

Solving Eq. (31) for  $v_0$ , we find the initial velocity required to lift the body to the altitude  $\xi$ , namely,

$$v_0 = \sqrt{2gR \frac{\xi}{R + \xi}}. \quad (32)$$


The escape velocity  $v_e$  is then found by letting  $\xi \rightarrow \infty$ . Consequently,

$$v_e = \sqrt{2gR}. \quad (33)$$

The numerical value of  $v_e$  is approximately 6.9 mi/s, or 11.1 km/s.

The preceding calculation of the escape velocity neglects the effect of air resistance, so the actual escape velocity (including the effect of air resistance) is somewhat higher. On the other hand, the effective escape velocity can be significantly reduced if the body is transported a considerable distance above sea level before being launched. Both gravitational and frictional forces are thereby reduced; air resistance, in particular, diminishes quite rapidly with increasing altitude. You should keep in mind also that it may well be impractical to impart too large an initial velocity instantaneously; space vehicles, for instance, receive their initial acceleration during a period of a few minutes.

## PROBLEMS

1. Consider a tank used in certain hydrodynamic experiments. After one experiment the tank contains 200 L of a dye solution with a concentration of 1 g/L. To prepare for the next experiment, the tank is to be rinsed with fresh water flowing in at a rate of 2 L/min, the well-stirred solution flowing out at the same rate. Find the time that will elapse before the concentration of dye in the tank reaches 1% of its original value.
2. A tank initially contains 120 L of pure water. A mixture containing a concentration of  $\gamma$  g/L of salt enters the tank at a rate of 2 L/min, and the well-stirred mixture leaves the tank at the same rate. Find an expression in terms of  $\gamma$  for the amount of salt in the tank at any time  $t$ . Also find the limiting amount of salt in the tank as  $t \rightarrow \infty$ .
3. A tank originally contains 100 gal of fresh water. Then water containing  $\frac{1}{2}$  lb of salt per gallon is poured into the tank at a rate of 2 gal/min, and the mixture is allowed to leave at the same rate. After 10 min the process is stopped, and fresh water is poured into the tank at a rate of 2 gal/min, with the mixture again leaving at the same rate. Find the amount of salt in the tank at the end of an additional 10 min.
4. A tank with a capacity of 500 gal originally contains 200 gal of water with 100 lb of salt in solution. Water containing 1 lb of salt per gallon is entering at a rate of 3 gal/min, and the mixture is allowed to flow out of the tank at a rate of 2 gal/min. Find the amount of salt in the tank at any time prior to the instant when the solution begins to overflow. Find the concentration (in pounds per gallon) of salt in the tank when it is on the point of overflowing. Compare this concentration with the theoretical limiting concentration if the tank had infinite capacity.
5.  A tank contains 100 gal of water and 50 oz of salt. Water containing a salt concentration of  $\frac{1}{4}(1 + \frac{1}{2} \sin t)$  oz/gal flows into the tank at a rate of 2 gal/min, and the mixture in the tank flows out at the same rate.
  - (a) Find the amount of salt in the tank at any time.
  - (b) Plot the solution for a time period long enough so that you see the ultimate behavior of the graph.
  - (c) The long-time behavior of the solution is an oscillation about a certain constant level. What is this level? What is the amplitude of the oscillation?

- (b) Use the result of part (a) to calculate the limit of  $v(t)$  as  $k \rightarrow 0$ —that is, as the resistance approaches zero. Does this result agree with the velocity of a mass  $m$  projected upward with an initial velocity  $v_0$  in a vacuum?
- (c) Use the result of part (a) to calculate the limit of  $v(t)$  as  $m \rightarrow 0$ —that is, as the mass approaches zero.
27. A body falling in a relatively dense fluid, oil for example, is acted on by three forces (see Figure 2.3.5): a resistive force  $R$ , a buoyant force  $B$ , and its weight  $w$  due to gravity. The buoyant force is equal to the weight of the fluid displaced by the object. For a slowly moving spherical body of radius  $a$ , the resistive force is given by Stokes's law,  $R = 6\pi\mu a|v|$ , where  $v$  is the velocity of the body, and  $\mu$  is the coefficient of viscosity of the surrounding fluid.<sup>7</sup>
- (a) Find the limiting velocity of a solid sphere of radius  $a$  and density  $\rho$  falling freely in a medium of density  $\rho'$  and coefficient of viscosity  $\mu$ .
- (b) In 1910 R. A. Millikan<sup>8</sup> studied the motion of tiny droplets of oil falling in an electric field. A field of strength  $E$  exerts a force  $Ee$  on a droplet with charge  $e$ . Assume that  $E$  has been adjusted so the droplet is held stationary ( $v = 0$ ) and that  $w$  and  $B$  are as given above. Find an expression for  $e$ . Millikan repeated this experiment many times, and from the data that he gathered he was able to deduce the charge on an electron.

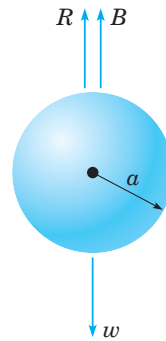

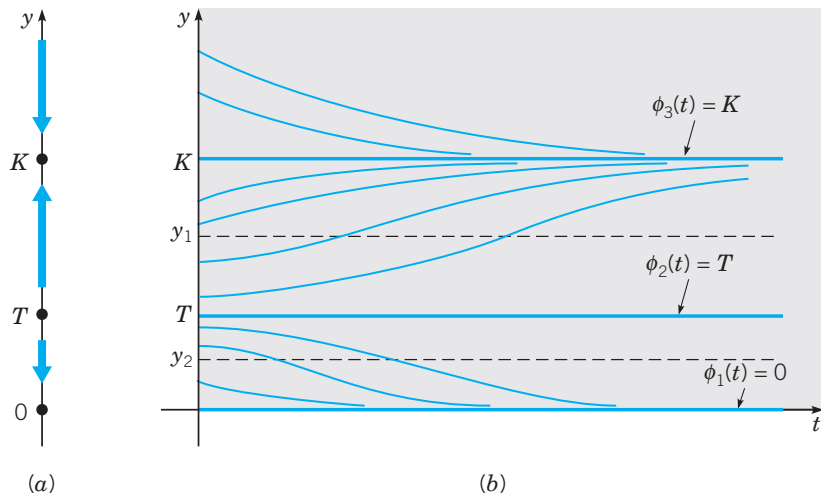


FIGURE 2.3.5 A body falling in a dense fluid.

-  28. A mass of 0.25 kg is dropped from rest in a medium offering a resistance of  $0.2|v|$ , where  $v$  is measured in m/s.
- (a) If the mass is dropped from a height of 30 m, find its velocity when it hits the ground.
- (b) If the mass is to attain a velocity of no more than 10 m/s, find the maximum height from which it can be dropped.

<sup>7</sup>Sir George Gabriel Stokes (1819–1903) was born in Ireland but for most of his life was at Cambridge University, first as a student and later as a professor. Stokes was one of the foremost applied mathematicians of the nineteenth century, best known for his work in fluid dynamics and the wave theory of light. The basic equations of fluid mechanics (the Navier–Stokes equations) are named partly in his honor, and one of the fundamental theorems of vector calculus bears his name. He was also one of the pioneers in the use of divergent (asymptotic) series.

<sup>8</sup>Robert A. Millikan (1868–1953) was educated at Oberlin College and Columbia University. Later he was a professor at the University of Chicago and California Institute of Technology. His determination of the charge on an electron was published in 1910. For this work, and for other studies of the photoelectric effect, he was awarded the Nobel Prize for Physics in 1923.



**FIGURE 2.5.8** Logistic growth with a threshold:  $dy/dt = -r(1 - y/T)(1 - y/K)y$ .  
 (a) The phase line. (b) Plots of  $y$  versus  $t$ .

A model of this general sort apparently describes the population of the passenger pigeon,<sup>13</sup> which was present in the United States in vast numbers until late in the nineteenth century. It was heavily hunted for food and for sport, and consequently its numbers were drastically reduced by the 1880s. Unfortunately, the passenger pigeon could apparently breed successfully only when present in a large concentration, corresponding to a relatively high threshold  $T$ . Although a reasonably large number of individual birds remained alive in the late 1880s, there were not enough in any one place to permit successful breeding, and the population rapidly declined to extinction. The last survivor died in 1914. The precipitous decline in the passenger pigeon population from huge numbers to extinction in a few decades was one of the early factors contributing to a concern for conservation in this country.

## PROBLEMS

Problems 1 through 6 involve equations of the form  $dy/dt = f(y)$ . In each problem sketch the graph of  $f(y)$  versus  $y$ , determine the critical (equilibrium) points, and classify each one as asymptotically stable or unstable. Draw the phase line, and sketch several graphs of solutions in the  $ty$ -plane.

- $dy/dt = ay + by^2$ ,  $a > 0$ ,  $b > 0$ ,  $y_0 \geq 0$
- $dy/dt = ay + by^2$ ,  $a > 0$ ,  $b > 0$ ,  $-\infty < y_0 < \infty$
- $dy/dt = y(y - 1)(y - 2)$ ,  $y_0 \geq 0$
- $dy/dt = e^y - 1$ ,  $-\infty < y_0 < \infty$
- $dy/dt = e^{-y} - 1$ ,  $-\infty < y_0 < \infty$
- $dy/dt = -2(\arctan y)/(1 + y^2)$ ,  $-\infty < y_0 < \infty$

7. **Semistable Equilibrium Solutions.** Sometimes a constant equilibrium solution has the property that solutions lying on one side of the equilibrium solution tend to approach it,

<sup>13</sup>See, for example, Oliver L. Austin, Jr., *Birds of the World* (New York: Golden Press, 1983), pp. 143–145.

whereas solutions lying on the other side depart from it (see Figure 2.5.9). In this case the equilibrium solution is said to be **semistable**.

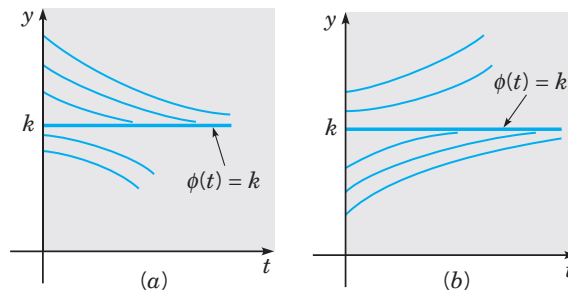
(a) Consider the equation

$$dy/dt = k(1 - y)^2, \quad (i)$$

where  $k$  is a positive constant. Show that  $y = 1$  is the only critical point, with the corresponding equilibrium solution  $\phi(t) = 1$ .

(b) Sketch  $f(y)$  versus  $y$ . Show that  $y$  is increasing as a function of  $t$  for  $y < 1$  and also for  $y > 1$ . The phase line has upward-pointing arrows both below and above  $y = 1$ . Thus solutions below the equilibrium solution approach it, and those above it grow farther away. Therefore,  $\phi(t) = 1$  is semistable.

(c) Solve Eq. (i) subject to the initial condition  $y(0) = y_0$  and confirm the conclusions reached in part (b).



**FIGURE 2.5.9** In both cases the equilibrium solution  $\phi(t) = k$  is semistable.  
(a)  $dy/dt \leq 0$ ; (b)  $dy/dt \geq 0$ .

Problems 8 through 13 involve equations of the form  $dy/dt = f(y)$ . In each problem sketch the graph of  $f(y)$  versus  $y$ , determine the critical (equilibrium) points, and classify each one asymptotically stable, unstable, or semistable (see Problem 7). Draw the phase line, and sketch several graphs of solutions in the  $ty$ -plane.

8.  $dy/dt = -k(y - 1)^2$ ,  $k > 0$ ,  $-\infty < y_0 < \infty$
9.  $dy/dt = y^2(y^2 - 1)$ ,  $-\infty < y_0 < \infty$
10.  $dy/dt = y(1 - y^2)$ ,  $-\infty < y_0 < \infty$
11.  $dy/dt = ay - b\sqrt{y}$ ,  $a > 0$ ,  $b > 0$ ,  $y_0 \geq 0$
12.  $dy/dt = y^2(4 - y^2)$ ,  $-\infty < y_0 < \infty$
13.  $dy/dt = y^2(1 - y)^2$ ,  $-\infty < y_0 < \infty$
14. Consider the equation  $dy/dt = f(y)$  and suppose that  $y_1$  is a critical point—that is,  $f(y_1) = 0$ . Show that the constant equilibrium solution  $\phi(t) = y_1$  is asymptotically stable if  $f'(y_1) < 0$  and unstable if  $f'(y_1) > 0$ .
15. Suppose that a certain population obeys the logistic equation  $dy/dt = ry[1 - (y/K)]$ .
  - (a) If  $y_0 = K/3$ , find the time  $\tau$  at which the initial population has doubled. Find the value of  $\tau$  corresponding to  $r = 0.025$  per year.
  - (b) If  $y_0/K = \alpha$ , find the time  $T$  at which  $y(T)/K = \beta$ , where  $0 < \alpha, \beta < 1$ . Observe that  $T \rightarrow \infty$  as  $\alpha \rightarrow 0$  or as  $\beta \rightarrow 1$ . Find the value of  $T$  for  $r = 0.025$  per year,  $\alpha = 0.1$ , and  $\beta = 0.9$ .

16. Another equation that has been used to model population growth is the Gompertz<sup>14</sup> equation

$$dy/dt = ry \ln(K/y),$$

where  $r$  and  $K$  are positive constants.

- (a) Sketch the graph of  $f(y)$  versus  $y$ , find the critical points, and determine whether each is asymptotically stable or unstable.  
 (b) For  $0 \leq y \leq K$ , determine where the graph of  $y$  versus  $t$  is concave up and where it is concave down.  
 (c) For each  $y$  in  $0 < y \leq K$ , show that  $dy/dt$  as given by the Gompertz equation is never less than  $dy/dt$  as given by the logistic equation.
17. (a) Solve the Gompertz equation

$$dy/dt = ry \ln(K/y),$$

subject to the initial condition  $y(0) = y_0$ .

*Hint:* You may wish to let  $u = \ln(y/K)$ .

- (b) For the data given in Example 1 in the text ( $r = 0.71$  per year,  $K = 80.5 \times 10^6$  kg,  $y_0/K = 0.25$ ), use the Gompertz model to find the predicted value of  $y(2)$ .  
 (c) For the same data as in part (b), use the Gompertz model to find the time  $\tau$  at which  $y(\tau) = 0.75K$ .

18. A pond forms as water collects in a conical depression of radius  $a$  and depth  $h$ . Suppose that water flows in at a constant rate  $k$  and is lost through evaporation at a rate proportional to the surface area.

(a) Show that the volume  $V(t)$  of water in the pond at time  $t$  satisfies the differential equation

$$dV/dt = k - \alpha\pi(3a/\pi h)^{2/3}V^{2/3},$$

where  $\alpha$  is the coefficient of evaporation.

- (b) Find the equilibrium depth of water in the pond. Is the equilibrium asymptotically stable?  
 (c) Find a condition that must be satisfied if the pond is not to overflow.
19. Consider a cylindrical water tank of constant cross section  $A$ . Water is pumped into the tank at a constant rate  $k$  and leaks out through a small hole of area  $a$  in the bottom of the tank. From Torricelli's principle in hydrodynamics (see Problem 6 in Section 2.3) it follows that the rate at which water flows through the hole is  $\alpha a\sqrt{2gh}$ , where  $h$  is the current depth of water in the tank,  $g$  is the acceleration due to gravity, and  $\alpha$  is a contraction coefficient that satisfies  $0.5 \leq \alpha \leq 1.0$ .

(a) Show that the depth of water in the tank at any time satisfies the equation

$$dh/dt = (k - \alpha a\sqrt{2gh})/A.$$

(b) Determine the equilibrium depth  $h_e$  of water, and show that it is asymptotically stable. Observe that  $h_e$  does not depend on  $A$ .

<sup>14</sup>Benjamin Gompertz (1779–1865) was an English actuary. He developed his model for population growth, published in 1825, in the course of constructing mortality tables for his insurance company.

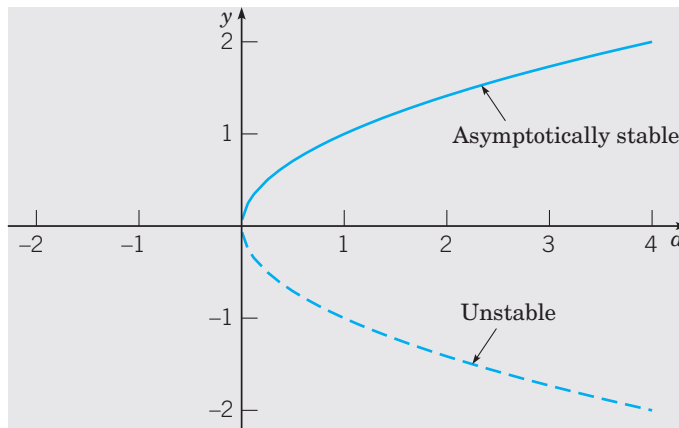


FIGURE 2.5.10 Bifurcation diagram for  $y' = a - y^2$ .

26. Consider the equation

$$dy/dt = ay - y^3 = y(a - y^2). \quad (\text{iii})$$

(a) Again consider the cases  $a < 0$ ,  $a = 0$ , and  $a > 0$ . In each case find the critical points, draw the phase line, and determine whether each critical point is asymptotically stable, semistable, or unstable.

(b) In each case sketch several solutions of Eq. (iii) in the  $ty$ -plane.

(c) Draw the bifurcation diagram for Eq. (iii)—that is, plot the location of the critical points versus  $a$ . For Eq. (iii) the bifurcation point at  $a = 0$  is called a **pitchfork bifurcation**. Your diagram may suggest why this name is appropriate.

27. Consider the equation

$$dy/dt = ay - y^2 = y(a - y). \quad (\text{iv})$$

(a) Again consider the cases  $a < 0$ ,  $a = 0$ , and  $a > 0$ . In each case find the critical points, draw the phase line, and determine whether each critical point is asymptotically stable, semistable, or unstable.

(b) In each case sketch several solutions of Eq. (iv) in the  $ty$ -plane.

(c) Draw the bifurcation diagram for Eq. (iv). Observe that for Eq. (iv) there are the same number of critical points for  $a < 0$  and  $a > 0$  but that their stability has changed. For  $a < 0$  the equilibrium solution  $y = 0$  is asymptotically stable and  $y = a$  is unstable, while for  $a > 0$  the situation is reversed. Thus there has been an **exchange of stability** as  $a$  passes through the bifurcation point  $a = 0$ . This type of bifurcation is called a **transcritical bifurcation**.

28. **Chemical Reactions.** A second order chemical reaction involves the interaction (collision) of one molecule of a substance  $P$  with one molecule of a substance  $Q$  to produce one molecule of a new substance  $X$ ; this is denoted by  $P + Q \rightarrow X$ . Suppose that  $p$  and  $q$ , where  $p \neq q$ , are the initial concentrations of  $P$  and  $Q$ , respectively, and let  $x(t)$  be the concentration of  $X$  at time  $t$ . Then  $p - x(t)$  and  $q - x(t)$  are the concentrations of  $P$  and  $Q$  at time  $t$ , and the rate at which the reaction occurs is given by the equation

$$dx/dt = \alpha(p - x)(q - x), \quad (\text{i})$$

where  $\alpha$  is a positive constant.

(a) If  $x(0) = 0$ , determine the limiting value of  $x(t)$  as  $t \rightarrow \infty$  without solving the differential equation. Then solve the initial value problem and find  $x(t)$  for any  $t$ .