

1. Integrating Factors for Linear ODEs. Solve the following equations for $y(x)$:

- (a) $y' + y = e^x$ and $y(0) = 1$,
- (b) $xy' + 2y = 3x$ and $y(1) = 5$,
- (c) $xy' - y = x$ and $y(1) = 7$,
- (d) $y' = 1 + 2xy$ and $y(0) = 5$. [Express your answer in terms of the error function

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-s^2} ds.]$$

2. Logistic Growth with Harvesting. Let $x(t)$ be the size of a farmed population (maybe fish in a pond). Without harvesting, let's say the population has logistic growth $x'(t) = x(4 - x)$. If we harvest the population at a constant rate $h > 0$ then we obtain the equation

$$x'(t) = x(4 - x) - h, \quad \text{where } h > 0 \text{ is the constant rate of harvesting.}$$

Solve the following problems for three different rates of harvesting: $h = 3, 4, 5$.

- (a) For which values of x is $x(4 - x) - h$ positive, zero, negative?
- (b) Use part (a) to sketch the slope field.
- (c) Describe the behavior of $x(t)$ as $t \rightarrow \infty$. [Ignore negative solutions. If $x(t)$ becomes negative we say that the population is extinct.]

Remark: These equations can be exactly solved, but I'm not asking you to do that.

3. Phase Shift. The angle sum identity for cosine tells us that

$$C \cos(x - \alpha) = C \cos \alpha \cos x + C \sin \alpha \sin x.$$

- (a) Suppose that $C \cos(x - \alpha) = A \cos x + B \sin x$. Use the above identity to express C and α in terms of A and B . [Hint: We must have $A = C \cos \alpha$ and $B = C \sin \alpha$.]
- (b) Use part (a) to express $\cos x + \sin x$ in the form $C \cos(x - \alpha)$.
- (c) Graph the three functions $\cos x$, $\sin x$ and $C \cos(x - \alpha)$ on the same axes to make sure that your answer in part (b) makes sense.

4. Indoor vs Outdoor Temperature. We will use the function $\cos(t)$ to model the outdoor temperature. If $u(t)$ is the indoor temperature then Newton's Law says¹

$$u'(t) = \cos(t) - u(t).$$

- (a) Compute the general solution. [Hint: You will need the integral

$$\int e^t \cos t dt = \frac{e^t}{2} (\cos t + \sin t) + C.]$$

- (b) Find the specific solution with $u(0) = 3$. Use a computer to graph the indoor temperature $u(t)$ and the outdoor temperature $\cos(t)$ on the same axes, say for $t = 0 \dots 15$.
- (c) As $t \rightarrow \infty$ the indoor temperature settles down to a simple oscillation. Compute the phase shift between the indoor and outdoor temperatures. After the outdoor temperature peaks, how many hours until the indoor temperature peaks? [Assume the outdoor temperature has a period of 24 hours.]

¹Technically, there should be some insulation constant $k > 0$ so that $u'(t) = k(\sin(t) - u(t))$. I took $k = 1$ for simplicity. We assume no air conditioning.

5. Hooke's Law. I claim that the differential equation $x''(t) = -\omega^2 x(t)$ has general solution

$$x(t) = A \cos(\omega t) + B \sin(\omega t),$$

where A and B are arbitrary constants.

- (a) Verify that this is, indeed, a solution.
- (b) Solve for A and B in terms of the initial conditions $x(0)$ and $x'(0)$.
- (c) The solution can alternatively be expressed as

$$x(t) = C \cos(\omega(t - \alpha)).$$

Solve for C and α in terms of $x(0)$ and $x'(0)$. [Hint: We can use the same method as in Problem 3. It is based on the angle sum identity:

$$\cos(\omega(t - \alpha)) = \cos(\omega t - \omega\alpha) = \cos(\omega\alpha) \cos(\omega t) + \sin(\omega\alpha) \sin(\omega t).]$$

6. Euler's Identity. Let i denote a² square root of -1 . *Euler's identity* provides a connection between exponential and trigonometric functions:

$$e^{it} = \cos t + i \sin t.$$

- (a) Use Euler's identity to prove the *angle sum formulas*:

$$\cos(\alpha + \beta) = \cos \alpha \cos \beta - \sin \alpha \sin \beta,$$

$$\sin(\alpha + \beta) = \sin \alpha \cos \beta + \cos \alpha \sin \beta.$$

[Hint: Use the property $e^{i\alpha} e^{i\beta} = e^{i\alpha+i\beta} = e^{i(\alpha+\beta)}$ of exponentials.]

- (b) Use Euler's identity to prove that

$$\cos t = \frac{e^{it} + e^{-it}}{2} \quad \text{and} \quad \sin t = \frac{e^{it} - e^{-it}}{2i}.$$

[Hint: First show that $e^{-it} = \cos t - i \sin t$.]

- (c) We have seen that the equation $x''(t) = -x(t)$ has general solution

$$x(t) = x(0) \cos t + x'(0) \sin t.$$

I claim that we can also express this solution in the form

$$x(t) = Ae^{it} + Be^{-it}$$

for some constants A and B . Use the formulas in part (b) to solve for A and B in terms of $x(0)$ and $x'(0)$. Your answers will involve imaginary numbers.

²There are two square roots of -1 . Pick your favorite and call it i . Then the other is called $-i$.