Please see the errata for <u>second</u> printing for additional errata discovered later.

Chapter 1

- p. 25 **1.3 #39-42:** Add to instructions: **Plot sample solutions on a direction field and discuss.**
- p.27 **1.3 #55:** Second column, replace $\ln(...)$ by $\ln|...|$.
- p.34 **1.4 #11:** Replace the entire problem statement with

Stefan's Law Again An interesting analysis results from playing with the equation of Stefan's Law of Radiation (Sec. 1.3, Problem 55) :

 $dT/dt = k(M^4 - T^4)$. Suppose k = 0.05, M = 3, and T(0) = 4.

- (a) Estimate T(1) by Euler's method with stepsizes h = 0.25, h = 0.1.
- (b) Graph a direction field and both multistep approximations from (a). Explain why and how the approximations from (a) take different routes.
- (c) Find an equilibrium solution; relate it to (a) and (b).

p.34 1.4 #13: Replace then worsens due to roundoff with

...but will eventually worsen due to roundoff when h is small enough or calculation coarse enough.

p.35 **1.4 #19-22:** Replace entire instructions and footnote with

Richardson's Extrapolation Euler's method gives first-order approximations, but can readily be used to make more accurate higher-order approximations, by a clever extension of our discussion of error. The basic idea starts with equation (7).

When Euler's method starts at t_0 the accumulated discretization error in the approximation at $t^* = t + nh$ is bounded by a constant times the step size, as shown in equation (7). Thus at t^* the true solution can be written

$$y(t^*) = y_n + C h + O(h^2),$$
 (9)

where y_n is the first-order Euler approximation after *n* steps. Nowe repeat the Euler computations with step size h/2, so that 2n steps are needed to reach t^* . Equation (9) becomes

$$y(t^*) = y_{2n} + C h/2 + O(h^2)$$
, (10)

Subtracting (9) from two times (10) eliminates the Ch term, thus giving a **second**-order approximation

$$y_{\rm R} (t^*) \quad 2 y_{2n} - y_n \ .$$
 (11)

This technique of raising the order of an approximation by using both y_n and the half-step approximation y_{2n} is called **Richardson's extrapolation**⁶; it can be used with any numerical DE method.

In Problems 19--22, approximate the IVP solution at t = 0.2 by twice applying Richardson's extrapolation: Use h = 0.1, then h/2 = 0.05 to find y_R (0.1); then use y_R (0.1) to find y_R (0.2) in the same manner. Compare with exact solutions when possible.

⁶ English scientist and applied mathematician Lewis Fry Richardson (1881--1953) first used the technique in 1927. Its simple approach is both computer efficient and easily extended to provide higher-order approximations. Many variations are popular, particularly for approximating solutions to partial differential equations.

p.44 **1.5 #22(c):** Move 2 out from under to read $\frac{2\sqrt{h_0}}{k}$.

Also add that the bucket has straight sides.

Chapter 2

- p.64 **2.2** #17: Replace t^2 by t^3 .
- p.74 **2.3 #30:** Change displayed formula to read $(1/r) \ln (d/(d-rA_0))$.
- p.91 2.5 #14:
 - Change the initial population to 0.2×10^9 ;
 - Change final time from 4 to 10 hours;
 - Add to end of problem statement

To calculate the growth rate, assume that growth is initially exponential rather than logistic.

p. 91 2.5 #15(b): Add Compare with case of no hunting.

2.5 #17 (c): Insert Assume a > 0.

p. 93 **2.5 #34, 35** Instructions, part (b):

Insert and sample solutions **after** direction fields .

p. 97 Following first gray box: Replace first sentence (in parentheses) by

As with unique solutions to first-order DEs, trajectories may appear to merge, especially at an equilibrium, but they will not cross.

p.117 Correct shading of matrices in first line as shown below.



p.134 After blue box, shade pivot columns of matrices as shown below.



p.135 Shade pivot columns and highlighted elements as shown below.

(a) $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$	$(b) \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$
RREF with 3 pivot columns, as indicated	RREF with 2 pivot columns, as indicated
$ (c) \begin{bmatrix} 1 & 2 & 0 & 3 & 2 \\ 0 & 0 & 2 & 2 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} $	$ (d) \begin{bmatrix} 1 & 2 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} $
Rule (ii) violated in (2,3)-position	Rule (iv) violated in (1,2)-position
$ (e) \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} $	
RREF with 2 pivot columns	Rules (iii) and (iv) violated, row 4

- p.148 Second gray box for **Invertible Matrix Characterization**: Delete *invertible* from first line of text.
- p.152 3.3 #14: Remove last line of problem text and replace lines 3 and 4 with

... by the following handy formula, if $ad-b c \neq 0$. I.e., show that $AA^{-1}=I$.

- **3.3 #15:** After the second equation add the phrase ... and solving a system of equations for a, b, c and d.
- p.155 **Example 1**, third equation display below box: Replace straight vertical lines with square brackets for $M_{11}\,$, $M_{21}\,$, $M_{31}\,$.
- p.157 Line 3 from bottom: All three zeroes should be boldface matrices.
- p.164 3.4 # 37 (a): Last line, first displayed equation, right side is I_1 , not I.

Chapter 4

- p.229 4.3 #40: Delete minus in exponent and follow equation by for alpha < 0.
 4.3 Instructions for #46-52: Replace title by Effects of Nonconstant Coefficients.
 - In final sentence: Delete nonautonomous.
 - **Replace** these quantities by *m*, *b*, and *t*.
- p.229 4.3 #49: Replace $(t^2 1)$ by $(x^2 1)$.
- p.230 Third line above **Example 1**: Replace *c* by a_0 so as to read

 $y_p = d/a_0 \ (a_0 \neq 0)$ instead of $y_p = d/c(c \neq 0)$.

p.233 **Example 5:** Correct last two equation displays (just before **Serpent in Paradise**) by inserting e^t and brackets to read

...giving us

$$y_p = e^t - \frac{1}{2}t^2 - \frac{1}{2}t - \frac{3}{4}$$

The general solution of (7) by the nonhomogeneous principle is

$$y = c_1 e^{2t} + c_2 e^{-t} + e^t - \frac{1}{2} t^2 - \frac{1}{2} t - \frac{3}{4}$$

- p.239 Line below equation (6): Replace cosine by sine .
- p.242 Figure 4.5.4 Caption: Replace solution by envelope.
- p.246 Gray box, last equation, final denominator: Replace coefficient 2 by 4 , so as to read $4\ m^2$.
- p.248 4.5 #15 line 2: Replace $\cos 5t$ by $\cos (5t \delta)$. 4.5 #15 (d): Delete Carefully outline a way to, to begin final sentence with Find... 4.5 #18 line 1: Replace 20 ohm by 4 ohm.

p.271 5.1 #30: Last line of blue box: Replace $T \circ S(\mathbf{u})$ by $(T \circ S)(\mathbf{u})$.

p. 289 Figure 5.3.1 (b): The matrix multiplication and the figure must both be corrected:

- Replace the vector [2, -1] by the vector [2, -2].
- Move the tip of the blue vector down from [2, -1] to [2, -2].

p.303 **5.3 #42**: Delete - I from both matrix expressions.

p.303 5.3 #44: After example insert of matrices A and A^T .

p.318 5.4 #45 line 3: Replace (a) and (b) by (a), (b) and (c) .

Chapter 6

- p.330 Middle of page: Replace Problem 14 by Problem 21 .
- p.331 6.1 #17: u (t) : Insert minus with second element;
 v (t) : Delete minus from second element.

p.333 **6.1 #37:** Revise first sentence to read After reviewing Sections 2.6 and 4.1, rewrite the story up to now ...

p.341 6.2 #28 (a): Elements of displayed v should be [1, -2, 1] instead of [1, 0, 0].

p.376 **7.1 Polar Limit Cycles** (after #34) , first line: Add the words in the xy-phase plane after Determine the limit cycles .

last line, same paragraph but now top of column two: Add *xy*- to read *xy*-phase-plane trajectories by hand.

p.377 Computer Lab: Phase Plane Analysis: Line 2: Replace 42-46 by 42-47.

p.380 Last line of footnote: Before y and y_0 insert between .

p.387 7.2 #23 line before (a): Change using the following steps: to read as follows. Illustrate each part with a phase protrait.

(d) After ... for k=0. add Relate the phase portraits for (b) and (d).

Computer Lab (after #23), line two: After first-order system add with x' = y.

- p.392 Last displayed equation: replace -0.02 with 0.2.
- p.394 7.3 Problems: Change lines 1-3 to read Changing Views For each system in Problems 5-10, (a) Analyze behavior by making an xy phase portrait, plus a tx and/or ty graph associated with a typical trajectory.
- p.395 7.3 #23 Insert at beginning of final sentence Using = 0.00025 and = 0.2, .

7.3 #13 Replace system with x' = x + yy' = y + zz' = -y + 2z

p.397 7.4 Paragraph of text below equation (1) and above Fig 7.4.1:

Replace wind velocities and air temperature with

rotation speed and nonlinear temperature distributions within convection cells .

- p. 400 Reverse the numbering of Fig 7.4.3 and 7.4.4. Then all references in text will be correct as printed, which is the order in which they are to be read.
 - In the third line of equations (2), replace 5.7 by r, to read -rz.
 - In the caption of **Figure 7.4.3** (the figure within the main text body, properly numbered), replace the final period by with r = 5.7.

- p.414 8.1 #6: Replace $-t^2$ by $-2t^2$.
- p.415 **8.1 #13** first column on righthand page: First formula: Replace L(x) with $L(x_1)$. Third formula: Replace $L(x_1)$ with $L(x_2)$.
- p.424 8.2 #25 line 2: Insert multivariable before calculus.
- p.444 Example 7, final displayed equations: Replace $e^{-as/s}$ by e^{-as} and $e^{-bs/s}$ by e^{-bs} .
- p.461 Figure 8.5.5 (a): Move v-nullcline label to x-axis, as in (b).
- p.462 **Figure 8.5.7**: Delete point *K* from figure; delete (*in color*) from caption.
- p.487 **Example 2:** After the 4 displayed equations (a)-(d), at end of first sentence: Replace 0.8 by 0.8 *i*.

Chapter 9

- p.503 **Fig 9.3.13:** Replace upper bound on vertical axis to read not 1.
- p.505 **9.3 #19** line 2: Replace **0** r | with **2** r

Chapter 10

.

p.517 10.1 A Matter of Control , 5th line: Add

For Problems 1-6, x(0) = 1; for Problems 4-6 add $\dot{x}(0) = 0$.

Appendix CN

p.546 Problems CN,

#3(c) : Delete the number 2

#5, second line: Insert minus to read

... numbers $z = -1 \pm i$ satisfy ...

Appendix LT

- p.551 Middle of page, line 3 of new subsection: Replace vectors by vector spaces.
- p.555 Switch order of #5 and #6 and correct their numbers accordingly.

Inside Back Cover

Back end paper (inside back cover)

Formula 20: Replace (t) with (t - a).

p.572 1.3 Answers

#25: Correct to read $y = (ke^{2t} - 1)/(ke^{2t} + 1)$.

p.573 1.3 Answers

#31: In both equations, replace $+ e^{2t}/4$ by $- e^{2t}/4$. Also, in second equation, remove extra minus from first numerator.

#55: Replace the equation with:

Hint: Use partial fractions and the facts that

$$\frac{dT}{M^2 - T^2} = \frac{1}{2M} \ln \left| \frac{M + T}{M - T} \right| ;$$
$$\frac{dT}{M^2 + T^2} = \frac{1}{M} \arctan \frac{T}{M} .$$

p.573 1.4 Answers

#11: T(1) 2.9810.

#13: After 2.593742 add while Runge-Kutta gives y(1) 7182797. The true...

#19: $y(0.2) \approx 1.2211$. Compare with $e^{0.2} \approx 1.2214$.

#21: $y(0.2) \approx 1.2476$.

p.574 1.5 Answers

#19(a): Replace second line with

Theorem holds, but does not say how large R can be.

#19(d): Insert *minus* into numerator of solution.

#27: Correct y_1 , y_2 , y_3 to read:

 $y_1(t) = t + 1$, $y_2(t) = -t + 1$, $y_3(t) = t^2 - t + 1$.

p.574 **#29:** Correct y_1 , y_2 , y_3 to read:

 $y_1(t) = -t + 1$, $y_2(t) = t^2 - t + 1$, $y_3(t) = -(1/3)t^3 + t^2 - t + 1$.

p.576 2.2 Answers

#43: Correct the answers following For step size 0.1, to read

 $y(1) \approx 9.5944$ by Euler's method,

 $y(1) \approx 11.4018877$ by Runge-Kutta (correct to four decimal places).

Third display for y(1): drop five digits after $y \approx 11.20206$.

p.576 2.3 Answers

#3: Replace y(1) by y(1/k).

#7: Replace 4820 by 4830.

#33(a): Replace 1.0833 by 1.0832775 ;

#33(c): Correct to read

 $r_{daily} = (1 + (0.08/365))^{365} - 1 = 0.083287...$ (i.e., 8.3287%) effective annual interest rate.

- p.577 2.4 Answers #7(c): Correct to read $2.5 \ln 4 \approx 3.5$ years.
- p.577 **2.5 Answers #3:** Correct the stability of the equilibria to read y = 0 (stable) and y = a/b (unstable).
- p.578 **2.5 Answers #21(b):** Change to read ...y = 0, *L*, *M*. For 0 < L < M, 0 and *M* are stable, *L* is unstable.

p.579 2.5 Answers

#25(b): Replace moves to the left by occurs sooner.

#27: In first line, replace the given by many.

#29: After the expression for z(t), add, y(t) = 1/(1 + (1/c)e-kt).

p.580 2.5 Answers

#37: Insert a *minus* before the expression for y'.

#39: Insert a y in the expression for y', to read $r e^{-\beta t} y$.

p. 581 2.6 Answers

#9: xe = (c+f)/d, ye = (a-f)/b.

#11: Delete first minus sign in x'; delete first minus sign in y'.

p.585 3.2 Answers

#37: In top row of 2nd and 4th vectors, replace +5 by -5.

#39: Replace (twice) \mathbf{u} by t.

p.588 3.6 Answers

#45: Insert span before $\{t^3, ...\}$.

#53: Replace 3 by 2.

Answers – Chapter 4

p.589 4.1 Answers

#25: Phase angle is π radians, not /4 radians.

#35: Replace final answer -0.75 m/sec by -1.414 m/sec.

p.590 4.2 Answers

#27: First graph: **#1** and **#4** are reversed – switch labels.

p.591 #49(c): Final term is $+50 e^{-10t}$, not $-50 e^{-10t}$.

p.592 4.3 Answers

#41: Final term needs $\sqrt{3/3}$, not $\sqrt{3/2}$.

p.593 4.3 Answers #47:



4.3 Answers #49:

Change final sentence to read

An initial experiment confirms all, but shows unexpected distortion in the cyclic long-term behavior.



4.3 Answers #51:

p.594 4.5 Answers

#13 (e): k = 16 nt/m.

#15 (b): b = 4 nt sec/m. (e): $x_{SS} = x_p = \sqrt{2} \cos (5t - \delta).$ (f): F = 40 nt.

#17 (c): $u_{SS}(t) = A t \cos 7t + B t \sin 7t$ or $C t \cos(7t - \delta)$.

p.594 **4.6 Answers** #5: Replace (twice) -t by -2t.

p.595 4.6 Answers

#29: Replace (n-1) by (n+1).

Answers – Chapter 5

p. 600 5.4 Answers

#41: Replace (b) by (a) .

#45: Interchange (b) and (c) .

p. 600 6.1 Answers

#1: Correct picture to be the same as **#29**.

p.601 6.1 Answers

#17: In solution for $\mathbf{x}(t)$, reverse the signs of the second element in each vector.

p.602 6.2 Answers

#19: Add to equation to read

$$x(t) = 5e^{2t} \frac{1}{0} + 4e^{3t} \frac{0}{1} = \frac{5e^{2t}}{4e^{3t}}$$

p.603 6.3 Answers

#7: In first vector, change *minus* to *plus*.

In second vector, insert minus before $\cos 2t$.

#15: In vector, first element, change *minus* to *plus*.

p.604 6.3 Answers

#19: Elements of second vector should be

 $-\cos(\sqrt{3}/2)t + \sqrt{3}\sin(\sqrt{3}/2)t$ $\cos(\sqrt{3}/2)t + \sqrt{3}\sin(\sqrt{3}/2)t$ $2\cos(\sqrt{3}/2)t$

and elements of third vector should be

- $\sin(\sqrt{3}/2)t - \sqrt{3}\cos(\sqrt{3}/2)t$ $\sin(\sqrt{3}/2)t - \sqrt{3}\cos(\sqrt{3}/2)t$ $2 \sin(\sqrt{3}/2)t$

p.605 6.4 Answers

#13: Second vector in w ' should be

$$-t^{2} + t + 1$$
$$2t^{2} - 2$$
$$t^{2} - t - 1$$

and last line of vector for $\mathbf{x}(t)$ should be

$$c_1 e^{5t} + (c_2 + c_3) e^{3t} - \frac{2}{5} t^2 + \frac{17}{75} t + \frac{1}{1125}$$

p.608 7.1 Answers

#29: Add Note that the *x* axis consists entirely of equilibrium points; both *x*' and *y*' are zero.

p.609 #47 Label x and y axis in graph.

p.610 7.2 Answers

#11: Replace unstable by stable.

p.611 7.2 Answers

#19: In second line, delete the word *linearized*

#21: In second line, replace $3y^6$ by $6y^6$.

Answers – Chapter 8

p.614 8.1 Answers

#5: Middle term should be $4 \cos t$, not $4 \cos 2t$.

p.615 8.1 Answers

#17: First element of third vector should be -12, not -2.

8.2 Answers

#19: In last vector, the parenthetical factors should be $(\ln |t| + 1)$ in the first element, and $(-\ln |t| - 1)$ in the second.

p.616 8.3 Answers

#65: Correct to read $y(t) = (2A + B)e^{-t} + (-A - B)e^{-2t}$. **#71:** Replace e^{-3t} with $-3e^{-3t}$.

p.617 8.4 Answers

#69: In first parenthetical expression replace + by - . In second line insert closing paren before f().

p.618 8.5 Answers

#11(a): Add to image $\omega = 1.83$.

p.619 8.5 Answers

#11(b): Add to image $\omega = 3.5$.

p.621 9.1 Answers

#19(b): Insert minus to read y = -0.4348...**#21(b):** Insert minus to read y = -0.8696...**#23:** Insert (a) before the equation as this is the answer only to first part.

p.624 9.2 Answers

#29(c): Rotate eigenvectors so that blue dots approach them.

p.625 9.3 Answers

#5b Line 2: Insert = 0 after y.

p.629 9.3 Answers

#37(c), top left column: Insert (three orbits) before with.

Answers – Chapter 10

p.629 10 Answers

#1: For IVP, c=1 in first line and part (b); c = 1/3 in parts (a) and (c).

#3: For IVP, c=1 in first line and part (b); c = 3/5 in parts (a) and (c).

#5: For IVP, in first line, $c_1 = 1$, $c_2 = \sqrt{2/2}$.

(a): $c_1 = 3/5$, $c_2 = 3/10$.

(b): $c_1 = 1/2 + (5/26)\sqrt{13}$, $c_2 = 1/2 - (5/26)\sqrt{13}$.

(c): $c_1 = (3/10)(1 + \sqrt{5})$, $c_2 = (3/10)(1 - \sqrt{5})$.

p.630 10.1 Answers

#13: Insert 3 before e^{-t} .

#21: Replace the entire answer as follows, which applies to all three parts: HINT: Take the Laplace transform of the control equation and set H(s) = U(s)/X(s). p.631 **10.3 Answers:**

#3(c): $u^*(t) = -1/2$.

#3(d): J(u) = 1/4.

#5(b): Change last two lines to read

we push to the right against the motion of the spring $(u^* = +1)$ and make a soft landing at (0,0).

#7(b): Top of second column: Replace mass by spring.

Appendix CN

p.631 Appendix CN Answers

#9: $z = \cos(2\pi k/m) + i \sin(2\pi k/m) = 1^{1/m}$.

p.632 Appendix CN Answers

#11(d): $e^{-\pi i} = \cos(-\pi) + i \sin(-\pi) = -1$.

Appendix LT

p.632 Appendix LT Answers

#9: 3rd row, 2nd element is 2, not 0.

#11: 2nd row, 2nd element is -3, not -1.

#13: 3rd row, 3rd element is 0, not -1.