

## Lecture 22

Today's topics :-

- Exponential convergence
- Linear approximations

Read Ch 5.4.1, 5.4.2

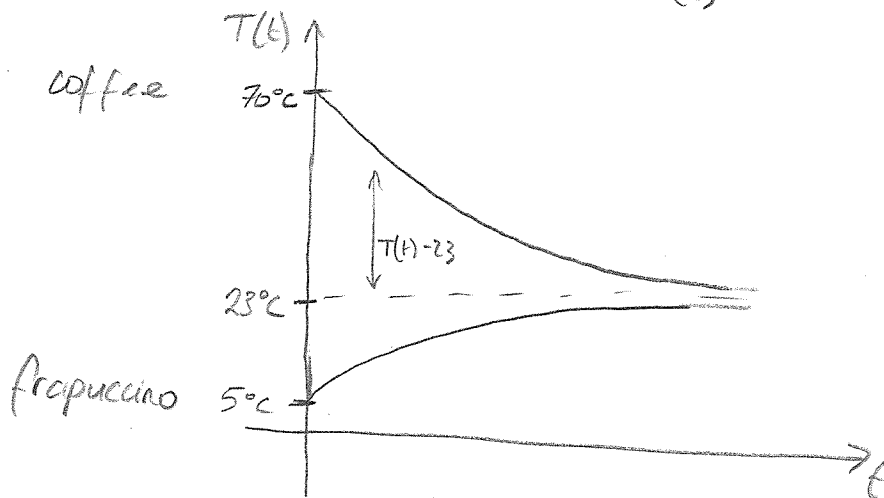
Ex 5.4.1 - 5.4.7

(EoL 20)

## Exponential Convergence

$$y(t) = y_0 e^{kt} \begin{cases} \rightarrow \infty \text{ as } t \rightarrow \infty \text{ for } k > 0 \text{ (growth)} \\ \rightarrow 0 \text{ as } t \rightarrow \infty \text{ for } k < 0 \text{ (decay)} \end{cases}$$

What about the temperature of a cooling coffee?



- converge to a non-zero value
- $T(t) \rightarrow 23^\circ\text{C}$  (room temp)
- exponential decay of  $T(t) - 23$ .

When the difference between a <sup>(current)</sup> quantity and the value to which it converges decays exponentially, we have exponential convergence.

## Example: Newton's law of cooling

$T(t)$  : temperature of object at time  $t$ .

$T_s$  : temp. of surroundings (constant)

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

cooling constant  
 $k < 0$

difference in temp  
between object & surroundings.



### Solution?

• Trick: introduce variable  $y(t) = T(t) - T_s$  (difference in temp.)

•  $\frac{dy}{dt} = \frac{dT}{dt}$  (since  $T_s$  constant)

$\Rightarrow \frac{dy}{dt} = ky$  (exponential decay in temp. difference)

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

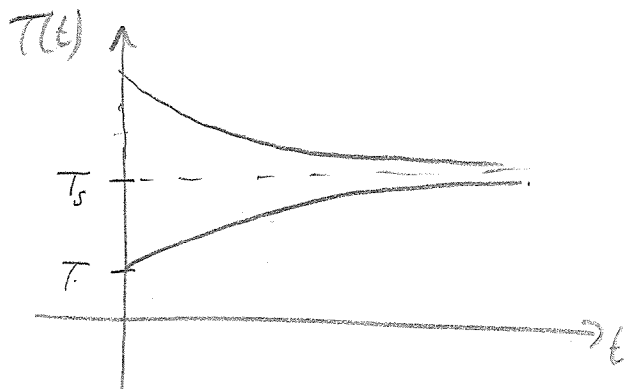
$y_0 = T_0 - T_s$ .

$\Rightarrow T(t) - T_s = (T_0 - T_s) e^{kt}$

↑  
initial temp.

$\Rightarrow T(t) = T_s + (T_0 - T_s) e^{kt}$

Note:  $T(0) = T_0$   
 $T(t) \rightarrow T_s$  as  $t \rightarrow \infty$ .



exponential convergence  
 (exp. decay in  $T - T_s$ )

Ex/ Suppose a bird egg is kept at  $35^\circ\text{C}$  by parent bird.  
 While parent goes foraging, egg cools to  $30^\circ\text{C}$  in  
 the  $18^\circ\text{C}$  air, when left for 1 hour.

If egg must remain above  $25^\circ\text{C}$  for survival, how  
 long can parent safely forage?

Important info: Let temperature =  $T(t)$ .

$$T_0 = 35^\circ\text{C}$$

$$T_s = 18^\circ\text{C}$$

$$T(1) = 30^\circ\text{C}$$

$$T(t^*) = 25^\circ\text{C}$$

find  $\uparrow$

$$\frac{dT}{dt} = k(T - T_s) \quad \text{Let } y(t) = T(t) - T_s.$$

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

$$y_0 = y(0) = T(0) - T_s = 35 - 18 = 17^\circ\text{C}.$$

$$y(1) = T(1) - T_s = 30 - 18 = 12^\circ\text{C}$$

$$y(1) = 12$$

$$\Rightarrow y_0 e^{k \cdot 1} = 12$$

$$\Rightarrow 17 e^k = 12$$

$$\Rightarrow k = \ln\left(\frac{12}{17}\right)$$

$$\Rightarrow y(t) = 17 e^{\ln\left(\frac{12}{17}\right)t}$$

$$\Rightarrow T(t) = 18 + 17 e^{\ln\left(\frac{12}{17}\right)t}$$

Let  $t^*$  be time when  $T$  reaches  $25^\circ\text{C}$ .

$$T(t^*) = 25$$

$$\Rightarrow 18 + 17e^{\ln(\frac{12}{17})t^*} = 25$$

$$\Rightarrow e^{\ln(\frac{12}{17})t^*} = \frac{7}{17}$$

$$\Rightarrow t^* = \frac{\ln(\frac{7}{17})}{\ln(\frac{12}{17})} \approx 2.55 \text{ hours.}$$

$\therefore$  parent can leave the egg for at most 2.55 hours.

### Linear Approximations

- The tangent line of  $f(x)$  at  $x=a$  can serve as an approximation for function values at points close to  $a$ .

Eg.  $f(x) = \ln x$

$f(x)$

error

good approx. here.

find tangent line at  $(1,0)$

$$y - y_0 = m(x - x_0)$$

$$m = f'(1), x_0 = 1, y_0 = 0, \\ = \frac{1}{1} = 1.$$

$$y = x - 1.$$

# Linear Approximations

## Recall:

The tangent line  
of  $f(x)$  at  $x=a$



"Linearization"  
of  $f(x)$  at  
 $x=a$



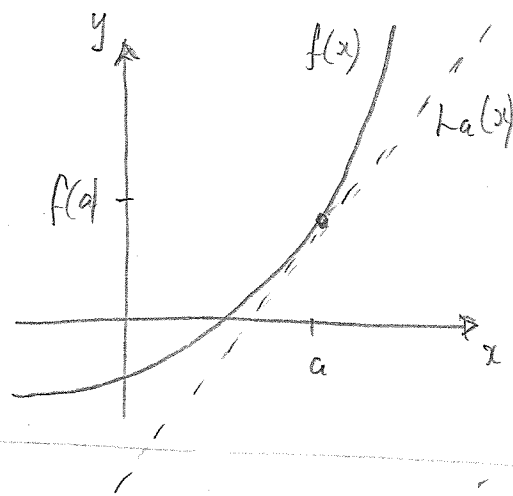
$L_a(x)$



often omit the 'a'

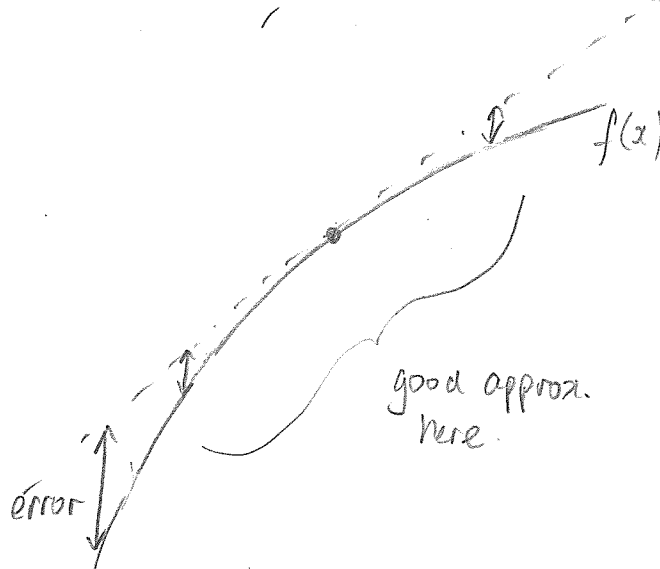
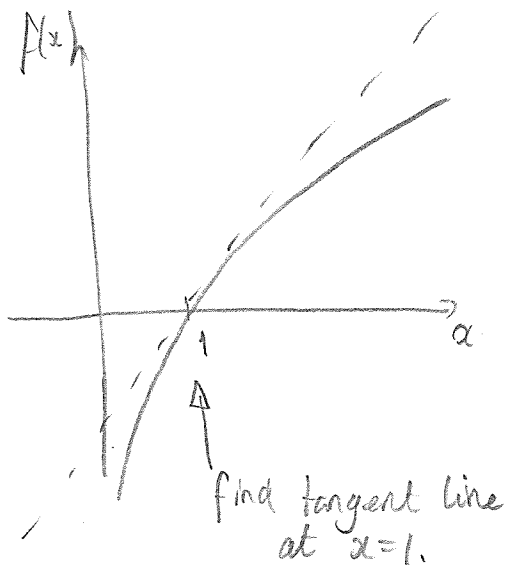
$$L_a(x) = f(a) + (x-a)f'(a)$$

- $L_a(x)$  serves as a good approximation to  $f(x)$  for  $x$  close to  $a$ .



## Example

$f(x) = \ln x$ . Approximate  $\ln(1.1)$ .



$$\begin{aligned} L_1(x) &= f(1) + (x-1)f'(1) \\ &= 0 + (x-1)\left(\frac{1}{1}\right) \\ &= x-1 \end{aligned}$$

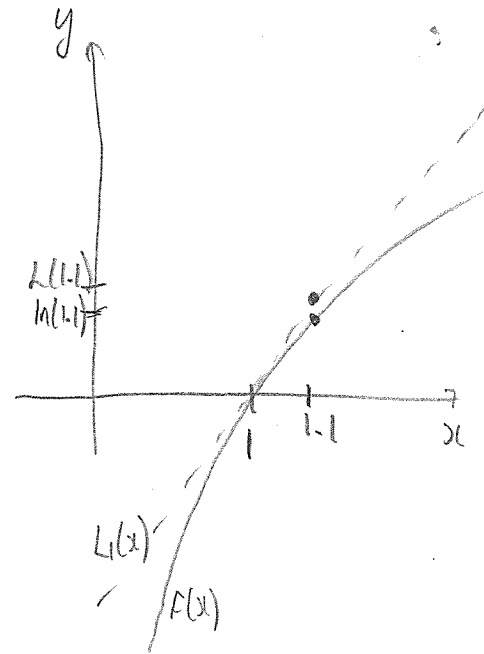
Approximate  $\ln(1.1)$  using  $L_1(1.1)$ .

$$L_1(1.1) = 1.1 - 1 = 0.1$$

$$\ln(1.1) \approx 0.095$$

↑  
(calc).

} pretty good.



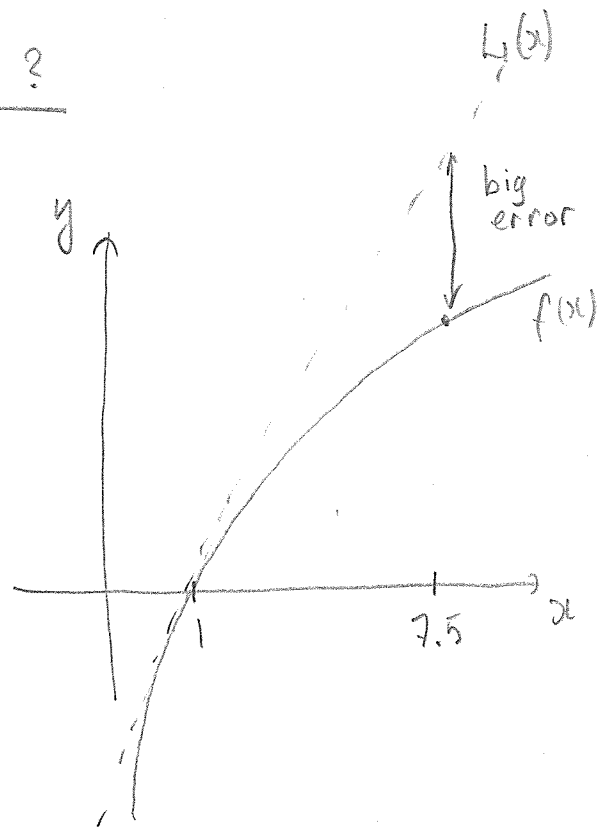
Further away from tangent point?

Eg/ Approximate  $\ln(7.5)$ .

$$L_1(7.5) = 6.5$$

$$\ln(7.5) \approx 2.015$$

} oh dear...



## Workaround?

• Choose the tangent point so that

- 1) it is close to the given function input
- 2) it is a 'nice' value to put into function.

$\ln(7.5)$ .

- 1)  $e^2 \approx 7.39$  is close.
- 2)  $\ln(e^2)$  is nice.

$$\begin{aligned} L_{e^2}(x) &= f(e^2) + (x - e^2) f'(e^2) \\ &= \ln(e^2) + (x - e^2) \frac{1}{e^2} \\ &= 2 + \frac{x}{e^2} - 1 \\ &= \frac{x}{e^2} + 1. \end{aligned}$$

$$\begin{aligned} L_{e^2}(7.5) &= \frac{7.5}{e^2} + 1 \approx 2.0150 \\ \ln(7.5) &\approx 2.0149 \end{aligned} \quad \left. \vphantom{\begin{aligned} L_{e^2}(7.5) &= \frac{7.5}{e^2} + 1 \approx 2.0150 \\ \ln(7.5) &\approx 2.0149 \end{aligned}} \right\} \begin{array}{l} \text{much} \\ \text{better.} \end{array}$$

