

Name Jamal Alif

ID 7480

Subject Differential equation

Teacher Shumaila Magchar

Summer Mid term

Q1) Solve the initial value program

$$\frac{dy}{dt} = e^{y-t} \sec(y) (1+t^2) \quad y(0) = 0$$

Solution:-

$$dy = e^y \cdot e^{-t} \sec(y) (1+t^2) dt$$

$$\frac{1}{e^y \cdot \sec(y)} dy = (1+t^2) e^{-t} dt$$

$$\text{As } \cos(y) = \frac{1}{\sec(y)}$$

$$\int e^{-t} \cos y dy = \int (1+t^2) e^{-t} dt$$

using integration by parts

$$e^{-t} \int \cos y dy - \int \left(\int \cos y \cdot \frac{d}{dt} e^{-t} \right) = (1+t^2) \int e^{-t}$$
$$- \int \left(\int e^{-t} \cdot \frac{d}{dt} (1+t^2) \right) \text{ --- eq(1)}$$

$$e^{-t} \int \cos y dy - \int \left(\int \cos y \cdot \frac{d}{dt} e^{-t} \right)$$

$$e^{-t} \sin y - \int (\sin y \cdot e^{-t} (-1))$$

$$e^{-t} \sin y + \int (\sin y \cdot e^{-t})$$

$$e^{-t} \sin y + \int (e^{-t} \sin y)$$

Again integration by parts

(2)

$$e^{-y} \sin y + e^{-y} (-\cos y) - \int (\sin y \frac{d}{dy} e^{-y})$$

$$e^{-y} \sin y + e^{-y} (-\cos y) - \int (-\cos y \frac{e^{-y}}{-1})$$

$$e^{-y} \sin y - e^{-y} \cos y - \int (\cos y e^{-y})$$

since $\int (\cos y e^{-y}) = \text{LHS}$

LHS will become

$$\text{LHS} = e^{-y} (\sin y - \cos y) - \text{LHS}$$

$$2 \text{LHS} = e^{-y} (\sin y - \cos y)$$

$$\text{LHS} = \frac{e^{-y} (\sin y - \cos y)}{2}$$

Now taking RHS

$$\int (1+t^2) e^{-t} dt$$

$$(1+t^2) \int e^{-t} - \int (\int e^{-t} \cdot \frac{d}{dt} (1+t^2))$$

$$- (1+t^2) e^{-t} - \int (-e^{-t} (2t))$$

$$- (1+t^2) e^{-t} + \int (2t) e^{-t}$$

using integration by parts

$$- (1+t^2)e^{-t} + (2t \int e^{-t} - \int (5e^{-t} \frac{d}{dt} 2t))$$

$$- (1+t^2) e^{-t} + (-2t e^{-t} - \int (-e^{-t} 2))$$

$$- (1+t^2) e^{-t} + (-2t e^{-t} + \int (2e^{-t}))$$

$$- (1+t^2) e^{-t} + (-2t e^{-t} - 2e^{-t}) + c$$

$$- (1+t^2) e^{-t} - 2t e^{-t} - 2e^{-t} + c$$

$$- e^{-t} - e^{-t} t^2 - 2t e^{-t} - 2e^{-t} + c$$

$$- (t^2 + 2t + 3) e^{-t} + c = RHS$$

Take LHS = RHS

$$\frac{e^{-y} (\sin y - \cos y)}{2} = -(t^2 + 2t + 3) e^{-t} + c$$

As we know that

$$\Rightarrow \frac{1}{2} (-1) = -3 + c$$

$$-\frac{1}{2} = -3 + c$$

$$-\frac{1}{2} + 3 = c$$

$$c = \frac{5}{2}$$

(4)

Therefore

$$\frac{e^{-y}}{2} (\sin(y) - \cos(y)) = -e^{-t} (t^2 + 2t + 3) + \frac{5}{2}$$

Q2 Solve

5

$$(\sqrt{x+y} + \sqrt{x-y}) dx - (\sqrt{x+y} - \sqrt{x-y}) dy = 0$$

Solution:-

$$\frac{dy}{dx} = \frac{\sqrt{x+y} + \sqrt{x-y}}{\sqrt{x+y} - \sqrt{x-y}}$$

This is homogeneous Differential eq in x and y to solve this put

$$y = vx$$

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

Thus eq (1) becomes

$$v + x \frac{dv}{dx} = \frac{\sqrt{x+vx} + \sqrt{x-vx}}{\sqrt{x+vx} - \sqrt{x-vx}}$$

$$v + x \frac{dv}{dx} = \frac{\sqrt{1+v} + \sqrt{1-v}}{\sqrt{1+v} - \sqrt{1-v}}$$

$$v + x \frac{dv}{dx} = \frac{\sqrt{1+v} + \sqrt{1-v}}{\sqrt{1+v} - \sqrt{1-v}} \times \frac{\sqrt{1+v} + \sqrt{1-v}}{\sqrt{1+v} + \sqrt{1-v}}$$

$$v + x \frac{dv}{dx} = \frac{1 + \cancel{\sqrt{1+v}} + 1 - \cancel{\sqrt{1-v}} + 2\sqrt{1-v^2}}{2v}$$

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

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

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

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

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

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

Taking integral on both sides

$$\int \frac{v dv}{\sqrt{1-v^2} (1 + \sqrt{1-v^2})} = \int \frac{dx}{x}$$

$$\text{Put } 1 + \sqrt{1-v^2} = t$$

$$\Rightarrow \frac{1}{2} (1-v^2)^{-1/2} (-2v) dv = dt$$

$$\frac{v dv}{\sqrt{1-v^2}} = -dt$$

$$\int \frac{-dt}{t} = \int \frac{dx}{x}$$

$$-\ln t = \ln x + \ln c$$

$$-\ln (1 + \sqrt{1-v^2}) = \ln cx$$

$$\ln (1 + \sqrt{1-v^2}) = -\ln cx$$

$$\ln (1 + \sqrt{1-v^2}) = \ln (cx)^{-1}$$

$$1 + \sqrt{1-v^2} = \frac{1}{cx}$$

$$1 + \sqrt{1 - \frac{y^2}{x^2}} = \frac{1}{cx}$$

$$1 + \frac{\sqrt{x^2 - y^2}}{x} = \frac{1}{cx}$$

$$x + \sqrt{x^2 - y^2} = \frac{1}{c}$$

$$x + \sqrt{x^2 - y^2} = C_1 \quad \because \frac{1}{c} = C_1$$

Which is a required solution.

Q3 Solve

$$(D^4 + D^2)y = 3x^2 + 4\sin x - 2\cos x$$

Solution:-

$$(D^4 + D^2)y = 3x^2 + 4\sin x - 2\cos x$$

$$\Rightarrow f(D)y = f(x)$$

As it is non-homogeneous linear equation

solution will be

$$y = y_c + y_p \quad (i)$$

Complementary solution y_c

$$D^4 - D^2 = 0 \Rightarrow D^2(D^2 + 1) = 0$$

$$D^2 = 0 \Rightarrow \boxed{D = 0}$$

$$D^2 + 1 = 0 \Rightarrow D^2 = -1$$

$$D = \sqrt{-1} \Rightarrow \boxed{D = i} \text{ or } \boxed{D = 0 + i}$$

Roots are real and complex

$$y_c = C_1 e^{0x} + e^{0x} (C_2 \cos x + C_3 \sin x)$$

$$y_c = C_1 + C_2 \cos x + C_3 \sin x$$

$$y_p = \frac{1}{f(D)} F(x)$$

(9)

$$y_p = \frac{1}{D^4 + D^2} (3x^2 + 4\sin x - 2\cos x)$$

$$= \frac{3x^2}{D^4 + D^2} + \frac{4\sin x}{D^4 + D^2} - \frac{2\cos x}{D^4 + D^2}$$

$$f(D) = D^4 + D^2$$

$$\text{at } D=0 \Rightarrow f(D) = 0$$

$$\text{So } f'(D) = 4D^3 + 2D$$

$$\text{Now for } D=0 \Rightarrow f'(D) = 0$$

Again Differentiating

$$f''(D) = 12D + 2$$

$$\text{So for } D=0$$

$$f''(0) = 12(0) + 2 = 2$$

So replacing $\frac{1}{f(D)}$ with $\frac{x^2}{f''(D)}$

$$\Rightarrow y_p = \frac{x^2 3x^2}{12D + 2} + \frac{x^2}{12D + 2} \cdot 4\sin x - \frac{x^2}{12D + 2} \cdot 2\cos x$$

Putting $D=0$ in all

So

$$y_p = \frac{x^2 \cdot 3x^2}{12(0)+2} + \frac{x^2 \cdot 4\sin x}{12(0)+2} - \frac{2x^2 \cos x}{12(0)+2}$$

$$y_p = \frac{3x^4}{2} + \frac{4x^2 \sin x}{2} - \frac{2x^2 \cos x}{2}$$

$$= \frac{3x^4}{2} + \frac{4x^2 \sin x}{2} - \frac{2x^2 \cos x}{2}$$

$$= \frac{3}{2}x^4 + 2x^2 \sin x - x^2 \cos x$$

Put in eq ①

$$y = C_1 + C_2 \cos x + C_3 \cos x + \frac{3}{2}x^4 + 2x^2 \sin x - x^2 \cos x$$

$$y = C_1 + (C_2 + x^2) \cos x + (C_3 + 2x^2) \sin x + \frac{3}{2}x^4$$

Ans