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SUBJECT: DIFFERENTIAL EQUATIONS

SEMESTER: 3RD

PROGRAMME: BS (SOFTWARE ENGINEERING)

Date:

Q.1) Define 2nd order linear homoge---?

Homogeneous differential :-

The one which is all the terms involving the unknown functions are collected together on side of equation the other side is 0

E.g:-

$$y'' - 2y' + y = 0 \text{ is homogeneous } \textcircled{1}$$

$$y'' - 2y' + y = x \text{ (ii) is not homogeneous}$$

Non homogeneous :-

The non-homogeneous differential equations are type form of

$$y'' + Py + qy = f(x)$$

where p & q are constant for each equation we can relate homogeneous and complementary equation

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Example:

① $y'' + y = 0$ in $2x$

② $y'' + y' - 6y = 86x$

b) $4y'' - 6y' + 7y = 0$

Sol:-

A second order linear homogenous ODE has form of $ay'' + by' + cy = 0$

for equation $ay'' + by' + cy = 0$,

assume e^{rt}

$$y = e^{rt}$$

$$4((e^{rt}))'' - 6((e^{rt}))' + 7e^{rt} = 0$$

$$= e^{rt} (4r^2 - 6r + 7) = 0$$

$$e^{rt} (4r^2 - 6r + 7) = 0, r = \frac{3 \pm \sqrt{19}}{4}, r = \frac{3}{4}$$

$$- \frac{\sqrt{19}}{4}$$

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$$r = \frac{3}{4} + i\frac{\sqrt{19}}{4}, \quad r = \frac{3}{4} - i\frac{\sqrt{19}}{4}$$

for two complex root

$$e^{\frac{3t}{4}} + \left(c_1 \cos \frac{\sqrt{19}t}{4} + c_2 \sin \frac{\sqrt{19}t}{4} \right)$$

$$y = e^{\frac{3t}{4}} \left(c_1 \cos \frac{\sqrt{19}t}{4} + c_2 \sin \frac{\sqrt{19}t}{4} \right)$$

$$ii) \quad y'' - 4y' - 12y = 8e^{5t} \cos(5t)$$

Sol:-

$$y'' - 4y' - 12y = 0$$

Characteristics roots:

$$\begin{aligned} r^2 - 4r - 12 &= (r-6)(r+2) = 0 \\ \Rightarrow r_1 &= 2, \quad r_2 = 6. \end{aligned}$$

$$y_c(t) = c_1 e^{-2t} + c_2 e^{6t}$$

$$y_p(t) = A e^{5t}$$

$$\begin{aligned} 25 A e^{5t} - 4(5 A e^{5t}) - 12(A e^{5t}) \\ = 3 e^{5t} - 7 A e^{5t} - 8 e^{5t} \end{aligned}$$

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$$-7A = 3, \quad A = \frac{3}{7}$$

$$7p(t) = \frac{-3}{7} e^{5t}$$

Q2 i)

The characteristic solution is

$$16x^2 - 40x + 25 = (4x - 5)^2 = 0, \quad r_1 = r_2 = \frac{5}{4}$$

The general solution is

$$16x^2 - 40x + 25 = (4x - 5)^2 = 0, \quad r_1 = r_2 = \frac{5}{4}$$

General Derivation:

$$y(t) = C_1 e^{5t/4} + C_2 t e^{5t/4}$$

$$y'(t) = \frac{5}{4} C_1 e^{5t/4} + C_2 e^{5t/4} + C_2 \frac{5t}{4} e^{5t/4}$$

$$3 = y(0) = C_1$$

$$-\frac{9}{4} = y'(0) = \frac{5}{4} C_1 + C_2$$

$$C_1 = 3, \quad C_2 = -6$$

$$y(t) = 3e^{5t/4} - 6te^{5t/4} \quad \text{Ans}$$

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$$\text{Q2 ii)} \quad y'' + 14y' + 49y = 0, \quad \dots$$

Sol:-

$$r^2 + 14r + 49 = (r+7)^2 = 0, \quad r_1, r_2 = -7$$

$$y(t) = (c_1 e^{-7t} + c_2 t e^{-7t})$$

$$y'(t) = -7(c_1 + c_2 t) e^{-7t} + c_2 e^{-7t}$$

$$-1 = y(-4) = c_1 e^{28} - 4c_2 e^{28}$$

$$5 = y'(-4) = 7c_1 e^{28} + 28c_2 e^{28} - 4c_2 e^{28}$$

$$c_1 = -9e^{-28}$$

Ans

$$\text{iii)} \quad y'' - 4y' + 9y = 0, \quad \dots$$

Sol:-

$$r^2 - 4r + 9 = (r-2)^2 = 0, \quad r_1, r_2 = 2$$

$$y(t) = c_1 e^{2t} + c_2 t e^{2t}$$

$$y'(t) = 2c_1 e^{2t} + (2c_2 + 2c_2 t e^{2t})$$

$$12 = y(0) = c_1$$

$$-3 = y'(0) = 2c_1 + c_2$$

$$c_1 = 12, \quad c_2 = -27$$

$$y(t) = 12e^{2t} - 27te^{2t} \quad \text{Ans}$$

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$$(iv) \quad y'' - 8y' + 17y = 0 \quad \text{--- ---}$$

$$\lambda_1 = \lambda_2 = 4$$

$$y(n) = C_1 e^{4n} + C_2 e^{4n} n$$

$$y(t) = C_1 e^{4t} + C_2 t e^{4t}, \quad \frac{d}{dt} [t e^{4t}]$$

$$= 4t e^{4t} + e^{4t}$$

$$y'(t) = 4C_1 e^{4t} + 4C_2 t e^{4t} + C_2 e^{4t}$$

$$-2 = C_1 \cdot 4 \cdot (0) = C_2 (0) e^4(0)$$

$$-2 = C_1, \quad C_1 = -2$$

$$\frac{-2 \cdot 2 + 4e \cdot C_1 e^4(0) + 4C_1(0) e^4(0)}{+ C_2 e^4(0)} \quad 3$$

$$\frac{-2 \cdot 2}{3} = 4(-2) + C_2 = C_2 = \frac{1}{3}$$

$$y(n) = \frac{1}{3} e^{4n} (n - 6) \quad \text{Ans}$$

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Q3 Define Laplace form --- ?

LAPLACE FORM:

It's a technique for solving differential equation. Here d.e of first domain is transformed in algebraic equation of frequency domain form.

$$\mathcal{L}\{g(t)\} = 1$$

$$\mathcal{L}\{y(t)\} = \frac{1}{s}$$

$$F(s) = \int_0^{\infty} F(t) \cdot e^{-st} dt$$

E.g: $\int_0^{\infty} e^{at} \cdot dt$

~~the~~ $\mathcal{L}\{\sin(at)\}$

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$$i) f(t) = 6(e^{-5t}) + e^{3t} + 5(t^3) - 9$$

Sol:-

$$F(s) = \frac{6}{s - (-5)} + \frac{1}{s - 3} + \frac{5 \cdot 3!}{s^{3+1}} - \frac{9}{s}$$

$$= \frac{6}{s+5} + \frac{1}{s-3} + \frac{30}{s^4} - \frac{9}{s}$$

$$ii) g(t) = 4 \cos(4t) - 9 \sin(4t) + 2 \cos(10t)$$

Sol:-

$$G(s) = \frac{4s}{s^2 + (4)^2} - \frac{9 \cdot 4}{s^2 + (4)^2} + \frac{2s}{s^2 + (10)}$$

$$= \frac{4s}{s^2 + 16} - \frac{36}{s^2 + 16} + \frac{2s}{s^2 + 10}$$

$$Q3) h(t) = e^{3t} + \cos(3t) - e^{13t} (r) st$$

$$H(s) = \frac{3 \cdot 2}{s^2 - (2)^2} + \frac{3 \cdot (2)}{s^2 + (2)^2}$$

$$= \frac{6}{s^2 - 4} + \frac{6}{s^2 + 4}$$

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$$Q4) y'' - 10y' + 9y = 5t \quad \dots$$

Sol:-

First convert into D.E

$$\begin{aligned} \mathcal{L}\{y''\} - 10\mathcal{L}\{y'\} + 9\mathcal{L}\{y\} &= \mathcal{L}\{5t\} \\ &= \mathcal{L}\{5t\} \end{aligned}$$

$$s^2 y(s) - 8y(0) - y'(0) - 10(s-1)y(s) - y(0) + 9y(s) = \frac{5}{s^2}$$

$$(s^2 - 10s + 9)y(s) + s - 12 = \frac{5}{s^2}$$

$$y(s) = \frac{5}{s^2(s-9)(s-1)} + \frac{12-s}{(s-9)(0-1)}$$

Combining terms

$$y(s) = \frac{5 + 12s^2 - s^2}{s^2(s-9)(s-1)}$$

$$y(s) = \frac{A}{s} + \frac{B}{s^2} + \frac{C}{s-9} + \frac{D}{s-1}$$

$$\begin{aligned} 5 + 12s^2 - s^2 &= As(s-9)(s-1) + B(s-9)(s-1) \\ &+ C^2 s(s-1) + Ds^2(s-9) \end{aligned}$$

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$$s = 0$$

$$s = 9B$$

$$s = 1$$

$$16 = -8D$$

$$s = 9$$

$$2408 = 648C$$

$$s = 2$$

$$45 = -14A + \frac{43}{81} \frac{45}{s-1}$$

$$B = \frac{5}{9} = \frac{50}{81/s} + \frac{3/9}{s^2} + \frac{31}{81} - \frac{2}{s-1}$$

$$y(t) = \frac{50}{81} + \frac{5t}{9} + \frac{3}{81} e^{9t} - 2e^t$$

Ans

$$\text{ii) } y'' - 6y' + 15y = 2 \sin(3t), y(0) = \dots$$

Sol:-

$$s^2 X(s) - sy(0) = -6(sX(s) - y(0)) + 15y(s) = 2 \frac{3}{s^2+9}$$

$$(s^2 - 6s + 15) Y(s) + s - 2 = \frac{6}{s^2+9}$$

$$Y(s) = \frac{-s^3 + 2s^2 - 9s + 24}{(s^2+9)(s^2-6s+15)}$$

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$$Y(s) = \frac{As + B}{s^2 + 9} + \frac{Cs + D}{s^2 - 6s + 15}$$

$$-s^3 + 2s^2 - 9s + 24 = (As + B)(s^2 - 6s + 15) + (Cs + D)(s^2 + 9)$$

$$= (A + C)s^3 + -(6A + B + D)s^2 + (15A - 6B + 9C) + 15B + 9D$$

$$s^3 \quad | \quad A + C = -1$$

$$s^2 \quad | \quad -(6A + B + D) = 2$$

$$s^1 \quad | \quad 15A - 6B + 9C = -9$$

$$s^0 \quad | \quad 15B + 9D = 24$$

$$A = 1/10$$

$$B = -11/10$$

$$C = -1/10$$

$$D = 5/2$$

$$Y(s) = \frac{1}{10} \left(\frac{s+1}{s^2+9} + \frac{-11s+25}{s^2-6s+15} \right)$$

$$= \frac{1}{10} \left(\frac{s+1}{s+9} + \frac{-11(6-3+3)+25}{(s-3)^2+6} \right)$$

$$= \frac{1}{10} \left(\frac{s}{s^2+9} + \frac{13/3}{s^2+9} - \frac{11(s-3)}{(s-3)^2+6} \right)$$

$$y(t) = \frac{1}{10} \left(\cos(\sqrt{6}t) + \frac{1}{\sqrt{6}} \sin(\sqrt{6}t) - \frac{11e^{3t}}{\sqrt{6}} \cos(\sqrt{6}t) + \frac{11e^{3t}}{\sqrt{6}} \sin(\sqrt{6}t) \right)$$

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