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Assignment # 03 Semester 4th

D.E

# Application of Partial Differential Equation

=> Many engineering problems are governed by different type of P.D.E and some of the most important type given below.

Two conic equation:

$$y \quad \frac{z^2 u}{2x^2} + \frac{2xu}{2y^2} = 0 \quad \left\{ \begin{array}{l} y > 0 \text{ : elliptic} \\ y < 0 \text{ : hyperbolic} \end{array} \right.$$

replace equation (1) =  $\partial^2 \phi / \partial x^2 + \partial^2 \phi / \partial y^2$   
 $= \Delta_2 \phi = 0$

Poisson's equation

$$\Delta_2 \phi = \partial^2 \phi / \partial x^2 + \partial^2 \phi / \partial y^2 = f(x, y)$$

Helmholtz eqn:

$$\Delta_2 \phi + c_2 \phi = 0$$

plate bending

$$\Delta_2 \Delta_2 w = \Delta_4 w = q(x, y)$$

wave equation =  $\frac{\partial^2 u}{\partial t^2} - c^2 \left( \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right)$

Fourier's equation  $2T \partial T = a (\partial^2 T / \partial x^2)$

Separable Differential Equation

For those equations which can be expressed in separable form as shown below, the solution can be obtained easily as

$$\frac{dy}{dx} = f(x, y) \quad \frac{dy}{dy} = f(x) dx \int \frac{dy}{f(y)}$$

$$= \int f(x) dx + C$$

$$N(x, y) dx + M(x, y) dy = 0 \quad M(x) dx + N(y) dy$$

then

$$\int M(x) dx = - \int N(y) dy + c$$

③ Separable differential Eqn -  
 For equation which can be expressed in separable form is shown below  
 the solution can be obtained easily as

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

$$\int \frac{dy}{y^2 + 1} = \int x^3 dx + c \Rightarrow \tan^{-1} y = \frac{1}{4} x^4 + c$$

$$\Rightarrow y = \tan \left( \frac{1}{4} x^4 + c \right)$$

Based on the boundary condition  
 $c = 3$  hence  $y^2 - 2y = x^3 + 2x^2 + 2x + 3$   
 This is a quadratic equation in  $y^2$   
 can be solved with two solutions  
 by the quadratic equation  
 as

$$y = 1 - \sqrt{x^3 + 2x^2 + 2x + 4} \quad \text{and} \quad y = 1 + \sqrt{x^3 + 2x^2 + 2x + 4}$$

Variation of parameter

for the following equation form

it is possible to solve it by variation of parameter.

$$\text{So } \frac{dy}{dx} = p(x)y + q(x)$$

Put  $y = C(x) e^{\int p(x) dx}$  by differentiating it given

$$\frac{dy}{dx} = \frac{dC(x)}{dx} e^{\int p(x) dx} + C(x) p(x) e^{\int p(x) dx}$$

Substitute it to the original ODE

$$\frac{dC(x)}{dx} e^{\int p(x) dx} = q(x) e^{-\int p(x) dx}$$

the term it given

$$C(x) = \int q(x) e^{-\int p(x) dx} dx + C$$

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The Bernoulli Equation is an important equation type which can be solved in a similar way by variation of parameter. Considered the following form of equation

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

Step # 1 = put  $z = y^{1-n}$

Step # 2 Then  $\frac{dz}{dx} = (1-n)y^{-n} \frac{dy}{dx}$

$$\frac{dz}{dx} = (1-n)P(x)z + (1-n)Q(x)$$

The non linear ODE now becomes linear ODE it can be solved by formula

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Step #3  $n = -1$ ,  $z, y^2$  Inverting  
2 to get  $y$

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

$$\frac{dz}{dx} = \frac{1}{x}z + x^2$$

$$z = C \int \frac{1}{x} dx \left( \int x^2 e^{-\int \frac{1}{x} dx} dx + C \right)$$

$$= Cx + \frac{1}{2} x^3$$

Back substitution of  $z = y^2$  of  $z = Cx + \frac{1}{2} x^3$

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

Homogenous equation

for equation of the following

type, where all the

coefficients are constant it can  
be evaluated according to different

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Laplace equation. Laplace equation  
form in important governing  
condition for many types of  
problems. Some of the more  
common forms are given by

Three dimensional Laplace equation

$$u_{xx} + v_{yy} + u_{zz} = 0$$

Two dimensional heat conduction

$$a^2 (u_{xx} + v_{yy}) = vt$$

Two dimensional See page problem

$$(k_x u_{xx} + k_y v_{yy}) = 0$$

There are two major types of boundary condition to this problem.

Direct problem: Boundary Condition prescribed as it.