

(INU)

Name: Rizwan KhanID: 17015Semester: 3rd CSDifferential EquationMid Term

Q: Define differential equation along with 2 examples.

Differential Equation:

It is an equation with function and its one or more derivatives.

Example: (1)

$$y' = x^2 - 3$$

$$\Rightarrow \frac{dy}{dx} = (x^2 - 3)$$

$$\Rightarrow dy = (x^2 - 3) dx$$

Taking " $\int$ " b.s

$$\Rightarrow \int dy = \int x^2 dx - \int 3 dx$$

$$y = \frac{x^3}{3} - 3x + k \quad (k \text{ is constant})$$

Example 2

$$\frac{dy}{dx} = 6 \quad x=0, y=2$$

$$\Rightarrow dy = 6 dx$$

$$\Rightarrow dy = 6 dx$$

Taking ' $\int$ ' on both sides

$$\int dy = \int 6 dx$$

$$\Rightarrow y = 6x + k$$

By Applying boundary condition

$$k = 2$$

$$x \geq 0$$

$$y = 2$$

$$y = 6x + 2 \quad \text{Ans.}$$

b) Define a separable Differential Equation.

Separable Differential Equation:

any differential equation that we can write in the following form.

$$N(y) \frac{dy}{dx} = M(x)$$

(i) Solve the following IVP using SDE  
and find the interval of validity of the solution.

$$y' = \frac{xy^3}{\sqrt{1+x^2}} \quad y(0) = -1$$

Solution:

$$y' = \frac{xy^3}{\sqrt{1+x^2}}$$

$$\Rightarrow \frac{dy}{dx} = \frac{xy^3}{\sqrt{1+x^2}}$$

$$dy y^{-3} = x(1+x^2)^{-1/2} dx$$

Integrate both sides

$$\int y^{-3} dy = \int x(1+x)^{-1/2} dx$$

$$\Rightarrow \frac{y^{-2}}{-2} = \sqrt{1+x} + C$$

$$\Rightarrow \frac{1}{-2y^2} = \sqrt{1+x} + C \quad \text{--- (i)}$$

Put  $x=0$  and  $y=-1$

$$\frac{-1}{2(-1)^2} = \sqrt{1+(0)} + C$$

$$\Rightarrow \frac{-1}{2} = \sqrt{1} + C$$

$$C = -\frac{3}{2}$$

Equation (i) becomes:

$$\frac{1}{-2y^2} = \sqrt{1+x} + C - \frac{3}{2}$$

By multiplying 2 on b/s

$$\frac{1}{y^2} = 3 - 2\sqrt{1-x^2}$$

$$y^2 = \frac{1}{3 - 2\sqrt{1-x^2}}$$

Date:

Day:

## Interval of Validity

$$3 - 2\sqrt{1+x^2} > 0$$

$$\Rightarrow 3 > 2\sqrt{1+x^2}$$

Taking square root on b/s

$$9 > 4(1+x^2)$$

$$\Rightarrow 9 > 4 + 4x^2$$

$$\Rightarrow 9 - 4 > 4x^2$$

$$\Rightarrow \frac{5}{4} > x^2$$

$$\Rightarrow \frac{5}{4} > x^2$$

Taking square root

$$\sqrt{\frac{5}{4}} > \sqrt{x^2}$$

$$\Rightarrow -\frac{\sqrt{5}}{2} < x < \frac{\sqrt{5}}{2}$$

$$\Rightarrow -\frac{\sqrt{5}}{2} < x < \frac{\sqrt{5}}{2}$$

Answer...

Date: Day:       

$$(b) \quad y' = e^{-y} (2x-4) \quad y(5) = 0$$

Solution:

$$y' = e^{-y} (2x-4) \quad y(5) = 0$$
$$\frac{dy}{dx} = e^{-y} \frac{2x-4}{e^y}$$

Multiplying both sides by  $e^y$

$$\frac{dy}{dx} \times e^y = \frac{2x-4}{e^y} \times e^y$$

$$\Rightarrow \frac{dy}{dx} (e^y) = 2x-4$$

Multiplying both sides by  $dx$

$$dx \times \frac{dy}{dx} e^y = 2x-4 \, dx$$

$$dy \, e^y = 2x-4 \, dx$$

Taking integration on b/s

$$\int e^y dy = \int (2x-4) dx$$

$$e^y = x^2 + 4x + C$$

Natural log ( $\ln$ )

$$y = \ln(x^2 + 4x + C)$$

Date:

--	--	--	--	--	--

Day:

M	T	W	T	F	S
---	---	---	---	---	---

## Finding Value of constant 'c'

$$x=5 \quad \text{and} \quad y=0$$

$$0 = \ln [ (5)^2 - 4(5) + c ]$$

~~An~~

$$0 = \ln ( 5 + c )$$

$$5 + c = 1$$

$$c = -5 + 1 = c = -4$$

## Putting value of c

$$y = \ln ( x^2 - 4x - 4 )$$

Q2 Solve the following IVP using linear differential equation.

(i) Explain the steps for solving linear diff equation:

Steps:

Here is step by step method for solving them:

1 Step 1:

Substitute  $y = uv$  and

$$\frac{dy}{dx} = u \frac{dv}{dx} + v \frac{du}{dx}$$

into

$$\frac{dy}{dx} + P(x)y = Q(x)$$

Step 2:

Factor the parts involving  $v$ .

Step 3:

Put the  $v$  term equal to zero.

Step 4:

Solve using separable diff equation. to find  $u$ .

Step 5:

Solve  $u$ : substitute  $u$  back into equation we got at step 2

Step 6:

solve that to find  $v$

Step 7:

Finally, substitute  $u$  and  $v$  into  $y = uv$  to get our solution.

$$(ii) \quad \cos(x) y' + \sin(x) y = 2 \cot^2(x) \sin(x) - 1$$

$$\therefore y\left(\frac{\pi}{4}\right) = 3\sqrt{3}$$

$$\therefore 0 \leq x \leq \frac{\pi}{2}$$

Solution:

$$y' + \frac{\sin(x) y}{\cos(x)} = 2 \frac{\cos^2(x) \sin(x) - 1}{\cos(x)}$$

$$\Rightarrow y' + \tan(x) y = 2 \cos^2(x) \sin(x) - \sec(x)$$

$$\Rightarrow u(x) = e^{\int \tan(x) dx} = e^{\ln|\sec(x)|} = e^{\ln \sec(x)}$$

$$\Rightarrow \sec(x) y' + \sec(x) \tan(x) y = 2 \sec(x) \cos^2(x) \sin(x) - \sec^2(x)$$

$$\Rightarrow \cos^2(x) \sin(x) - \sec^2(x)$$

$$\Rightarrow (\sec(x) y)^2 = 2 \cos(x) \sin(x) - \sec^2(x)$$

$$\Rightarrow \int (\sec(x) y(x))' dx = \int 2 \cos(x) \sin(x) - \sec^2(x)$$

$$\Rightarrow \sec(x) y(x) = \frac{-1}{2} \cos 2x - \tan x + C$$

$$\Rightarrow y(x) = \frac{-1}{2} (\cos x)(\cos 2x) - \cos x \tan x + \cos x$$



$$\Rightarrow y(x) = -\frac{1}{2} \cos x \cos 2x - \sin x + \cos x$$

Put  $y = 3\sqrt{2}$  &  $x = \frac{\pi}{4}$

$$3\sqrt{2} = y\left(\frac{\pi}{4}\right) = -\frac{1}{2} \cos\left(\frac{\pi}{4}\right) \cos\frac{\pi}{2} - \sin\frac{\pi}{4} + \cos\frac{\pi}{4}$$

$$3\sqrt{2} = \frac{\sqrt{2}}{2} + C \frac{\sqrt{2}}{2}$$

$$C = 7$$

It becomes.

$$y(x) = -\frac{1}{2} \cos(x) \cos(2x) - \sin x + 7 \cos x$$

(iii)  $x' + 2x = \sin t$

Solution:

? ?  
?

- Q3 Solve the following IVP for exact equation & find interval of validity for the solution
- (i)  $2xy - 9x^2 + (2y + x^2 + 1)dy = 0$  ,  $y(0) = -3$

Solution:

$$M = 2xy - 9x^2$$

$$M_y = 2x$$

$$N = 2y + x^2 + 1$$

$$N_x = 2x$$

Now for finding  $\psi(x, y)$ ?

$$\psi_x = M$$

$$\psi_y = N$$

$$\psi = \int M dx \quad \text{or} \quad \psi = \int N dy$$

$$\psi_y = x^2 + h'(y) = 2y + x^2 + 1 = N$$

$$h'(y) = 2y + 1$$

$$h(y) = \int (2y + 1) dy = y^2 + y + k$$

$$\psi(x, y) = x^2 y - 3x^2 + y^2 + y + k$$

$$\Rightarrow y^2 + (x^2 + 1)y - 3x^2 + k = C$$

$$\Rightarrow y^2 + (x^2 + 1)y - 3x^2 = C - k$$

$$y^2 + (x^2 + 1)y - 3x^2 = C$$

or Putting values of  $x$  and  $y$

$$(-3)^2 + (0+1)(-3) - 3(0)^2 = C$$

$$C = 6$$

$$y^2 + (x^2 + 1)y - 3x^2 - 6 = 0$$

Quadratic formula

$$y(x) = \frac{-(x^2 + 1) \pm \sqrt{(x^2 + 1)^2 - 4(1)(-3x^2 - 6)}}{2(1)}$$

$$= \frac{-(x^2 + 1) \pm \sqrt{x^4 + 12x^2 + 25}}{2}$$

$$\Rightarrow y(x) = \frac{-(x^2 + 1) - \sqrt{x^4 + 12x^2 + 25}}{2}$$

$$(iii) \frac{2+y}{t^2+1} - 2t - (2 - \ln(t^2+1))y' = 0 \because y(5) = 0$$

Solution:

$$M = \frac{2+y}{t^2+1} - 2t$$

$$My = \frac{2t}{t^2+1}$$

$$N = \ln(t^2+1) - 2$$

$$Nt = \frac{2t}{t^2+1}$$

∫ of 'M'

$$\psi(x, y) = \int \frac{2+y}{t^2+1} - 2t \, dy = y \ln(t^2+1) - t + h(y)$$

"Differentiate"

$$\psi_y = \ln(t^2+1) + h'(y) \ln(t^2+1) - 2$$

$$h'(y) - 2 \Rightarrow h(y) = -2y$$

$$\psi(t, y) = y \cdot \ln(t^2+1) - t^2 - 2y$$

$$y \ln(t^2+1) - t^2 - 2y = C$$

By putting values we get C

$$y \ln(t^2+1) - 2t^2 - 2y = -25$$

$$y(t) = \frac{t^2 - 25}{\ln(t^2+1) - 2}$$

$$\ln(t^2+1) - 2 = 0$$

$$\ln(t^2+1) = 2$$

$$t^2+1 = e^2$$

$$t^2 = e^2 - 1$$

$$t = \pm \sqrt{e^2 - 1} \text{ Ans.}$$