

Section 3: Solving systems of differential equations

Exercise level 1 solutions

1. (i) Rearrange the equation $\frac{dy}{dt} = x + 3y$ and differentiate

$$x = \frac{dy}{dt} - 3y \text{ gives } \frac{dx}{dt} = \frac{d^2y}{dt^2} - 3\frac{dy}{dt}$$

Substitute for $\frac{dx}{dt}$ using $\frac{dx}{dt} = 2x - 9y$

$$(2x - 9y) = \frac{d^2y}{dt^2} - 3\frac{dy}{dt}$$

Substitute for x using $x = \frac{dy}{dt} - 3y$

$$2\left(\frac{dy}{dt} - 3y\right) - 9y = \frac{d^2y}{dt^2} - 3\frac{dy}{dt}$$

Rearrange to give

$$\frac{d^2y}{dt^2} - 5\frac{dy}{dt} + 15y = 0$$

(ii) Rearrange the equation $\frac{dy}{dt} = 5x + 4y$ and differentiate

$$5x = \frac{dy}{dt} - 4y \text{ gives } 5\frac{dx}{dt} = \frac{d^2y}{dt^2} - 4\frac{dy}{dt}$$

Substitute for $\frac{dx}{dt}$ using $\frac{dx}{dt} = 2x + 3y$

$$5(2x + 3y) = \frac{d^2y}{dt^2} - 4\frac{dy}{dt}$$

Substitute for x using $5x = \frac{dy}{dt} - 4y$

$$2\left(\frac{dy}{dt} - 4y\right) + 15y = \frac{d^2y}{dt^2} - 4\frac{dy}{dt}$$

Rearrange to give

$$\frac{d^2y}{dt^2} - 6\frac{dy}{dt} - 7y = 0$$

(iii) Rearrange the equation $\frac{dy}{dt} = 2x - 4y + 1$ and differentiate

$$2x = \frac{dy}{dt} + 4y - 1 \text{ gives } 2\frac{dx}{dt} = \frac{d^2y}{dt^2} + 4\frac{dy}{dt}$$

Substitute for $\frac{dx}{dt}$ using $\frac{dx}{dt} = x - y$

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$$2(x - y) = \frac{d^2 y}{dt^2} + 4 \frac{dy}{dt}$$

Substitute for x using $2x = \frac{dy}{dt} + 4y - 1$

$$\left(\frac{dy}{dt} + 4y - 1 \right) - 2y = \frac{d^2 y}{dt^2} + 4 \frac{dy}{dt}$$

Rearrange to give

$$\frac{d^2 y}{dt^2} + 3 \frac{dy}{dt} - 2y + 1 = 0$$

2. (i) Rearrange the equation $\frac{dx}{dt} = -2x + y$ and differentiate

$$y = \frac{dx}{dt} + 2x \text{ gives } \frac{dy}{dt} = \frac{d^2 x}{dt^2} + 2 \frac{dx}{dt}$$

Substitute for $\frac{dy}{dt}$ using $\frac{dy}{dt} = x + y$

$$(x + y) = \frac{d^2 x}{dt^2} + 2 \frac{dx}{dt}$$

Substitute for y using $y = \frac{dx}{dt} + 2x$

$$x + \left(\frac{dx}{dt} + 2x \right) = \frac{d^2 x}{dt^2} + 2 \frac{dx}{dt}$$

Rearrange to give

$$\frac{d^2 x}{dt^2} + \frac{dx}{dt} - 3x = 0$$

(ii) Rearrange the equation $\frac{dx}{dt} = 0.1x - 0.9y$ and differentiate

$$0.9y = 0.1x - \frac{dx}{dt} \text{ gives } 0.9 \frac{dy}{dt} = 0.1 \frac{dx}{dt} - \frac{d^2 x}{dt^2}$$

Substitute for $\frac{dy}{dt}$ using $\frac{dy}{dt} = 0.2x + 0.3y$

$$0.9(0.2x + 0.3y) = 0.1 \frac{dx}{dt} - \frac{d^2 x}{dt^2}$$

Substitute for y using $0.9y = 0.1x - \frac{dx}{dt}$

$$0.18x + 0.3 \left(0.1x - \frac{dx}{dt} \right) = 0.1 \frac{dx}{dt} - \frac{d^2 x}{dt^2}$$

Rearrange to give

$$\frac{d^2 x}{dt^2} - 0.4 \frac{dx}{dt} + 0.21x = 0$$

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(iii) Rearrange the equation $\frac{dx}{dt} = 2x - y + 5$ and differentiate

$$y = 2x + 5 - \frac{dx}{dt} \text{ gives } \frac{dy}{dt} = 2 \frac{dx}{dt} - \frac{d^2x}{dt^2}$$

Substitute for $\frac{dy}{dt}$ using $\frac{dy}{dt} = 7x - y + 2$

$$(7x - y + 2) = 2 \frac{dx}{dt} - \frac{d^2x}{dt^2}$$

Substitute for y using $y = 2x + 5 - \frac{dx}{dt}$

$$7x - \left(2x + 5 - \frac{dx}{dt}\right) + 2 = 2 \frac{dx}{dt} - \frac{d^2x}{dt^2}$$

Rearrange to give

$$\frac{d^2x}{dt^2} - \frac{dx}{dt} + 5x - 3 = 0$$

3. (i) Rearrange the equation $\frac{dy}{dt} = x + y$ and differentiate

$$x = \frac{dy}{dt} - y \text{ gives } \frac{dx}{dt} = \frac{d^2y}{dt^2} - \frac{dy}{dt}$$

Substitute for $\frac{dx}{dt}$ using $\frac{dx}{dt} = 2x + 6y$

$$(2x + 6y) = \frac{d^2y}{dt^2} - \frac{dy}{dt}$$

Substitute for x using $x = \frac{dy}{dt} - y$

$$2\left(\frac{dy}{dt} - y\right) + 6y = \frac{d^2y}{dt^2} - \frac{dy}{dt}$$

Rearrange to give

$$\frac{d^2y}{dt^2} - 3\frac{dy}{dt} - 4y = 0$$

Auxiliary equation $\lambda^2 - 3\lambda - 4 = 0$

Which factorises to $(\lambda - 4)(\lambda + 1) = 0$

$\lambda^2 - 3\lambda - 4 = 0$ Roots are $\lambda = 4, -1$

So the general solution for y is $y = Ae^{4t} + Be^{-t}$

Substitute for y and $\frac{dy}{dt}$ in the equation $x = \frac{dy}{dt} - y$

$$\text{Which gives } x = (4Ae^{4t} + (-1)Be^{-t}) - (Ae^{4t} + Be^{-t}) = 3Ae^{4t} - 2Be^{-t}$$

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(ii) Rearrange the equation $\frac{dx}{dt} = x + 4y$ and differentiate

$$4y = \frac{dx}{dt} - x \text{ gives } 4 \frac{dy}{dt} = \frac{d^2x}{dt^2} - \frac{dx}{dt}$$

Substitute for $\frac{dy}{dt}$ using $\frac{dy}{dt} = 2x - y$

$$4(2x - y) = \frac{d^2x}{dt^2} - \frac{dx}{dt}$$

Substitute for y using $4y = \frac{dx}{dt} - x$

$$8x - \left(\frac{dx}{dt} - x\right) = \frac{d^2x}{dt^2} - \frac{dx}{dt}$$

Rearrange to give

$$\frac{d^2x}{dt^2} + 0 \frac{dx}{dt} - 9x = 0$$

$$\frac{d^2x}{dt^2} - 9x = 0$$

Auxiliary equation $\lambda^2 - 9 = 0$

Roots are $\lambda = \pm 3$

So the general solution for x is $x = Ae^{3t} + Be^{-3t}$

Substitute for x and $\frac{dx}{dt}$ in the equation $y = \frac{1}{4} \left(\frac{dx}{dt} - x \right)$

$$\text{Which gives } y = \frac{1}{4} \left((3Ae^{3t} + (-3)Be^{-3t}) - (Ae^{3t} + Be^{-3t}) \right) = \frac{1}{4} (2Ae^{3t} - 4Be^{-3t})$$

$$y = 0.5Ae^{3t} - Be^{-3t}$$

(iii) Rearrange the equation $\frac{dy}{dt} = 2x - 9y + 7$ and differentiate

$$2x = \frac{dy}{dt} + 9y - 7 \text{ gives } 2 \frac{dx}{dt} = \frac{d^2y}{dt^2} + 9 \frac{dy}{dt}$$

Substitute for $\frac{dx}{dt}$ using $\frac{dx}{dt} = x - 13y - 5$

$$2(x - 13y - 5) = \frac{d^2y}{dt^2} + 9 \frac{dy}{dt}$$

Substitute for x using $x = \frac{dy}{dt} + 9y - 7$

$$\left(\frac{dy}{dt} + 9y - 7 \right) - 26y - 10 = \frac{d^2y}{dt^2} + 9 \frac{dy}{dt}$$

Rearrange to give

$$\frac{d^2y}{dt^2} + 8 \frac{dy}{dt} + 17y = -17$$

Auxiliary equation $\lambda^2 + 8\lambda + 17 = 0$

Roots are $\lambda = -4 \pm i$

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Particular integral:

Try $y=c$

$$\frac{d^2 y}{dt^2} + 8 \frac{dy}{dt} + 17y = 0 + 0 + 17c = -17 \text{ giving } y = -1$$

So the general solution for y is $y = e^{-4t} (A \cos t + B \sin t) - 1$

$$\text{Product rule gives } \frac{dy}{dt} = (-4)e^{-4t} (A \cos t + B \sin t) + e^{-4t} (-A \sin t + B \cos t)$$

Substitute for y and $\frac{dy}{dt}$ in the equation

$$x = e^{-4t} ((-4A + B) \cos t + (-4B - A) \sin t) + 9(e^{-4t} (A \cos t + B \sin t) - 1) - 7$$

$$\text{Which gives } x = e^{-4t} ((5A + B) \cos t + (5B - A) \sin t) - 16$$

4. (i) Rearrange the equation $\frac{dy}{dt} = x - 3y$ and differentiate

$$x = \frac{dy}{dt} + 3y \text{ gives } \frac{dx}{dt} = \frac{d^2 y}{dt^2} + 3 \frac{dy}{dt}$$

Substitute for $\frac{dx}{dt}$ using $\frac{dx}{dt} = 3x + 7y$

$$(3x + 7y) = \frac{d^2 y}{dt^2} + 3 \frac{dy}{dt}$$

Substitute for x using $x = \frac{dy}{dt} + 3y$

$$3\left(\frac{dy}{dt} + 3y\right) + 7y = \frac{d^2 y}{dt^2} + 3 \frac{dy}{dt}$$

Rearrange to give

$$\frac{d^2 y}{dt^2} - 16y = 0$$

Auxiliary equation $\lambda^2 - 16 = 0$ has roots $\lambda = \pm 4$

$$\text{So } y = Ae^{4t} + Be^{-4t}$$

Substitute for y and $\frac{dy}{dt}$ in $x = \frac{dy}{dt} + 3y$

$$x = (4Ae^{4t} + (-4)Be^{-4t}) + 3(Ae^{4t} + Be^{-4t}) = (7Ae^{4t} - Be^{-4t})$$

Initial conditions $t = 0, x = 0, y = 16$

$$16 = A + B$$

$$0 = (7A - B)$$

$$\text{Giving } A = 2, B = 14$$

$$\text{So the solution is } x = (14e^{4t} - 14e^{-4t}), y = 2e^{4t} + 14e^{-4t}$$