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Course

Differential Equations.

Q No: 1.

(a) Define differential equation along with 2 examples?

Ans.

A differential equation is an equation involving and its derivatives. The solution to a differential equation is in the form of a function / class of function.

Examples of Differential equation:

(i)

$$\left(\frac{dy}{dx}\right)^3 + \frac{d^4y}{dx^4} + y = 2\sin(x) + \cos^3(x)$$

This is a differential equation of order 4.

(ii)

$$y'' + 2y' = 3y$$

or

$$\frac{d^2y}{dx^2} + 2\frac{dy}{dx} = 3y$$

This is a differential equation of order 2.

Q No 1:
(B)

Define a ~~separate~~ separable Differential equation (DE)?

Ans:

A differential equation that can be factored into two parts is called a separable differential equation.

i.e

$$G(x, y) = M(x) N(y)$$

$$\frac{dy}{dx} = \frac{-x}{ye^{x^2}}$$

We can write this equation as

$$y dy = -x e^{-x} dx$$

Hence this is a separable differential equation.

i):- Solve the following IVP using Separable D.E & find the interval of validity of the solution.

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

Solution:- $y^3 = dy = x(1+x^2)^{-\frac{1}{2}} dx$

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

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

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

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

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

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

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

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

Now finding interval of validity.

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

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

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

$$\frac{9}{4} > 1 + x^2$$

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

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

$$x=0$$

Interval
validity. ϕ
Ans

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

Step 1 #.

by multiplying by e^y \int
by dx .

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

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

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

Natural log

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

Dinding c

$$y(5) = \ln(5^2 - 4(5) + c)$$

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

$$5+c = 1$$

$$c = -4$$

$$y = \ln(x^2 - 4x - 4) \quad \text{Ans.}$$

Qa:

Solve the following
IUP using linear
D.E method.

(i) :-

Explain the steps for
using linear D.E

Ans:

Substitute $y = UV$

Factor the parts
involving V .

Put the V term
equal to zero.

Solve using Separation
of variable to
find U .

Substitute U back into
the equation we got
at Step 2.

Solve that to find V .

Finally substitute U & V in
to $y = UV$ to get
our solution.

ii) $\cos(x) y' + \sin(x) y = 2 \cos^3(x) \sin(x) - 1 \quad y\left[\frac{\pi}{4}\right] = 3\sqrt{2}$,

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

Ans: Sol:-

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

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

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

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

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

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

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

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

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

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

Put the value of "y" @ "x"

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

$$+ \cos\left(\frac{\pi}{4}\right) C$$

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

$$C = 7.$$

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

Ans .

iii) x'

Q3: Solve the following IVP for the exact equation and find the interval of validity for the solution.

i) $2xy - 9x^2 + (2y + x^2 + 1) \frac{dy}{dx} = 0, y(0) = -3$

Ans: Sol:-

$$M = 2xy - 9x^2, \quad M_y = 2x$$

$$N = 2y + x^2 + 1, \quad N_x = 2x$$

Now, how do we actually find

$$\psi(x, y)?$$

$$\psi_x = M$$

$$\psi_y = N$$

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

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

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

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

$$\psi(x, y) = x^2 y - 3x^2 + y^2 + y + K = y^2 + (x^2 + 1)y - 3x^2 + K.$$

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

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

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

Initial condition to find c .

$$y^2 + (x^2 + 1)y - 3x^2 = c \quad \therefore c = 6$$

put the value of c .

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

using Quadratic Formula:

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

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

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

$$-3 = y(0) = \frac{-1 \pm \sqrt{25}}{2} = \frac{-1 \pm 5}{2} = -3, 2$$

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

$$x^4 + 12x^2 + 25 = 0.$$

Ans

$$ii) \frac{2ty}{t^2+1} - 2t - (2 - \ln(t^2+1))y' = 0, \quad y(5) = 0$$

Ans sol:-

$$M = \frac{2ty}{t^2+1} - 2t \quad N_y = \frac{2t}{t^2+1}$$

$$N = \ln(t^2+1) - 2 \quad N_t = \frac{2t}{t^2+1}$$

∫ first one.

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

Now differentiate.

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

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

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

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

$$C = -25$$

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

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

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

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

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

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

Ans