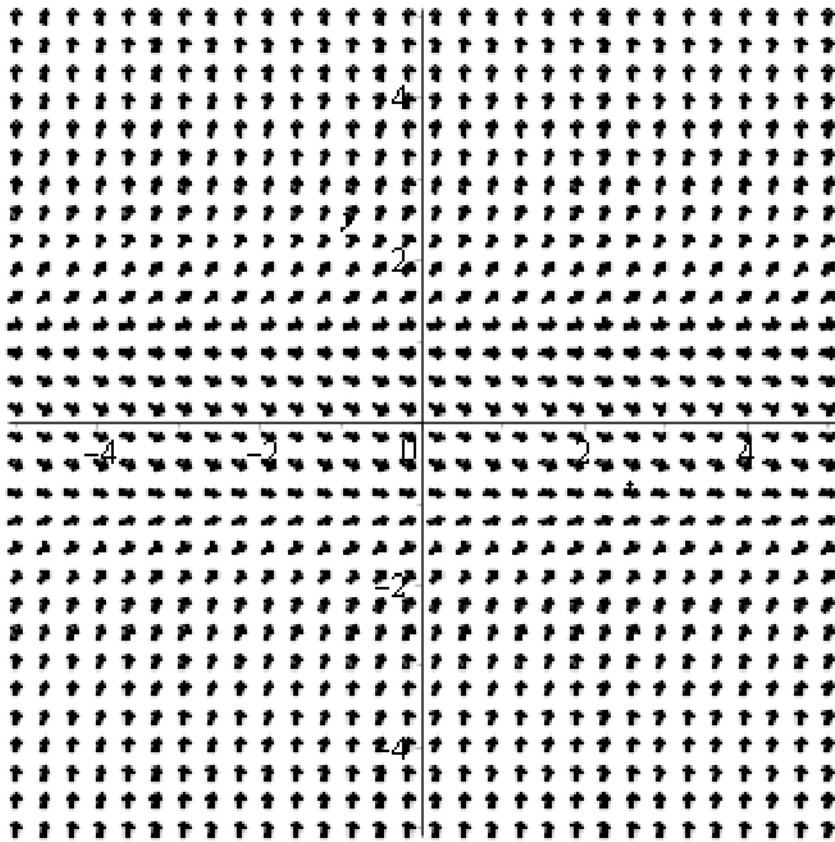
;

$$\begin{aligned} \text{ode_soln} := y(t) &= -\tanh\left(\frac{1}{2}t + \frac{1}{2} - CI\right) \\ &= \frac{-1 + e^{-t - CI}}{1 + e^{-t - CI}} \end{aligned} \tag{4}$$

The CI is Maple's way of representing a constant.

Let's study this differential equation by looking at the direction field. Bigger arrows mean the "flow is stronger" there.

```
> fieldplot([1,(1/2)*(y^2 - 1)], t=-5..5, y=-5..5, arrows=thick,
  grid=[30,30], fieldstrength=fixed(0.5));
```



It looks like there is some kind of equilibrium solution between $y = -2$ and $y = 2$. Turns out there are two equilibrium solutions at $y(t) = -1$ and $y(t) = 1$. We can verify this by finding the equilibrium solutions, which occur when $\frac{dy}{dt} = 0$.

```
> solve(rhs(ode) = 0, y(t));
      1, -1 \tag{5}
```

We can then plot them in red on our vector field.

```
> equilibrium_1_plot := plot(-1, t=-5..5, color=red, thickness=2):
```

```

equilirium_2_plot := plot(1, t=-5..5, color=red, thickness=2):

field          := fieldplot([1,(1/2)*(y^2 - 1)], t=-5..5, y=
-5..5, arrows=thick, grid=[30,30], fieldstrength=fixed(0.5)):

# show all the plots together
display(field, equilirium_1_plot, equilirium_2_plot);

```

By studying the direction of the arrows we can see that both equilibriums are stable.

Let's plot a few more solutions by choosing different initial conditions.

```

> soln_1      := dsolve({ode, y(0)=1.009}, y(t), type=numeric,
range=-5..5):
soln_1_plot  := odeplot(soln_1, color=yellow, thickness=2):

soln_2      := dsolve({ode, y(0)=0.8}, y(t), type=numeric, range=
-5..5):
soln_2_plot := odeplot(soln_2, color=green, thickness=2):

soln_3      := dsolve({ode, y(0)=0}, y(t), type=numeric, range=
-5..5):
soln_3_plot := odeplot(soln_3, color=blue, thickness=2):

soln_4      := dsolve({ode, y(0)=-0.8}, y(t), type=numeric,

```

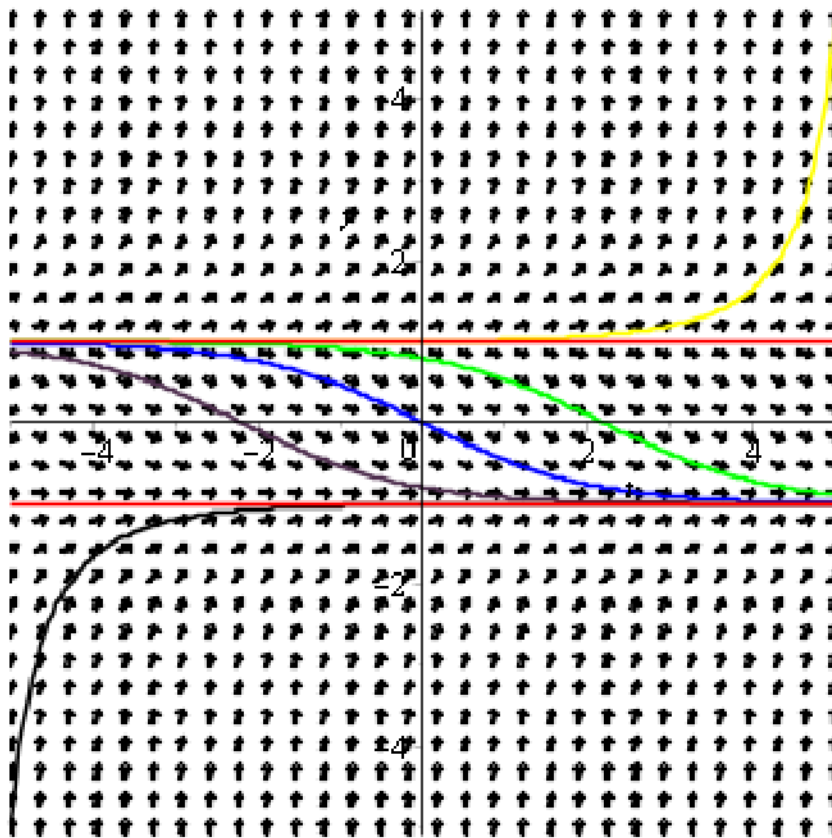
```

range=-5..5):
soln_4_plot := odeplot(soln_4, color=violet, thickness=2):

soln_5      := dsolve({ode, y(0)=-1.009}, y(t), type=numeric,
range=-5..5):
soln_5_plot := odeplot(soln_5, color=black, thickness=2):

display(field, soln_1_plot, soln_2_plot, soln_3_plot,
soln_4_plot, soln_5_plot, equilibrium_1_plot, equilibrium_2_plot);

```



Let's study one of the solutions in a bit more detail and show that it approaches the equilibrium solutions. Consider the differential equation with initial condition $y(0) = 0.8$. This is the green curve above. We first find the solution.

```

> soln_with_initial := dsolve({ode, y(0)=0.8}, y(t));
      soln_with_initial := y(t) = -tanh(1/2 t - arctanh(4/5))

```

(6)

Now let's compute the limit as t tends to $\pm\infty$.

```

> limit(soln_with_initial, t=infinity);
      limit(soln_with_initial, t=-infinity);
      lim_{t to infinity} y(t) = -1

```

(7)

$$\lim_{t \rightarrow -\infty} y(t) = 1$$

(7)

Homework

You will be studying the logistic equation $\frac{dP}{dt} = kP\left(1 - \frac{P}{M}\right)$.

(a) Assign the ODE to `ode`

(b) Verify that $P(t) = \frac{M}{1 + Ae^{-kt}}$, $A = \frac{M - P_0}{P_0}$ is a solution to the logistic equation by using `eval` and `simplify`

(c) Find the equilibrium solutions using `solve`

(d) Let $M=1000$, $k=0.08$. Plot the equilibrium solutions and the direction field on `t=0..100` and `P=0..1100` on the same plot. This requires the use of `display`, `plot`, and `fieldplot`.

(e) Plot the solution using the initial condition $P(0) = 80$ with `range=0..100` by using `dsolve` with `type=numeric` and `odeplot`. Plot the solution on the same plot as the direction field and the equilibrium solutions.

(f) Let $P(t)$ be the solution with initial condition $P(0) = 80$. Find $\lim_{t \rightarrow +\infty} P(t)$ and $\lim_{t \rightarrow -\infty} P(t)$ using `limit`.

