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Subject # Differential Equation

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(1)

Question # (1)

$$\textcircled{1} W = \sin(x+ct) + \cos(2x+2ct)$$

$$\textcircled{2} W = \tan(2x+ct)$$

Sol: z

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

$$\Rightarrow \frac{dw}{dt} = \cancel{\sin} \cos(x+ct) \cdot c - \sin(2x+2ct) \cdot 2c$$

$$\Rightarrow \frac{dw}{dt} = c \cos(x+ct) - 2c \sin(2x+2ct)$$

$$\Rightarrow \frac{d^2w}{dt^2} = -c^2 \sin(x+ct) - 2c \cos(2x+2ct) \cdot 2c$$

$$\Rightarrow \frac{d^2w}{dt^2} = -c^2 \sin(x+ct) - 4c^2 \cos(2x+2ct) \rightarrow \textcircled{1}$$

$$\Rightarrow \frac{dw}{dx} = \cos(x+ct) - \sin(2x+2ct) \cdot 2$$

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

$$\Rightarrow c^2 \frac{d^2w}{dx^2} = -c^2 \sin(x+ct) - 4c^2 \cos(2x+2ct) \rightarrow \textcircled{2}$$

Combine eq $\textcircled{1}$ & eq $\textcircled{2}$

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$$\Rightarrow \frac{d^2 w}{dt^2} = c^2 \frac{d^2 w}{dx^2}$$

Q #1 (b)

$$\frac{d^2 w}{dt^2} = c^2 \frac{d^2 w}{dx^2}$$

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

$$\frac{dw}{dt} = \sec^2(2x + ct) \frac{d}{dt}(2x + ct)$$

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

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

$$\sec(2x + ct)$$

$$= 2c^2 \sec(2x + ct) \sec(2x + ct) \tan(2x + ct)$$

$$\Rightarrow \frac{d^2 w}{dt^2} = 2c^2 \sec^2(2x + ct) \tan(2x + ct)$$

$$\Rightarrow \frac{dw}{dx} = 2 \sec^2(2x + ct)$$

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

$$= 8 \sec^2(2x + ct) \tan(2x + ct)$$

$$= 2c^2 \sec^2(2x + ct) \tan(2x + ct)$$

$$\neq c^2 8 \sec^2(2x + ct) \cdot \tan(2x + ct)$$

\Rightarrow Not satisfied.



Question # (2)

Expand the following function in a Fourier series.

Given data:-

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

Solution:-

We have to find the Fourier co-efficients, a_0 , a_n & b_n .

Now:-

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

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

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

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

$$a_0 = \frac{-1}{2} + 1 = \frac{1}{2} \rightarrow \textcircled{1}$$

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

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

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

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

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

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

So

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

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

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

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

$$\left[b_n = \frac{1}{\pi} \left[-1 \frac{\cos n\pi}{n} \right] + \frac{2}{\pi} \left[-1 \frac{\cos nx}{n} \right] \right] \rightarrow (3)$$

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

So the required Function Series is :-

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

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

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



Question #3

Solve the initial value Problem.

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

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

Sol:

$$y'' - 4y' + 13y = 8 \sin 3x \quad \rightarrow \textcircled{1} \quad \begin{matrix} y(0) = 1 \\ y'(0) = 2 \end{matrix}$$

Associated homogenous Eq of $\textcircled{1}$ is

$$y'' - 4y' + 13y = 0 \rightarrow \textcircled{2}$$

Change $\textcircled{2}$ into Auxiliary equation

$$\text{Put } y = m \text{ in } \textcircled{2}$$

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

Use Quadratic formula

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

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

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

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

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

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

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

$$= 2 \pm 3i$$

~~$$m_1 = 2 + 3i$$~~

$m_1 = 2 + 3i$
$m_2 = 2 - 3i$

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

Let

$$y_p = A \cos 3x + B \sin 3x \rightarrow \textcircled{B}$$

Diff w.r.to "x".

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

Again Diff w.r.t "x"

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

Put in eq ①

$$\Rightarrow (-9A \cos 3x - 9B \sin 3x) - 4(-3A \sin 3x + 3B \cos 3x) + 13(A \cos 3x + B \sin 3x) = 8 \sin 3x$$

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

$$+ 12A \sin 3x + 13B \sin 3x = 8 \sin 3x$$

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

$$+ 12A + 13B) \sin 3x = 8 \sin 3x$$

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

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

Comparing Co-efficient

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

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

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

Put \textcircled{b} in \textcircled{a}

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

$$4B + 36B = 8$$

$$40B = 8$$

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

Put \textcircled{c} in \textcircled{b}

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

Put \textcircled{c} and \textcircled{d} in $\textcircled{*}$

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

The G. S. l is

$$y = y_c + y_p$$

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

$$+ \frac{1}{5} \sin 3x \rightarrow \textcircled{c}$$

Now we need to find the values of C_1 and C_2 for this

Put $x=0$ & $y=1$ in \textcircled{c}

$$\Rightarrow 1 = e^{x(0)} (C_1 \cos 3(0) + C_2 \sin 3(0))$$

$$+ \frac{3}{5} \cos 3(0) + \frac{1}{5} \sin 3(0)$$

$$\Rightarrow 1 = (C_1(1) + C_2(0)) + \frac{3}{5}(1) + \frac{1}{5}(0)$$

$$\Rightarrow 1 = C_1 + 3/5$$

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

$$C_1 = \frac{2}{5} \rightarrow \textcircled{**}$$

Diff \textcircled{c} w. r. t x

$$y' = C_1 (2e^{2x} \cos 3x - 3e^{2x} \sin 3x) +$$

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

$$= \frac{6}{5} \sin 3x + \frac{3}{5} \cos 3x \rightarrow \textcircled{d}$$

Put $y' = 2$, $x = 0$ in \textcircled{d}

$$2 = C_1 (2e^{2(0)} \sin 3(0) + 3e^{2(0)} \cos 3(0)) + C_2 (2e^{2(0)} \sin 3(0) + 3e^{2(0)} \cos 3(0))$$

$$\Rightarrow 2 = C_1 (2) + C_2 (3) - 0 - 1 \frac{3}{5}$$

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

$$\text{Put } C_1 = \frac{2}{5}$$

$$2 = \frac{4}{5} + 3C_2 + \frac{3}{5}$$

$$2 = \frac{7}{5} + 3C_2$$

$$3C_2 = 2 - \frac{7}{5}$$

$$3C_2 = \frac{3}{5}$$

$$C_2 = 3/15 \rightarrow \textcircled{***}$$

Put $\textcircled{**}$ & $\textcircled{***}$ in (C)

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

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

Required General Solution.



Question #4

Solve

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

Sol:-

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

the given PDE can be rewrite as:

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

in C.F is given by:

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

while its PI is given by:

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

$$+ \cos(x-2y)$$

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

$$\left. \cos(x-2y) \right]$$

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

Hence the Complete Solution of the given PDE is given by

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

