

FINAL TERM PAPER

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SECTION:

B

SEMESTER:

"4th"

SUBJECT:

DIFFERENTIAL EQUATION

INSTRUCTOR:

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①

QUESTION NO: 01 PART (A)

$$i) \quad w = \sin(x+ct) + \cos(2x+2ct)$$

Solution:

$$\frac{\partial w}{\partial t} = -\cos(x+ct) + (-\sin(2x+2ct)) + 2c$$

$$\frac{\partial^2 w}{\partial t^2} = -\sin(x+ct) + c^2 - \cos(2x+2ct) + 4c^2 - 1$$

$$\frac{\partial w}{\partial x} = -\cos(x+ct) - \sin(2x+2ct) + 2$$

$$\frac{\partial^2 w}{\partial x^2} = -\sin(x+ct) - 4\cos(2x+2ct)$$

$$= [-\sin(x+ct) - 4 \cdot \cos(x+ct)]$$

$$\frac{\partial^2 w}{\partial t^2} = +c^2 [-\sin(x+ct) - 4(\cos(2x+2ct))]$$

$$c^2 + \frac{\partial^2 w}{\partial x^2}$$

"Hence it is the solution of the wave equation."

(2)

Q: No: 01 Part (b) (ii)

$$w = \tan(ax + ct)$$

Solution:

$$\frac{\partial w}{\partial t} = \frac{\partial w}{\partial t} (\tan(ax + ct))$$

$$= \sec^2(ax + ct) \cdot (c)$$

$$= c \sec^2(ax + ct)$$

$$\frac{\partial^2 w}{\partial t^2} = c \cdot \frac{\partial}{\partial t} (\sec^2(ax + ct))$$

$$= c \frac{\partial}{\partial t} \cos(ax + ct)^{-2}$$

$$= c \frac{\partial}{\partial t} -2 (\cos(ax + ct))^{-3} (-\sin(ax + ct))$$

$$= 2c^2 \sec^2(ax + ct) \sin(ax + ct)$$

Now with respect to x .

$$\frac{\partial w}{\partial x} = \frac{\partial}{\partial x} [\tan(ax + ct)]$$

(3)

$$= \sec^2(2n+ct)(2)$$

$$= \frac{\partial \omega}{\partial n} = 2 \sec^2(2n+ct)$$

$$\Rightarrow \frac{\partial^2 \omega}{\partial n^2} = 2 \frac{\partial}{\partial n} [\sec^2(2n+ct)]$$

$$= 2 \frac{\partial}{\partial n} [\cos(2n+ct)^{-2}]$$

$$= 2(-2) [\cos(2n+ct)]^{-3}$$

$$[-\sin(2n+ct)](2)$$

$$= 6 \sec^2(n+ct) \tan(2n+ct)$$

So;

$$2' c^2 \sec^2(2n+ct) \sin(2n+ct)$$

$$= c^2 [(3 \sec^2 2n+ct) \sin(2n+ct)]$$

$$[\sec^2(2n+ct) (\sin(2n+ct))] = [(3 \sec^2 2n+ct) (\sin 2n+ct)]$$

"Hence it is not the solution of the wave equation."

(4)

Q: No: 02

Expand the following function in a Fourier series.

$$F(x) = x, \quad -\pi < x \leq 0$$

$$= 2x, \quad 0 \leq x \leq \pi$$

"We have to find the fourier co-efficient, a_0, a_n & b_n ."

Solution:

Now

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} F(x) dx = \frac{1}{\pi} \int_{-\pi}^0 x dx +$$

$$\frac{1}{\pi} \int_0^{\pi} 2x dx.$$

$$= \frac{1}{\pi} \left[\frac{x^2}{2} \right]_{-\pi}^0 + \frac{2}{\pi} \left[\frac{x^2}{2} \right]_0^{\pi}$$

$$= \frac{1}{\pi} \left[0 - \frac{\pi^2}{2} \right] + \frac{2}{\pi} \left[\frac{\pi}{2} - 0 \right]$$

$$a_0 = \frac{-\pi}{2} + \pi = \frac{\pi}{2} \rightarrow (i)$$

(5)

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} F(x) \cos nx \, dx,$$

$$= \frac{1}{\pi} \int_{-\pi}^0 (x \cos nx \, dx) + \frac{1}{\pi} \int_0^{\pi} (2x \cos nx) \, dx$$

$$= \frac{1}{\pi} \left[x \left(\frac{\sin nx}{n} \right) - \left(-\frac{\cos nx}{n^2} \right) \right]_{-\pi}^0 +$$

$$+ \frac{2}{\pi} \left[x \left(\frac{\sin nx}{n} \right) - \left(-\frac{\cos nx}{n^2} \right) \right]_0^{\pi}$$

$$a_n = \frac{1}{\pi} \left[\frac{\cos(0)}{n^2} - \frac{\cos n\pi}{n^2} \right] + \frac{2}{\pi} \left[\frac{\cos n\pi}{n^2} - \frac{\cos(0)}{n^2} \right]$$

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

So;

$$a_n = \begin{cases} \frac{-2}{\pi n^2} & ; \text{if } n \text{ is odd} \\ 0 & ; \text{if } n \text{ is even} \end{cases} \rightarrow (2)$$

(6)

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} F(x) \sin nx \, dx = \frac{1}{\pi} \int_{-\pi}^0 n \sin nx \, dx + \frac{2}{\pi} \int_0^{\pi} n \sin nx \, dx$$

$$= \frac{1}{\pi} \left[n \left(-\frac{\cos nx}{n} - \left(-\frac{\sin nx}{n^2} \right) \right) \right]_{-\pi}^0 + \int_0^{\pi} n \sin nx \, dx$$

$$+ \frac{2}{\pi} \left[n \left(-\frac{\cos nx}{n} \right) - \left(-\frac{\sin nx}{n^2} \right) \right]_0^{\pi}$$

$$b_n = \frac{1}{\pi} \left[-\left[\frac{\pi \cos n\pi}{n} \right] + \frac{2}{\pi} \left[-\frac{\pi \cos n\pi}{n} \right] \right]$$

$$= \frac{-3 \cos n\pi}{n} = \frac{3(-1)^{n+1}}{n}$$

"So the required Fourier Series"

$$F(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

$$= \frac{\pi}{4} - \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{\cos(2n-1)x}{(2n-1)^2} + 3 \sum_{n=1}^{\infty} (-1)^{n+1} \frac{\sin nx}{n}$$

(7)

Q: No: 03

Solve the initial value problem;

$$y'' - 4y' + 13y = 8\sin 3x, \quad y(0) = 1 \text{ \& } y'(0) = 2$$

Solution ::

$$\rightarrow \frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 13y = 8\sin 3x$$

$$= D^2y - 4Dy + 13y = 8\sin 3x$$

$$= (D^2 - 4D + 13)y = 8\sin 3x \rightarrow (i)$$

$$\left. \begin{array}{l} \text{let } D = \frac{d}{dx} \\ 8D^2 = \frac{d^2}{dx^2} \end{array} \right\}$$

Now general solution of (i) is

$$y = y_c + y_p \rightarrow (A)$$

For y_c , characteristics eq is

$$D^2 - 4D + 13 = 0$$

(8)

$$= D^2 - 4D + 4 + 9 = 0$$

$$= (D - 2)^2 - 9 = 0$$

$$= (D - 2)^2 - 9i^2 = 0$$

$$= (D - 2)^2 - (3i)^2 = 0$$

$$= (D - 2 - 3i)(D - 2 + 3i) = 0$$

$$= D - 2 - 3i = 0 \quad \wedge \quad D - 2 + 3i = 0$$

$$= D = 2 + 3i \quad \wedge \quad D = 2 - 3i$$

$$\text{is } D = 2 \pm 3i$$

Which are imaginary roots.

$$y_c = e^{2x} (C_1 \cos 3x + C_2 \sin 3x)$$

For P.I we have

$$y_p = \frac{8 \sin 3x}{D^2 - 4D + 13} = 8 \cdot \frac{\text{Imaginary part of } e^{i3x}}{D^2 - 4D + 13}$$

(9)

$$y_p = \frac{8 \cdot \text{Im part of } e^{i3n}}{(i3)^2 - 4(i3) + 13}$$

$$= 8 \cdot \frac{\text{Im part of } e^{i3n}}{-9 - 12i + 13}$$

$$= \frac{8 \text{ Im part of } e^{i3n}}{4 - 12i}$$

$$= \frac{2 \text{ Im part of } e^{i3n}}{1 - 3i}$$

$$= \frac{2}{(1-3i)} \cdot \frac{(1+3i)}{(1+3i)} \text{ Im part of } e^{i3n}$$

$$y_p = \frac{2 + 6i}{10} \text{ Im part of } e^{i3n}$$

$$= \frac{2}{5} (1 + 3i) \text{ Im part } (\cos 3n + i \sin 3n)$$

$$y_p = \frac{(3 \cos 3n + \sin 3n)}{5}$$

(10)

$$\textcircled{A} \Rightarrow y = e^{2x} (C_1 \cos 3x + C_2 \sin 3x) + \frac{1}{5} (3 \cos 3x + \sin 3x) \rightarrow \textcircled{2}$$

$$y' = 2e^{2x} (C_1 \cos 3x + C_2 \sin 3x) + e^{2x} (-3C_1 \sin 3x + 3C_2 \cos 3x) + \frac{1}{5} (-9 \sin 3x + 3 \cos 3x) \rightarrow \textcircled{3}$$

For $y(0) = 1$

$$\textcircled{2} \Rightarrow y = e^0 \left[(C_1 \cos 0 + C_2 \sin 0) + \frac{1}{5} (3 \cos 0 + \sin 0) \right]$$

$$1 = C_1 + \frac{3}{5}$$

$$\boxed{\Rightarrow C_1 = 1 - \frac{3}{5} = \frac{2}{5}}$$

$$y'(0) = 2$$

$$\begin{aligned} \textcircled{3} \Rightarrow 2 &= 2e^0 [C_1 \cos 0 + C_2 \sin 0] + \\ &e^0 (-3C_1 \sin 0 + 3C_2 \cos 0) + \\ &\left[\frac{1}{5} (-9 \sin 0 + 3 \cos 0) \right] \end{aligned}$$

$$\begin{aligned} \Rightarrow 2 &= 2 [(C_1 + 0) + (0 + 3C_2)] + \\ &\frac{1}{5} (0 + 3) \end{aligned}$$

$$\Rightarrow 2 = 2C_1 + 3C_2 + \frac{3}{5}$$

$$\Rightarrow 3C_2 = 2 - \frac{3}{5} - 2 \cdot \frac{2}{5} \quad \left| \text{as } C_1 = \frac{2}{5} \right.$$

$$= C_2 = \frac{1}{3} \cdot \frac{3}{5} = \frac{1}{5} \Rightarrow C_2 = \frac{1}{5}$$

$$\textcircled{2} \Rightarrow y = e^{2n} \left(\frac{2}{5} \cos 3n + \frac{1}{5} \sin 3n \right) + \frac{1}{5} (3 \cos 3n + \sin 3n)$$

Ans

(13)

Q: No: 04

Solve:

$$(D^2 - DD')z = \cos x \cdot \cos 2y$$

Solution:

The can also be written as;

$$\frac{\partial^2 z}{\partial x^2} - \frac{\partial^2 z}{\partial x \partial y} = E \cos x \cdot \cos 2y$$

Now as we have;

Corresponding A.E is $m^2 - m = 0$

when $D/D' = m$ so $m = 1, m = 1$

$$C.F = \phi_1(y) + \phi_2(y+x)$$

Now;

$$D.I = \frac{1}{(D^2 - DD')} \cos x \cos 2y.$$

$$= \frac{1}{2} \frac{1}{D^2 - DD'} \left[\underset{\text{I}}{\cos(n + 2y)} + \underset{\text{II}}{\cos(n - 2y)} \right]$$

$$P.I = \frac{1}{2} \left[\frac{1}{-1+2} \cos(n+2y) + \frac{1}{-1-2} \cos(n-2y) \right]$$

(when $\cos(an+by)$ replace D^2 by $-a^2$, D'^2 by $-b^2$ and $D \cdot D' = -ab$)

$$P.I = \frac{1}{2} \left[\cos(n+2y) - \frac{1}{3} \cos(n-2y) \right]$$

The Complete Solution

$$z = \phi_1(y) + \phi_2(y+n) + \frac{1}{2} \cos(n+2y) - \frac{1}{6} \cos(n-2y)$$

RESULT:

$$z = \phi_1(y) + \phi_2(y+n) + \frac{1}{2} \cos(n+2y) - \frac{1}{6} \cos(n-2y).$$