Math 308 Differential Equations, Fall 2003

Exercise Set 3 Solutions

2.5/3.



The equilibrium points are y = 0, y = 1 and y = 2. y = 0 is unstable; y = 1 is asymptotically stable; and y = 2 is unstable.

2.5/4.



The only equilibrium point is y = 0, and it is unstable.

2.5/7.

(a) We have $f(y) = k(1-y)^2$. The critical points are the solutions to f(y) = 0, and the only solution to $k(1-y)^2 = 0$ (when k > 0) is y = 1. Thus y = 1 is a critical point; the corresponding equilibrium solution is the constant function $\phi(t) = 1$. (Or simply y(t) = 1; the book often uses ϕ to refer to specific solutions.)

(b) For any k > 0, the graph of f(y) is a parabola the opens upwards, with its minimum at the point (1,0). For example, here is the plot with k = 1:



Clearly f(y) > 0 for y < 0 and for y > 0. Thus, unless y = 0, the differential equation $\frac{dy}{dt} = f(y)$ tells us that y(t) must be an increasing function of t.

(c) We already know that y(t) = 1 is an equilibrium solution. Now assume $y \neq 1$. By separating, we find

$$\frac{dy}{(1-y)^2} = k \, dt$$

Integrate to obtain

$$\frac{1}{1-y} = kt + C$$

To satisfy the initial condition $y(0) = y_0$, we must have

$$\frac{1}{1-y_0} = C.$$

Now solve for y:

$$y = 1 - \frac{1}{kt + C} = 1 - \frac{1}{kt + 1/(1 - y_0)} = 1 - \frac{1 - y_0}{(1 - y_0)kt + 1}$$

Consider the term $\frac{1-y_0}{(1-y_0)kt+1}$. If $y_0 < 1$, then the denominator increases monotonically (from the value 1 when t = 0), and so the quotient decreases monotonically and approaches 0 asymptotically. Thus y(t) increases monotonically and approaches 1 asymptotically.

increases monotonically and approaches 1 asymptotically. If $y_0 > 1$, then the denominator of $\frac{1-y_0}{(1-y_0)kt+1}$ decreases from 1 (when t = 0) and becomes 0 when $t = \frac{1}{k(y_0-1)}$. Since the denominator goes to zero, the quotient must "blow up"; and since $1 - y_0 < 0$, it approaches negative infinity. Therefore y(t) is increasing, and has a vertical asymptote at $t = \frac{1}{k(y_0-1)}$. 2.5/9.



There are three critical points: y = -1, y = 0 and y = 1. y = -1 is asymptotically stable. y = 0 is semi-stable. y = 1 is unstable.

2.5/ 14. If $f'(y_1) < 0$, then there is an interval containing y_1 such that for all $y < y_1$ in the interval, f'(y) > 0, and for all $y > y_1$ in the interval, $f'(y_1) < 0$. This implies that for any solution y(t) that is close to but less than $y_1, y(t)$ is increasing, while for any solution y(t) that is close to but greater than $y_1, y(t)$ is decreasing. Therefore, solutions are are sufficiently close to y_1 must converge to y_1 asymptotically, which means the equilibrium solution $\phi(t) = y_1$ is asymptotically stable.

If $f'(y_1) > 0$, then there is an interval containing y_1 such that for all $y < y_1$ in the interval, f'(y) < 0, and for all $y > y_1$ in the interval, $f'(y_1) > 0$. Reasoning as above, this implies that all solutions sufficiently close to y_1 must diverge from y_1 . Thus the equilibrium solution $\phi(t) = y_1$ is unstable.

2.5/19.

(a) The volume V of a cylinder with constant cross section area A and height h is V = Ah. If V and h are functions of time t, then

$$\frac{dV}{dt} = A\frac{dh}{dt}$$

We are told that water is pumped into the tank at rate k; thus k is a rate of change of the volume V. (We assume that k > 0.) The rate at which the water flows out of the hole is $\alpha a \sqrt{2gh}$, which is also a rate of change of the volume. The net rate of change of the volume is the difference of these two quantities. Thus

$$\frac{dV}{dt} = k - \alpha a \sqrt{2gh},$$
$$\frac{dh}{dt} = \left(k - \alpha a \sqrt{2gh}\right) / A$$

or

(b) Let
$$f(h) = (k - \alpha a \sqrt{2gh}) / A$$
. By solving $f(h) = 0$, we find that the only equilibrium is $h_e = \frac{k^2}{2g\alpha^2 a^2}$.
Now $f'(h) = -\frac{\alpha a \sqrt{2g}}{2A\sqrt{h}}$, and $f'(h_e) = -\frac{g\alpha^2 a^2}{kA} < 0$. By the result of problem 14, h_e is asymptotically stable.

2.5/**20.** The differential equation is

$$\frac{dy}{dt} = r\left(1 - \frac{y}{K}\right)y - Ey.$$

Let $f(y) = r\left(1 - \frac{y}{K}\right)y - Ey$.

(a) We have $f(y) = -\frac{r}{K}y^2 + (r-E)y$. Solving f(y) = 0 gives two solutions: $y_1 = 0$ and $y_2 = K(r-E)/r = K(1-E/r)$. Actually, this is two distinct solutions if $E \neq r$, but the problem asked for the equilibria under the condition that E < r. Also note that if E < r, then $y_2 > 0$.

(b) We could compute f'(y) and evaluate at y_1 and y_2 , but in this case we can simply point out that the graph of f is a parabola that opens downward, so the slope at $y_1 = 0$ (the left equilibrium) must be postive and the slope at y_2 (the right equilibrium) must be negative. Therefore, by the result of problem 14, y_1 is unstable and y_2 is asymptotically stable.

(c) The sustainable yield is

$$Y = Ey_2 = KE(1 - E/r) = -\frac{K}{r}E^2 + KE.$$

The graph of Y(E) is a parabola opening downwards, with zeros are E = 0 and E = r.

(d) The maximum of Y(E) occurs when E = r/2, and the yield at this value is $Y_m = Y(r/2) = Kr/4$. This is the maximum sustainable yield.

2.5/21. The differential equation is

$$\frac{dy}{dt} = r\left(1 - \frac{y}{K}\right)y - h.$$

Let $f(y) = r \left(1 - \frac{y}{K}\right) y - h = -\frac{r}{K}y^2 + ry - h.$

(a) By solving f(y) = 0 we find $y = -K\left(-r \pm \sqrt{r^2 - 4rh/K}\right)/(2r) = K\left(1 \pm \sqrt{1 - 4h/(rk)}\right)/2$. There are two real distinct solutions if 1 - 4h/rK > 0, and this holds if h < rK/4. Thus, if h < rK/4, the equilibrium solutions are $y_1 = K\left(1 - \sqrt{1 - 4h/(rk)}\right)/2$ and $y_2 = K\left(1 + \sqrt{1 - 4h/(rk)}\right)/2$.

A representative graph of f(y) when h < rK/4 is shown here. In this example, r = 1, K = 2 and h = 0.1. Since rK/4 = 0.5 and h < 0.5, there are two equilibria, as expected.



(b) We make a simple argument. The graph of f(y) is a parabola opening downward, so the slope of the graph of f must be positive at y_1 and negative at y_2 . Therefore, by problem 14, y_1 is unstable and y_2 is asymptotically stable.

(c) If the initial population y_0 is between y_1 and y_2 , then f(y) is always positive, so y(t) will increase and approach y_2 asymptotically. If the $y_0 > y_2$, then f(y) < 0, and y(t) will decrease, but it also approaches y_2 asymptotically. Thus for any initial population y_0 larger than y_1 , the population will approach y_2 asymptotically.

If $y_0 < y_1$, then y(t) will monotonically decrease, and it will eventually reach zero. (Mathematically, the solution would go through zero and become negative, because zero is *not* an equilibrium solution in this case. However, a negative population is not meaningful. Once the population reaches zero, there are no more fish, so it is pointless to continue from there.)

(d) If h > rK/4, then f(y) = 0 has no solutions; there are no equilibria. In fact, in this case f(y) < 0 for all y. This means that all solutions to the differential equation decrease monotonically, and all solutions will eventually reach zero.

The following plot shows a representative graph of f(y) when h > rK/4. In this example, r = 1, K = 2, and h = 0.6 > rK/4. Note that there are no equilibria, and f(y) < 0 for all y.



(e) If h = rK/4, then $f(y) = -\frac{r}{K} \left(y - \frac{K}{2}\right)^2$. This is that situation discussed in problem 7; the only equilibrium is y = K/2 and it is semi-stable.

The following plot shows a representative graph of f(y) when h = rK/4. In this example, r = 1, K = 2, and h = 0.5 = rK/4. There is just one equilibrium at y = 1, and for all other y, f(y) < 0.

