

# Final paper

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Section :-

B

Subject :-

differential equation

Submitted to:-

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Q#1: find the Fourier Series representation of  $f(t) = 1+t, -\pi \leq t \leq \pi$ .

Solution

$$f(t) = 1+t, -\pi \leq t \leq \pi.$$

Here we use the formula

$$f(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos t + \sum_{n=1}^{\infty} b_n \sin t \rightarrow \text{equation 1}$$

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(t) dt$$

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} (1+t) dt$$

$$a_0 = \frac{1}{2\pi} \left[ t + \frac{t^2}{2} \right]_{-\pi}^{\pi}$$

$$a_0 = \frac{1}{2\pi} \left( \pi - (-\pi) + \frac{\pi^2}{2} - \left( -\frac{\pi}{2} \right)^2 \right)$$

$$a_0 = \frac{1}{2\pi} \left( 2\pi + \frac{2\pi^2}{2} \right)$$

$$a_0 = \frac{1}{\pi} (2\pi + \pi^2)$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} (1+t) (\cos nt) dt$$

$$a_n = \frac{1}{\pi} \left( (1+t) \frac{\sin nt}{n} \right) \Big|_{-\pi}^{\pi} - \int \left( \frac{\sin nt}{n} \frac{d}{dt} (1+t) \right)$$

$$a_n = \frac{1}{\pi} \left( (1+t) \frac{\sin nt}{n} - \frac{\cos nt}{n^2} \right) \Big|_{-\pi}^{\pi}$$

$$a_n = \frac{-1}{n^2 \pi} (\cos n\pi - \cos n(-\pi))$$

$$a_n = \frac{-1}{n^2 \pi} (-1 - (-1))$$

$$a_n = 0$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} (1+t) \sin nt dt$$

$$b_n = \frac{1}{\pi} \int (1+t) \sin nt - \int \left( \sin nt - \frac{d}{dt} (1+t) \right) dt$$

$$b_n = \frac{1}{\pi} \left( \frac{(1+t)(-\cos nt)}{n} \right) \Big|_{-\pi}^{\pi} - \int \left( \frac{-\cos nt}{n} (1) \right)$$

$$b_n = \frac{1}{\pi} \left( \left. \frac{-(1+t) \cos nt}{n} \right|_{-\pi}^{\pi} + \left. \left( \frac{\sin nt}{n^2} \right) \right|_{-\pi}^{\pi} \right) \quad (3)$$

$$b_n = \frac{-1}{n\pi} \left( (1+\pi)(\cos n\pi) - (1-\pi)(\cos n(-\pi)) \right)$$

$$b_n = \frac{-1}{n\pi} (\cos n\pi + \pi \cos n\pi - \cos n\pi + \pi \cos n\pi)$$

$$b_n = \frac{-1}{n\pi} (2\pi \cos n\pi)$$

$$\text{Here } \cos n\pi = \frac{(-1)^{n+1}}{n}$$

$$b_n = \frac{2}{n} (-1)^{n+1}$$

So equation become

$$f(x) = \frac{1}{2\pi} (2\pi + \pi^2) + 0 + \sum_{n=1}^{\infty} \frac{2(-1)^{n+1}}{n} \sin nt$$

Q No # 2

Calculate the characteristics equation the eigen value of the system where A is given by

$$\begin{bmatrix} 1 & 0 & -1 \\ 3 & 1 & 4 \\ 0 & 2 & 2 \end{bmatrix}$$

Solution

$$\begin{bmatrix} 1 & 0 & -1 \\ 3 & 1 & 4 \\ 0 & 2 & 2 \end{bmatrix}$$

Solution

**Step # 1**

We have

$$(A - \lambda I)x = 0$$

A = given matrix

**Step # 2**

We have, The characteristic equation

$$|A - \lambda I| = 0$$

$$\begin{bmatrix} 1 & 0 & -1 \\ 3 & 1 & 4 \\ 0 & 2 & 2 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{vmatrix} 1-\lambda & 0 & -1 \\ 3 & 1-\lambda & 4 \\ 0 & 2 & 2-\lambda \end{vmatrix} = 0$$

(5)

Step#3

$$\lambda^3 - \left| \text{sum of diagonal elem} \right| \lambda^2 + \left| \text{sum of diagonal minor} \right| \lambda - |A| = 0 \quad \text{--- (B)}$$

$$\text{Sum of diagonal element} = 1 + 1 + 2 = 4$$

$$\text{Sum of diagonal minors} = \begin{vmatrix} 1 & 4 \\ 2 & 2 \end{vmatrix} + \begin{vmatrix} 1 & -1 \\ 0 & 2 \end{vmatrix} + \begin{vmatrix} 1 & 0 \\ 3 & 1 \end{vmatrix}$$

$$= (-6) + (2) - (1)$$

$$= -6 + 2 + 1$$

$$= -3$$

By putting value in equation (B)

$$\lambda^3 - 4\lambda^2 - 3\lambda - |A| = 0 \quad \text{--- (C)}$$

$$|A| = \begin{vmatrix} 1 & 0 & 1 \\ 3 & 1 & 4 \\ 0 & 2 & 2 \end{vmatrix} = 1 \begin{vmatrix} 1 & 4 \\ 2 & 2 \end{vmatrix} - 0 \begin{vmatrix} 3 & 4 \\ 0 & 2 \end{vmatrix} + 1 \begin{vmatrix} 3 & 1 \\ 0 & 2 \end{vmatrix}$$

$$= 1(2-8) - 0 + 1(6-0)$$

$$= -6 + 6$$

$$\boxed{= 0}$$

by putting value in (c)s

$$\lambda^3 - 4\lambda^2 - 3\lambda = 0 = 0$$

$$\lambda^3 - 4\lambda^2 - 3\lambda = 0$$

$$\lambda(\lambda^2 - 4\lambda - 3) = 0$$

$$\lambda = 0$$

$$\lambda^2 - 4\lambda - 3 = 0$$

using quadratic formula

$$\lambda = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$a = 1$$

$$b = -4$$

$$c = -3$$

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

$$= \frac{4 \pm \sqrt{16 + 12}}{2} = \frac{4 \pm \sqrt{28}}{2}$$

$$\lambda = \frac{4 + \sqrt{28}}{2}, \quad \lambda = \frac{4 - \sqrt{28}}{2}$$

We have eigen values,

$$\lambda = \left( 0, \frac{4 + \sqrt{28}}{2}, \frac{4 - \sqrt{28}}{2} \right)$$

required solution.

Q No #3

(7)

$$5x + 4z + 2m = 3$$

$$x - y + 2z + m = 1$$

$$4x + y + 2z + m = 1$$

$$x + y + z + m = 0$$

Solution

writing In matrix form.

$$\begin{bmatrix} 5 & 0 & 4 & 2 \\ 1 & -1 & 2 & 1 \\ 4 & +1 & 2 & 0 \\ 1 & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \\ m \end{bmatrix} = \begin{bmatrix} 3 \\ 1 \\ 1 \\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 5 & 0 & 4 & 2 & 3 \\ 1 & -1 & 2 & 1 & 1 \\ 4 & 1 & 2 & 0 & 1 \\ 1 & 1 & 1 & 1 & -1 \end{bmatrix}$$

$$= \begin{bmatrix} 5 & 0 & 4 & 2 & 3 \\ 1 & -1 & 2 & 1 & 1 \\ 0 & -1 & +6/5 & +4/5 & 3/5 \\ 0 & 2 & -1 & 0 & -1 \end{bmatrix} \quad -1/5 \times R_3$$



$$= \left[ \begin{array}{ccc|cc} 0 & 0 & 0 & 1 & \\ 0 & 0 & 0 & 1 & \\ 0 & 0 & 0 & 1 & \end{array} \right] \begin{array}{c} 0 \\ -5 \\ 0 \end{array} \quad \begin{array}{c} 4/5 \\ 6 \\ 0 \end{array} \quad \begin{array}{c} 2/5 \\ 1 \\ 1 \end{array} \quad \left| \begin{array}{c} 3/5 \\ 2 \\ -4/21 \\ 1/3 \end{array} \right. \left. \begin{array}{l} \\ \\ \\ \leftarrow C_2 \times -5 \end{array} \right.$$

$$= \left[ \begin{array}{ccc|cc} 1 & 0 & 4/5 & 2/5 & 3/5 \\ 0 & 0 & 6 & 1 & 2 \\ 0 & 0 & 1 & 1 & -4/21 \\ 0 & 0 & 0 & 1 & 1/2 \end{array} \right]$$

$$= \left[ \begin{array}{ccc|cc} 1 & 0 & 4/5 & 2/5 & 3/5 \\ 0 & 0 & 1 & 0 & 26/21 \\ 0 & 0 & 1 & 0 & -11/21 \\ 0 & 0 & 0 & 1 & 1/2 \end{array} \right]$$

$$= \left[ \begin{array}{ccc|cc} 1 & 0 & 4/5 & 2/5 & 3/5 \\ 0 & 0 & 1 & 0 & 21/21 \\ 0 & 0 & 1 & 0 & -11/21 \\ 0 & 0 & 0 & 1 & 1/3 \end{array} \right]$$

$$= \left[ \begin{array}{ccc|cc} 1 & 0 & 1 & 1/2 & 3/4 \\ 0 & 0 & 1 & 0 & 31/21 \\ 0 & 0 & 1 & 0 & -11/21 \\ 0 & 0 & 0 & 1 & 1/3 \end{array} \right] \begin{array}{l} \\ \\ \\ \leftarrow 5/4 \times R_1 \end{array}$$

$$= \left[ \begin{array}{ccc|cc} 1 & 0 & 0 & 1/2 & 126/84 \\ 0 & 0 & 1 & 0 & 31/21 \\ 0 & 0 & 1 & 0 & -11/21 \\ 0 & 0 & 0 & 1 & 1/3 \end{array} \right]$$

$$= \left[ \begin{array}{cc|cc|c} 0 & 0 & 4 & 2 & 3 \\ 0 & 0 & 2 & 1 & 1 \\ 0 & 0 & 6/5 & 4/5 & 3/5 \\ 0 & 0 & 7/5 & 8/5 & 4/5 \end{array} \right] \begin{array}{l} 5 \times R_3 \text{ and } 5 \times R_4 \end{array}$$

$$= \left[ \begin{array}{cc|cc|c} 0 & 0 & 4 & 2 & 3 \\ 0 & 0 & 2 & 1 & 1 \\ 0 & 0 & 6 & 4 & 3 \\ 0 & 0 & 7 & 8 & 4 \end{array} \right] \begin{array}{l} 5R_3 \text{ and } 5R_4 \end{array}$$

$$= \left[ \begin{array}{cc|cc|c} 0 & 0 & 4/5 & 2/5 & 3/5 \\ 0 & 0 & 2 & 1 & 1 \\ 0 & 0 & 6 & 4 & 3 \\ 0 & 0 & 7 & 8 & 4 \end{array} \right] \begin{array}{l} 1/5 \times R_1 \end{array}$$

$$= \left[ \begin{array}{cc|cc|c} 0 & 0 & 4/5 & 2/5 & 3/5 \\ 0 & 0 & 6/5 & 1/5 & 2/5 \\ 0 & 0 & 6 & 4 & 3 \\ 0 & 0 & 7 & 8 & 4 \end{array} \right] \begin{array}{l} R_2 \times 5 \end{array}$$

$$= \left[ \begin{array}{cc|cc|c} 0 & 0 & 4/5 & 2/5 & 3/5 \\ 0 & 0 & 6 & 1 & 2 \\ 0 & 0 & 0 & 3 & 1 \\ 0 & 0 & 7 & 8 & 4 \end{array} \right] \begin{array}{l} R_3 - R_2 \end{array}$$

$$= \left[ \begin{array}{cc|cc|c} 0 & 0 & 4/5 & 2/5 & 3/5 \\ 0 & 0 & 6 & 1 & 2 \\ 0 & 0 & 0 & 3 & 1 \\ 0 & 0 & 7 & 8 & 4 \end{array} \right] \begin{array}{l} R_3 - R_2 \end{array}$$

$$= \left[ \begin{array}{cc|cc|c} 0 & 0 & 4/5 & 2/5 & 3/5 \\ 0 & 0 & 6 & 1 & 2 \\ 0 & 0 & 1 & 8/7 & 1/7 \\ 0 & 0 & 0 & 1 & 1/7 \end{array} \right] \begin{array}{l} R_3 - R_4 \\ 1/7 \times R_3 \\ 1/3 \times R_4 \end{array}$$

$$\left[ \begin{array}{cccc|c} 1 & 0 & 0 & 0 & \frac{3}{4} \\ 0 & 0 & 0 & 0 & \frac{31}{21} \\ 0 & 0 & 0 & 0 & \frac{-11}{21} \\ 0 & 0 & 0 & 1 & \frac{1}{3} \end{array} \right]$$

$$(x, y, z, m) = \left( \frac{3}{4}, \frac{31}{21}, \frac{-11}{21}, \frac{1}{3} \right)$$

$$x = \frac{3}{4}$$

$$y = \frac{31}{21}$$

$$z = \frac{-11}{21}$$

$$m = \frac{1}{3}$$

Q.H.U

## Question #4

(11)

Verify that

$$u(x,t) = \sin(x+2t)$$

is a solution of the one-dimensional equation

Solution

given data:

$$u(x,t) = \sin(x+2t)$$

differential w.r.t  $x$  partially

$$\frac{\partial u}{\partial x} = \frac{\partial}{\partial x} \sin(x+2t)$$

$$\frac{\partial u}{\partial x} = \cos(x+2t) \frac{\partial}{\partial x} (x+2t)$$

$$\frac{\partial u}{\partial x} = \cos(x+2t)$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \cos(x+2t)$$

$$\frac{\partial^2 u}{\partial x^2} = -\sin(x+2t) \frac{\partial}{\partial x} (x+2t)$$

$$\frac{\partial^2 u}{\partial x^2} = -\sin(x+2t) (1+0)$$

$$\frac{\partial^2 y}{\partial x^2} = -\sin(x+2t)$$

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and  $u(x,t) = \sin(x+2t)$

differentiate w.r.t "t"

$$\frac{\partial u}{\partial t} = \frac{\partial}{\partial t} \sin(x+2t)$$

$$\frac{\partial u}{\partial t} = \cos(x+2t) (0+2)$$

$$\frac{\partial u}{\partial t} = 2\cos(x+2t)$$

$$\frac{\partial^2 u}{\partial t^2} = 2(-\sin(x+2t)) (0+2)$$

$$\frac{d^2 y}{dt^2} = -4\sin(x+2t)$$

As we know that one-dimensional equation is

$$\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

$$-4\sin(x+2t) = c^2 [-\sin(x+2t)]$$

$$-4\sin(x+2t) = -c^2 \sin(x+2t)$$

$$-4\sin(x+2t) + c^2 \sin(x+2t) = 0$$

for the arbitrary constant  $c = \pm 2$

$$-4 \sin(x+2t) + (\pm 2)^2 \sin(x+2t) = 0$$

$$-4 \sin(x+2t) + 4 \sin(x+2t) = 0$$

$$0 = 0$$

then it will be verified for the arbitrary constant

$$\boxed{c = 2}$$