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Ques - Define differential equation along with 2 examples?

Ans - Differential equation:

A differential equation is an equation that relates one or more functions and their derivatives.

Example #1:

Find the Solution of $y' = 5$
where $x = 0, y = 2$.

Ans

$$y' = 5$$

$$dy = 5 dx$$

integrating B.S.

$$y = 5x + k$$

Applying the boundary condition: $x = 0, y = 2 \therefore k = 2$.

$$y = 5x + 2$$

Example #1

Find the particular solution of $y''' = 0$.

where $y(0) = 3$, $y'(1) = 4$, $y''(2) = 6$.

Since $y''' = 0$

$y'' = A$ \because where A is constant
integrating again gives

$y' = Ax + B$ \because B is also constant
integrating once again.

$y = \frac{Ax^2}{2} + Bx + C$ \because C is constant

So,

$y(0) = 3$, $y'(1) = 4$, $y''(2) = 6$

Now, $y(0) = 3$ gives $C = 3$
 $y''(2) = 6$ gives $A = 6$.
 $y'(1) = 4$ gives $B = -2$

$$y = 3x^2 - 2x + 3$$

Checking the solution by differentiating & substituting:

$$y' = 6x - 2$$

$$= y'(1) = 6(1) - 2 = 4.$$

$$y'' = 6.$$

$$y''' = 0$$

And

b) Define a separable differential equations.

Ans:- Separable D.E :

A first order differential equation $y' = f(x, y)$ is called a separable equation. If the function $f(x, y)$ can be factored into the product of two functions of x & y :

$$f(x, y) = p(x) h(y),$$

where $p(x)$ & $h(y)$ are continuous functions.

Ans

i) Solve the following IVP using separable D.E & find the interval of validity of the solution.

a) $y' = \frac{xy^3}{\sqrt{1+x^2}} \quad y(0) = -1.$

Solution

$$y^{-3} dy = x(1+x^2)^{-\frac{1}{2}} dx$$

$$\int y^{-3} dy = \int x(1+x^2)^{-\frac{1}{2}} dx$$

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

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

$$C = -\frac{3}{2}$$

$$\frac{1}{-2y^2} = \sqrt{1+x^2} - \frac{3}{2}$$

$$\frac{1}{y^2} = 3 - 2\sqrt{1+x^2}$$

$$y^2 = \frac{1}{3 - 2\sqrt{1+x^2}}$$

$$y(x) = -\frac{1}{\sqrt{3-2}\sqrt{1+x^2}}$$

Now finding interval of validity.

$$3 - 2\sqrt{1+x^2} > 0$$

$$3 > 2\sqrt{1+x^2}$$

$$9 > 4(1+x^2)$$

$$\frac{9}{4} > 1+x^2$$

$$\frac{5}{4} > x^2$$

$$-\frac{\sqrt{5}}{2} < x < \frac{\sqrt{5}}{2}$$

$x=0$

Interval of validity. Ans

b) $y' = e^{-y}(2x-4)$ $y(5) = 0$.
Solve

Step 1: Multiplying by e^y & by dx .

$$e^y dy = (2x-4) dx$$

$$\int e^y dy = \int (2x-4) dx$$

$$e^y = x^2 + 4x + C$$

Natural log

$$y = \ln(x^2 + 4x + C)$$

finding C

$$y(5) = \ln((5)^2 - 4(5) + C)$$

$$\ln(5+C) = 0$$

$$5+C = 1$$

$$C = -4$$

$$y = \ln(x^2 - 4x - 4)$$

Ans

Q2:- a) Solve the following IVP using linear D.E method.

(ii) Explain the steps for solving linear D.E.

Sol:- Substitute $y = UV$
Factor the parts involving V .
Put the V term equal to zero -
Solve using separation of variables to
Find U -
Substitute U back in to the equation
we got at step 2 -
Solve for V to find V .
Finally, substitute U & V in to
 $y = UV$ to get our solution -

ii):-

$$\cos(x)y' + \sin(x)y = 2\cos^2(x)\sin(x) - 1$$

$$0 \leq x \leq \frac{\pi}{2}$$

Pg#7

$$y\left(\frac{\pi}{4}\right) = 3\sqrt{2}$$

Ans:-

$$y' + \frac{\sin(x)}{\cos(x)}y = 2\cos^2(x)\sin(x) - \frac{1}{\cos(x)}$$

$$y' + \tan(x)y = 2\cos^2(x)\sin(x) - \sec(x)$$

$$M(x) = e^{\int \tan(x) dx} = e^{\ln|\sec(x)|} = e^{\ln \sec(x)}$$

$$\sec(x)y' + \sec(x)\tan(x)y = 2\sec(x)\cos^2(x)\sin(x) - \sec^2(x)$$

$$(\sec(x)y)' = 2\cos(x)\sin(x) - \sec^2(x)$$

$$\int (\sec(x)y(x))' dx = \int 2\cos(x)\sin(x) - \sec^2(x) dx$$

$$\sec(x)y(x) = \int \sin(2x) - \sec^2(x) dx$$

$$\sec(x)y(x) = -\frac{1}{2}\cos(2x) - \tan(x) + C$$

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

$$= -\frac{1}{2}\cos(2x) - \sin(x) + C$$

Put the value of "y" & "x"

$$3\sqrt{2} = y\left(\frac{\pi}{4}\right) = -\frac{1}{2}\cos\left(\frac{\pi}{2}\right) - \sin\left(\frac{\pi}{4}\right) + C$$

$$3\sqrt{2} = -\frac{\sqrt{2}}{2} + C\frac{\sqrt{2}}{2}$$

$$C = 7$$

$$y(x) = -\frac{1}{2} \cos(x) \cos(2x) - \sin(x) + 7 \cos(x)$$

~~Ans~~

Q3- Solve the following IVP for ENE & find the interval of validity for the solution.

i) $2xy - 9x^2 + (2y + x^2 + 1) \frac{dy}{dx} = 0, y(0) = -3$

Ans $M = 2xy - 9x^2, My = 2x$
 $N = 2y + x^2, Nx = 2x$

Now, how do we actually find $\psi(x, y)$?
 $\psi_x = M$
 $\psi_y = N$

$\psi = \int M dx \text{ or } \psi = \int N dy$
 $\psi_y = x^2 + h'(y) = 2y + x^2 + 1 = N$
 $h'(y) = 2y + 1$

$h(y) = \int (2y + 1) dy = y^2 + y + k$

$\psi(x, y) = x^2 y - 3x^2 + y^2 + y + k = y^2 + (x^2 + 1)y - 3x^2 + k$

$y^2 + (x^2 + 1)y + 3x^2 + k = C$

$y^2 + (x^2 + 1)y - 3x^2 = C - k$

$y^2 + (x^2 + 1)y - 3x^2 = C$

Initial Condition to find C

$(-3)^2 + (0+1)(-3) - 3(0)^2 = C \implies C = 6$

Put the value of C

$y^2 + (x^2 + 1)y - 3x^2 - 6 = 0$

Using Quadratic formula

$y(x) = \frac{-(x^2 + 1) \pm \sqrt{(x^2 + 1)^2 - 4(1)(-3x^2 - 6)}}{2(1)}$

$= \frac{-(x^2 + 1) \pm \sqrt{x^2 + 12x^3 + 2x^2 + 25}}{2}$

Pg# 10.

$$-3 = y(0) = \frac{-1 \pm \sqrt{25}}{2} = \frac{-1 \pm 5}{2} + -3, 2$$

$$y(x) = \frac{-(x^2+1) - \sqrt{x^4+12x^2+25}}{2}$$

$$x^4 + 12x^2 + 25 = 0$$

ii

$$\frac{2ty}{t^2+1} - 2t - (2 - \ln(t^2+1))y' = 0 \quad \text{Pg \# 11}$$

$$y(5) = 0$$

Soln

$$M = \frac{2ty}{t^2+1} - 2t \quad N_y = \frac{2t}{t^2+1}$$

$$N = \ln(t^2+1) - 2 \quad N_t = \frac{2t}{t^2+1}$$

∫ first one.

$$\Psi(t, y) = \int \frac{2ty}{t^2+1} - 2t \, dy = y \ln(t^2+1) - t + h(y)$$

Now differentiate.

$$\Psi_y = \ln(t^2+1) + h'(y) \ln(t^2+1) - 2$$

$$h'(y) = -2 \Rightarrow h(y) = -2y$$

$$\Psi(t, y) = y \ln(t^2+1) - t^2 - 2y$$

$$y \ln(t^2+1) - t^2 - 2y = C$$

$$C = -25$$

$$y(\ln(t^2+1) - 2) - t^2 = -25$$

$$y(t) = \frac{t^2 - 25}{\ln(t^2+1) - 2}$$

$$\ln(t^2+1) - 2 = 0$$

$$\ln(t^2+1) = 2$$

$$t^2+1 = e^2$$

$$t = \pm \sqrt{e^2 - 1} \quad \underline{\underline{Ans}}$$