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(1)

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course Differential equation:

a, Estimate general solution of $4y'' - 20y' + 25y = 0$

Sol: A second order linear homogeneous ODE has form of $ay'' + by' + cy = 0$.

Now putting $y = e^{xt}$

$$4(e^{xt})'' - 20(e^{xt})' + 25(e^{xt}) = 0$$

$$\Rightarrow e^{xt} (4y^2 - 20y' + 25) = 0$$

using Quadratic formula.

$$a = 4, \quad b = -20, \quad c = 25$$

$$y = \frac{-(-20) \pm \sqrt{(-20)^2 - 4(4)(25)}}{2(4)}$$

$$y = \frac{20 \pm \sqrt{400 - 400}}{8}$$

$$y = \frac{20 \pm \sqrt{0}}{8} = \frac{20}{8} = \frac{5}{2} \quad y = 5/2$$

$$\Rightarrow y = e^{xt} \Rightarrow 4x^2 - 20x + 25 = 0$$

$$\Rightarrow y = c_1 y_1 + c_2 y_2 = c_1 e^{5/2 t} + c_2 t e^{5/2 t}$$

$$y' = \frac{5}{2} c_1 e^{5/2 t} + c_2 (e^{5/2 t} + \frac{5}{2} t e^{5/2 t})$$

Q2 Calculate the initial value problem

$$y'' + 2y' + y = 0 \quad y(0) = 4, \quad y'(0) = -6$$

Sol:

$$y'' + 2y' + y = 0$$

$$\frac{d^2 y(x)}{dx^2} + 2 \frac{dy(x)}{dx} + y(x) = 0$$

$$\text{such that } y(0) = 4, \quad y'(0) = -6$$

Substitute $y(x) = e^{\lambda x}$ into the differential equation.

$$\frac{d^2}{dx^2} (e^{\lambda x}) + 2 \frac{d}{dx} (e^{\lambda x}) + e^{\lambda x} = 0$$

$$\text{Substitute } \frac{d^2}{dx^2} (e^{\lambda x}) = \lambda^2 e^{\lambda x} \quad \text{and} \quad \frac{d}{dx} (e^{\lambda x}) = \lambda e^{\lambda x}$$

$$\lambda^2 e^{\lambda x} + 2\lambda e^{\lambda x} + e^{\lambda x} = 0$$

Factor out $e^{\lambda x}$

$$(\lambda^2 + 2\lambda + 1) e^{\lambda x} = 0$$

Since $e^{\lambda x} \neq 0$ for any finite λ , the zeros must come from the polynomial.

$$\lambda^2 + 2\lambda + 1 = 0$$

$$\text{factor } (\lambda + 1)^2 = 0$$

Q2 (a)

(3)

solve for λ .

$$\lambda = -1 \text{ or } \lambda = -1$$

solve for the unknown constant using the initial conditions.

compute $\frac{dy(x)}{dx}$.

$$\begin{aligned} \frac{dy(x)}{dx} &= \frac{d}{dx} (c_1 e^{-x} + c_2 e^{-x} x) \\ &= -c_1 e^{-x} + c_2 e^{-x} - c_2 e^{-x} x \end{aligned}$$

substitute $y(0) = 4$ into $y(x) = e^{-x} c_1 + e^{-x} x c_2$.

substitute $y'(0) = -6$ into $\frac{dy(x)}{dx} = -e^{-x} c_1 + e^{-x} c_2 - e^{-x} x c_2$.

$$-c_1 + c_2 = -6$$

solve the system

$$c_1 = 4$$

$$c_2 = -2$$

substitute $c_1 = 4$ and $c_2 = -2$ into $y(x)$

$$y(x) = e^{-x} c_1 + e^{-x} x c_2$$

$$\boxed{y(x) = -2e^{-x}(x-2)} \text{ Ans.}$$

(9)

Q2(B) Analyze the general solution of
 $x^2 y'' + 3xy' + y = 0$

Soln

Put $y = x^r$

$$x^2 (x^r)'' + 3x (x^r)' + x^r = 0$$

$$\Rightarrow x^r (r^2 + 2r + 1) = 0$$

using Quadratic Formula

$$a = 1, \quad b = 2, \quad c = 1$$

$$r = \frac{-2 \pm \sqrt{2^2 - 4(1)(1)}}{2(1)}$$

$$r = \frac{-2 \pm \sqrt{4-4}}{2}$$

$$r = -2/2$$

$$\boxed{r = -1}$$

$$y = c_1 x^0 + c_2 \ln(x) x^r$$

$$\Rightarrow c_1 x^{-1} + c_2 \ln(x) x^{-1}$$

$$y = \frac{c_1}{x} + \frac{c_2 \ln(x)}{x}$$

Ans

Q3 Examine the method of undetermined Coefficient method for

$$y'' + y' - 6y = 6x^3 - 3x^2 + 12x.$$

sol.

$$y'' + y' - 6y = 0.$$

Auxiliary eqn

$$\lambda^2 + \lambda - 6 = 0$$

$$\lambda^2 + 3\lambda - 2\lambda - 6 = 0$$

$$\lambda + 3 = 0, \quad \lambda - 2 = 0$$

$$\lambda = -3, \quad \lambda = 2$$

Roots are Real and distant.

$$y = c_1 e^{-3x} + c_2 e^{2x}$$

choice for y_p

$$y_p = k_3 x^3 + k_2 x^2 + k_1 x + k_0$$

$$y_p' = 3k_3 x^2 + 2k_2 x + k_1$$

$$y_p'' = 6k_3 x + 2k_2 \quad \text{put in eq (i)}$$

$$6k_2 x + 2k_2 + 3k_3 x^2 + 2k_2 x + k_1 - 6k_3 x^3 - 6k_2 x^2 - 6k_1 x - 6k_0 = 6x^3 - 3x^2 + 12x.$$

Compare

$$-6k_3 = 6, \quad -6k_2 + 3k_1 = -3, \quad 6k_3 x + 2k_2 + k_1 = 12x$$

Q3

$$k_3 = -1$$

$$-6k_2 + 3(-1) = -3, \quad 6(-1) + 2(0) + k_2 = 12$$

$$-6k_2 - 3 = -3,$$

$$-6 + k_1 = 12$$

$$-6k_2 = -3 + 3$$

$$k_1 = 18$$

$$-6k_2 = 0$$

$$-2k_2 + k_1 + k_0 = 0$$

$$k_2 = 0$$

$$-2(0) - 2 + k_0 = 0$$

$$k_0 = 2$$

Q4 Examine the method of variation of parameters for $y'' - 4y' + 4y = x^2 e^{2x}$

Sol:

$$y'' - 4y' + 4y = 0$$

$$\lambda^2 - 4\lambda + 4 = 0$$

$$\lambda^2 - 2\lambda - 2\lambda + 4 = 0$$

$$\lambda(\lambda - 2) - 2(\lambda - 2) = 0$$

$$\cancel{\lambda} (\lambda - 2) (\lambda - 2) = 0$$

$$\lambda = 2, \lambda = 2$$

Root are Real and equal.

$$y = (c_1 + c_2 x) e^{2x}$$

$$y = c_1 e^{2x} + c_2 x e^{2x}$$

$$y_1 = e^{2x}, \quad y_2 = x e^{2x}$$

$$y_1' = 2e^{2x}, \quad y_2' = e^{2x} + 2x e^{2x}$$

Q1 Identify an ODE $y'' + ay' + by = 0$
for the basis $1, e^{-3x}$.

Sol:

$$1, e^{3x}$$

$$y = c_1 e^{\lambda x} + c_2 e^{-3x}$$

$$\lambda = 0, \quad \lambda = -3$$

$$\lambda - 0 = 0, \quad \lambda + 3 = 0$$

$$\lambda(\lambda + 3) = 0$$

$$\lambda^2 + 3\lambda = 0$$

$$a = 3, \quad b = 0$$

$$y'' - 3y' + 0y = 0$$

$$y'' - 3y' = 0$$

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