



A **mathematical model** is a complete and consistent set of mathematical equations used to represent a physical process.

A **mathematical model** is a complete and consistent set of mathematical equations used to represent a physical process.

The steps involved in a mathematical simulation of a physical process are:

A **mathematical model** is a complete and consistent set of mathematical equations used to represent a physical process.

The steps involved in a mathematical simulation of a physical process are:

- 1 formulation of the mathematical model,

A **mathematical model** is a complete and consistent set of mathematical equations used to represent a physical process.

The steps involved in a mathematical simulation of a physical process are:

- 1 formulation of the mathematical model,
- 2 scaling and simplification of the model equations,

A **mathematical model** is a complete and consistent set of mathematical equations used to represent a physical process.

The steps involved in a mathematical simulation of a physical process are:

- 1 formulation of the mathematical model,
- 2 scaling and simplification of the model equations,
- 3 solution of the mathematical equations by analytical, approximate or numerical methods,

A **mathematical model** is a complete and consistent set of mathematical equations used to represent a physical process.

The steps involved in a mathematical simulation of a physical process are:

- 1 formulation of the mathematical model,
- 2 scaling and simplification of the model equations,
- 3 solution of the mathematical equations by analytical, approximate or numerical methods,
- 4 interpretation of the solution and its empirical verification.

**Dependent variables** are properties of the system that are of interest, they can be functions of the independent variables — e.g the mass of the system or concentration of reactant or the temperature.

**Dependent variables** are properties of the system that are of interest, they can be functions of the independent variables — e.g the mass of the system or concentration of reactant or the temperature.

The **independent variables** are the variables that describe the evolution or extent of the system under investigation – e.g. time or spatial coordinate variables.

# Classification

Ordinary Differential Equations: only one independent variable

**Ordinary Differential Equations:** only one independent variable

**Initial-Value:** State of system is specified at some initial time

**Ordinary Differential Equations:** only one independent variable

**Initial-Value:** State of system is specified at some initial time

**Boundary Value Problem:** State of system is specified at system boundaries

# Classification

**Ordinary Differential Equations:** only one independent variable

**Initial-Value:** State of system is specified at some initial time

**Boundary Value Problem:** State of system is specified at system boundaries

**Partial Differential Equations:** more than one independent variable

# Classification

**Ordinary Differential Equations:** only one independent variable

**Initial-Value:** State of system is specified at some initial time

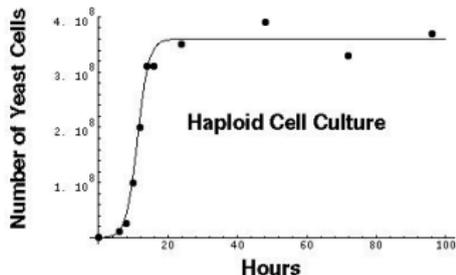
**Boundary Value Problem:** State of system is specified at system boundaries

**Partial Differential Equations:** more than one independent variable

**Algebraic Equations:** no independent variable; involve only relations between dependent variables

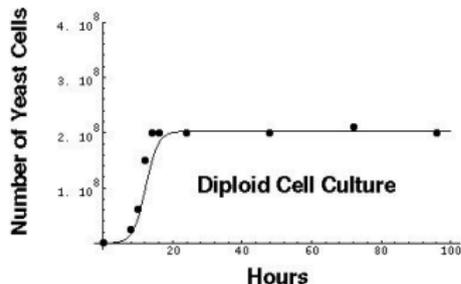
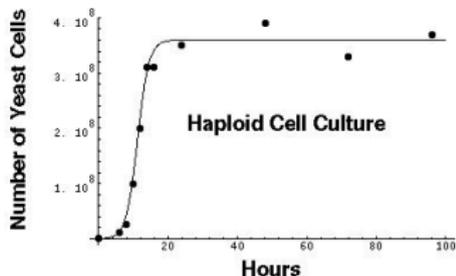
# Population Growth Model — Logistic Equation

The growth pattern of a bacterial culture follows a regular pattern: there is an initial lag phase, followed by a period of exponential growth. However, as the population of bacteria increases, beyond a certain point, nutrients become limiting (or waste products that limit growth increase) and the culture enters a stationary growth phase.



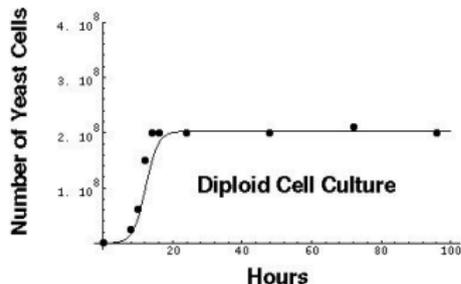
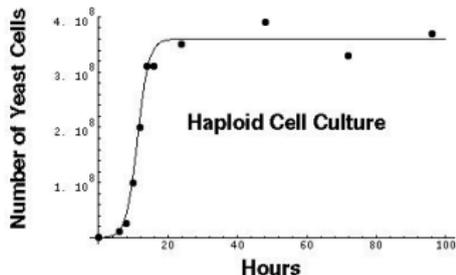
# Population Growth Model — Logistic Equation

The growth pattern of a bacterial culture follows a regular pattern: there is an initial lag phase, followed by a period of exponential growth. However, as the population of bacteria increases, beyond a certain point, nutrients become limiting (or waste products that limit growth increase) and the culture enters a stationary growth phase.



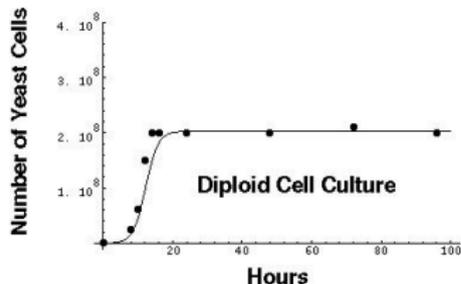
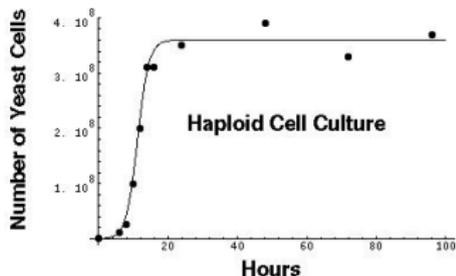
# Population Growth Model — Logistic Equation

The growth pattern of a bacterial culture follows a regular pattern: there is an initial lag phase, followed by a period of exponential growth. However, as the population of bacteria increases, beyond a certain point, nutrients become limiting (or waste products that limit growth increase) and the culture enters a stationary growth phase.



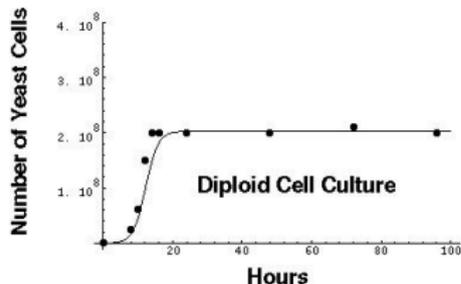
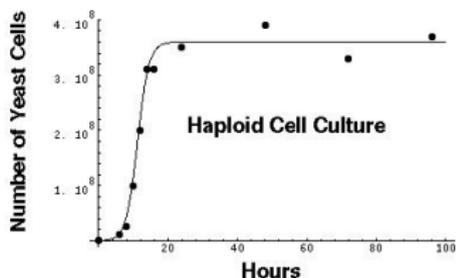
# Population Growth Model — Logistic Equation

The growth pattern of a bacterial culture follows a regular pattern: there is an initial lag phase, followed by a period of exponential growth. However, as the population of bacteria increases, beyond a certain point, nutrients become limiting (or waste products that limit growth increase) and the culture enters a stationary growth phase.



# Population Growth Model — Logistic Equation

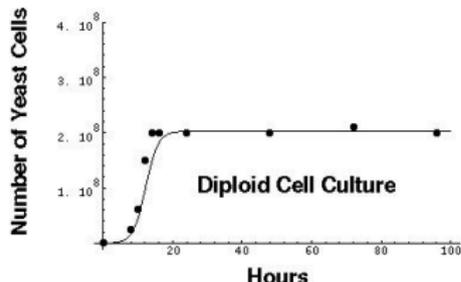
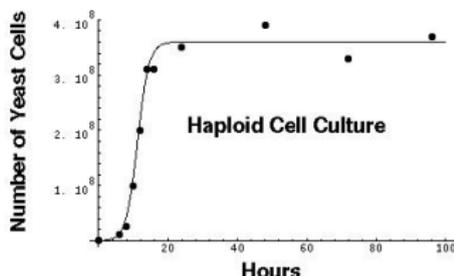
The growth pattern of a bacterial culture follows a regular pattern: there is an initial lag phase, followed by a period of exponential growth. However, as the population of bacteria increases, beyond a certain point, nutrients become limiting (or waste products that limit growth increase) and the culture enters a stationary growth phase.



One of the simplest models to describe this population growth is:

# Population Growth Model — Logistic Equation

The growth pattern of a bacterial culture follows a regular pattern: there is an initial lag phase, followed by a period of exponential growth. However, as the population of bacteria increases, beyond a certain point, nutrients become limiting (or waste products that limit growth increase) and the culture enters a stationary growth phase.



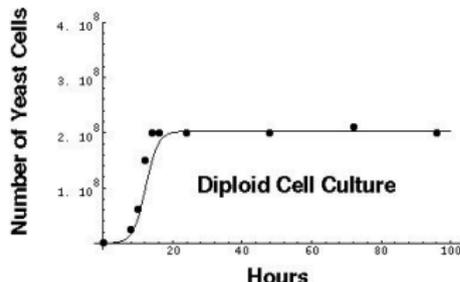
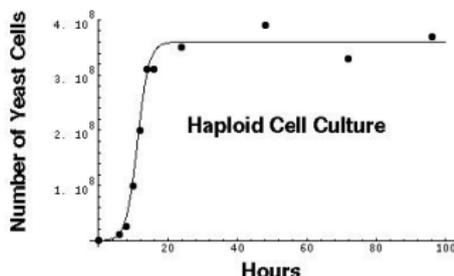
One of the simplest models to describe this population growth is:

$$\frac{dN}{dt} = rN \cdot \underbrace{\left( \frac{k - N}{k} \right)}_{\text{fraction of carrying capacity available}}$$

where  $r$  is termed the reproductive parameter and  $k$  the carrying capacity

# Population Growth Model — Logistic Equation

The growth pattern of a bacterial culture follows a regular pattern: there is an initial lag phase, followed by a period of exponential growth. However, as the population of bacteria increases, beyond a certain point, nutrients become limiting (or waste products that limit growth increase) and the culture enters a stationary growth phase.



One of the simplest models to describe this population growth is:

$$\frac{dN}{dt} = rN \cdot \underbrace{\left( \frac{k - N}{k} \right)}_{\text{fraction of carrying capacity available}} \quad N = \frac{kN_0}{N_0 + (k - N_0)e^{-rt}}$$

where  $r$  is termed the reproductive parameter and  $k$  the carrying capacity

# Radioactive Decay

In the atmosphere and living organisms, the ratio of radioactive carbon  ${}_6\text{C}^{14}$  to ordinary carbon  ${}_6\text{C}^{12}$  is constant.

# Radioactive Decay

In the atmosphere and living organisms, the ratio of radioactive carbon  ${}_6\text{C}^{14}$  to ordinary carbon  ${}_6\text{C}^{12}$  is constant. After an organism's death,  ${}_6\text{C}^{14}$  begins to decay according to first-order kinetics, whereas the amount of stable  ${}_6\text{C}^{12}$  remains constant.

# Radioactive Decay

In the atmosphere and living organisms, the ratio of radioactive carbon  ${}_6\text{C}^{14}$  to ordinary carbon  ${}_6\text{C}^{12}$  is constant. After an organism's death,  ${}_6\text{C}^{14}$  begins to decay according to first-order kinetics, whereas the amount of stable  ${}_6\text{C}^{12}$  remains constant. If this carbon ratio  $y(t)$  is found to be 10% of its initial value in a fossilized bone, how old is it (half-life of  ${}_6\text{C}^{14}$  is 5,715 years)?

# Radioactive Decay

In the atmosphere and living organisms, the ratio of radioactive carbon  ${}_6\text{C}^{14}$  to ordinary carbon  ${}_6\text{C}^{12}$  is constant. After an organism's death,  ${}_6\text{C}^{14}$  begins to decay according to first-order kinetics, whereas the amount of stable  ${}_6\text{C}^{12}$  remains constant. If this carbon ratio  $y(t)$  is found to be 10% of its initial value in a fossilized bone, how old is it (half-life of  ${}_6\text{C}^{14}$  is 5,715 years)?

# Radioactive Decay

In the atmosphere and living organisms, the ratio of radioactive carbon  ${}_6\text{C}^{14}$  to ordinary carbon  ${}_6\text{C}^{12}$  is constant. After an organism's death,  ${}_6\text{C}^{14}$  begins to decay according to first-order kinetics, whereas the amount of stable  ${}_6\text{C}^{12}$  remains constant. If this carbon ratio  $y(t)$  is found to be 10% of its initial value in a fossilized bone, how old is it (half-life of  ${}_6\text{C}^{14}$  is 5,715 years)?

$$\frac{dy}{dt} = ky$$

# Radioactive Decay

In the atmosphere and living organisms, the ratio of radioactive carbon  ${}_6\text{C}^{14}$  to ordinary carbon  ${}_6\text{C}^{12}$  is constant. After an organism's death,  ${}_6\text{C}^{14}$  begins to decay according to first-order kinetics, whereas the amount of stable  ${}_6\text{C}^{12}$  remains constant. If this carbon ratio  $y(t)$  is found to be 10% of its initial value in a fossilized bone, how old is it (half-life of  ${}_6\text{C}^{14}$  is 5,715 years)?

$$\frac{dy}{dt} = ky$$
$$\Rightarrow y(t) = y_0 e^{kt}$$

# Radioactive Decay

In the atmosphere and living organisms, the ratio of radioactive carbon  ${}_6\text{C}^{14}$  to ordinary carbon  ${}_6\text{C}^{12}$  is constant. After an organism's death,  ${}_6\text{C}^{14}$  begins to decay according to first-order kinetics, whereas the amount of stable  ${}_6\text{C}^{12}$  remains constant. If this carbon ratio  $y(t)$  is found to be 10% of its initial value in a fossilized bone, how old is it (half-life of  ${}_6\text{C}^{14}$  is 5,715 years)?

$$\frac{dy}{dt} = ky$$

$$\Rightarrow y(t) = y_0 e^{kt}$$

$$\Rightarrow t = \frac{1}{k} \ln \frac{y(t)}{y_0}$$

# Radioactive Decay

In the atmosphere and living organisms, the ratio of radioactive carbon  ${}^6\text{C}^{14}$  to ordinary carbon  ${}^6\text{C}^{12}$  is constant. After an organism's death,  ${}^6\text{C}^{14}$  begins to decay according to first-order kinetics, whereas the amount of stable  ${}^6\text{C}^{12}$  remains constant. If this carbon ratio  $y(t)$  is found to be 10% of its initial value in a fossilized bone, how old is it (half-life of  ${}^6\text{C}^{14}$  is 5,715 years)?

$$\begin{aligned}\frac{dy}{dt} &= ky \\ \Rightarrow y(t) &= y_0 e^{kt} \\ \Rightarrow t &= \frac{1}{k} \ln \frac{y(t)}{y_0}\end{aligned}$$

For carbon-14:  $y(t_{1/2})/y_0 = 1/2$  at  $t = t_{1/2} = 5715$  years

# Radioactive Decay

In the atmosphere and living organisms, the ratio of radioactive carbon  ${}^6\text{C}^{14}$  to ordinary carbon  ${}^6\text{C}^{12}$  is constant. After an organism's death,  ${}^6\text{C}^{14}$  begins to decay according to first-order kinetics, whereas the amount of stable  ${}^6\text{C}^{12}$  remains constant. If this carbon ratio  $y(t)$  is found to be 10% of its initial value in a fossilized bone, how old is it (half-life of  ${}^6\text{C}^{14}$  is 5,715 years)?

$$\begin{aligned}\frac{dy}{dt} &= ky \\ \Rightarrow y(t) &= y_0 e^{kt} \\ \Rightarrow t &= \frac{1}{k} \ln \frac{y(t)}{y_0}\end{aligned}$$

For carbon-14:  $y(t_{1/2})/y_0 = 1/2$  at  $t = t_{1/2} = 5715$  years

$$\Rightarrow k = -\frac{\ln 2}{5715} = -1.213 \times 10^{-4} \text{ year}^{-1}$$

# Radioactive Decay

In the atmosphere and living organisms, the ratio of radioactive carbon  ${}_6\text{C}^{14}$  to ordinary carbon  ${}_6\text{C}^{12}$  is constant. After an organism's death,  ${}_6\text{C}^{14}$  begins to decay according to first-order kinetics, whereas the amount of stable  ${}_6\text{C}^{12}$  remains constant. If this carbon ratio  $y(t)$  is found to be 10% of its initial value in a fossilized bone, how old is it (half-life of  ${}_6\text{C}^{14}$  is 5,715 years)?

$$\begin{aligned}\frac{dy}{dt} &= ky \\ \Rightarrow y(t) &= y_0 e^{kt} \\ \Rightarrow t &= \frac{1}{k} \ln \frac{y(t)}{y_0}\end{aligned}$$

For carbon-14:  $y(t_{1/2})/y_0 = 1/2$  at  $t = t_{1/2} = 5715$  years

$$\Rightarrow k = -\frac{\ln 2}{5715} = -1.213 \times 10^{-4} \text{ year}^{-1}$$

Age of fossil  $t = -(1.213 \times 10^{-4})^{-1} \cdot \ln 0.1 = 19000$  years

# Newton's law of cooling

The rate at which the temperature of a body changes is proportional to the difference between the temperature of the body and the temperature of the surrounding medium (ambient temperature).

# Newton's law of cooling

The rate at which the temperature of a body changes is proportional to the difference between the temperature of the body and the temperature of the surrounding medium (ambient temperature). If  $T(t)$  represents the temperature of the body at time  $t$  and  $T_a$  the ambient temperature:

# Newton's law of cooling

The rate at which the temperature of a body changes is proportional to the difference between the temperature of the body and the temperature of the surrounding medium (ambient temperature). If  $T(t)$  represents the temperature of the body at time  $t$  and  $T_a$  the ambient temperature:

$$\frac{dT}{dt} = -k(T - T_a)$$

**Problem:** How long will it take a cup of coffee at  $185^{\circ}\text{F}$  to cool to a drinkable temperature of  $143^{\circ}\text{F}$ , if its temperature after 50 s is  $181.2^{\circ}\text{F}$ , and the ambient  $T$  is  $68^{\circ}\text{F}$ .

**Solution:**  $k = 6.603 \times 10^{-4} \text{ s}^{-1}$  and  $t=674 \text{ s}$ .

# Newton's law of cooling

The rate at which the temperature of a body changes is proportional to the difference between the temperature of the body and the temperature of the surrounding medium (ambient temperature). If  $T(t)$  represents the temperature of the body at time  $t$  and  $T_a$  the ambient temperature:

$$\frac{dT}{dt} = -k(T - T_a)$$

where  $k$  is a constant of proportionality

**Problem:** How long will it take a cup of coffee at  $185^{\circ}\text{F}$  to cool to a drinkable temperature of  $143^{\circ}\text{F}$ , if its temperature after 50 s is  $181.2^{\circ}\text{F}$ , and the ambient  $T$  is  $68^{\circ}\text{F}$ .

**Solution:**  $k = 6.603 \times 10^{-4} \text{ s}^{-1}$  and  $t=674 \text{ s}$ .

# Spread of a Disease

A simple model for the rate of spread of an infectious disease is that it is proportional to the number of encounters between infected and non-infected people.

# Spread of a Disease

A simple model for the rate of spread of an infectious disease is that it is proportional to the number of encounters between infected and non-infected people. If  $y(t)$  is the number of infected people, and  $x(t)$  is the number of people who have not yet been exposed, then:

# Spread of a Disease

A simple model for the rate of spread of an infectious disease is that it is proportional to the number of encounters between infected and non-infected people. If  $y(t)$  is the number of infected people, and  $x(t)$  is the number of people who have not yet been exposed, then:

$$\frac{dy}{dt} = kxy$$

# Spread of a Disease

A simple model for the rate of spread of an infectious disease is that it is proportional to the number of encounters between infected and non-infected people. If  $y(t)$  is the number of infected people, and  $x(t)$  is the number of people who have not yet been exposed, then:

$$\frac{dy}{dt} = kxy$$

$k$  is a proportionality constant that reflects the contagiousness of the diseases and safety measures practiced.

# Spread of a Disease

A simple model for the rate of spread of an infectious disease is that it is proportional to the number of encounters between infected and non-infected people. If  $y(t)$  is the number of infected people, and  $x(t)$  is the number of people who have not yet been exposed, then:

$$\frac{dy}{dt} = kxy$$

$k$  is a proportionality constant that reflects the contagiousness of the diseases and safety measures practiced.

**Problem:** If ten students returning from the winter break to an isolated college of 1000 students have a flu virus, how long before half the students have been infected, for  $k=10^{-4} \text{ day}^{-1}$ .

**Problem:** If ten students returning from the winter break to an isolated college of 1000 students have a flu virus, how long before half the students have been infected, for  $k=10^{-4} \text{ day}^{-1}$ .

**Problem:** If ten students returning from the winter break to an isolated college of 1000 students have a flu virus, how long before half the students have been infected, for  $k=10^{-4} \text{ day}^{-1}$ .

$$\frac{dy}{dt} = 10^{-4}y(1000 - y) \quad y(0) = 10$$

About 46 days for 50% infection.

**Problem:** If ten students returning from the winter break to an isolated college of 1000 students have a flu virus, how long before half the students have been infected, for  $k=10^{-4} \text{ day}^{-1}$ .

$$\frac{dy}{dt} = 10^{-4}y(1000 - y) \quad y(0) = 10$$
$$\Rightarrow \int dt = 10^4 \int \frac{dy}{y(1000 - y)} = 10^4 \left[ \int \frac{dy}{y} + \int \frac{dy}{1000 - y} \right]$$

About 46 days for 50% infection.

**Problem:** If ten students returning from the winter break to an isolated college of 1000 students have a flu virus, how long before half the students have been infected, for  $k=10^{-4} \text{ day}^{-1}$ .

$$\begin{aligned}\frac{dy}{dt} &= 10^{-4}y(1000 - y) & y(0) &= 10 \\ \Rightarrow \int dt &= 10^4 \int \frac{dy}{y(1000 - y)} = 10 \left[ \int \frac{dy}{y} + \int \frac{dy}{1000 - y} \right] \\ \Rightarrow t &= 10 \ln \frac{y}{1000 - y} + c\end{aligned}$$

About 46 days for 50% infection.

**Problem:** If ten students returning from the winter break to an isolated college of 1000 students have a flu virus, how long before half the students have been infected, for  $k=10^{-4} \text{ day}^{-1}$ .

$$\begin{aligned}\frac{dy}{dt} &= 10^{-4}y(1000 - y) & y(0) &= 10 \\ \Rightarrow \int dt &= 10^4 \int \frac{dy}{y(1000 - y)} = 10 \left[ \int \frac{dy}{y} + \int \frac{dy}{1000 - y} \right] \\ \Rightarrow t &= 10 \ln \frac{y}{1000 - y} + c \\ t &= 10 \ln \frac{99y}{1000 - y} & \text{using } y(t=0) &= 10\end{aligned}$$

About 46 days for 50% infection.

**Problem:** If ten students returning from the winter break to an isolated college of 1000 students have a flu virus, how long before half the students have been infected, for  $k=10^{-4} \text{ day}^{-1}$ .

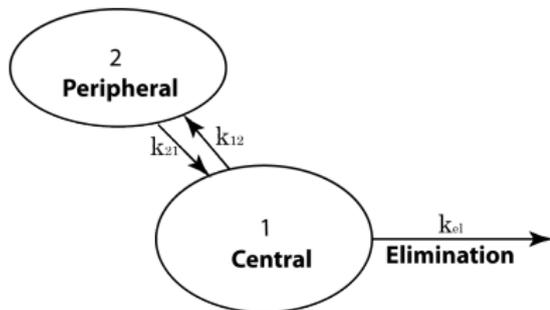
$$\begin{aligned}\frac{dy}{dt} &= 10^{-4}y(1000 - y) & y(0) &= 10 \\ \Rightarrow \int dt &= 10^4 \int \frac{dy}{y(1000 - y)} = 10 \left[ \int \frac{dy}{y} + \int \frac{dy}{1000 - y} \right] \\ \Rightarrow t &= 10 \ln \frac{y}{1000 - y} + c \\ t &= 10 \ln \frac{99y}{1000 - y} & \text{using } y(t=0) &= 10\end{aligned}$$

About 46 days for 50% infection.

We will discuss later more sophisticated models :

e.g. the **S**(susceptible)-**I**(infected)-**R**(recovered) models, that include the rate of recovery from the infection.

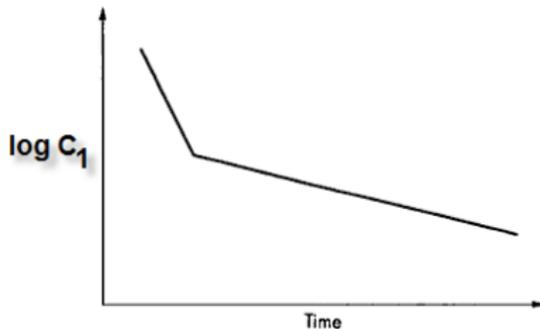
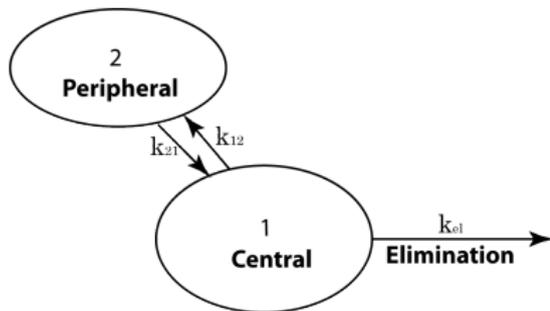
# Two-compartment Pharmacokinetic models



**Compartment 1 (central)** blood and well perfused organs, e.g. liver, kidney, etc. ("plasma")

**Compartment 2 (peripheral)** poorly perfused tissues, e.g. muscle, lean tissue, fat ("tissue")

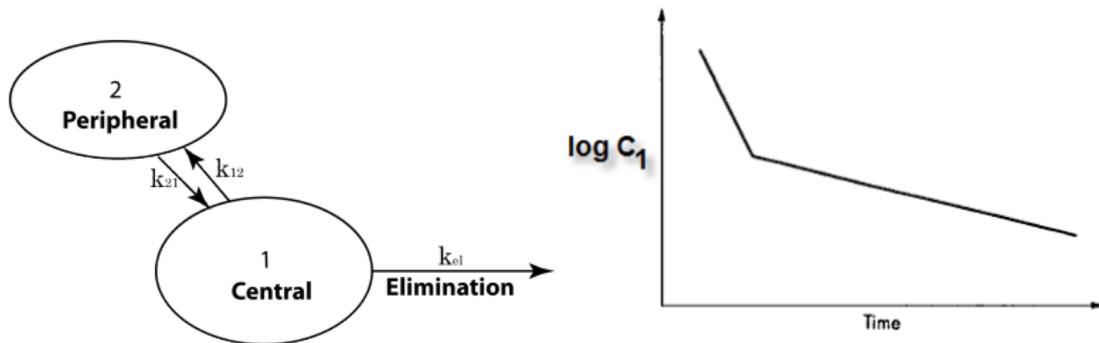
# Two-compartment Pharmacokinetic models



**Compartment 1 (central)** blood and well perfused organs, e.g. liver, kidney, etc. ("plasma")

**Compartment 2 (peripheral)** poorly perfused tissues, e.g. muscle, lean tissue, fat ("tissue")

# Two-compartment Pharmacokinetic models

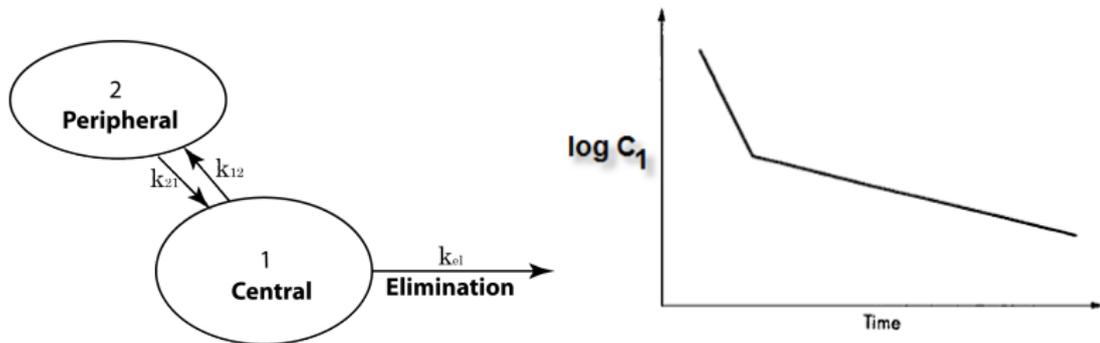


**Compartment 1 (central)** blood and well perfused organs, e.g. liver, kidney, etc. ("plasma")

**Compartment 2 (peripheral)** poorly perfused tissues, e.g. muscle, lean tissue, fat ("tissue")

$$\frac{dC_1}{dt} = k_{21}C_2 - k_{12}C_1 - k_{el}C_1$$

# Two-compartment Pharmacokinetic models



**Compartment 1 (central)** blood and well perfused organs, e.g. liver, kidney, etc. ("plasma")

**Compartment 2 (peripheral)** poorly perfused tissues, e.g. muscle, lean tissue, fat ("tissue")

$$\frac{dC_1}{dt} = k_{21}C_2 - k_{12}C_1 - k_{el}C_1$$
$$\frac{dC_2}{dt} = k_{12}C_1 - k_{21}C_2$$

# Conservation Balance

The general form of the **conservation balance** is:

# Conservation Balance

The general form of the **conservation balance** is:

$$\mathbf{Accumulation} = \mathbf{Input} - \mathbf{Output} + \mathbf{Generation} - \mathbf{Consumption}$$

# Conservation Balance

The general form of the **conservation balance** is:

$$\mathbf{Accumulation = Input - Output + Generation - Consumption}$$

**Overall Mass:**

$$\mathbf{Accumulation = Input - Output}$$

# Conservation Balance

The general form of the **conservation balance** is:

$$\mathbf{Accumulation = Input - Output + Generation - Consumption}$$

**Overall Mass:**

$$\mathbf{Accumulation = Input - Output}$$

**Species Mass:**

$$\mathbf{Accumulation = Input - Output + Generation - Consumption}$$

# Conservation Balance

The general form of the **conservation balance** is:

$$\mathbf{Accumulation = Input - Output + Generation - Consumption}$$

**Overall Mass:**

$$\mathbf{Accumulation = Input - Output}$$

**Species Mass:**

$$\mathbf{Accumulation = Input - Output + Generation - Consumption}$$

**Energy<sup>1,2</sup>:**

$$\mathbf{Accumulation = Input - Output}$$

# Conservation Balance

The general form of the **conservation balance** is:

$$\mathbf{Accumulation = Input - Output + Generation - Consumption}$$

**Overall Mass:**

$$\mathbf{Accumulation = Input - Output}$$

**Species Mass:**

$$\mathbf{Accumulation = Input - Output + Generation - Consumption}$$

**Energy<sup>1,2</sup>:**

$$\mathbf{Accumulation = Input - Output}$$

<sup>1</sup>The energy is taken to consist of the sum of the kinetic, potential, and internal energy.

# Initial-Value ODE Problem—Filling of a tank

## Initial-Value ODE Problem—Filling of a tank

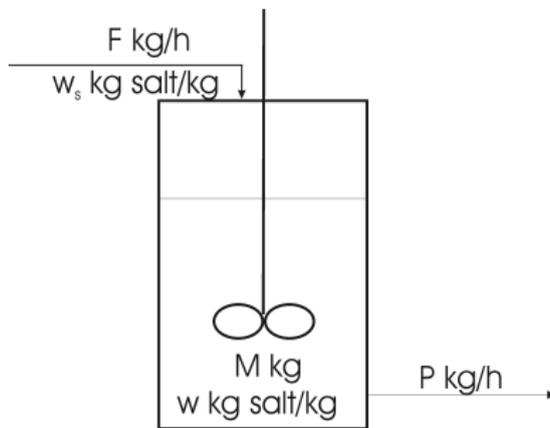
A well stirred tank is being filled with a salt solution of weight fraction  $w_s$  at a rate of  $F$  kg/h and product is being removed at a rate of  $P$  kg/h.

## Initial-Value ODE Problem—Filling of a tank

A well stirred tank is being filled with a salt solution of weight fraction  $w_s$  at a rate of  $F$  kg/h and product is being removed at a rate of  $P$  kg/h. If the tank initially contains  $M_0$  kg of water with salt concentration  $w_0$ , obtain a mathematical model of the process that describes the rate of change of the mass of solution  $M$  and salt concentration  $w$  in the tank.

# Initial-Value ODE Problem—Filling of a tank

A well stirred tank is being filled with a salt solution of weight fraction  $w_s$  at a rate of  $F$  kg/h and product is being removed at a rate of  $P$  kg/h. If the tank initially contains  $M_0$  kg of water with salt concentration  $w_0$ , obtain a mathematical model of the process that describes the rate of change of the mass of solution  $M$  and salt concentration  $w$  in the tank.



The dependent variables of interest are the total mass and salt concentration of liquid in the tank.

The dependent variables of interest are the total mass and salt concentration of liquid in the tank. Hence, conservation balances are written for the total mass of liquid and mass of salt:

The dependent variables of interest are the total mass and salt concentration of liquid in the tank. Hence, conservation balances are written for the total mass of liquid and mass of salt:

$$\underbrace{\frac{dM}{dt}}_{\text{Accumulation}} = \underbrace{F}_{\text{Input}} - \underbrace{P}_{\text{Output}}$$

The dependent variables of interest are the total mass and salt concentration of liquid in the tank. Hence, conservation balances are written for the total mass of liquid and mass of salt:

$$\underbrace{\frac{dM}{dt}}_{\text{Accumulation}} = \underbrace{F}_{\text{Input}} - \underbrace{P}_{\text{Output}}$$
$$\frac{d(Mw)}{dt} = Fw_s - Pw$$

The dependent variables of interest are the total mass and salt concentration of liquid in the tank. Hence, conservation balances are written for the total mass of liquid and mass of salt:

$$\underbrace{\frac{dM}{dt}}_{\text{Accumulation}} = \underbrace{F}_{\text{Input}} - \underbrace{P}_{\text{Output}}$$

$$\frac{d(Mw)}{dt} = Fw_s - Pw$$

$$M(t=0) = M_0 \quad w(t=0) = w_0$$

The dependent variables of interest are the total mass and salt concentration of liquid in the tank. Hence, conservation balances are written for the total mass of liquid and mass of salt:

$$\underbrace{\frac{dM}{dt}}_{\text{Accumulation}} = \underbrace{F}_{\text{Input}} - \underbrace{P}_{\text{Output}}$$
$$\frac{d(Mw)}{dt} = Fw_s - Pw$$
$$M(t=0) = M_0 \quad w(t=0) = w_0$$

We have two differential equations in seven variables:  $M$ ,  $F$ ,  $P$ ,  $w$ ,  $w_s$ ,  $w_0$ ,  $M_0$ .

The dependent variables of interest are the total mass and salt concentration of liquid in the tank. Hence, conservation balances are written for the total mass of liquid and mass of salt:

$$\underbrace{\frac{dM}{dt}}_{\text{Accumulation}} = \underbrace{F}_{\text{Input}} - \underbrace{P}_{\text{Output}}$$

$$\frac{d(Mw)}{dt} = Fw_s - Pw$$

$$M(t=0) = M_0 \quad w(t=0) = w_0$$

We have two differential equations in seven variables:  $M$ ,  $F$ ,  $P$ ,  $w$ ,  $w_s$ ,  $w_0$ ,  $M_0$ . This can be solved if five of the variables are specified, e.g.  $F=10$  kg/h,  $P=5$  kg/h,  $w_s=0.1$  kg salt/kg, as well as the initial conditions for the differential equations:  $M_0=100$  kg,  $w(t=0)=w_0=0$  (pure water).

**Temperature Distribution in Rod** One end of a steel rod of square cross-section ( $W=1\text{cm}$  side) and of length  $L=1\text{ m}$  is maintained at  $T_0=100^0\text{C}$  by contact with a steam chamber and the other end at  $T_L=0^0\text{C}$  by contact with an ice bath.

**Temperature Distribution in Rod** One end of a steel rod of square cross-section ( $W=1\text{cm}$  side) and of length  $L=1\text{ m}$  is maintained at  $T_0=100^\circ\text{C}$  by contact with a steam chamber and the other end at  $T_L=0^\circ\text{C}$  by contact with an ice bath. Heat is lost from the surface of the bar at a rate proportional to the difference in temperature between the rod and the surrounding air, which is at  $T_a=25^\circ\text{C}$ .

**Temperature Distribution in Rod** One end of a steel rod of square cross-section ( $W=1\text{cm}$  side) and of length  $L=1\text{ m}$  is maintained at  $T_0=100^\circ\text{C}$  by contact with a steam chamber and the other end at  $T_L=0^\circ\text{C}$  by contact with an ice bath. Heat is lost from the surface of the bar at a rate proportional to the difference in temperature between the rod and the surrounding air, which is at  $T_a=25^\circ\text{C}$ . The proportionality constant, termed the heat transfer coefficient  $h=0.1\text{ W/m}^2\text{ }^\circ\text{C}$ .

**Temperature Distribution in Rod** One end of a steel rod of square cross-section ( $W=1\text{cm}$  side) and of length  $L=1\text{ m}$  is maintained at  $T_0=100^\circ\text{C}$  by contact with a steam chamber and the other end at  $T_L=0^\circ\text{C}$  by contact with an ice bath. Heat is lost from the surface of the bar at a rate proportional to the difference in temperature between the rod and the surrounding air, which is at  $T_a=25^\circ\text{C}$ . The proportionality constant, termed the heat transfer coefficient  $h=0.1\text{ W/m}^2\text{ }^\circ\text{C}$ . The equation describing the steady-state temperature distribution in the rod (obtained by applying the conservation of energy balance and assuming that the temperature is uniform over the cross-section of the rod):

**Temperature Distribution in Rod** One end of a steel rod of square cross-section ( $W=1\text{cm}$  side) and of length  $L=1\text{ m}$  is maintained at  $T_0=100^\circ\text{C}$  by contact with a steam chamber and the other end at  $T_L=0^\circ\text{C}$  by contact with an ice bath. Heat is lost from the surface of the bar at a rate proportional to the difference in temperature between the rod and the surrounding air, which is at  $T_a=25^\circ\text{C}$ . The proportionality constant, termed the heat transfer coefficient  $h=0.1\text{ W/m}^2\text{ }^\circ\text{C}$ . The equation describing the steady-state temperature distribution in the rod (obtained by applying the conservation of energy balance and assuming that the temperature is uniform over the cross-section of the rod):

$$\frac{d^2 T}{dz^2} = \frac{4h}{Wk} [T - T_a]$$

# Boundary-Value ODE Problem

**Temperature Distribution in Rod** One end of a steel rod of square cross-section ( $W=1\text{cm}$  side) and of length  $L=1\text{ m}$  is maintained at  $T_0=100^\circ\text{C}$  by contact with a steam chamber and the other end at  $T_L=0^\circ\text{C}$  by contact with an ice bath. Heat is lost from the surface of the bar at a rate proportional to the difference in temperature between the rod and the surrounding air, which is at  $T_a=25^\circ\text{C}$ . The proportionality constant, termed the heat transfer coefficient  $h=0.1\text{ W/m}^2\text{ }^\circ\text{C}$ . The equation describing the steady-state temperature distribution in the rod (obtained by applying the conservation of energy balance and assuming that the temperature is uniform over the cross-section of the rod):

$$\frac{d^2 T}{dz^2} = \frac{4h}{Wk} [T - T_a]$$

The boundary conditions for this differential equation are:

$$T(z=0) = T_0 = 100^\circ\text{C} \quad T(z=L) = T_L = 0^\circ\text{C}$$

# Boundary-Value ODE Problem

**Temperature Distribution in Rod** One end of a steel rod of square cross-section ( $W=1\text{cm}$  side) and of length  $L=1\text{ m}$  is maintained at  $T_0=100^\circ\text{C}$  by contact with a steam chamber and the other end at  $T_L=0^\circ\text{C}$  by contact with an ice bath. Heat is lost from the surface of the bar at a rate proportional to the difference in temperature between the rod and the surrounding air, which is at  $T_a=25^\circ\text{C}$ . The proportionality constant, termed the heat transfer coefficient  $h=0.1\text{ W/m}^2\text{ }^\circ\text{C}$ . The equation describing the steady-state temperature distribution in the rod (obtained by applying the conservation of energy balance and assuming that the temperature is uniform over the cross-section of the rod):

$$\frac{d^2 T}{dz^2} = \frac{4h}{Wk} [T - T_a]$$

The boundary conditions for this differential equation are:

$$T(z=0) = T_0 = 100^\circ\text{C} \quad T(z=L) = T_L = 0^\circ\text{C}$$

# Linear System of Algebraic Equations

**Example:**

A car company makes cars, minivans and SUVs at three factories.

# Linear System of Algebraic Equations

## **Example:**

A car company makes cars, minivans and SUVs at three factories.

Factory  $F_1$  makes 2500 cars, 3000 minivans and 1500 SUV,

**Example:**

A car company makes cars, minivans and SUVs at three factories.

Factory  $F_1$  makes 2500 cars, 3000 minivans and 1500 SUV,

Factory  $F_2$  makes 1800 cars, 4000 minivans and 1200 SUV,

**Example:**

A car company makes cars, minivans and SUVs at three factories.

Factory  $F_1$  makes 2500 cars, 3000 minivans and 1500 SUV,

Factory  $F_2$  makes 1800 cars, 4000 minivans and 1200 SUV,

Factory  $F_3$  makes 2200 cars, 3500 minivans and 1300 SUV.

# Linear System of Algebraic Equations

## Example:

A car company makes cars, minivans and SUVs at three factories.

Factory  $F_1$  makes 2500 cars, 3000 minivans and 1500 SUV,

Factory  $F_2$  makes 1800 cars, 4000 minivans and 1200 SUV,

Factory  $F_3$  makes 2200 cars, 3500 minivans and 1300 SUV.

If the total productions costs are \$112.0, \$116.4, and \$113.6 million at  $F_1$ ,  $F_2$ , and  $F_3$ , respectively,

# Linear System of Algebraic Equations

## Example:

A car company makes cars, minivans and SUVs at three factories.

Factory  $F_1$  makes 2500 cars, 3000 minivans and 1500 SUV,

Factory  $F_2$  makes 1800 cars, 4000 minivans and 1200 SUV,

Factory  $F_3$  makes 2200 cars, 3500 minivans and 1300 SUV.

If the total productions costs are \$112.0, \$116.4, and \$113.6 million at  $F_1$ ,  $F_2$ , and  $F_3$ , respectively,

find the production costs for making each car, minivan, and SUV.

# Linear System of Algebraic Equations

## Example:

A car company makes cars, minivans and SUVs at three factories.

Factory  $F_1$  makes 2500 cars, 3000 minivans and 1500 SUV,

Factory  $F_2$  makes 1800 cars, 4000 minivans and 1200 SUV,

Factory  $F_3$  makes 2200 cars, 3500 minivans and 1300 SUV.

If the total productions costs are \$112.0, \$116.4, and \$113.6 million at  $F_1$ ,  $F_2$ , and  $F_3$ , respectively,

find the production costs for making each car, minivan, and SUV.

Let  $x_1$ ,  $x_2$ , and  $x_3$  be the production costs of each car, minivan, and SUV, respectively.

# Linear System of Algebraic Equations

## Example:

A car company makes cars, minivans and SUVs at three factories.

Factory  $F_1$  makes 2500 cars, 3000 minivans and 1500 SUV,

Factory  $F_2$  makes 1800 cars, 4000 minivans and 1200 SUV,

Factory  $F_3$  makes 2200 cars, 3500 minivans and 1300 SUV.

If the total productions costs are \$112.0, \$116.4, and \$113.6 million at  $F_1$ ,  $F_2$ , and  $F_3$ , respectively,

find the production costs for making each car, minivan, and SUV.

Let  $x_1$ ,  $x_2$ , and  $x_3$  be the production costs of each car, minivan, and SUV, respectively.

$$2500x_1 + 3000x_2 + 1500x_3 = 112.0 \times 10^6$$

$$1800x_1 + 4000x_2 + 1200x_3 = 116.4 \times 10^6$$

# Linear System of Algebraic Equations

## Example:

A car company makes cars, minivans and SUVs at three factories.

Factory  $F_1$  makes 2500 cars, 3000 minivans and 1500 SUV,

Factory  $F_2$  makes 1800 cars, 4000 minivans and 1200 SUV,

Factory  $F_3$  makes 2200 cars, 3500 minivans and 1300 SUV.

If the total productions costs are \$112.0, \$116.4, and \$113.6 million at  $F_1$ ,  $F_2$ , and  $F_3$ , respectively,

find the production costs for making each car, minivan, and SUV.

Let  $x_1$ ,  $x_2$ , and  $x_3$  be the production costs of each car, minivan, and SUV, respectively.

$$2500x_1 + 3000x_2 + 1500x_3 = 112.0 \times 10^6$$

$$1800x_1 + 4000x_2 + 1200x_3 = 116.4 \times 10^6$$

$$2200x_1 + 3500x_2 + 1300x_3 = 113.6 \times 10^6$$

# Linear System of Algebraic Equations

## Example:

A car company makes cars, minivans and SUVs at three factories.

Factory  $F_1$  makes 2500 cars, 3000 minivans and 1500 SUV,

Factory  $F_2$  makes 1800 cars, 4000 minivans and 1200 SUV,

Factory  $F_3$  makes 2200 cars, 3500 minivans and 1300 SUV.

If the total productions costs are \$112.0, \$116.4, and \$113.6 million at  $F_1$ ,  $F_2$ , and  $F_3$ , respectively,

find the production costs for making each car, minivan, and SUV.

Let  $x_1$ ,  $x_2$ , and  $x_3$  be the production costs of each car, minivan, and SUV, respectively.

$$2500x_1 + 3000x_2 + 1500x_3 = 112.0 \times 10^6$$

$$1800x_1 + 4000x_2 + 1200x_3 = 116.4 \times 10^6$$

$$2200x_1 + 3500x_2 + 1300x_3 = 113.6 \times 10^6$$

Required to solve this system of equations for  $x_1$ ,  $x_2$ , and  $x_3$ .

**Flow in a Pipe** The pressure drop  $\Delta P$  in a fluid flowing in a straight pipe of length  $L$  and diameter  $D$  is related to the velocity of the fluid  $v$ , and the viscosity  $\mu$  and density  $\rho$  of the fluid by:

**Flow in a Pipe** The pressure drop  $\Delta P$  in a fluid flowing in a straight pipe of length  $L$  and diameter  $D$  is related to the velocity of the fluid  $v$ , and the viscosity  $\mu$  and density  $\rho$  of the fluid by:

$$\frac{\Delta P}{L} = kD^\alpha \mu^\beta \rho^\gamma v^\delta$$

where  $k$  is a dimensionless constant.

**Flow in a Pipe** The pressure drop  $\Delta P$  in a fluid flowing in a straight pipe of length  $L$  and diameter  $D$  is related to the velocity of the fluid  $v$ , and the viscosity  $\mu$  and density  $\rho$  of the fluid by:

$$\frac{\Delta P}{L} = kD^\alpha \mu^\beta \rho^\gamma v^\delta$$

where  $k$  is a dimensionless constant. Set up the system of equations to be solved for the exponents  $\alpha$ ,  $\beta$ ,  $\gamma$  and  $\delta$  by requiring that the dimensions of the left hand side and the right hand side of the above equation are identical.

**Flow in a Pipe** The pressure drop  $\Delta P$  in a fluid flowing in a straight pipe of length  $L$  and diameter  $D$  is related to the velocity of the fluid  $v$ , and the viscosity  $\mu$  and density  $\rho$  of the fluid by:

$$\frac{\Delta P}{L} = kD^\alpha \mu^\beta \rho^\gamma v^\delta$$

where  $k$  is a dimensionless constant. Set up the system of equations to be solved for the exponents  $\alpha$ ,  $\beta$ ,  $\gamma$  and  $\delta$  by requiring that the dimensions of the left hand side and the right hand side of the above equation are identical.

**Note:** In terms of the fundamental units of mass  $[M]$ , length  $[L]$  and time  $[t]$ , the dimensions of viscosity are  $[M]/[L][t]$  and pressure are  $[M]/[L][t]^2$ . You should similarly write down the dimensions of the other physical variables in the given equation and equate the dimensions of the fundamental units on both sides of the equation.

$$\frac{\Delta P}{L} = kD^\alpha \mu^\beta \rho^\gamma \nu^\delta$$

$$\frac{\Delta P}{L} = kD^\alpha \mu^\beta \rho^\gamma v^\delta$$
$$[M][L]^{-2}[t]^{-2} = \underbrace{L^\alpha}_{D^\alpha} \cdot \underbrace{M^\beta L^{-\beta} t^{-\beta}}_{\mu^\beta} \cdot \underbrace{M^\gamma L^{-3\gamma}}_{\rho^\gamma} \cdot \underbrace{L^\delta t^{-\delta}}_{v^{-\delta}}$$

$$\frac{\Delta P}{L} = kD^\alpha \mu^\beta \rho^\gamma v^\delta$$
$$[M][L]^{-2}[t]^{-2} = \underbrace{L^\alpha}_{D^\alpha} \cdot \underbrace{M^\beta L^{-\beta} t^{-\beta}}_{\mu^\beta} \cdot \underbrace{M^\gamma L^{-3\gamma}}_{\rho^\gamma} \cdot \underbrace{L^\delta t^{-\delta}}_{v^{-\delta}}$$

Equating exponents on both sides:

$$\frac{\Delta P}{L} = kD^\alpha \mu^\beta \rho^\gamma v^\delta$$
$$[M][L]^{-2}[t]^{-2} = \underbrace{L^\alpha}_{D^\alpha} \cdot \underbrace{M^\beta L^{-\beta} t^{-\beta}}_{\mu^\beta} \cdot \underbrace{M^\gamma L^{-3\gamma}}_{\rho^\gamma} \cdot \underbrace{L^\delta t^{-\delta}}_{v^{-\delta}}$$

Equating exponents on both sides:

$$[M] : \quad \beta + \gamma = 1$$

$$\frac{\Delta P}{L} = kD^\alpha \mu^\beta \rho^\gamma v^\delta$$
$$[M][L]^{-2}[t]^{-2} = \underbrace{L^\alpha}_{D^\alpha} \cdot \underbrace{M^\beta L^{-\beta} t^{-\beta}}_{\mu^\beta} \cdot \underbrace{M^\gamma L^{-3\gamma}}_{\rho^\gamma} \cdot \underbrace{L^\delta t^{-\delta}}_{v^{-\delta}}$$

Equating exponents on both sides:

$$[M] : \quad \beta + \gamma = 1$$

$$[L] : \quad \alpha - \beta - 3\gamma + \delta = -2$$

$$\frac{\Delta P}{L} = kD^\alpha \mu^\beta \rho^\gamma v^\delta$$
$$[M][L]^{-2}[t]^{-2} = \underbrace{L^\alpha}_{D^\alpha} \cdot \underbrace{M^\beta L^{-\beta} t^{-\beta}}_{\mu^\beta} \cdot \underbrace{M^\gamma L^{-3\gamma}}_{\rho^\gamma} \cdot \underbrace{L^\delta t^{-\delta}}_{v^{-\delta}}$$

Equating exponents on both sides:

$$[M] : \quad \beta + \gamma = 1$$

$$[L] : \quad \alpha - \beta - 3\gamma + \delta = -2$$

$$[t] : \quad -\beta - \delta = -2$$

$$\frac{\Delta P}{L} = kD^\alpha \mu^\beta \rho^\gamma v^\delta$$
$$[M][L]^{-2}[t]^{-2} = \underbrace{L^\alpha}_{D^\alpha} \cdot \underbrace{M^\beta L^{-\beta} t^{-\beta}}_{\mu^\beta} \cdot \underbrace{M^\gamma L^{-3\gamma}}_{\rho^\gamma} \cdot \underbrace{L^\delta t^{-\delta}}_{v^{-\delta}}$$

Equating exponents on both sides:

$$[M]: \quad \beta + \gamma = 1$$

$$[L]: \quad \alpha - \beta - 3\gamma + \delta = -2$$

$$[t]: \quad -\beta - \delta = -2$$

A system of linear algebraic equations in the exponents  $\alpha$ ,  $\beta$ ,  $\gamma$ , and  $\delta$ .

## In-class exercise (1/20/10)

A lake has a volume of  $500 \times 10^9 \text{ m}^3$  with a pollutant mass fraction of  $x=0.0005$ . There is an annual inflow of  $50 \times 10^9 \text{ m}^3$  due to runoff ( $x_{in} = 0.0002$ ), annual rainfall of  $100 \times 10^9 \text{ m}^3$ , an annual evaporation loss of  $100 \times 10^9 \text{ m}^3$ , and an annual drawoff for irrigation of  $50 \times 10^9 \text{ m}^3$ . What is the mass fraction of pollutant in the lake after two years? You may assume that the lake contents are uniform. Liquid density is  $10^3 \text{ kg/m}^3$ .