

Recitation 8: Higher Order ODE

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Exercise 1. Transform the given equation into a system of first-order equations.

1. $u'' + \frac{1}{2}u' + 2u = 0.$

2. $t^2u'' + tu' + (t^2 - \frac{1}{4})u = 0.$

3. $u^{(4)} - u = 0.$

Exercise 2. For the linear system $\mathbf{x}' = \mathbf{P}(t)\mathbf{x}$, write down its Wronskian $W(t)$ in function of $W(t_0)$ and \mathbf{P} .

Exercise 3. Let $\mathbf{x}^{(1)}(t), \mathbf{x}^{(2)}(t) \cdots \mathbf{x}^{(n)}(t)$ be vector functions whose i -th components (for some fixed i) $x^{(1)}(t), x^{(2)}(t) \cdots x^{(n)}(t)$ are linearly independent functions on interval (a, b) . Conclude that the vector functions are themselves linearly independent on the interval (a, b) .

Exercise 4. Show that the general solution of $\mathbf{x}' = \mathbf{P}(t)\mathbf{x} + \mathbf{g}(t)$ is the sum of any particular solution \mathbf{x}^p of this equation and a general solution \mathbf{x}^c of the corresponding homogeneous equation.

Exercise 5. The Lotka–Volterra equations, also known as the predator–prey equations, are a pair of first-order nonlinear differential equations, frequently used to describe the dynamics of biological systems in which two species interact, one as a predator and the other as prey. The populations change through time according to the pair of equations:

$$\begin{cases} \frac{dx}{dt} = \alpha x - \beta xy, \\ \frac{dy}{dt} = \delta xy - \gamma y. \end{cases}$$

Here x is the number of prey (for example, rabbits); y is the number of some predator (for example, foxes) and $\alpha, \beta, \delta, \gamma$ are positive parameters. Interpret this mathematical model in a concrete context.