

Assumed Knowledge:

Objectives:

- (12a) To be able to rewrite two coupled first-order differential equations as a single second-order differential equation.
- (12b) To be able to sketch the solutions of second-order differential equations with constant coefficients.

Preparatory questions:

1. Two species, struggling to compete against each other in the same environment, have populations at time t of $x(t)$ and $y(t)$, satisfying the equations

$$x'(t) = 3x(t) - 4y(t), \quad y'(t) = -2x(t) + y(t).$$

Find the second-order differential equation satisfied by $x(t)$.

Practice Questions:

2. Find $x(t)$ and $y(t)$ in Preparatory Question 1.
3. Two species are in a predator-prey relationship. Let the predator species number Y , and the prey species number X individuals. Historically the numbers of these species have been constant at $X = 3000$ and $Y = 1500$. After a severe environmental disturbance the populations cease to be constant and start to change with time.

For some time variable t let $x(t)$ and $y(t)$ be the difference between the historically constant population numbers and the new, changing population numbers $X(t)$ and $Y(t)$. Then $x(t) = X(t) - 3000$ and $y(t) = Y(t) - 1500$ are the sizes of the perturbations from the historically steady states.

Suppose the perturbations satisfy:

$$\begin{aligned}x'(t) &= 3x(t) - 2y(t) \\y'(t) &= 4x(t) - y(t).\end{aligned}$$

- (i) Show that $x''(t) - 2x'(t) + 5x(t) = 0$.
- (ii) Find $x(t)$ if $x(0) = 100$ and $x'(0) = 100$. (Take $t = 0$ to be the time at which monitoring of the population sizes begins.)
- (iii) Hence find $y(t)$.
- (iv) Sketch $x(t)$ and $y(t)$ and then $X(t)$ and $Y(t)$ as a function of t .
What does the model predict will happen to the original populations?

More Exercises

4. Find the general solution of the following system of equations:

$$\frac{dx}{dt} = x + y, \quad \frac{dy}{dt} = 3x - y.$$

5. Find the general solution of the pair of differential equations

$$\frac{dx}{dt} = 5x - 3y, \quad \frac{dy}{dt} = 2y,$$

by first solving the second equation and then substituting into the first. (There are two equations, so you should have *two* arbitrary constants of integration at the end.) Find the particular solution satisfying the initial conditions $x = 1$, $y = 2$ when $t = 0$.

6. (i) For each of the following systems of differential equations for $x(t)$ and $y(t)$, find an equivalent second-order differential equation. (You do not need to find any solutions.)

(a) $x' = y + 4x, \quad y' = 6x.$

(b) $x' = y, \quad y' = x + 5y.$

- (ii) Eliminate $y(t)$ from the following system to obtain a nonlinear second-order equation for $x(t)$. (You do not need to find any solutions.)

$$x' = y, \quad y' = x - xy + 3t$$

7. Find whether each of the following first-order equations is separable, linear or neither. If the equation is separable or linear find its general solution.

(i) $\frac{dy}{dx} = \frac{x^2 - y}{x}$

(ii) $\frac{dy}{dx} = \frac{y - 1}{x(1 + x)}$

(iii) $\frac{dy}{dx} = \frac{\sin x - y}{x - \cos y}$

(iv) $\frac{dy}{dx} = \frac{y^2 - 1}{2(1 + x)y}$

Answers to Selected Questions

1. $x'' - 4x' - 5x = 0.$

2. $x = Ae^{5t} + Be^{-t}, y = -\frac{1}{2}Ae^{5t} + Be^{-t}.$

3. (ii) $x = 100e^t \cos 2t,$

(iii) $y = 100e^t(\cos 2t + \sin 2t).$

4. $x = Ae^{2t} + Be^{-2t}, y = Ae^{2t} - 3Be^{-2t}.$

5. General sol'n: $x = Ae^{2t} + Be^{5t}, y = Ae^{2t}.$ Particular sol'n: $x = 2e^{2t} - e^{5t}, y = 2e^{2t}.$

6. (i) (a) $x'' - 4x' - 6x = 0,$

(b) $y'' - 5y' - y = 0.$

(ii) $x'' + xx' - x = 3t.$

7. (i) Linear, $y = \frac{x^2}{3} + \frac{C}{x}.$

(ii) Separable, $y = 1 + \frac{Ax}{1+x}.$ Also linear.

(iii) Neither separable nor linear.

(iv) Separable, $y^2 = 1 + A(1+x).$ Also linear (for x a function of y).