

Föreläsning 10

Separabla differentialekvationer

Exempel 1:

$$\frac{du}{dt} = \frac{1+t^4}{\underbrace{ut^2+u^4t^2}_{(u+u^4)t^2}}$$

$$u^2t^3 + tu$$

$$(u+u^4)du = \frac{1+t^4}{t^2} dt$$

$$\frac{u^2}{2} + \frac{u^5}{5} = \int \frac{dt}{t^2} + \int t^2 dt = -\frac{1}{t} + \frac{t^3}{3} + C$$

Exempel 2:

$$\frac{dy}{dx} = \frac{\ln x}{xy}, \quad y(1) = 2$$

$$y dy = \frac{\ln x}{x} dx$$

$$\frac{y^2}{2} = \frac{(\ln x)^2}{2} + C$$

$$y^2 = (\ln x)^2 + C$$

$$y = \pm \sqrt{(\ln x)^2 + C}$$

$$2 = \sqrt{\underbrace{(\ln 1)^2}_0} + C$$

$$\Downarrow \\ C = 4$$

$$\Downarrow \\ y = \sqrt{(\ln x)^2 + 4}$$

Exempel 3:

$$y' \tan x = a+y, \quad y\left(\frac{\pi}{3}\right) = a, \quad 0 < x < \frac{\pi}{2}$$

$$\frac{dy}{a+y} = \frac{\cos x}{\sin x} dx$$

$\sin x > 0$

$$\ln|a+y| = \ln|\sin x| + C$$

$$\ln|a+y| = \ln \sin x + C$$

$$e^{\ln|a+y|} = e^{\ln \sin x + C}$$

$$|a+y| = C \sin x$$

$$a+y = C \sin x$$

$$y\left(\frac{\pi}{3}\right) = a$$

$$a+a = C \sin \frac{\pi}{3}$$

$$2a = C \cdot \frac{\sqrt{3}}{2}$$

$$C = \frac{4a}{\sqrt{3}}$$

$$y = \frac{4a}{\sqrt{3}} \sin x - a$$

Exempel 4:

$$y' = 2x\sqrt{1-y^2}$$

a) hitta lösning

b) $y(0) = 0$

c) $y(0) = 2$

$$y = \pm 1 \Rightarrow y' = 0$$

$$0 = 2x\sqrt{1-1} \rightarrow \text{OK}$$

$y = \pm 1$ lösning
också

a) $\frac{dy}{\sqrt{1-y^2}} = 2x dx$

$$\arcsin y = x^2 + C$$

Kan vi skriva $y = \sin(x^2 + C)$?

b) $y(0) = 0$

$$\text{or } x \in \left[-\sqrt{\frac{\pi}{2}}, \sqrt{\frac{\pi}{2}}\right]$$

$$\arcsin 0 = 0^2 + C \Rightarrow C = 0$$

$$y = \sin(x^2)$$



$$\sin x: \left[-\frac{\pi}{2}, \frac{\pi}{2}\right] \rightarrow [-1, 1]$$

$$\arcsin x: [-1, 1] \rightarrow \left[-\frac{\pi}{2}, \frac{\pi}{2}\right]$$

Nej, vi vet inte om
 $x^2 + C \in [-1, 1]$.

c) $y(0) = 2$

$$2 = \sin(0^2 + C)$$

har ingen lösning

Exempel 5: hitta $f(x)$ så att:

$$f'(x) = xf(x) - x, \quad f(0) = 2$$

$$y = f(x), \quad y' = f'(x)$$

$$y' = x(y-1), \quad y(0) = 2$$

$$\frac{dy}{y-1} = x dx$$

$$\ln|y-1| = \frac{x^2}{2} + C$$

$$e^{\ln|y-1|} = e^{\frac{x^2}{2} + C}$$

$$y-1 = \pm e^{x^2/2}$$

$$y = Ce^{x^2/2} + 1$$

$$2 = Ce^0 + 1$$

$$2 = C + 1$$

$$C = 1$$

$$\Downarrow$$
$$y = e^{x^2/2} + 1$$

$y = 1 \Rightarrow y' = 0 \Rightarrow 0 = x(1-1) \quad \forall x$
 $\Rightarrow y = 1$ är lösning till allmän
problem (ODE utan villkor)

$y(0) = 2 \Rightarrow y(x) = 1$ är inte
lösning till problemet

$$\begin{cases} y' = x(y-1) \\ y(0) = 2 \end{cases}$$

Exempel 6:

$$y(x) = 2 + \int_2^x (t - ty(t)) dt$$

$$y' = \frac{d}{dx} \left(\int_2^x (t - ty(t)) dt \right) = x - xy$$

$$y' = x(1-y)$$

$$\frac{dy}{1-y} = x dx, \quad y \neq 1$$

$$-\ln|1-y| = \frac{x^2}{2} + C$$

$$1-y = Ce^{-x^2/2}$$

$$y = 1 + Ce^{-x^2/2}$$

① derivera $\rightarrow$ ODE

② lös ODE

③ hitta C

$$x=2$$

$$y(2) = 2 + \underbrace{\int_2^2 (t - ty(t)) dt}_0 \Rightarrow y(2) = 2$$

$$2 = 1 + Ce^{-2} \Rightarrow C = \dots$$

$$\Rightarrow y = \dots$$

$$y=1, 1 = 2 + \int_2^x (t - t \cdot 1) dt = 2$$

Omöjligt $\Rightarrow y \neq 1$

Exempel

$$f(3)=2, (t^2+1)f'(t) + (f(t))^2 + 1 = 0, t \neq 1$$

$$y = f(t), y' = f'(t)$$

$$(t^2+1)y' + y^2 + 1 = 0$$

$$(t^2+1)y' = -y^2 - 1$$

$$\frac{dy}{-y^2-1} = \frac{dt}{t^2+1}$$

$$\frac{dy}{1+y^2} = -\frac{dt}{1+t^2}$$

$$\arctan y = -\arctan t + C$$

$$\arctan y + \arctan t = C$$

for all

$$\arctan \frac{y+t}{1-yt} = C$$

$$\tan(\arctan \frac{y+t}{1-yt}) = \tan C = C$$

$$e^C = C, \tan C = C$$

$$f(3)=2$$

$$\arctan \frac{2+3}{1-2 \cdot 3} = \arctan(-1) = -\pi/4$$

$$\arctan \frac{y+t}{1-yt} = -\frac{\pi}{4}$$

$$\tan(\arctan \frac{y+t}{1-yt}) = \tan(-\frac{\pi}{4})$$

$$\frac{y+t}{1-yt} = -1 \Rightarrow y = \dots$$