

Texts in Applied Mathematics 5

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# Texts in Applied Mathematics

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1. *Sirovich*: Introduction to Applied Mathematics.
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26. *Polderman/Willems*: Introduction to Mathematical Systems Theory: A Behavioral Approach.
27. *Reddy*: Introductory Functional Analysis: with Applications to Boundary-Value Problems and Finite Elements.

John H. Hubbard      Beverly H. West

# Differential Equations: A Dynamical Systems Approach

Ordinary Differential Equations

With 144 Illustrations



Springer

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# Series Preface

Mathematics is playing an ever more important role in the physical and biological sciences, provoking a blurring of boundaries between scientific disciplines and a resurgence of interest in the modern as well as the classical techniques of applied mathematics. This renewal of interest, both in research and teaching, has led to the establishment of the series: *Texts in Applied Mathematics (TAM)*.

The development of new courses is a natural consequence of a high level of excitement on the research frontier as newer techniques, such as numerical and symbolic computer systems, dynamical systems, and chaos, mix with and reinforce the traditional methods of applied mathematics. Thus, the purpose of this textbook series is to meet the current and future needs of these advances and encourage the teaching of new courses.

*TAM* will publish textbooks suitable for use in advanced undergraduate and beginning graduate courses, and will complement the *Applied Mathematical Sciences (AMS)* series, which will focus on advanced textbooks and research level monographs.

# Preface

Consider a first order differential equation of form  $x' = f(t, x)$ . In elementary courses one frequently gets the impression that such equations can usually be “solved,” i.e., that explicit formulas for the solutions (in terms of powers, exponentials, trigonometric functions, and the like) can usually be found. Nothing could be further from the truth. In fact, only very exceptional equations can be explicitly integrated—those that appear in the exercise sections of classical textbooks. For instance, none of the following rather innocent differential equations can be solved by the standard methods:

$$\begin{aligned}x' &= x^2 - t, \\x' &= \sin(tx), \\x' &= e^{tx}.\end{aligned}$$

This inability to explicitly solve a differential equation arises even earlier—in ordinary integration. Many functions do not have an antiderivative that can be written in elementary terms, for example:

$$\begin{aligned}f(t) &= e^{-t^2} \quad (\text{for normal probability distribution}), \\f(t) &= (t^3 + 1)^{1/2} \quad (\text{elliptic function}), \\f(t) &= (\sin t)/t \quad (\text{Fresnel integral}).\end{aligned}$$

Of course, ordinary integration is the special case of the differential equation  $x' = f(t)$ . The fact that we cannot easily integrate these functions, however, does *not* mean that the functions above do not have any antiderivatives at all, or that these differential equations do not have solutions.

A proper attitude is the following:

*Differential equations define functions, and the object of the theory is to develop methods for understanding (describing and computing) these functions.*

For instance, long before the exponential function was defined, the differential equation  $x' = rx$  was “studied”: it is the equation for the interest  $x'$  on a sum of money  $x$ , continuously compounded at a rate  $r$ . We have

records of lending at interest going back to the Babylonians, and the formula that they found for dealing with the problem is the numerical Euler approximation (that we shall introduce in Chapter 3) to the solution of the equation (with the step  $h$  becoming the compounding period).

Methods for studying a differential equation fall broadly into two classes: qualitative methods and numerical methods. In a typical problem, both would be used. Qualitative methods yield a general idea of how *all* the solutions behave, enabling one to single out interesting solutions for further study.

Before computer graphics became available in the 1980's, we taught qualitative methods by handsketching direction fields from isoclines. The huge advantage now in exploiting the capabilities of personal computers is that we no longer need to consume huge amounts of time making graphs or tables by hand. The students can be exposed to ever so many more examples, easily, and interactive programs such as MacMath provide ample opportunity and inducement for experimentation any time by student (and instructor).

The origin of this book, and of the programs (which preceded it) was the comment made by a student in 1980: "This equation has no solutions." The equation in question did indeed have solutions, as an immediate consequence of the existence and uniqueness theorem, which the class had been studying the previous month. What the student meant was that there were no solutions that could be written in terms of elementary functions, which were the only ones he believed in. We decided at that time that it should be possible to use computers to *show* students the solutions to a differential equation and how they behave, by using computer graphics and numerical methods to produce pictures for qualitative study. This book and the accompanying programs are the result.

Generally speaking, numerical methods approximate as closely as one wishes a single solution for a particular initial condition. These methods include step-by-step methods (Euler and Runge–Kutta, for instance), power series methods, and perturbation methods (where the given equation is thought of as a small perturbation of some other equation that is better understood, and one then tries to understand how the solution of the known equation is affected by the perturbation).

Qualitative methods, on the other hand, involve graphing the field of slopes, which enables one to draw approximate solutions following the slopes, and to study these solutions all at once. These methods may much more quickly give a rough graph of the behavior of solutions, particularly the long term behavior as  $t$  approaches infinity (which in real-world mathematical modeling is usually the most important aspect of a solution). In addition, qualitative techniques have a surprising capacity for yielding specific numerical information, such as location of asymptotes and zeroes. Yet traditional texts have devoted little time to teaching and capitalizing on these techniques. We shall begin by showing how rough graphs of fields of

can be used to zero right in on solutions.

In order to accomplish this goal, we must introduce some new terminology right at the beginning, in Chapter 1. The descriptive terms “fence,” “funnel,” and “antifunnel” serve to label simple phenomena that have exceedingly useful properties not exploited in traditional treatments of differential equations. These simple new ideas provide a means of formalizing the observations made by any person *familiar* with differential equations, and they provide enormous payoff throughout this text. They give simple, direct, noniterative proofs of the important theorems: an example is the Sturm comparison and oscillation theorem, for which fences and funnels quickly lead to broad understanding of all of Sturm–Liouville theory. Actually, although the words like fences and funnels are new, the notions have long been found under the umbrella of differential inequalities. However, these notions traditionally appeared without any drawings, and were not mentioned in elementary texts.

Fences and funnels also yield hard quantitative results. For example, with the fences of Chapter 1 we can often prove that certain solutions to a given differential equation have vertical asymptotes, and then calculate, to as many decimal places as desired, the location of the asymptote for the solution with a particular initial condition. Later in Part III, we use fences forming an antifunnel to easily calculate, with considerable accuracy, the roots of Bessel functions. All of these fruits are readily obtained from the introduction of just these three well-chosen words.

We solve traditionally and explicitly few types of first order equations—linear, separable, and exact—in Chapter 2. These are by far the most useful classical methods, and they will provide all the explicit solutions we desire.

Chapter 4 contains another vital aspect to our approach that is not provided in popular differential equations texts: a Fundamental Inequality (expanding on the version given by Jean Dieudonné in *Calcul Infinitésimal*; see the References). This Fundamental Inequality gives, by a constructive proof, existence and uniqueness of solutions *and* provides error estimates. It solidly grounds the numerical methods introduced in Chapter 3, where a fresh and practical approach is given to error estimation.

Part I closes with Chapter 5 on iteration, usually considered as an entirely different discipline from differential equations. However, as another type of dynamical system, the subject of iteration sheds direct light on how stepsize determines intervals of stability for approximate solutions to a differential equation, and to gain understanding (through Poincaré mapping) of solutions to periodic differential equations, especially with respect to bifurcation behavior.

In subsequent volumes, Parts II, III and IV, as we add levels of complexity, we provide simplicity and continuity by cycling the same concepts introduced in Part I. Part II begins with Chapter 6, where we extend  $x' = f(t, x)$  to the multivariate vector version  $\mathbf{x}' = \mathbf{f}(t, \mathbf{x})$ . This is also the form to which a higher order differential equation in a single variable can



be reduced. Chapter 7 introduces linear differential equations of the form  $\mathbf{x}' = A\mathbf{x}$ , where eigenvalues and eigenvectors accomplish transformation of the vector equation into a set of decoupled single variable first order equations. Chapters 8 and 9 deal with nonlinear differential equations and bifurcation behavior.

In Part III, Chapters 10 and 11 discuss applications to electrical circuits and mechanics respectively. Chapter 12 deals with linear differential equations with nonconstant coefficients,  $\mathbf{x}' = A(t)\mathbf{x} + \mathbf{q}(t)$ , and includes Sturm–Liouville theory and the theory of ordinary singular points. Finally, Part III again fills out the dynamical systems picture, and closes with Chapter 13 on iteration in two dimensions.

In Part IV, partial differential equations and Fourier series are introduced as an infinite-dimensional extension of the same eigenvalue and eigenvector concept that suffuses Part II. The remaining chapters of the text continue to apply the same few concepts to all the famous differential equations and to many applications, yielding over and over again hard quantitative results. For example, such a calculation instantly yields, to one part in a thousand, the location of the seventh zero of the Bessel function  $J_0$ ; the argument is based simply on the original concepts of fence, funnel, and antifunnel.

Ithaca, New York  
February, 1997

John H. Hubbard  
Beverly H. West

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Anne Noonburg gets credit for the vast bulk of work in providing solutions to selected exercises. However, the authors take complete responsibility for any imperfections that occur there or elsewhere in the text.

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Evolving drafts have been used as class notes for seven years. Uncountable hours of copying and management have been cheerfully accomplished semester after semester by Joy Jones, Cheryl Lippincott, and Jackie White.

Finally, we are grateful to the editors and production staff at Springer-Verlag for their assistance, good ideas, and patience in dealing with a complicated combination of text and programs.

John H. Hubbard

Beverly H. West

# Ways to Use This Book

There are many different ways you might use this book. John Hubbard uses much of it (without too much of Chapter 5) in a junior–senior level course in applicable mathematics, followed by *Part II: Higher Dimensional Differential Equations*, *Part III: Higher Dimensional Differential Equations Continued*, and *Part IV: Partial Differential Equations*. In each term different chapters are emphasized and others become optional.

Most instructors prefer smaller chunks. A good single-semester course could be made from Chapters 1 and 2, then a lighter treatment of Chapter 3; Chapter 4 and most of Chapter 5 could be optional. Chapters 6, 7, and 8 from Part II comprise the core of higher dimensional treatments. Chapter 7 requires background in linear algebra (provided in the Appendix to Part II), but this is not difficult in the two- and three-dimensional cases. Chapter 8 is important for showing that a very great deal can be done today with nonlinear differential equations.

This series of books has been written to take advantage of computer graphics. We've developed a software package for the Macintosh computer called *MacMath* (which includes *Analyzer*, *DiffEq*, *Num Meths*, *Cascade*, *1D Periodic Equations*) and refer to it throughout the text.

Although they are not absolutely essential, we urge the use of computers in working through this text. It need not be precisely with the *MacMath* programs. With IBM/DOS computers, readers can, for example, use *Phaser* by Huseyn Koçak or *MultiMath* by Jens Ole Bach. There are many other options. The chapter on numerical methods has been handled very successfully with a spreadsheet program like *Excel*.

Because so much of this material is a new approach for instructors as well as students, we include a set of solutions to selected exercises, as a guide to making the most of the text.

# Contents of Part I

## Ordinary Differential Equations The One-Dimensional Theory $x' = f(t, x)$

Series Preface for Texts in Applied Mathematics	v
Preface	vii
Acknowledgments	xi
Ways to Use This Book	xiii
Introduction	1
Chapter 1 Qualitative Methods	11
1.1 Field of Slopes and Sketching of Solutions	11
1.2 Qualitative Description of Solutions	19
1.3 Fences	23
1.4 Funnels and Antifunnels	30
1.5 The Use of Fences, Funnels, and Antifunnels	34
1.6 Vertical Asymptotes	42
Exercises	49
Chapter 2 Analytic Methods	67
2.1 Separation of Variables	68
2.2 Linear Differential Equations of First Order	71
2.3 Variation of Parameters	76
2.4 Bank Accounts and Linear Differential Equations	79
2.5 Population Models	81
2.6 Exact Differential Equations	85
2.7 Series Solutions of Differential Equations	92
Exercises	98

Chapter 3	Numerical Methods	111
3.1	Euler's Method	111
3.2	Better Numerical Methods	118
3.3	Analysis of Error, According to Approximation Method	125
3.4	Finite Accuracy	133
3.5	What to Do in Practice	143
	Exercises	149
Chapter 4	Fundamental Inequality, Existence, and Uniqueness	157
4.1	Existence: Approximation and Error Estimate	157
4.2	Uniqueness: The Leaking Bucket Versus Radioactive Decay	158
4.3	The Lipschitz Condition	165
4.4	The Fundamental Inequality	169
4.5	Existence and Uniqueness	174
4.6	Bounds on Slope Error for Other Numerical Methods	180
4.7	General Fence, Funnel, and Antifunnel Theorems	183
	Exercises	189
Chapter 5	Iteration	197
5.1	Iteration: Representation and Analysis	199
5.2	The Logistic Model and Quadratic Polynomials	214
5.3	Newton's Method	223
5.4	Numerical Methods as Iterative Systems	235
5.5	Periodic Differential Equations	245
5.6	Iterating in One Complex Dimension	255
	Exercises	273
Appendix.	Asymptotic Development	297
A1.	Equivalence and Order	297
A2.	Technicalities of Defining Asymptotic Expansions	298
A3.	First Examples; Taylor's Theorem	301
A4.	Operations on Asymptotic Expansions	304
A5.	Rules of Asymptotic Development	306
References		307
Answers to Selected Problems		309
Index		347

# Contents of Part II

## Systems of Ordinary Differential Equations: The Higher-Dimensional Theory $\mathbf{x}' = \mathbf{f}(t, \mathbf{x})$

### Chapter 6. Systems of Differential Equations

Graphical representation; theorems; higher order equations; essential size; conservation laws; pendulum; two-body problem.

### Chapter 7. Systems of Linear Equations, with Constant Coefficients $\mathbf{x}' = A\mathbf{x}$

Linear differential equations in general; linearity and superposition principles; linear differential equations with constant coefficients; eigenvectors and decoupling, exponentiation of matrices; bifurcation diagram for  $2 \times 2$  matrices, eigenvalues and global behavior; nonhomogeneous linear equations.

### Chapter 8. Nonlinear Autonomous Systems in the Plane

Local and global behavior of a vector field in the plane; saddles, sources, and sinks; limit cycles.

### Chapter 8\*. Structural Stability

Structural stability of sinks and sources, saddles, and limit cycles; the Poincaré-Bendixson Theorem; structural stability of a planar vector field.

## Appendix. Linear Algebra

### L1. Theory of Linear Equations: In Practice

Vectors and matrices; row reduction.

### L2. Theory of Linear Equations: Vocabulary

Vector space; linear combinations, linear independence and span; linear transformations and matrices, with respect to a basis; kernels and images.

### L3. Vector Spaces with Inner Products

Real and complex inner products; basic theorems and definitions; orthogonal sets and bases; Gram-Schmidt algorithm; orthogonal projections and complements.

**L4. Linear Transformations and Inner Products**

Orthogonal, antisymmetric, and symmetric linear transformations; inner products on  $\mathbb{R}^n$ ; quadratic forms.

**L5. Determinants and Volumes**

Definition, existence, and uniqueness of determinant function; theorems relating matrices and determinants; characteristic polynomial; relation between determinants and volumes.

**L6. Eigenvalues and Eigenvectors**

Eigenvalues, eigenvectors, and characteristic polynomial; change of bases; triangularization; eigenvalues and inner products; factoring the characteristic polynomial.

**L7. Finding Eigenvalues: The QR Method**

The “power” method; QR method; flags; Hessenburg matrices.

**L8. Finding Eigenvalues: Jacobi’s Method**

Jacobi’s method: the  $2 \times 2$  case, the  $n \times n$  case; geometric significance in  $\mathbb{R}^3$ ; relationship between eigenvalues and signatures.

# Contents of Part III

## Higher-Dimensional Equations continued, $\mathbf{x}' = \mathbf{f}(t, \mathbf{x})$

### Chapter 10. Electrical Circuits

Circuits and graphs; circuit elements and equations; analysis of some circuits; analysis in frequency space; circuit synthesis.

### Chapter 11. Conservative Mechanical Systems and Small Oscillations $\mathbf{x}'' = A\mathbf{x}$

Small oscillations; kinetic energy; Hamiltonian mechanics; stable equilibria of mechanical systems; motion of a system in phase space; oscillation systems with driving force.

### Chapter 12. Linear Equations with Nonconstant Coefficients

Prüfer transforms for second order equations; Euler's differential equation; regular singular points; linearity in general (exclusion of feedback); fundamental solutions

### Chapter 13. Iteration in Higher Dimensions

Iterating matrices; fixed and periodic points; Henon mappings; Newton's method in several variables; numerical methods as iterative systems.



# Contents of Part IV

## Partial Differential Equations

As Linear Differential Equations in Infinitely Many  
Dimensions: Extension of Eigenvector Treatment

$$\text{e.g., } x'' = c^2(\partial^2 x / \partial s^2) = \lambda x$$

### Chapter 14. Wave Equation; Fourier Series $x'' = c^2(\partial^2 x / \partial s^2) = \lambda x$

Wave equation as extension of system of masses and spring; solutions of wave equation; Fourier series.

### Chapter 15. Other Partial Differential Equations

Heat equation; Schroedinger's equation.

### Chapter 16. The Laplacian

### Chapter 17. Vibrating Membranes; Bessel Functions

Vibrating membranes; the circular membrane; Bessel's equation and its solutions; behavior of Bessel functions near zero and for large  $\sigma$ .