

Calculus for the Life Sciences II

Lecture Notes – Linear Differential Equations

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Fall 2012

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Introduction

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- Examples of linear first order differential equations

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Introduction

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- Examples of linear first order differential equations
 - Arterial blood pressure
 - Radioactive decay
 - Newton's law of cooling
 - Pollution in a Lake
- Extend earlier techniques to find solutions

Blood Pressure

Blood Pressure

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- The numbers for blood pressure reflect the force on arterial walls

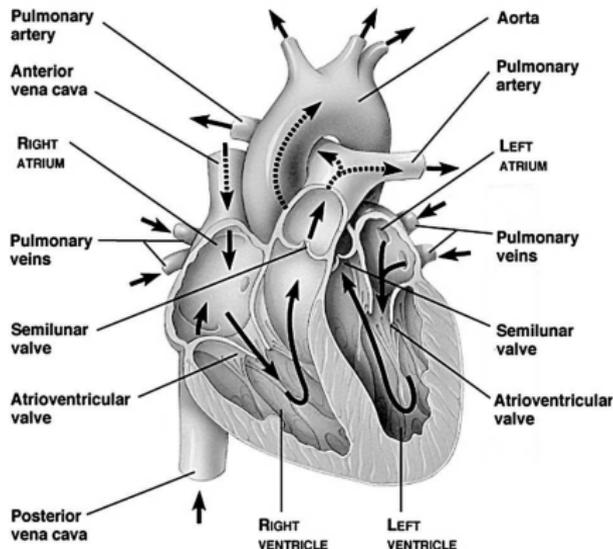
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- How are those numbers generated and what can we infer from them?
- The numbers for blood pressure reflect the force on arterial walls
- This pressure is generated by the beating of the heart

Blood Pressure

Diagram of Heart



Cardiac Cycle

1

Cardiac Cycle

- Pulmonary circulation

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- Pulmonary circulation
 - Blood flows from the body into the right atrium

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Cardiac Cycle

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Cardiac Cycle

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 - Blood flows from the body into the right atrium
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 - Blood exchanges O_2 and CO_2 in the lungs

Cardiac Cycle

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Cardiac Cycle

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 - Blood flows from the body into the right atrium
 - Flows to the right ventricle
 - Blood goes through the pulmonary artery to the lungs
 - Blood exchanges O_2 and CO_2 in the lungs
 - Blood returns through the pulmonary vein to the left atrium

Cardiac Cycle

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Cardiac Cycle

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 - Pressure in the pulmonary vein and left atrium is between 5 and 15 mm of Hg

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- The heart is rigid, so pressure increases only slightly
- The right atrium contracts, then the AV valve between the atrium and the ventricle closes

Cardiac Cycle

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Cardiac Cycle (cont)

- The heart receives an electrical signal, which causes ventricular contraction, beginning **systole**

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$$Q = V/T \text{ (liters/min)}$$

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Solution of General Linear Model

Pollution in a Lake

Cardiac Cycle

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 - Length of the vessels

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 - Length of the vessels
 - Radius of the blood vessels

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Arterial Blood Pressure

3

Arterial Blood Pressure:

SDSU

Arterial Blood Pressure

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- The main factor that changes resistance of the blood flow is change in the radius
- Blood pressure becomes a valuable tool for detecting narrowing of the blood vessels by hypertension or atherosclerosis

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Modeling Blood Pressure

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- If R_s is the systemic resistance (mm Hg/liter/min), then we have the following equation:

$$Q_s(t) = \frac{1}{R_s} (P_a(t) - P_v(t))$$

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$$Q_s(t) = \frac{1}{R_s} (P_a(t) - P_v(t))$$

- To simplify the model, we take advantage of the fact that venous pressures are very low, so we approximate the systemic flow by the equation:

$$Q_s(t) = \frac{1}{R_s} P_a(t)$$

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Modeling Blood Pressure

2

Compliance:

SDSU

Modeling Blood Pressure

2

Compliance:

- **Compliance** is the stretchability of a vessel, which is a property that allows a vessel to change the volume in response to pressure changes

Modeling Blood Pressure

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- The higher the compliance the easier it is for a vessel to expand in response to increased pressure

Modeling Blood Pressure

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- Resistance and compliance have a roughly inverse relationship

Modeling Blood Pressure

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Compliance:

- **Compliance** is the stretchability of a vessel, which is a property that allows a vessel to change the volume in response to pressure changes
- The higher the compliance the easier it is for a vessel to expand in response to increased pressure
- Resistance and compliance have a roughly inverse relationship
- Experimentally, the arterial volume, V_a , is roughly equal to the compliance, C_a , times the arterial pressure

$$V_a(t) = C_a P_a(t)$$

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Differential Equation for Blood Flow:

SDSU

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Differential Equation for Blood Flow:

- The flow representing the change in the arterial volume is given by the difference between the rate of flow entering the aorta and the rate of flow from the aorta

Modeling Blood Pressure

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Modeling Blood Pressure

Differential Equation for Blood Flow:

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Modeling Blood Pressure

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$$\frac{dV_a(t)}{dt} = \text{flow rate in} - \text{flow rate out} = 0 - Q_s(t)$$

- Thus,

$$\frac{dV_a(t)}{dt} = -\frac{1}{R_s} P_a(t)$$

Modeling Blood Pressure

4

Differential Equation for Blood Flow: Since

$$V_a(t) = C_a P_a(t),$$

$$\frac{dV_a(t)}{dt} = C_a \frac{dP_a(t)}{dt}$$

Modeling Blood Pressure

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Differential Equation for Blood Flow: Since

$$V_a(t) = C_a P_a(t),$$

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This gives the **initial value problem**

$$\frac{dP_a(t)}{dt} = -\frac{1}{C_a R_s} P_a(t) \quad \text{with} \quad P_a(0) = P_{sys}$$

Modeling Blood Pressure

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Differential Equation for Blood Flow: Since

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The **solution** is

$$P_a(t) = P_{sys} e^{-\frac{t}{C_a R_s}} \quad \text{for} \quad t \in [0, T]$$

Diagnosis with Model

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Diagnosis with Model: How can this model be used to provide a non-invasive method for estimating the physiological parameters for compliance, C_a , and resistance, R_s

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 - The heart rate or pulse, $\frac{1}{T}$

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- Measurable physiological quantities are
 - The heart rate or pulse, $\frac{1}{T}$
 - Cardiac output, Q , using a doppler sonogram

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$$V = V_{sys} - V_{dia} = C_a P_{sys} - C_a P_{dia}$$

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 - The heart rate or pulse, $\frac{1}{T}$
 - Cardiac output, Q , using a doppler sonogram
 - The systolic and diastolic pressures, P_{sys} and P_{dia}
- **Compliance** comes from the stroke volume, V ,

$$V = V_{sys} - V_{dia} = C_a P_{sys} - C_a P_{dia}$$

- But $V = QT$, so **compliance** satisfies

$$C_a = \frac{QT}{P_{sys} - P_{dia}}$$

Diagnosis with Model

2

Resistance: The model gives the diastolic pressure just before the next heart beat

$$P_{dia} = P_{sys} e^{-\frac{T}{C_a R_s}}$$

Solve this equation for the **resistance**, R_s

$$R_s = \frac{T}{C_a (\ln(P_{sys}) - \ln(P_{dia}))}$$

Diagnosis with Model

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Resistance: The model gives the diastolic pressure just before the next heart beat

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- Normal Person

Diagnosis with Model

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- Normal Person
 - Pulse of approximately 70 beats/min ($\frac{1}{T}$)

Diagnosis with Model

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- Normal Person
 - Pulse of approximately 70 beats/min ($\frac{1}{T}$)
 - Cardiac output of $Q = 5.6$ (liters/min)

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- Normal Person
 - Pulse of approximately 70 beats/min ($\frac{1}{T}$)
 - Cardiac output of $Q = 5.6$ (liters/min)
 - Systolic and diastolic pressures of $P_{sys} = 120$ mm Hg and $P_{dia} = 80$ mm Hg

Diagnosis with Model

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Resistance: The model gives the diastolic pressure just before the next heart beat

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Solve this equation for the **resistance**, R_s

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- Normal Person
 - Pulse of approximately 70 beats/min ($\frac{1}{T}$)
 - Cardiac output of $Q = 5.6$ (liters/min)
 - Systolic and diastolic pressures of $P_{sys} = 120$ mm Hg and $P_{dia} = 80$ mm Hg
- Compute the compliance and resistance for a normal person

$$C_a = 0.002 \text{ (liters/mm Hg)} \quad \text{and} \quad R_s = 17.6 \text{ (mm Hg/liter/min)}$$

Example of Athlete

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Example of an Athlete: Consider a trained athlete considered in very good condition

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- Suppose an athlete has

Example of Athlete

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 - A pulse of **60 beats/min** (at rest)

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Example of an Athlete: Consider a trained athlete considered in very good condition

- Suppose an athlete has
 - A pulse of **60 beats/min (at rest)**
 - A blood pressure of **120/75**

Example of Athlete

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Example of an Athlete: Consider a trained athlete considered in very good condition

- Suppose an athlete has
 - A pulse of **60 beats/min** (at rest)
 - A blood pressure of **120/75**
 - A measured cardiac output of **6 liters/min**

Example of Athlete

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Example of an Athlete: Consider a trained athlete considered in very good condition

- Suppose an athlete has
 - A pulse of **60 beats/min** (at rest)
 - A blood pressure of **120/75**
 - A measured cardiac output of **6 liters/min**
- Find the **compliance**, C_a , and systemic **resistance**, R_s , of the arteries for this individual

Example of Athlete

2

Solution: From the formula, **compliance**, C_a

$$C_a = \frac{QT}{P_{sys} - P_{dia}} = \frac{6.0/60}{120 - 75} = 0.00222 \text{ (liters/mm Hg)}$$

Example of Athlete

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Solution: From the formula, **compliance**, C_a

$$C_a = \frac{QT}{P_{sys} - P_{dia}} = \frac{6.0/60}{120 - 75} = 0.00222 \text{ (liters/mm Hg)}$$

This is slightly larger than for a normal person

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The **systemic resistance**, R_s , satisfies

$$\begin{aligned} R_s &= \frac{T}{C_a (\ln(P_{sys}) - \ln(P_{dia}))} \\ &= \frac{1/60}{0.00222(\ln(120) - \ln(75))} = 15.96 \text{ (mm Hg/liter/min)} \end{aligned}$$

Example of Athlete

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The **systemic resistance**, R_s , satisfies

$$\begin{aligned} R_s &= \frac{T}{C_a (\ln(P_{sys}) - \ln(P_{dia}))} \\ &= \frac{1/60}{0.00222(\ln(120) - \ln(75))} = 15.96 \text{ (mm Hg/liter/min)} \end{aligned}$$

This is lower than for a normal person, which is what we would expect for someone in better condition

Radioactive Decay

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- Most experiments are run so that radioactive decay is not an issue
 - ^3H has a half-life of 12.5 yrs
 - ^{131}I has a half-life of 8 days

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- ^{14}C stays at a constant concentration until the organism dies

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- This differential equation has the solution

$$R(t) = 15.3 e^{-kt}, \quad \text{where} \quad k = \frac{\ln(2)}{5730} = 0.000121$$

Example: Carbon Radiodating

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Hyperthyroidism

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 - Patient is given medicine to supplement the loss of thyroxine

Hyperthyroidism

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Hyperthyroidism

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Hyperthyroidism

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- The remainder is excreted in the urine
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- Still the patient must remain in a designated room for 3-4 days for this procedure, so that he or she does not irradiate the public from his or her treatment

Hyperthyroidism

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Hyperthyroidism Example: Assume that a patient is given a **120 mCi** cocktail of ^{131}I and that **30%** is absorbed by the thyroid

Hyperthyroidism

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Hyperthyroidism

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- Find the amount of ^{131}I in the thyroid (in mCi), if the patient is released four days after swallowing the radioactive cocktail
- Calculate how many mCis the patient's thyroid retains after 30 days, assuming that it was taken up by the thyroid and not excreted in the urine

Hyperthyroidism

4

Solution:

Hyperthyroidism

4

Solution:

- Assume for simplicity of the model that the ^{131}I is immediately absorbed into the thyroid, then stays there until it undergoes radioactive decay

Hyperthyroidism

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Solution:

- Assume for simplicity of the model that the ^{131}I is immediately absorbed into the thyroid, then stays there until it undergoes radioactive decay
- Since the thyroid uptakes **30%** of the **120 mCi**, assume that the thyroid has **36 mCi** immediately after the procedure

Hyperthyroidism

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- This allows the simple model

$$\frac{dR}{dt} = -k R(t) \quad \text{with} \quad R(0) = 36 \text{ mCi}$$

Hyperthyroidism

5

Solution (cont): The radioactive decay model is

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Hyperthyroidism

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Hyperthyroidism

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Hyperthyroidism

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- Since the half-life of ^{131}I is 8 days, after 8 days there will be 18 mCi of ^{131}I
- Thus, $R(8) = 18 = 36 e^{-8k}$, so

$$e^{8k} = 2 \quad \text{or} \quad 8k = \ln(2)$$

Hyperthyroidism

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- Thus, $k = \frac{\ln(2)}{8} = 0.0866 \text{ day}^{-1}$

Hyperthyroidism

6

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Hyperthyroidism

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$$R(4) = 36 e^{-4k} = \frac{36}{\sqrt{2}} = 25.46 \text{ mCi}$$

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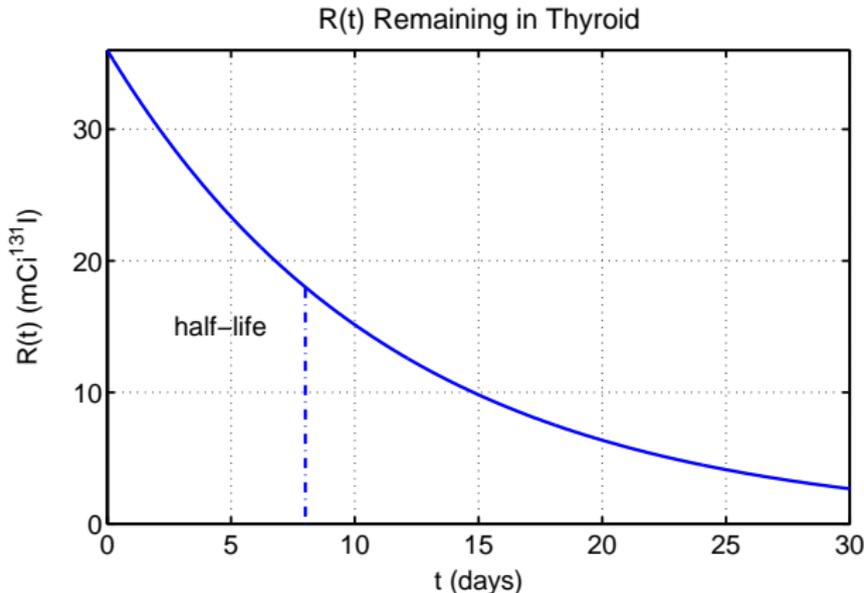
- After 30 days, we find in the thyroid

$$R(30) = 36 e^{-30k} = 2.68 \text{ mCi}$$

Hyperthyroidism

7

Graph of $R(t)$



Solution of Linear Growth and Decay Models

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Consider

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Example: Linear Decay Model

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- Later the temperature of the body is taken again to find the rate at which the body is cooling
- Two (or more) data points are used to extrapolate back to when the murder occurred
- This property is known as **Newton's Law of Cooling**

Newton's Law of Cooling

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Newton's Law of Cooling states that the rate of change in temperature of a cooling body is proportional to the difference between the temperature of the body and the surrounding environmental temperature

Newton's Law of Cooling

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- If $T(t)$ is the temperature of the body, then it satisfies the differential equation

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- T_0 is the initial temperature of the object

Murder Example

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- Suppose that a murder victim is found at 8:30 am
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- Normal temperature of a human body when it is alive is 37°C
- Use this information to determine the approximate time that the murder occurred

Murder Example

2

Solution: From the model for Newton's Law of Cooling and the information that is given, if we set $t = 0$ to be 8:30 am, then we solve the initial value problem

$$\frac{dT}{dt} = -k(T(t) - 22) \quad \text{with} \quad T(0) = 30$$

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- Make a change of variables $z(t) = T(t) - 22$
- Then $z'(t) = T'(t)$, so the differential equation above becomes

$$\frac{dz}{dt} = -kz(t), \quad \text{with} \quad z(0) = T(0) - 22 = 8$$

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- This is the radioactive decay problem that we solved
- The solution is

$$z(t) = 8e^{-kt}$$

Murder Example

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Solution (cont): From the solution $z(t) = 8e^{-kt}$, we have

$$\begin{aligned}z(t) &= T(t) - 22, \quad \text{so} \quad T(t) = z(t) + 22 \\T(t) &= 22 + 8e^{-kt}\end{aligned}$$

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- One hour later the body temperature is 28°C

$$T(1) = 28 = 22 + 8e^{-k}$$

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- Solving

$$6 = 8e^{-k} \quad \text{or} \quad e^k = \frac{4}{3}$$

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$$\begin{aligned}z(t) &= T(t) - 22, \quad \text{so} \quad T(t) = z(t) + 22 \\T(t) &= 22 + 8e^{-kt}\end{aligned}$$

- One hour later the body temperature is 28°C

$$T(1) = 28 = 22 + 8e^{-k}$$

- Solving

$$6 = 8e^{-k} \quad \text{or} \quad e^k = \frac{4}{3}$$

- Thus, $k = \ln\left(\frac{4}{3}\right) = 0.2877$

Murder Example

4

Solution (cont): It only remains to find out when the murder occurred

Murder Example

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Solution (cont): It only remains to find out when the murder occurred

- At the time of death, t_d , the body temperature is 37°C

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Murder Example

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Murder Example

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$$t_d = -\frac{\ln(1.875)}{k} = -2.19$$

Murder Example

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- The murder occurred about 2 hours 11 minutes before the body was found, which places the time of death around **6:19 am**

SDSU

Cooling Tea

1

Cooling Tea: We would like to determine whether a cup of tea cools more rapidly by adding cold milk right after brewing the tea or if you wait 5 minutes to add the milk

Cooling Tea

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Cooling Tea

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Cooling Tea: We would like to determine whether a cup of tea cools more rapidly by adding cold milk right after brewing the tea or if you wait 5 minutes to add the milk

- Begin with $\frac{4}{5}$ cup of boiling hot tea, $T(0) = 100^\circ\text{C}$
- Assume the tea cools according to Newton's law of cooling

$$\frac{dT}{dt} = -k(T(t) - T_e) \quad \text{with} \quad T_e = 20^\circ\text{C}$$

Cooling Tea

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Cooling Tea

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- k is the cooling constant based on the properties of the cup to be calculated
- a. In the first scenario, you let the tea cool for 5 minutes, then add $\frac{1}{5}$ cup of cold milk, 5°C

Cooling Tea

2

Cooling Tea (cont):

Cooling Tea

2

Cooling Tea (cont):

- Assume that after 2 minutes the tea has cooled to a temperature of 95°C

Cooling Tea

2

Cooling Tea (cont):

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- Determine the value of k , which we assume stays the same in this problem

Cooling Tea

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- Mix in the milk, assuming that the temperature mixes perfectly in proportion to the volume of the two liquids

Cooling Tea

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- Assume that after 2 minutes the tea has cooled to a temperature of 95°C
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- b. In the second case, add $\frac{1}{5}$ cup of cold milk, 5°C , immediately and mix it thoroughly

Cooling Tea

2

Cooling Tea (cont):

- Assume that after 2 minutes the tea has cooled to a temperature of 95°C
- Determine the value of k , which we assume stays the same in this problem
- Mix in the milk, assuming that the temperature mixes perfectly in proportion to the volume of the two liquids
- b. In the second case, add $\frac{1}{5}$ cup of cold milk, 5°C , immediately and mix it thoroughly
- Find how long until each cup of tea reaches a temperature of 70°C

Cooling Tea

3

Solution of Cooling Tea: Find the rate constant k for

$$\frac{dT}{dt} = -k(T(t) - 20), \quad T(0) = 100 \quad \text{and} \quad T(2) = 95$$

Cooling Tea

3

Solution of Cooling Tea: Find the rate constant k for

$$\frac{dT}{dt} = -k(T(t) - 20), \quad T(0) = 100 \quad \text{and} \quad T(2) = 95$$

- Let $z(t) = T(t) - 20$, so $z(0) = T(0) - 20 = 80$

Cooling Tea

3

Solution of Cooling Tea: Find the rate constant k for

$$\frac{dT}{dt} = -k(T(t) - 20), \quad T(0) = 100 \quad \text{and} \quad T(2) = 95$$

- Let $z(t) = T(t) - 20$, so $z(0) = T(0) - 20 = 80$
- Since $z'(t) = T'(t)$, the initial value problem becomes

$$\frac{dz}{dt} = -kz(t), \quad z(0) = 80$$

Cooling Tea

3

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- Since $z'(t) = T'(t)$, the initial value problem becomes

$$\frac{dz}{dt} = -kz(t), \quad z(0) = 80$$

- The solution is

$$z(t) = 80 e^{-kt} = T(t) - 20$$

Cooling Tea

3

Solution of Cooling Tea: Find the rate constant k for

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- The solution is

$$z(t) = 80 e^{-kt} = T(t) - 20$$

- Thus,

$$T(t) = 80 e^{-kt} + 20$$

Cooling Tea

4

Solution (cont): The solution is

$$T(t) = 80 e^{-kt} + 20$$

Cooling Tea

4

Solution (cont): The solution is

$$T(t) = 80 e^{-kt} + 20$$

- Since $T(2) = 95$,

$$95 = 80e^{-2k} + 20 \quad \text{or} \quad e^{2k} = \frac{80}{75}$$

Cooling Tea

4

Solution (cont): The solution is

$$T(t) = 80 e^{-kt} + 20$$

- Since $T(2) = 95$,

$$95 = 80e^{-2k} + 20 \quad \text{or} \quad e^{2k} = \frac{80}{75}$$

- $k = \frac{\ln\left(\frac{80}{75}\right)}{2} = 0.03227$

Cooling Tea

4

Solution (cont): The solution is

$$T(t) = 80e^{-kt} + 20$$

- Since $T(2) = 95$,

$$95 = 80e^{-2k} + 20 \quad \text{or} \quad e^{2k} = \frac{80}{75}$$

- $k = \frac{\ln\left(\frac{80}{75}\right)}{2} = 0.03227$

- Find the temperature at 5 min

$$T(5) = 80e^{-5k} + 20 = 88.1^\circ\text{C}$$

Cooling Tea

4

Solution (cont): The solution is

$$T(t) = 80e^{-kt} + 20$$

- Since $T(2) = 95$,

$$95 = 80e^{-2k} + 20 \quad \text{or} \quad e^{2k} = \frac{80}{75}$$

- $k = \frac{\ln\left(\frac{80}{75}\right)}{2} = 0.03227$

- Find the temperature at 5 min

$$T(5) = 80e^{-5k} + 20 = 88.1^\circ\text{C}$$

- Now mix the $\frac{4}{5}$ cup of tea at 88.1°C with the $\frac{1}{5}$ cup of milk at 5°C , so

$$T_+(5) = 88.1 \left(\frac{4}{5}\right) + \left(5\frac{1}{5}\right) = 71.5^\circ\text{C}$$

Cooling Tea

5

Solution (cont): For the **first scenario**, the temperature after adding the milk after 5 min satisfies

$$T_+(5) = 71.5^\circ\text{C}$$

Cooling Tea

Solution (cont): For the first scenario, the temperature after adding the milk after 5 min satisfies

$$T_+(5) = 71.5^\circ\text{C}$$

- The new initial value problem is

$$\frac{dT}{dt} = -k(T(t) - 20), \quad T(5) = 71.5^\circ\text{C}$$

Cooling Tea

Solution (cont): For the first scenario, the temperature after adding the milk after 5 min satisfies

$$T_+(5) = 71.5^\circ\text{C}$$

- The new initial value problem is

$$\frac{dT}{dt} = -k(T(t) - 20), \quad T(5) = 71.5^\circ\text{C}$$

- With the same substitution, $z(t) = T(t) - 20$,

$$\frac{dz}{dt} = -kz, \quad z(5) = 51.5$$

Cooling Tea

5

Solution (cont): For the first scenario, the temperature after adding the milk after 5 min satisfies

$$T_+(5) = 71.5^\circ\text{C}$$

- The new initial value problem is

$$\frac{dT}{dt} = -k(T(t) - 20), \quad T(5) = 71.5^\circ\text{C}$$

- With the same substitution, $z(t) = T(t) - 20$,

$$\frac{dz}{dt} = -kz, \quad z(5) = 51.5$$

- This has the solution

$$z(t) = 51.5e^{-k(t-5)} = T(t) - 20$$

Cooling Tea

6

Solution (cont): For the first scenario, the temperature satisfies

$$T(t) = 51.5e^{-k(t-5)} + 20$$

Cooling Tea

6

Solution (cont): For the first scenario, the temperature satisfies

$$T(t) = 51.5e^{-k(t-5)} + 20$$

- To find when the tea is 70°C , solve

$$70 = 51.5e^{-k(t-5)} + 20$$

Cooling Tea

6

Solution (cont): For the first scenario, the temperature satisfies

$$T(t) = 51.5e^{-k(t-5)} + 20$$

- To find when the tea is 70°C , solve

$$70 = 51.5e^{-k(t-5)} + 20$$

- Thus,

$$e^{k(t-5)} = \frac{51.5}{50}$$

Cooling Tea

6

Solution (cont): For the first scenario, the temperature satisfies

$$T(t) = 51.5e^{-k(t-5)} + 20$$

- To find when the tea is 70°C , solve

$$70 = 51.5e^{-k(t-5)} + 20$$

- Thus,

$$e^{k(t-5)} = \frac{51.5}{50}$$

- It follows that $k(t-5) = \ln(51.5/50)$, so

$$t = 5 + \frac{\ln(51.5/50)}{k} = 5.92 \text{ min}$$

Cooling Tea

7

Solution (cont): For the **second scenario**, we mix the tea and milk, so

$$T(0) = 100 \left(\frac{4}{5}\right) + 5 \left(\frac{1}{5}\right) = 81^\circ\text{C}$$

Cooling Tea

7

Solution (cont): For the **second scenario**, we mix the tea and milk, so

$$T(0) = 100 \left(\frac{4}{5}\right) + 5 \left(\frac{1}{5}\right) = 81^\circ\text{C}$$

- The new initial value problem is

$$\frac{dT}{dt} = -k(T(t) - 20), \quad T(0) = 81^\circ\text{C}$$

Cooling Tea

7

Solution (cont): For the **second scenario**, we mix the tea and milk, so

$$T(0) = 100 \left(\frac{4}{5}\right) + 5 \left(\frac{1}{5}\right) = 81^\circ\text{C}$$

- The new initial value problem is

$$\frac{dT}{dt} = -k(T(t) - 20), \quad T(0) = 81^\circ\text{C}$$

- With $z(t) = T(t) - 20$,

$$\frac{dz}{dt} = -kz(t), \quad z(0) = 61$$

Cooling Tea

7

Solution (cont): For the **second scenario**, we mix the tea and milk, so

$$T(0) = 100 \left(\frac{4}{5}\right) + 5 \left(\frac{1}{5}\right) = 81^\circ\text{C}$$

- The new initial value problem is

$$\frac{dT}{dt} = -k(T(t) - 20), \quad T(0) = 81^\circ\text{C}$$

- With $z(t) = T(t) - 20$,

$$\frac{dz}{dt} = -kz(t), \quad z(0) = 61$$

- This has the solution

$$z(t) = 61e^{-kt} = T(t) - 20$$

Cooling Tea

8

Solution (cont): For the **second scenario**, the solution is

$$T(t) = 61 e^{-kt} + 20$$

Cooling Tea

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Solution (cont): For the **second scenario**, the solution is

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Cooling Tea

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Solution (cont): For the **second scenario**, the solution is

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- To find when the tea is 70°C , solve

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- Thus,

$$e^{kt} = \frac{61}{50}$$

Cooling Tea

Solution (cont): For the **second scenario**, the solution is

$$T(t) = 61 e^{-kt} + 20$$

- To find when the tea is 70°C , solve

$$70 = 61e^{-kt} + 20$$

- Thus,

$$e^{kt} = \frac{61}{50}$$

- Since $kt = \ln\left(\frac{61}{50}\right)$,

$$t = \frac{\ln(61/50)}{k} = 6.16 \text{ min}$$

Cooling Tea

Solution (cont): For the **second scenario**, the solution is

$$T(t) = 61 e^{-kt} + 20$$

- To find when the tea is 70°C , solve

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- Thus,

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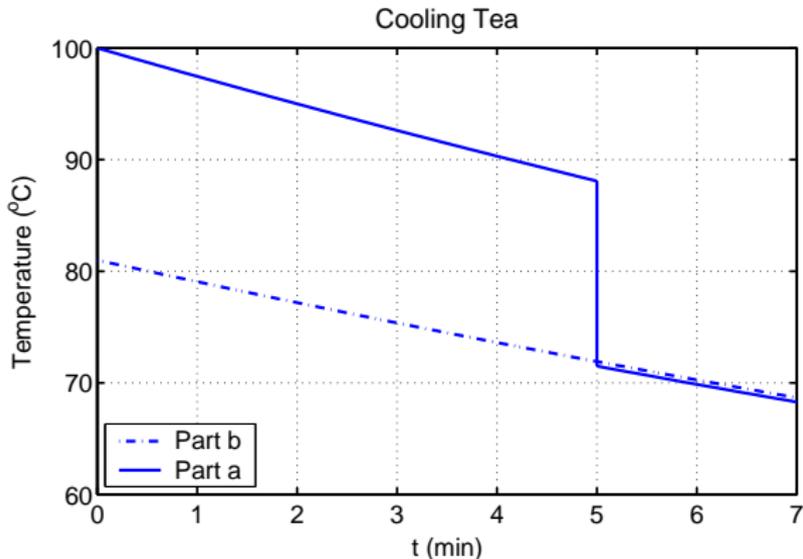
$$t = \frac{\ln(61/50)}{k} = 6.16 \text{ min}$$

- Waiting to pour in the milk for 5 minutes, saves about 15 seconds in cooling time

Newton's Law of Cooling

9

Graph of Cooling Tea



Solution of General Linear Model

1

Solution of General Linear Model Consider the Linear Model

$$\frac{dy}{dt} = ay + b \quad \text{with} \quad y(t_0) = y_0$$

Solution of General Linear Model

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$$\frac{dy}{dt} = ay + b \quad \text{with} \quad y(t_0) = y_0$$

Rewrite equation as

$$\frac{dy}{dt} = a \left(y + \frac{b}{a} \right)$$

Solution of General Linear Model

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$$\frac{dy}{dt} = ay + b \quad \text{with} \quad y(t_0) = y_0$$

Rewrite equation as

$$\frac{dy}{dt} = a \left(y + \frac{b}{a} \right)$$

Make the substitution $z(t) = y(t) + \frac{b}{a}$, so $\frac{dz}{dt} = \frac{dy}{dt}$ and $z(t_0) = y_0 + \frac{b}{a}$

$$\frac{dz}{dt} = az \quad \text{with} \quad z(t_0) = y_0 + \frac{b}{a}$$

Solution of General Linear Model

2

Solution of General Linear Model The shifted model is

$$\frac{dz}{dt} = a z \quad \text{with} \quad z(t_0) = y_0 + \frac{b}{a}$$

Solution of General Linear Model

2

Solution of General Linear Model The shifted model is

$$\frac{dz}{dt} = a z \quad \text{with} \quad z(t_0) = y_0 + \frac{b}{a}$$

The solution to this problem is

$$z(t) = \left(y_0 + \frac{b}{a} \right) e^{a(t-t_0)} = y(t) + \frac{b}{a}$$

Solution of General Linear Model

Solution of General Linear Model The shifted model is

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The solution to this problem is

$$z(t) = \left(y_0 + \frac{b}{a} \right) e^{a(t-t_0)} = y(t) + \frac{b}{a}$$

The solution is

$$y(t) = \left(y_0 + \frac{b}{a} \right) e^{a(t-t_0)} - \frac{b}{a}$$

Example of Linear Model

1

Example of Linear Model Consider the Linear Model

$$\frac{dy}{dt} = 5 - 0.2y \quad \text{with} \quad y(3) = 7$$

Example of Linear Model

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Example of Linear Model Consider the Linear Model

$$\frac{dy}{dt} = 5 - 0.2y \quad \text{with} \quad y(3) = 7$$

Rewrite equation as

$$\frac{dy}{dt} = -0.2(y - 25)$$

Example of Linear Model

1

Example of Linear Model Consider the Linear Model

$$\frac{dy}{dt} = 5 - 0.2y \quad \text{with} \quad y(3) = 7$$

Rewrite equation as

$$\frac{dy}{dt} = -0.2(y - 25)$$

Make the substitution $z(t) = y(t) - 25$, so $\frac{dz}{dt} = \frac{dy}{dt}$ and $z(3) = -18$

$$\frac{dz}{dt} = -0.2z \quad \text{with} \quad z(3) = -18$$

Example of Linear Model

2

Example of Linear Model The substituted model is

$$\frac{dz}{dt} = -0.2z \quad \text{with} \quad z(3) = -18$$

Example of Linear Model

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Example of Linear Model The substituted model is

$$\frac{dz}{dt} = -0.2z \quad \text{with} \quad z(3) = -18$$

Thus,

$$z(t) = -18e^{-0.2(t-3)} = y(t) - 25$$

Example of Linear Model

2

Example of Linear Model The substituted model is

$$\frac{dz}{dt} = -0.2z \quad \text{with} \quad z(3) = -18$$

Thus,

$$z(t) = -18e^{-0.2(t-3)} = y(t) - 25$$

The solution is

$$y(t) = 25 - 18e^{-0.2(t-3)}$$

Pollution in a Lake

1

Pollution in a Lake: Introduction

Pollution in a Lake

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Pollution in a Lake: Introduction

- One of the most urgent problems in modern society is how to reduce the pollution and toxicity of our water sources

Pollution in a Lake

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- These are very complex issues that require a multidisciplinary approach and are often politically very intractable because of the key role that water plays in human society and the many competing interests

Pollution in a Lake

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Pollution in a Lake: Introduction

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- Here we examine a very simplistic model for pollution of a lake

Pollution in a Lake

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Pollution in a Lake: Introduction

- One of the most urgent problems in modern society is how to reduce the pollution and toxicity of our water sources
- These are very complex issues that require a multidisciplinary approach and are often politically very intractable because of the key role that water plays in human society and the many competing interests
- Here we examine a very simplistic model for pollution of a lake
- The model illustrates some basic elements from which more complicated models can be built and analyzed

Pollution in a Lake

2

Pollution in a Lake: Problem set up

Pollution in a Lake

2

Pollution in a Lake: Problem set up

- Consider the scenario of a new pesticide that is applied to fields upstream from a clean lake with volume V

Pollution in a Lake

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Pollution in a Lake: Problem set up

- Consider the scenario of a new pesticide that is applied to fields upstream from a clean lake with volume V
- Assume that a river receives a constant amount of this new pesticide into its water, and that it flows into the lake at a constant rate, f

Pollution in a Lake

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Pollution in a Lake: Problem set up

- Consider the scenario of a new pesticide that is applied to fields upstream from a clean lake with volume V
- Assume that a river receives a constant amount of this new pesticide into its water, and that it flows into the lake at a constant rate, f
- This assumption implies that the river has a constant concentration of the new pesticide, p

Pollution in a Lake

2

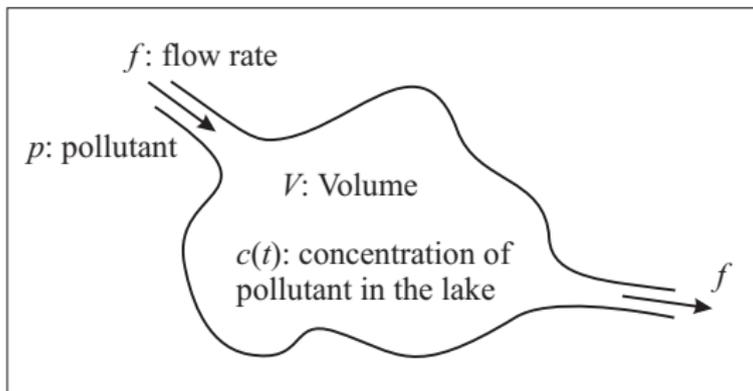
Pollution in a Lake: Problem set up

- Consider the scenario of a new pesticide that is applied to fields upstream from a clean lake with volume V
- Assume that a river receives a constant amount of this new pesticide into its water, and that it flows into the lake at a constant rate, f
- This assumption implies that the river has a constant concentration of the new pesticide, p
- Assume that the lake is well-mixed and maintains a constant volume by having a river exiting the lake with the same flow rate, f , of the inflowing river

Newton's Law of Cooling

3

Diagram for Lake Problem Design a model using a linear first order differential equation for the concentration of the pesticide in the lake, $c(t)$



Pollution in a Lake

4

Differential Equation for Pollution in a Lake

Pollution in a Lake

4

Differential Equation for Pollution in a Lake

- Set up a differential equation that describes the mass balance of the pollutant

Pollution in a Lake

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Differential Equation for Pollution in a Lake

- Set up a differential equation that describes the mass balance of the pollutant
- **The change in amount of pollutant =
Amount entering - Amount leaving**

Pollution in a Lake

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Differential Equation for Pollution in a Lake

- Set up a differential equation that describes the mass balance of the pollutant
- **The change in amount of pollutant = Amount entering - Amount leaving**
- The amount entering is simply the concentration of the pollutant, p , in the river times the flow rate of the river, f

Pollution in a Lake

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Differential Equation for Pollution in a Lake

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Pollution in a Lake

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Differential Equation for Pollution in a Lake

- Set up a differential equation that describes the mass balance of the pollutant
- **The change in amount of pollutant = Amount entering - Amount leaving**
- The amount entering is simply the concentration of the pollutant, p , in the river times the flow rate of the river, f
- The amount leaving has the same flow rate, f
- Since the lake is assumed to be well-mixed, the concentration in the outflowing river will be equal to the concentration of the pollutant in the lake, $c(t)$

Pollution in a Lake

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Differential Equation for Pollution in a Lake

- Set up a differential equation that describes the mass balance of the pollutant
- **The change in amount of pollutant = Amount entering - Amount leaving**
- The amount entering is simply the concentration of the pollutant, p , in the river times the flow rate of the river, f
- The amount leaving has the same flow rate, f
- Since the lake is assumed to be well-mixed, the concentration in the outflowing river will be equal to the concentration of the pollutant in the lake, $c(t)$
- The product $f c(t)$ gives the amount of pollutant leaving the lake per unit time

Pollution in a Lake

5

Differential Equations for Amount and Concentration of Pollutant

Pollution in a Lake

Differential Equations for Amount and Concentration of Pollutant

- The change in **amount of pollutant** satisfies the model

$$\frac{da(t)}{dt} = f p - f c(t)$$

Pollution in a Lake

Differential Equations for Amount and Concentration of Pollutant

- The change in **amount of pollutant** satisfies the model

$$\frac{da(t)}{dt} = fp - fc(t)$$

- Since the lake maintains a constant volume V , then $c(t) = a(t)/V$, which also implies that $c'(t) = a'(t)/V$

Pollution in a Lake

5

Differential Equations for Amount and Concentration of Pollutant

- The change in **amount of pollutant** satisfies the model

$$\frac{da(t)}{dt} = f p - f c(t)$$

- Since the lake maintains a constant volume V , then $c(t) = a(t)/V$, which also implies that $c'(t) = a'(t)/V$
- Dividing the above differential equation by the volume V ,

$$\frac{dc(t)}{dt} = \frac{f}{V}(p - c(t))$$

Pollution in a Lake

Differential Equations for Amount and Concentration of Pollutant

- The change in **amount of pollutant** satisfies the model

$$\frac{da(t)}{dt} = f p - f c(t)$$

- Since the lake maintains a constant volume V , then $c(t) = a(t)/V$, which also implies that $c'(t) = a'(t)/V$
- Dividing the above differential equation by the volume V ,

$$\frac{dc(t)}{dt} = \frac{f}{V}(p - c(t))$$

- If the lake is initially clean, then $c(0) = 0$

Pollution in a Lake

6

Soluton of the Differential Equation: Rewrite the differential equation for the concentration of pollutant as

$$\frac{dc(t)}{dt} = -\frac{f}{V}(c(t) - p) \quad \text{with} \quad c(0) = 0$$

Pollution in a Lake

6

Soluton of the Differential Equation: Rewrite the differential equation for the concentration of pollutant as

$$\frac{dc(t)}{dt} = -\frac{f}{V}(c(t) - p) \quad \text{with} \quad c(0) = 0$$

- This DE should remind you of Newton's Law of Cooling with f/V acting like k and p acting like T_e

Pollution in a Lake

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Pollution in a Lake

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Pollution in a Lake

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$$\frac{dz(t)}{dt} = -\frac{f}{V}z(t), \quad \text{with} \quad z(0) = -p$$

Pollution in a Lake

7

Soluton of the Differential Equation (cont): Since

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Pollution in a Lake

7

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Pollution in a Lake

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-

$$c(t) = p \left(1 - e^{-\frac{ft}{V}} \right)$$

Pollution in a Lake

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- The exponential decay in this solution shows

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Pollution in a Lake

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$$\lim_{t \rightarrow \infty} c(t) = p$$

- This is exactly what you would expect, as the entering river has a concentration of p

Example: Pollution in a Lake

1

Example: Pollution in a Lake Part 1

Example: Pollution in a Lake

1

Example: Pollution in a Lake Part 1

- Suppose that you begin with a $10,000 \text{ m}^3$ clean lake

Example: Pollution in a Lake

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- Suppose that you begin with a $10,000 \text{ m}^3$ clean lake
- Assume the river entering has a flow of $100 \text{ m}^3/\text{day}$ and the concentration of some pesticide in the river is measured to have a concentration of 5 ppm (parts per million)

Example: Pollution in a Lake

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1

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- Suppose that you begin with a $10,000 \text{ m}^3$ clean lake
- Assume the river entering has a flow of $100 \text{ m}^3/\text{day}$ and the concentration of some pesticide in the river is measured to have a concentration of 5 ppm (parts per million)
- Form the differential equation describing the concentration of pollutant in the lake at any time t and solve it
- Find out how long it takes for this lake to have a concentration of 2 ppm

Example: Pollution in a Lake

2

Solution: This example follows the model derived above, so the differential equation for the concentration of pollutant is

$$\frac{dc(t)}{dt} = -\frac{f}{V}(c(t) - p) \quad \text{with} \quad c(0) = 0$$

Example: Pollution in a Lake

2

Solution: This example follows the model derived above, so the differential equation for the concentration of pollutant is

$$\frac{dc(t)}{dt} = -\frac{f}{V}(c(t) - p) \quad \text{with} \quad c(0) = 0$$

- Since $V = 10,000$, $f = 100$, and $p = 5$,

$$\frac{dc(t)}{dt} = -\frac{100}{10000}(c(t) - 5) \quad \text{with} \quad c(0) = 0$$

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- This has a solution

$$z(t) = -5e^{-0.01t} = c(t) - 5$$

Example: Pollution in a Lake

3

Solution (cont): The concentration of pollutant in the lake is

$$c(t) = 5(1 - e^{-0.01t})$$

Example: Pollution in a Lake

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Solution (cont): The concentration of pollutant in the lake is

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$$e^{-0.01t} = \frac{3}{5} \quad \text{or} \quad e^{0.01t} = \frac{5}{3}$$

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- Solving this for t , we obtain

$$t = 100 \ln\left(\frac{5}{3}\right) = 51.1 \text{ days}$$

Example: Pollution in a Lake

4

Example: Pollution in a Lake Part 2

Example: Pollution in a Lake

4

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Example: Pollution in a Lake

4

Example: Pollution in a Lake Part 2

- Suppose that when the concentration reaches 4 ppm, the pesticide is banned
- For simplicity, assume that the concentration of pesticide drops immediately to zero in the river
- Assume that the pesticide is not degraded or lost by any means other than dilution
- Find how long until the concentration reaches 1 ppm

Example: Pollution in a Lake

Solution: The new initial value problem becomes

$$\frac{dc}{dt} = -0.01(c(t) - 0) = -0.01c(t) \quad \text{with} \quad c(0) = 4$$

Example: Pollution in a Lake

Solution: The new initial value problem becomes

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- This problem is in the form of a radioactive decay problem

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- To find how long it takes for the concentration to return to 1 ppm, solve the equation

$$1 = 4e^{-0.01t} \quad \text{or} \quad e^{0.01t} = 4$$

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- Solving this for t

$$t = 100 \ln(4) = 138.6 \text{ days}$$

Pollution in a Lake: Complications

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- There are considerations of degradation of the pesticide, stratification in the lake, and uptake and reentering of the pesticide through interaction with the organisms living in the lake
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- The river will vary in its flow rate, and the leeching of the pesticide into river is highly dependent on rainfall, ground water movement, and rate of pesticide application
- Obviously, there are many other complications that would increase the difficulty of analyzing this model
- The next section shows numerical methods to handle more complicated models

Example: Lake Pollution with Evaporation

1

Example: Lake Pollution with Evaporation

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1

Example: Lake Pollution with Evaporation

- Suppose that a new industry starts up river from a lake at $t = 0$ days, and this industry starts dumping a toxic pollutant, $P(t)$, into the river at a rate of 7 g/day, which flows directly into the lake

Example: Lake Pollution with Evaporation

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- Suppose that a new industry starts up river from a lake at $t = 0$ days, and this industry starts dumping a toxic pollutant, $P(t)$, into the river at a rate of 7 g/day, which flows directly into the lake
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- The lake is situated in a hot area and loses $50 \text{ m}^3/\text{day}$ of water to evaporation (pure water with no pollutant), while the remainder of the water exits at a rate of $950 \text{ m}^3/\text{day}$ through a river

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- The lake is situated in a hot area and loses $50 \text{ m}^3/\text{day}$ of water to evaporation (pure water with no pollutant), while the remainder of the water exits at a rate of $950 \text{ m}^3/\text{day}$ through a river
- Assume that all quantities are well-mixed and that there are no time delays for the pollutant reaching the lake from the river

Example: Lake Pollution with Evaporation

2

Example: Lake Pollution with Evaporation (cont) Part a

Example: Lake Pollution with Evaporation

2

Example: Lake Pollution with Evaporation (cont) Part a

- Write a differential equation that describes the concentration, $c(t)$, of the pollutant in the lake, using units of mg/m^3

Example: Lake Pollution with Evaporation

2

Example: Lake Pollution with Evaporation (cont) Part a

- Write a differential equation that describes the concentration, $c(t)$, of the pollutant in the lake, using units of mg/m^3
- Solve the differential equation

Example: Lake Pollution with Evaporation

2

Example: Lake Pollution with Evaporation (cont) Part a

- Write a differential equation that describes the concentration, $c(t)$, of the pollutant in the lake, using units of mg/m^3
- Solve the differential equation
- If a concentration of only $2 \text{ mg}/\text{m}^3$ is toxic to the fish population, then find how long until this level is reached

Example: Lake Pollution with Evaporation

2

Example: Lake Pollution with Evaporation (cont) Part a

- Write a differential equation that describes the concentration, $c(t)$, of the pollutant in the lake, using units of mg/m^3
- Solve the differential equation
- If a concentration of only $2 \text{ mg}/\text{m}^3$ is toxic to the fish population, then find how long until this level is reached
- If unchecked by regulations, then find what the eventual concentration of the pollutant is in the lake, assuming constant output by the new industry

Example: Lake Pollution with Evaporation

3

Solution: Let $P(t)$ be the amount of pollutant
The change in amount of pollutant =
Amount entering - Amount leaving

Example: Lake Pollution with Evaporation

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Example: Lake Pollution with Evaporation

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- The **amount entering** is the constant rate of pollutant dumped into the river, which is given by $k = 7000$ mg/day
- The **amount leaving** is given by the concentration of the pollutant in the lake, $c(t)$ (in mg/m³), times the flow of water out of the lake, $f = 950$ m³/day

Example: Lake Pollution with Evaporation

4

Solution (cont): The conservation of amount of pollutant is given by the equation:

$$\frac{dP}{dt} = k - f c(t) = 7000 - 950 c(t)$$

Example: Lake Pollution with Evaporation

4

Solution (cont): The conservation of amount of pollutant is given by the equation:

$$\frac{dP}{dt} = k - f c(t) = 7000 - 950 c(t)$$

- Evaporation concentrates the pollutant by allowing water to leave without the pollutant

Example: Lake Pollution with Evaporation

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Solution (cont): The conservation of amount of pollutant is given by the equation:

$$\frac{dP}{dt} = k - f c(t) = 7000 - 950 c(t)$$

- Evaporation concentrates the pollutant by allowing water to leave without the pollutant
- Divide the equation above by the volume, $V = 400,000 \text{ m}^3$

$$\left(\frac{1}{V}\right) \frac{dP(t)}{dt} = \frac{k}{V} - \frac{f}{V} c(t) = \frac{7}{400} - \frac{950}{400000} c(t)$$

Example: Lake Pollution with Evaporation

Solution (cont): The conservation of amount of pollutant is given by the equation:

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$$\left(\frac{1}{V}\right) \frac{dP(t)}{dt} = \frac{k}{V} - \frac{f}{V} c(t) = \frac{7}{400} - \frac{950}{400000} c(t)$$

- The concentration equation is

$$\frac{dc}{dt} = \frac{7}{400} - \frac{950}{400000} c(t) = -\frac{f}{V} \left(c(t) - \frac{k}{f} \right)$$

Example: Lake Pollution with Evaporation

5

Solution (cont): The concentration equation is

$$\frac{dc}{dt} = -\frac{95}{40000} \left(c(t) - \frac{700}{95} \right)$$

Example: Lake Pollution with Evaporation

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$$\frac{dc}{dt} = -\frac{95}{40000} \left(c(t) - \frac{700}{95} \right)$$

- Make the change of variables, $z(t) = c(t) - \frac{700}{95}$, with $z(0) = -\frac{700}{95}$

Example: Lake Pollution with Evaporation

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- The solution is

$$z(t) = -\frac{700}{95} e^{-95t/40000} = c(t) - \frac{700}{95}$$

Example: Lake Pollution with Evaporation

6

Solution (cont): The concentration equation is

$$c(t) = \frac{700}{95} (1 - e^{-95t/40000}) \approx 7.368 (1 - e^{-0.002375t})$$

Example: Lake Pollution with Evaporation

6

Solution (cont): The concentration equation is

$$c(t) = \frac{700}{95} (1 - e^{-95t/40000}) \approx 7.368 (1 - e^{-0.002375t})$$

- If a concentration of 2 mg/m^3 is toxic to the fish population, then find when $c(t) = 2 \text{ mg/m}^3$

Example: Lake Pollution with Evaporation

Solution (cont): The concentration equation is

$$c(t) = \frac{700}{95} (1 - e^{-95t/40000}) \approx 7.368 (1 - e^{-0.002375t})$$

- If a concentration of 2 mg/m^3 is toxic to the fish population, then find when $c(t) = 2 \text{ mg/m}^3$
- Solve

$$2 = 7.368 (1 - e^{-0.002375t}) \quad \text{or} \quad e^{0.002375t} \approx 1.3726$$

Example: Lake Pollution with Evaporation

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- Thus, $t = \frac{\ln(1.3726)}{0.002375} \approx 133.3$ days

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- Thus, $t = \frac{\ln(1.3726)}{0.002375} \approx 133.3$ days
- The limiting concentration is

$$\lim_{t \rightarrow \infty} c(t) = \frac{700}{95} \approx 7.368$$

Example: Lake Pollution with Evaporation

7

Example: Lake Pollution with Evaporation (cont) Part b

Example: Lake Pollution with Evaporation

7

Example: Lake Pollution with Evaporation (cont) Part b

- Suppose that the lake is at the limiting level of pollutant and a new environmental law is passed that shuts down the industry at a new time $t = 0$ days

Example: Lake Pollution with Evaporation

7

Example: Lake Pollution with Evaporation (cont) Part b

- Suppose that the lake is at the limiting level of pollutant and a new environmental law is passed that shuts down the industry at a new time $t = 0$ days
- Write a new differential equation describing the situation following the shutdown of the industry and solve this equation

Example: Lake Pollution with Evaporation

7

Example: Lake Pollution with Evaporation (cont) Part b

- Suppose that the lake is at the limiting level of pollutant and a new environmental law is passed that shuts down the industry at a new time $t = 0$ days
- Write a new differential equation describing the situation following the shutdown of the industry and solve this equation
- Calculate how long it takes for the lake to return to a level that allows fish to survive

Example: Lake Pollution with Evaporation

8

Solution: Now $k = 0$, so the initial value problem becomes

$$\frac{dc}{dt} = -\frac{95}{40000}c(t) = -0.002375c(t) \quad \text{with} \quad c(0) = \frac{700}{95}$$

Example: Lake Pollution with Evaporation

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- The concentration is reduced to 2 mg/m^3 when

$$2 = 7.368 e^{-0.002375t} \quad \text{or} \quad e^{0.002375t} = 3.684$$

Example: Lake Pollution with Evaporation

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- The concentration is reduced to 2 mg/m^3 when

$$2 = 7.368 e^{-0.002375t} \quad \text{or} \quad e^{0.002375t} = 3.684$$

- The lake is sufficiently clean for fish when

$$t = \frac{\ln(3.684)}{0.002375} \approx 549 \text{ days}$$