Modeling with First-Order Equations California State University Fullerton, February 2020

W.R. Casper

Department of Mathematics Louisiana State University

February 2, 2020

W.R. Casper Modeling with First-Order Equations

ヘロン ヘアン ヘビン ヘビン

$$\frac{dy}{dt}=f(t,y).$$

Examples:

- interest rates
- mixing fluids in a tank
- opulation dynamics
- falling bodies

・ 同 ト ・ ヨ ト ・ ヨ ト …

$$\frac{dy}{dt}=f(t,y).$$

Examples:

- interest rates
- mixing fluids in a tank
- opulation dynamics
- falling bodies

・ 同 ト ・ ヨ ト ・ ヨ ト …

$$\frac{dy}{dt}=f(t,y).$$

Examples:

- interest rates
- mixing fluids in a tank
- opulation dynamics
- falling bodies

(雪) (ヨ) (ヨ)

$$\frac{dy}{dt}=f(t,y).$$

Examples:

- interest rates
- mixing fluids in a tank
- population dynamics
- falling bodies

通 と く ヨ と く ヨ と

$$\frac{dy}{dt}=f(t,y).$$

Examples:

- interest rates
- mixing fluids in a tank
- population dynamics
- falling bodies

通 とくほ とくほ とう

э

Red Bull Stratos Skydive



Figure: Felix Baumgartner jumps from the stratosphere

Maximum Vertical Speed!

843.6 mph or Mach 1.25

• Highest jump altitude!

127852.4 feet or 24.21 miles

• Longest freefall distance!

119431.1 feet or 22.619 miles

- First freefall to break the speed of sound
- Highest untethered altitude outside a vehicle

・ 同 ト ・ ヨ ト ・ ヨ ト

Maximum Vertical Speed!

```
843.6 mph or Mach 1.25
```

• Highest jump altitude!

127852.4 feet or 24.21 miles

Longest freefall distance!

119431.1 feet or 22.619 miles

- First freefall to break the speed of sound
- Highest untethered altitude outside a vehicle

▲帰▶ ▲ 国▶ ▲ 国▶ -

Maximum Vertical Speed!

```
843.6 mph or Mach 1.25
```

• Highest jump altitude!

```
127852.4 feet or 24.21 miles
```

Longest freefall distance!

119431.1 feet or 22.619 miles

- First freefall to break the speed of sound
- Highest untethered altitude outside a vehicle

▲□ ▶ ▲ □ ▶ ▲ □ ▶ ...

Maximum Vertical Speed!

```
843.6 mph or Mach 1.25
```

• Highest jump altitude!

```
127852.4 feet or 24.21 miles
```

Longest freefall distance!

119431.1 feet or 22.619 miles

- First freefall to break the speed of sound
- Highest untethered altitude outside a vehicle

- < ⊒ → -

Maximum Vertical Speed!

```
843.6 mph or Mach 1.25
```

• Highest jump altitude!

```
127852.4 feet or 24.21 miles
```

Longest freefall distance!

119431.1 feet or 22.619 miles

- First freefall to break the speed of sound
- Highest untethered altitude outside a vehicle

Velocity versus time



Figure: Velocity graph of the Stratos jump.*

*Data extracted from graphics in Stratos Summit Report

First velocity model

$$\frac{dv}{dt} = g$$
, with $v(0) = 0$.

where

• $g = 9.81 \text{ m/s}^2$ is the gravitational acceleration

The solution of this first-order initial value problem is:

v(t) = gt.

< 回 > < 回 > < 回 > -

$$\frac{dv}{dt} = g$$
, with $v(0) = 0$.

where

• $g = 9.81 \text{ m/s}^2$ is the gravitational acceleration The solution of this first-order initial value problem is:

$$v(t) = gt.$$

.≣⇒

Velocity versus time



Figure: Comparing model and observations

프 에 에 프 어

< 🗇 ▶

• As we see, models approximate reality, but have errors!

- The model is very close during the first 20 seconds
- After this, the true velocity starts to differ

Question

Can we account for the differences and make a better model?

・ 同 ト ・ ヨ ト ・ ヨ ト …

- As we see, models approximate reality, but have errors!
- The model is very close during the first 20 seconds
- After this, the true velocity starts to differ

Question

Can we account for the differences and make a better model?

・ 同 ト ・ ヨ ト ・ ヨ ト …

- As we see, models approximate reality, but have errors!
- The model is very close during the first 20 seconds
- After this, the true velocity starts to differ

Question

Can we account for the differences and make a better model?

・ 同 ト ・ ヨ ト ・ ヨ ト …

- As we see, models approximate reality, but have errors!
- The model is very close during the first 20 seconds
- After this, the true velocity starts to differ

Question

Can we account for the differences and make a better model?

・ 同 ト ・ ヨ ト ・ ヨ ト …

Red Bull Stratos Skydive



Figure: What forces are in play as Felix falls?

W.R. Casper Modeling with First-Order Equations

Introduce a drag force

Linear drag:

$$F_{\text{drag}} = -\gamma m v.$$

• Differential equation:

$$\frac{dv}{dt} = g - \gamma v, \text{ with } v(0) = 0.$$

• This is a separable equation!

Solution

$$v(t) = rac{g}{\gamma} \left(1 - e^{-\gamma t}
ight).$$

• $\gamma = g/V_{\rm term}$

ヘロン ヘ週ン ヘヨン ヘヨン

• Linear drag:

$$F_{\text{drag}} = -\gamma m v.$$

Differential equation:

$$\frac{dv}{dt} = g - \gamma v$$
, with $v(0) = 0$.

This is a separable equation!Solution

$$v(t) = \frac{g}{\gamma} \left(1 - e^{-\gamma t} \right).$$

• $\gamma = g/V_{\rm term}$

◆□ > ◆□ > ◆豆 > ◆豆 > ●

• Linear drag:

$$F_{\text{drag}} = -\gamma m v.$$

Differential equation:

$$\frac{dv}{dt} = g - \gamma v$$
, with $v(0) = 0$.

This is a separable equation!

Solution

$$v(t) = rac{g}{\gamma} \left(1 - e^{-\gamma t}
ight).$$

• $\gamma = g/V_{\rm term}$

・ロト ・ 理 ト ・ ヨ ト ・

• Linear drag:

$$F_{\text{drag}} = -\gamma m v.$$

Differential equation:

$$\frac{dv}{dt} = g - \gamma v$$
, with $v(0) = 0$.

• This is a separable equation!

Solution

$$\mathbf{v}(t) = rac{\mathbf{g}}{\gamma} \left(1 - \mathbf{e}^{-\gamma t}
ight).$$

• $\gamma = {\it g}/{\it v_{term}}$

・ 同 ト ・ ヨ ト ・ ヨ ト …

Velocity versus time



Figure: Comparing model and observations

(문)(문)

Question

Can we explain why our new model is worse?

- Physically, we had the wrong drag force...
- At high speeds, drag behaves quadratically

$$F_{\rm drag} = -\beta m v^2$$
.

◆□ > ◆□ > ◆豆 > ◆豆 > →

Question

Can we explain why our new model is worse?

- Physically, we had the wrong drag force...
- At high speeds, drag behaves quadratically

$$F_{\rm drag} = -\beta m v^2$$
.

ヘロト 人間 ト ヘヨト ヘヨト

Question

Can we explain why our new model is worse?

- Physically, we had the wrong drag force...
- At high speeds, drag behaves quadratically

$$F_{\rm drag} = -\beta m v^2$$
.

ヘロト ヘアト ヘビト ヘビト

Question

Can we explain why our new model is worse?

- Physically, we had the wrong drag force...
- At high speeds, drag behaves quadratically

$$F_{\rm drag} = -\beta m v^2.$$

・ 同 ト ・ ヨ ト ・ ヨ ト …



Figure: Graph of dv/dt versus v

Acceleration versus velocity fit



Figure: $\beta = 2.25 \cdot 10^{-5}$

æ

э

• New differential equation:

$$\frac{dv}{dt} = g - \beta v^2, \text{ with } v(0) = 0.$$

- This is a separable equation!
- Solution

$$v(t) = \sqrt{\frac{g}{\beta}} \tanh(\sqrt{\beta g} t).$$

ヘロン 人間 とくほとく ほとう

• New differential equation:

$$\frac{dv}{dt} = g - \beta v^2, \text{ with } v(0) = 0.$$

This is a separable equation!
Solution

$$v(t) = \sqrt{\frac{g}{\beta}} \tanh(\sqrt{\beta g} t).$$

・ 同 ト ・ ヨ ト ・ ヨ ト …

• New differential equation:

$$\frac{dv}{dt} = g - \beta v^2, \text{ with } v(0) = 0.$$

- This is a separable equation!
- Solution

$$\mathbf{v}(t) = \sqrt{rac{g}{eta}} ext{tanh}(\sqrt{eta g} t).$$

・ 同 ト ・ ヨ ト ・ ヨ ト …

Velocity versus time



Figure: Comparing model and observations

★ Ξ → ★ Ξ → ...

• The new model is much better!

- Still not super great for later times...
- What are we not taking into acount?
- Drag is proportional to density!

$$F_{\rm drag} = -{\rm constant} \cdot mv^2 \rho.$$

• Density varies with elevation

$$\rho = \rho_0 e^{-h/\lambda}.$$

・ 同 ト ・ ヨ ト ・ ヨ ト

- The new model is much better!
- Still not super great for later times...
- What are we not taking into acount?
- Drag is proportional to density!

 $F_{\rm drag} = -{\rm constant} \cdot mv^2 \rho.$

• Density varies with elevation

$$\rho = \rho_0 e^{-h/\lambda}.$$

< 回 > < 回 > < 回 > -

- The new model is much better!
- Still not super great for later times...
- What are we not taking into acount?
- Drag is proportional to density!

 $F_{\rm drag} = -{\rm constant} \cdot mv^2 \rho.$

• Density varies with elevation

$$\rho = \rho_0 e^{-h/\lambda}.$$

(雪) (ヨ) (ヨ)

- The new model is much better!
- Still not super great for later times...
- What are we not taking into acount?
- Drag is proportional to density!

$$F_{drag} = -constant \cdot mv^2 \rho.$$

• Density varies with elevation

$$\rho = \rho_0 e^{-h/\lambda}.$$

個人 くほん くほん

- The new model is much better!
- Still not super great for later times...
- What are we not taking into acount?
- Drag is proportional to density!

$$F_{drag} = -constant \cdot mv^2 \rho.$$

Density varies with elevation

$$\rho = \rho_0 e^{-h/\lambda}.$$

프 🖌 🖌 프 🕨

Density versus elevation



Figure: Density is very near 38 km where Felix starts.

ъ

• During the initial time $v(t) \approx gt$

• Therefore height is

$$h(t) \approx h_0 - rac{1}{2}gt^2, \ h_0 = 24.21 ext{ miles}.$$

• Consequently,

$$h \approx h_0 - rac{v^2}{2g}.$$

• Updated drag:

$$F_{drag} = -\text{constant} \cdot mv^2 \rho_0 \exp(h/\lambda)$$
$$= -mv^2 \exp(\alpha + \beta v^2).$$

ヘロン 人間 とくほとく ほとう

- During the initial time $v(t) \approx gt$
- Therefore height is

$$h(t) \approx h_0 - \frac{1}{2}gt^2$$
, $h_0 = 24.21$ miles.

• Consequently,

$$h \approx h_0 - rac{v^2}{2g}.$$

• Updated drag:

$$F_{drag} = -\text{constant} \cdot mv^2 \rho_0 \exp(h/\lambda)$$
$$= -mv^2 \exp(\alpha + \beta v^2).$$

ヘロン 人間 とくほとく ほとう

- During the initial time $v(t) \approx gt$
- Therefore height is

$$h(t) \approx h_0 - \frac{1}{2}gt^2$$
, $h_0 = 24.21$ miles.

• Consequently,

$$h\approx h_0-rac{v^2}{2g}.$$

• Updated drag:

$$F_{drag} = -\text{constant} \cdot mv^2 \rho_0 \exp(h/\lambda)$$
$$= -mv^2 \exp(\alpha + \beta v^2).$$

ヘロト 人間 とくほとくほとう

- During the initial time $v(t) \approx gt$
- Therefore height is

$$h(t) \approx h_0 - \frac{1}{2}gt^2$$
, $h_0 = 24.21$ miles.

Consequently,

$$hpprox h_0-rac{v^2}{2g}.$$

• Updated drag:

$$F_{\text{drag}} = -\text{constant} \cdot mv^2 \rho_0 \exp(h/\lambda)$$
$$= -mv^2 \exp(\alpha + \beta v^2).$$

・ 同 ト ・ ヨ ト ・ ヨ ト …

- During the initial time $v(t) \approx gt$
- Therefore height is

$$h(t) \approx h_0 - \frac{1}{2}gt^2$$
, $h_0 = 24.21$ miles.

• Consequently,

$$hpprox h_0-rac{v^2}{2g}.$$

• Updated drag:

$$egin{aligned} \mathcal{F}_{\mathsf{drag}} &= -\mathsf{constant} \cdot m v^2
ho_0 \exp(h/\lambda) \ &= -m v^2 \exp(lpha + eta v^2). \end{aligned}$$

・ 同 ト ・ ヨ ト ・ ヨ ト …



э

$$rac{dv}{dt} = g - v^2 \exp(\alpha + \beta v), \ \ \text{with} \ \ v(0) = 0.$$

• This is a separable equation!

• To solve exactly, we'd need to integrate

$$\int \frac{1}{g-v^2 e^{\alpha+\beta v}} dv.$$

• Instead, we approximate using Euler's method

▲圖 → ▲ 国 → ▲ 国 → □

$$rac{dv}{dt} = g - v^2 \exp(lpha + eta v), \ \ ext{with} \ \ v(0) = 0.$$

• This is a separable equation!

• To solve exactly, we'd need to integrate

$$\int \frac{1}{g-v^2 e^{\alpha+\beta v}} dv.$$

• Instead, we approximate using Euler's method

・ 同 ト ・ ヨ ト ・ ヨ ト

$$rac{dv}{dt} = g - v^2 \exp(lpha + eta v), \ \ ext{with} \ \ v(0) = 0.$$

- This is a separable equation!
- To solve exactly, we'd need to integrate

$$\int \frac{1}{g-v^2e^{\alpha+\beta v}}dv.$$

Instead, we approximate using Euler's method

▲圖 ▶ ▲ 臣 ▶ ▲ 臣 ▶ □

$$rac{dv}{dt} = g - v^2 \exp(lpha + eta v), \ \ ext{with} \ \ v(0) = 0.$$

- This is a separable equation!
- To solve exactly, we'd need to integrate

$$\int \frac{1}{g-v^2 e^{\alpha+\beta v}} dv.$$

Instead, we approximate using Euler's method

< 回 > < 回 > < 回 > .

Velocity versus time



Figure: Comparing model and observations

ヘロア 人間 アメヨア 人口 ア

Thank you!



Figure: Sticking the landing with modelling using first order ODEs!

< 17 ▶