

Deptt: Civil Engineering

Exam: Mid term

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Paper : Differential Equation

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Q-1: Solve The following objective Type questions. (1)

(i) The order of matrix A is  $m \times p$  and The order of B is  $p \times n$ .

Then order of matrix AB is  $m \times n$ .

$$\begin{array}{|c|c|} \hline A & B \\ \hline m \times p & p \times n \\ \hline \end{array} \quad \text{order of } AB = m \times n$$

(ii) The number of non-zero rows in an Echelon form is called Rank of Matrix.

(iii) If  $B = \begin{bmatrix} 1 & 4 \\ 2 & a \end{bmatrix}$  is a singular matrix then  $a = \underline{8}$

Sol: Now B is singular matrix. Hence fore  $\det B = 0$

$$\Rightarrow \begin{vmatrix} 1 & 4 \\ 2 & a \end{vmatrix} = 0$$

$$\Rightarrow 1 \cdot a - 2 \cdot 4 = 0$$

$$\Rightarrow a - 8 = 0$$

$$\Rightarrow a = 8$$

(iv) If  $A = \begin{bmatrix} 9 & 0 \\ 0 & 9 \end{bmatrix}$  is Scalar matrix.

Definition A square matrix A is scalar if  $A = \begin{bmatrix} k & 0 \\ 0 & k \end{bmatrix}$  where k is a scalar and  $k \neq 0$ .

(iv) if  $A = \begin{bmatrix} 2i & i \\ i & -i \end{bmatrix}$  then  $|A| = \underline{3}$

Sol:  $A = \begin{bmatrix} 2i & i \\ i & -i \end{bmatrix}$

$$|A| = \begin{vmatrix} 2i & i \\ i & -i \end{vmatrix}$$

$$|A| = 2i(-i) - i \cdot i$$

$$= -2i^2 - i^2 \quad [\text{put } i^2 = -1]$$

$$= -2(-1) - (-1)$$

$$= 2 + 1$$

$$|A| = 3$$

(vi) Solution of  $\frac{dy}{dx} + 2xy = y$  ?

Sol:  $\frac{dy}{dx} + 2xy = y$

$$\Rightarrow \frac{dy}{dx} = y - 2xy$$

$$\Rightarrow \frac{dy}{dx} = y(1-2x)$$

By variable Separable

$$\Rightarrow \frac{dy}{y} = (1-2x)dx$$

Integrate both sides

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

$$\Rightarrow \ln y = \int 1 dx - 2 \int x dx$$

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

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

$$\Rightarrow \log_e y = (x - x^2) + C$$

Taking Anti log

$$\Rightarrow y = e^{(x-x^2)+C}$$

$$\Rightarrow y = e^{x-x^2} \cdot e^C$$

Put  $e^C = \text{Constant} = C_1$

$$\Rightarrow y = e^{x-x^2} \cdot C_1$$

Hence Solution of  $\frac{dy}{dx} + 2xy = y$  is,  $y = e^{x-x^2} \cdot C_1$

(vii) The order and degree of differential equation.

$$\left(\frac{dy}{dx}\right)^3 = \sqrt{1 + \left(\frac{dy}{dx}\right)^2} \quad \text{is. } \left[ \begin{array}{l} \text{order} = 0 \\ \text{Degree} = 6 \end{array} \right]$$

Sol: ORDER: The order of a differential equation is the order of the highest derivative appearing in it.

Degree: The exponent of highest-order derivative is called the degree of the differential equation.

Given Problem:  $\left(\frac{dy}{dx}\right)^3 = \sqrt{1 + \left(\frac{dy}{dx}\right)^2}$

$$\Rightarrow \left[\left(\frac{dy}{dx}\right)^3\right]^2 = \left[\sqrt{1 + \left(\frac{dy}{dx}\right)^2}\right]^2$$

Taking Squaring both sides.

$$\Rightarrow \left(\frac{dy}{dx}\right)^6 = 1 + \left(\frac{dy}{dx}\right)^2$$

$$\Rightarrow \text{Order} = 1 \text{ (one)}$$

and Degree = 6

(viii) The order and degree of differential equation.

$$\frac{d^2y}{dx^2} - 4xy = \sin\left(\frac{d^2y}{dx^2}\right) \quad \text{is ?}$$

$$\text{Order} = 2$$

degree = not define.

[ An Maclaurine Expansion of  $\sin x$  is

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$$

$$\sin\left[\frac{d^2y}{dx^2}\right] = \left(\frac{d^2y}{dx^2}\right)^1 - \frac{\left(\frac{d^2y}{dx^2}\right)^3}{3!} + \frac{\left(\frac{d^2y}{dx^2}\right)^5}{5!} - \frac{\left(\frac{d^2y}{dx^2}\right)^7}{7!} + \dots$$

degree = 1 or 3, 5, 7, ... (not define).

(ix) The differential equation  $(4) \quad 2 \frac{dy}{dx} + x^2 y = 2x + 3, \quad y(0) = 5$  is ?

is Linear differential equation of first order.

Sol:  $2 \frac{dy}{dx} + x^2 y = 2x + 3 \rightarrow (1), \quad y(0) = 5$

Dividing by 2

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

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

$$\Rightarrow \frac{dy}{dx} + P(x)y = Q(x) \quad [\text{General form of Linear diff. Equation}]$$

Integrating factor =  $e^{\int P(x) dx} = e^{\int \frac{1}{2} x^2 dx}$

$$I.F = e^{\frac{1}{2} \int x^2 dx} = e^{\frac{1}{2} \frac{x^{2+1}}{2+1}} = e^{\frac{1}{2} \frac{x^3}{3}} = e^{\frac{x^3}{6}}$$

Multiply (2) by  $e^{\frac{x^3}{6}}$

$$\Rightarrow e^{\frac{x^3}{6}} \frac{dy}{dx} + \frac{1}{2} e^{\frac{x^3}{6}} x^2 y = e^{\frac{x^3}{6}} \left(x + \frac{3}{2}\right)$$

$$\Rightarrow \frac{d}{dx} \left[ e^{\frac{x^3}{6}} y \right] = e^{\frac{x^3}{6}} \left(x + \frac{3}{2}\right)$$

Integrate both sides.

$$\Rightarrow d \left[ e^{\frac{x^3}{6}} y \right] = e^{\frac{x^3}{6}} \left(x + \frac{3}{2}\right) dx$$

Integrate both sides.

$$\Rightarrow \int d \left[ e^{\frac{x^3}{6}} y \right] = \int e^{\frac{x^3}{6}} \left(x + \frac{3}{2}\right) dx$$

$$\Rightarrow e^{\frac{x^3}{6}} y = \int e^{\frac{x^3}{6}} \left(x + \frac{3}{2}\right) dx$$

[Integration is not possible]

$$e^{\frac{x^3}{6}} \cdot y = \int e^{\frac{x^3}{6}} \left(x + \frac{3}{2}\right) dx$$

Put  $e^{\frac{x^3}{6}} = 1 + \frac{x^3}{6} + \frac{x^6}{72} + \dots$

$$e^{\frac{x^3}{6}} \cdot y = \int \left(x + \frac{3}{2}\right) \left(1 + \frac{x^3}{6} + \frac{x^6}{72} + \dots\right) dx$$

$$e^{\frac{x^3}{6}} \cdot y = \int \left[ \left(x + \frac{x^4}{6} + \frac{x^7}{72} + \dots\right) + \left(\frac{3}{2} + \frac{3}{2} \cdot \frac{x^3}{6} + \frac{3}{2} \cdot \frac{x^6}{72} + \dots\right) \right] dx$$

$$e^{\frac{x^3}{6}} \cdot y = \int \left( \frac{3}{2} + x + \frac{x^3}{4} + \frac{x^4}{6} + \frac{x^6}{48} + \frac{x^7}{72} + \dots \right) dx$$

$$e^{\frac{x^3}{6}} \cdot y = \left( \frac{3}{2}x + \frac{x^2}{2} + \frac{x^4}{4 \cdot 4} + \frac{x^5}{5 \cdot 6} + \dots \right) + C$$

$$e^{\frac{x^3}{6}} \cdot y = \left( \frac{3}{2}x + \frac{x^2}{2} + \frac{x^4}{16} + \frac{x^5}{36} + \dots \right) + C \rightarrow \textcircled{3}$$

Put  $x=0, y=5$

$$e^0 \cdot 5 = 0 + 0 + C$$

$$1 \cdot 5 = C$$

$$\Rightarrow C = 5$$

Put  $C = 5$  in  $\textcircled{3}$

$$e^{\frac{x^3}{6}} \cdot y = \left( \frac{3}{2}x + \frac{x^2}{2} + \frac{x^4}{16} + \frac{x^5}{36} + \dots \right) + 5$$

Maclaurine Expansion of

$$e^u = 1 + u + \frac{u^2}{2!} + \dots$$

Put  $u = \frac{x^3}{6}$

$$e^{\frac{x^3}{6}} = 1 + \frac{x^3}{6} + \frac{\left(\frac{x^3}{6}\right)^2}{2 \cdot 1} + \dots$$

$$= 1 + \frac{x^3}{6} + \frac{x^6}{72} + \dots$$

(X): 
$$\begin{vmatrix} 1 & a & a^2 \\ 1 & b & b^2 \\ 1 & c & c^2 \end{vmatrix}$$

(B)

is 
$$\frac{(a-b)(b-c)(c-a)}{1}$$

Sol:

$$= \begin{vmatrix} 1 & a & a^2 \\ 1 & b & b^2 \\ 1 & c & c^2 \end{vmatrix} = \begin{vmatrix} 0 & a-b & a^2-b^2 \\ 0 & b-c & b^2-c^2 \\ 1 & c & c^2 \end{vmatrix} \begin{array}{l} R_1 - R_2 \\ R_2 - R_3 \end{array}$$

Expand by  $C_1$  (First Column)

$$= a_{11} A_{11} + a_{21} A_{21} + a_{31} A_{31}$$

$$= 0 - 0 + 1 \cdot \begin{vmatrix} a-b & a^2-b^2 \\ b-c & b^2-c^2 \end{vmatrix}$$

$$= \begin{vmatrix} a-b & (a-b)(a+b) \\ b-c & (b-c)(b+c) \end{vmatrix}$$

Taking Common  $(a-b)$  from  $R_1$  and  $(b-c)$  from  $R_2$

$$= (a-b)(b-c) \begin{vmatrix} 1 & a+b \\ 1 & b+c \end{vmatrix}$$

$$= (a-b)(b-c) [1(b+c) - 1(a+b)]$$

$$= (a-b)(b-c) [b+c - a-b]$$

$$= (a-b)(b-c)(c-a)$$

Q. No: 2:

(i) Express The determinant

$$\begin{vmatrix} a & b & c \\ a^2 & b^2 & c^2 \\ a^3 & b^3 & c^3 \end{vmatrix}$$

as The Product of factors which are linear in a, b, c.

Sol: 
$$\begin{vmatrix} a & b & c \\ a^2 & b^2 & c^2 \\ a^3 & b^3 & c^3 \end{vmatrix}$$

$$= \begin{vmatrix} a-b & b-c & c \\ a^2-b^2 & b^2-c^2 & c^2 \\ a^3-b^3 & b^3-c^3 & c^3 \end{vmatrix} \quad \text{by } \begin{matrix} C_1-C_2 \\ C_2-C_3 \end{matrix}$$

$$= \begin{vmatrix} (a-b) & (b-c) & c \\ (a-b)(a+b) & (b-c)(b+c) & c^2 \\ (a-b)(a^2+ab+b^2) & (b-c)(b^2+bc+c^2) & c^3 \end{vmatrix}$$

Taking Common (a-b) from C1 and (b-c) from C2.

$$= (a-b)(b-c) \begin{vmatrix} 1 & 1 & c \\ a+b & b+c & c^2 \\ a^2+ab+b^2 & b^2+bc+c^2 & c^3 \end{vmatrix}$$

$$= (a-b)(b-c) \begin{vmatrix} 0 & 1 & c \\ a+b-b-c & b+c & c^2 \\ a^2+ab+b^2-b^2-bc-c^2 & b^2+bc+c^2 & c^3 \end{vmatrix} \quad C_1-C_2$$

$$= (a-b)(b-c) \begin{vmatrix} 0 & 1 & c \\ a-c & b+c & c^2 \\ a^2-c^2+ab-bc & b^2+bc+c^2 & c^3 \end{vmatrix}$$



(8)

$$= (a-b)(b-c) \begin{vmatrix} 0 & 1 & c \\ a-c & b+c & c^2 \\ (a-c)(a+c)+b(a-c) & b^2+bc+c^2 & c^3 \end{vmatrix}$$

$$= (a-b)(b-c) \begin{vmatrix} 0 & 1 & c \\ a-c & b+c & c^2 \\ (a-c)(a+c+b) & b^2+bc+c^2 & c^3 \end{vmatrix}$$

Taking Common  $(a-c)$  from  $C_1$ .

$$= (a-b)(b-c)(a-c) \begin{vmatrix} 0 & 1 & c \\ 1 & b+c & c^2 \\ a+b+c & b^2+bc+c^2 & c^3 \end{vmatrix}$$

Expand by  $R_1$

$$= (a-b)(b-c)(a-c) [a_{11}A_{11} + a_{12}A_{12} + a_{13}A_{13}]$$

$$= (a-b)(b-c)(a-c) \left[ 0 \cdot -1 \begin{vmatrix} 1 & c^2 \\ a+b+c & c^3 \end{vmatrix} + 1 \begin{vmatrix} 1 & b+c \\ a+b+c & b^2+bc+c^2 \end{vmatrix} + c \begin{vmatrix} 1 & b+c \\ a+b+c & b^2+bc+c^2 \end{vmatrix} \right]$$

$$= (a-b)(b-c)(a-c) \left[ - \{ c^3 - c^2(a+b+c) \} + c \{ 1(b^2+bc+c^2) - (b+c)(a+b+c) \} \right]$$

$$= (a-b)(b-c)(a-c) \left[ -c^3 + c^2(a+b+c) + c(b^2+bc+c^2) - c(b+c)(a+b+c) \right]$$

$$= (a-b)(b-c)(c-a) \left[ -c^3 + c^2(a+b+c) + c(b^2+bc+c^2) - (bc+c^2)(a+b+c) \right]$$

$$= (a-b)(b-c)(-1)(c-a) \left[ -c^3 + c^2(a+b+c) + c(b^2+bc+c^2) - bc(a+b+c) - c^2(a+b+c) \right]$$

$$= (a-b)(b-c)(c-a)(-1) \left[ -c^3 + c^2a + c^2b + c^3 - abc - b^2c - bc^2 \right]$$

$$= (a-b)(b-c)(c-a)(-1)(-abc)$$

$$= (a-b)(b-c)(c-a)abc$$

$$= abc(a-b)(b-c)(c-a)$$

Find The Eigen value of

$$A = \begin{bmatrix} 2 & -1 & -1 & 0 \\ -1 & 3 & -1 & -1 \\ -1 & -1 & 3 & -1 \\ 0 & -1 & -1 & 2 \end{bmatrix}, I = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

Sol: Let

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

Let  $\lambda$  is Eigen value of A. Then Characteristic Equation is

$$\det [A - \lambda I] = 0$$

$$\det \left( \begin{bmatrix} 2 & -1 & -1 & 0 \\ -1 & 3 & -1 & -1 \\ -1 & -1 & 3 & -1 \\ 0 & -1 & -1 & 2 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \right) = 0$$

$$\det \left( \begin{bmatrix} 2 & -1 & -1 & 0 \\ -1 & 3 & -1 & -1 \\ -1 & -1 & 3 & -1 \\ 0 & -1 & -1 & 2 \end{bmatrix} - \begin{bmatrix} \lambda & 0 & 0 & 0 \\ 0 & \lambda & 0 & 0 \\ 0 & 0 & \lambda & 0 \\ 0 & 0 & 0 & \lambda \end{bmatrix} \right) = 0$$

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

$$\begin{vmatrix} 2-\lambda & -1 & 0 & 0 \\ -1 & 3-\lambda & -4+\lambda & -1 \\ -1 & -1 & 4-\lambda & -1 \\ 0 & -1 & 0 & 2-\lambda \end{vmatrix} \xrightarrow{C_3 - C_2} = 0$$

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

Taking

Common  $(4-\lambda)$  from  $C_3$

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

$$(4-\lambda) \begin{vmatrix} 2-\lambda & & & & \\ & -2 & & & \\ & & 2-\lambda & & \\ & & & -1 & \\ & & & & 0 \end{vmatrix} \begin{matrix} 0 \\ -2 \\ -1 \\ 2-\lambda \end{matrix} \Bigg|_{R_2+R_3} = 0$$

Expand by  $C_3$

$$(4-\lambda) [ a_{13} A_{13} + a_{23} A_{23} + a_{33} A_{33} + a_{43} A_{43} ] = 0$$

$$(4-\lambda) [ 0 - 0 + 1 \begin{vmatrix} 2-\lambda & & & \\ & -1 & & \\ & & 2-\lambda & \\ & & & -2 \\ & & & & 2-\lambda \end{vmatrix} - 0 ] = 0$$

Expand by  $R_1$

$$(4-\lambda) [ (2-\lambda) \begin{vmatrix} 2-\lambda & -2 \\ -1 & 2-\lambda \end{vmatrix} - (-1) \begin{vmatrix} -2 & -2 \\ 0 & 2-\lambda \end{vmatrix} + 0 ] = 0$$

$$(4-\lambda) [ (2-\lambda) \{ (2-\lambda)^2 - 2 \} + \{ -2(2-\lambda) - 0 \} ] = 0$$

$$(4-\lambda) (2-\lambda) [ (2-\lambda)^2 - 2 - 2 ] = 0$$

$$(4-\lambda) (2-\lambda) [ \lambda + \lambda^2 - 4\lambda - 4 ] = 0$$

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

$$\Rightarrow \begin{matrix} 4-\lambda=0 \\ \lambda=4 \\ \lambda=4 \end{matrix} \Bigg| \begin{matrix} 2-\lambda=0 \\ 2=\lambda \\ \lambda=2 \end{matrix} \Bigg| \begin{matrix} \lambda=0 \\ \lambda=0 \end{matrix} \Bigg| \begin{matrix} \lambda-4=0 \\ \lambda=4 \end{matrix}$$

Eigen value are  $\lambda = 0, 2, 4$

Q. No: 3

The of change in the form of differential equation is given by,  $(x^2 + 3y^2)dx - 2xydy = 0$  at  $x=2$  and  $y=6$

Sol:

$$(x^2 + 3y^2)dx - 2xydy = 0$$

$$\Rightarrow (x^2 + 3y^2)dx = 2xydy$$

$$\Rightarrow 2xydy = (x^2 + 3y^2)dx$$

Dividing both sides by  $2xydx$

$$\Rightarrow \frac{dy}{dx} = \frac{(x^2 + 3y^2)}{2xy} \rightarrow \textcircled{1}$$

It is a homogeneous Differential equation.

Put  $y = vx \rightarrow \textcircled{2}$

Diff: w.r.t. x

$$\frac{dy}{dx} = \frac{d}{dx}(v \cdot x) \quad (\text{Using Product Rule})$$

$$\frac{dy}{dx} = v \cdot \frac{d}{dx}x + x \frac{dv}{dx}$$

$$\frac{dy}{dx} = v \cdot 1 + x \frac{dv}{dx}$$

$$\frac{dy}{dx} = v + x \frac{dv}{dx}$$

$\Rightarrow$  Now Put  $y = vx$  and  $\frac{dy}{dx} = v + x \frac{dv}{dx}$  in  $\textcircled{1}$  we get

$$v + x \frac{dv}{dx} = \frac{x^2 + 3(vx)^2}{2 \cdot x \cdot vx}$$

$$\Rightarrow v + x \frac{dv}{dx} = \frac{x^2 + 3v^2x^2}{2x^2v}$$

$$\Rightarrow v + x \frac{dv}{dx} = \frac{x^2(1+3v^2)}{2x^2 \cdot v}$$

$$\Rightarrow x \frac{dv}{dx} = \frac{1+3v^2}{2v} - v$$

$$\Rightarrow x \frac{dv}{dx} = \frac{1+3v^2 - 2v^2}{2v}$$

$$\Rightarrow x \frac{dv}{dx} = \frac{1+v^2}{2v} \quad (1)$$

Now by variable separable

$$\Rightarrow \frac{2v}{1+v^2} dv = \frac{dx}{x}$$

Integrate both sides

$$\Rightarrow \int \frac{2v}{1+v^2} dv = \int \frac{1}{x} dx$$

$$\left[ \text{By using } \int \frac{f'(x)}{f(x)} dx = \ln f(x) \right]$$

$$\Rightarrow \ln(1+v^2) = \ln x + \ln c \quad (\text{where } \ln c \text{ is constant of integration}).$$

$$\Rightarrow \ln(1+v^2) = \ln x \cdot c$$

Taking Ant  $\ln$  both sides [As  $\log M + \log N = \log MN$ ].

$$\Rightarrow (1+v^2) = xc \rightarrow (3)$$

From (2) put  $v = \frac{y}{x}$  in (3)

$$\Rightarrow 1 + \left(\frac{y}{x}\right)^2 = xc$$

$$\Rightarrow 1 + \frac{y^2}{x^2} = xc$$

Multiply by  $x^2$

$$\Rightarrow x^2 + y^2 = x^3 c \rightarrow (4)$$

Apply the initial conditions. Put  $x=2, y=6$  in (4)

$$\Rightarrow (2)^2 + (6)^2 = (2)^3 \cdot c$$

$$\Rightarrow 4 + 36 = 8c$$

$$\Rightarrow 40 = 8c$$

$$\Rightarrow c = \frac{40}{8} = 5$$

Put  $c = 5$  in (4)

$$x^2 + y^2 = x^3 \cdot 5$$

$$\Rightarrow y^2 = 5x^3 - x^2$$

$$\Rightarrow \sqrt{y^2} = \sqrt{5x^3 - x^2}$$

$$y = \pm \sqrt{5x^3 - x^2} \Rightarrow \boxed{y = + \sqrt{5x^3 - x^2}}$$