

# Final Term Paper

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Subject:- Differential  
Equations.

①

## Question # 01

The wave Equation:

We generally visit beach and ..... by the one-dimensional wave equation

$$\frac{\partial^2 w}{\partial t^2} = c^2 \frac{\partial^2 w}{\partial x^2}$$

Where  $w$  is ..... propagated

Show the following functions are solutions of wave equation by determining relevant partial derivatives.

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

ii.)  $w = \tan(2x+ct)$

(2)

Sol:-

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

Sol:-

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

Now,

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

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

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

(3)

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

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

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

Hence,

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

$$\frac{\partial^2 w}{\partial t^2} = c^2 \cdot \frac{\partial^2 w}{\partial x^2}$$

(4)

ii.)  $w = \tan(2x + ct)$

Sol:-

As we know that

$$w = \tan(2x + ct)$$

Taking diff w.r.t "t"

$$\frac{\partial w}{\partial t} = \frac{\partial}{\partial t} \tan(2x + ct) \cdot c$$

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

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

Again taking diff

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

(5)

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

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

Now

$$w = \tan(2x+ct)$$

Taking diff w.r.t x

$$\frac{\partial w}{\partial x} = \frac{\partial}{\partial x} \tan 2x+ct$$

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

$$\frac{\partial w}{\partial x} = 2 \sec^2(2x+ct)$$

Again taking diff

$$\frac{\partial^2 w}{\partial x^2} = 2 \cdot 2 \sec(2x+ct) \sec(2x+ct) \cdot \tan(2x+ct) \cdot 2$$

(6)

$$\frac{\partial^2 W}{\partial x^2} = 6 \sec^2(2x+ct) \cdot \tan(2x+ct)$$

As we know the wave equation,

$$\frac{\partial^2 W}{\partial t^2} = c^2 \frac{\partial^2 W}{\partial x^2}$$

putting values in wave equation

$$1 \neq 3$$

So we have concluded that

$$L.H.S \neq R.H.S$$

hence, it is not the proof of wave equation,

7

## Question # 02

Expand the following function in a Fourier series

$$F(x) = x, \quad -\pi < x \leq 0 \\ = 2x, \quad 0 \leq x \leq \pi$$

Sol:-

Given function

$$F(x) = \begin{cases} x; & -\pi < x \leq 0 \\ 2x; & 0 \leq x \leq \pi \end{cases}$$

we have to find the fourier co-efficients,  $a_0$ ,  $a_n$  &  $b_n$

Now,

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} F(x) dx = \frac{1}{\pi} \int_{-\pi}^0 x dx \\ + \frac{1}{\pi} \int_0^{\pi} 2x dx$$



⑧

$$a_0 = \frac{1}{\pi} \left[ \frac{x^2}{2} \right]_{-\pi}^0 + \frac{2}{\pi} \left[ \frac{x^2}{2} \right]_0^{\pi}$$

$$a_0 = \frac{1}{\pi} \left[ 0 - \frac{\pi^2}{2} \right] + \frac{2}{\pi} \left[ \frac{\pi^2}{2} - 0 \right]$$

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

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

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

$$a_n = \frac{1}{\pi} \left[ x \left( \frac{\sin nx}{n} \right) - \left( \frac{-\cos nx}{n^2} \right) \right]_{-\pi}^0 + \frac{2}{\pi} \left[ x \left( \frac{\sin nx}{n} \right) - \left( \frac{-\cos nx}{n^2} \right) \right]_0^{\pi}$$

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

$$\frac{2}{\pi} \left[ \frac{\cos nx}{n^2} - \frac{\cos(0)}{n^2} \right]$$

(9)

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

So

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

↳ (ii)

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

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

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

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

$$b_n = \frac{-3 \cos n\pi}{n}$$

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

(10)

So the required fourier series  
is :

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

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

$$3 \sum_{n=1}^{\infty} (-1)^{n+1} \frac{\sin nx}{n}$$

Ans

(11)

### Question # 03

Solve the initial value problem

$$y'' - 4y' + 13y = 8 \sin 3x,$$

$$y(0) = 1 \text{ and } y'(0) = 2$$

Sol:-

$$y'' - 4y' + 13y = 8 \sin 3x \rightarrow \textcircled{i}$$

Associated homogenous eq<sup>ⓐ</sup> is

$$y'' - 4y' + 13y = 0 \rightarrow \textcircled{ii}$$

Change  $\textcircled{ii}$  into Auxiliary equation

put  $y = m$  in  $\textcircled{ii}$

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

Use quadratic formula,

(12)

$$a=1, b=-4, c=13$$

$$m = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$m = \frac{-(-4) \pm \sqrt{(-4)^2 - 4(1)(13)}}{2(1)}$$

$$m = \frac{4 \pm \sqrt{16 - 52}}{2}$$

$$m = \frac{4 \pm \sqrt{36}}{2}$$

$$m = \frac{4 \pm 6i}{2}$$

$$m = 2 \pm 3i$$

$$m_1 = 2 + 3i$$

$$m_2 = 2 - 3i$$

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

(A)

(13)

$$\text{let } y_p = A \cos 3x + B \sin 3x \rightarrow (*)$$

Diff w.r.t  $x$

$$y_p' = -3A \sin 3x + 3B \cos 3x$$

Again diff

$$y_p'' = -9A \cos 3x - 9B \sin 3x$$

put in (i)

$$\Rightarrow (-9A \cos 3x - 9B \sin 3x) - 4$$

$$(-3A \sin 3x + 3B \cos 3x) + 13$$

$$\cancel{B} (A \cos 3x + B \sin 3x) = 8 \sin 3x$$

$$\Rightarrow -9A \cos 3x - 12B \cos 3x + 13$$

$$A \cos 3x - 9B \sin 3x + (12A \sin$$

$$3x + 13B \sin 3x) = 8 \sin 3x$$

$$\Rightarrow (-9A - 12B + 13A) \cos 3x +$$

$$(-9B + 12A + 13B) \sin 3x$$

$$= 8 \sin 3x$$

(14)

$$\Rightarrow (4A - 12B)\cos 3x + (4B + 12A)\sin 3x = 8\sin 3x$$

$$\sin 3x = 8\sin 3x$$

Comparing coefficients

$$\sin 3x \Rightarrow 4B + 12A = 8 \rightarrow \textcircled{a}$$

$$\cos 3x \Rightarrow 4A - 12B = 0$$

$$4A = 12B$$

$$A = 3B \rightarrow \textcircled{b}$$

put b in a

$$4B + 12(3B) = 8$$

$$4B + 36B = 8$$

$$40B = 8$$

$$B = 1/5 \rightarrow \textcircled{c}$$

put c in b

$$A = 3/5 \rightarrow \textcircled{d}$$

(15)

put candid in (\*)

$$y_p = \frac{3}{5} \cos 3x + \frac{1}{5} \sin 3x \rightarrow \textcircled{B}$$

General Solution is:

$$y = y_e + y_p$$

$$y = e^{2x} (c_1 \cos 3x + c_2 \sin 3x) + \frac{3}{5} \cos 3x + \frac{1}{5} \sin 3x \rightarrow \textcircled{C}$$

Now we need to find the values of  $c_1$  and  $c_2$  for this

put  $x=0$ ,  $y=1$  in  $\textcircled{C}$

$$1 = e^0 (c_1 \cos 3(0) + c_2 \sin 3(0)) + \frac{3}{5} \cos 3(0) + \frac{1}{5} \sin 3(0)$$

$$1 = (c_1(1) + c_2(0)) + \frac{3}{5}(1) + \frac{1}{5}(0)$$

$$1 = c_1 + \frac{3}{5}$$

$$c_1 = 1 - \frac{3}{5}$$

$$c_1 = \frac{2}{5} \rightarrow \textcircled{**}$$



(16)

Diff C w.r.t x

$$y' = c_1 (2e^{2x} \cos 3x - 3e^{2x} \sin 3x) + c_2 (2e^{2x} \sin 3x + 3e^{2x} \cos 3x) - 6/5 + 3/5 \cos 3x \rightarrow \textcircled{D}$$

put  $y' = 2$ ,  $x = 0$  in D

$$y' = c_1 (2e^{2x} \cos 3x - 3e^{2x} \sin 3x) + c_2 (2e^{2x} \sin 3x + 3e^{2x} \cos 3x) - 6/5 \sin 3x + 3/5 \cos 3x$$

Now, putting values in D

$$2 = c_1 (2e^{2(0)} \cos 3(0) - 3e^{2(0)} \sin 3(0)) + c_2 (2e^{2(0)} \sin 3(0) + 3e^{2(0)} \cos 3(0)) - 6/5 \sin 3(0) + 3/5 \cos 3(0)$$

$$2 = c_1 (2) + c_2 (3) - 0 + 3/5$$

$$2 = 2c_1 + 3c_2 + 3/5$$

$$\text{put } c_1 = 2/5$$

(17)

$$2 = 4/5 + 3C_2 + 3/5$$

$$2 = 7/5 + 3C_2$$

$$3C_2 = 2 - 7/5$$

$$3C_2 = 3/5$$

$$C_2 = 3/15 \rightarrow (***)$$

put (\*\*) and (\*\*\*) in (c)

$$y = e^{2x} (2/5 \cos 3x + 3/15 \sin 3x) + 3/5$$

$$\cos 3x + 1/5 \sin 3x$$

$$y = \frac{2}{5} e^{2x} \cos 3x + \frac{3}{15} e^{2x} \sin 3x + \frac{3}{5} \cos 3x + \frac{1}{5} \sin 3x$$

This is required general  
Solution,

18

## Question # 04

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

Sol:-

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

The given PDE can be rewrite as,

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

in CF is given by:

$$CF = \phi_1(y) + \phi_2(y+x)$$

While its PI is given by:

$$PI = \frac{1}{(D^2 - DD')} \cdot \frac{1}{2} [\cos(x+2y) + \cos(x-2y)]$$

19

$$PI = \frac{1}{2} \left[ \frac{1}{(-1+2)} \cos(x+2y) + \frac{1}{(-1-2)} \cos(x-2y) \right]$$

$$PI = \frac{1}{2} \cos(x+2y) - \frac{1}{6} \cos(x-2y)$$

Hence, the complete solution of the given PDE is given by

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

Ans