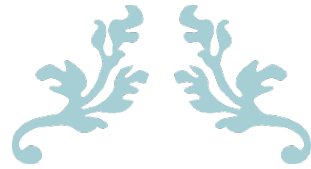


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Subject: Differential Equations
Midterm-Assignment
Course Code (CS): CSC-201
EDP Code (CS): 102002077
Spring Semester 2020



Differential Equations

Midterm-Assignment



Date:

Q1: Define Differential Equations with two examples.

Differential Equation:

A Differential Equation is an equation that involves functions and its derivatives. The solution to a differential equation is also a function or class of functions.

i.e

A Differential Equation of degree 2 can be

$$y'' + 2y' = 3y \quad \text{or} \quad \frac{d^2y}{dx^2} + 2\frac{dy}{dx} = 3y$$

A Differential Equation of degree 4 can be

$$\left(\frac{dy}{dx}\right)^3 + \frac{d^4y}{dx^4} + y = 2 \sin(x) \cos^3(x)$$

(b): Define Seperable Differential Equation:...

Seperable Differential Equation:

A Differential Equation that can be factored into two parts is called a Seperable Differential Equation.

i.e

$$G(u, y) = M(u)N(y) \text{ form.}$$

If we had an equation

$$\frac{dy}{du} = \frac{-u}{ye^{u^2}}$$

This equation is a Seperable Differential Equation because we can factor it in this way

$$y dy = -u e^{-u} du$$

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i: Solve the following Seperable Differential equations.

(a) $y' = \frac{uy^3}{\sqrt{1+u^2}}$, $y(0) = -1$

Sol

$$\frac{dy}{du} = \frac{uy^3}{\sqrt{1+u^2}}$$

Multiply $\frac{1}{y^3}$ B/s

$$\frac{1}{y^3} \times \frac{dy}{du} = \frac{uy^3}{\sqrt{1+u^2}} \times \frac{1}{y^3}$$

Multiply du B/s

$$\frac{1}{y^3} \frac{dy}{du} \times du = u(1+u^2)^{\frac{1}{2}} du$$

Integrate on B/s

$$\int y^{-3} dy = \int u(1+u^2)^{1/2} du$$

$$\frac{1}{2y^2} = (1+u^2)^{1/2} + C \quad \text{--- (i)}$$

Put $y(0) = -1$ in (i)

$$\frac{1}{2(u)^2} \neq \frac{-1}{2(u)^2} = (1+u^2)^{1/2} + C$$

$$\frac{-1}{2} = 1 + C$$

$$\frac{-1}{2} - 1 = C = \frac{-3}{2} \quad \text{--- (ii)}$$

Put C in (i)

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

for $y(u)$

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

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

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

Take $\sqrt{\quad}$ B/S

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

Sign is -ve from initial condition.

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

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Now finding interval of validity

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

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

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

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

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

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

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

(b)

$$y' = e^{-y} (2u - 4), \quad y(5) = 0$$

$$\frac{dy}{du} = e^{-y} (2u - 4)$$

Multiply e^y B/S

$$e^y \frac{dy}{du} = \cancel{e^y} \cdot \cancel{e^{-y}} (2u - 4)$$

Multiply du B/S

$$e^y \frac{dy}{du} \times du = (2u - 4) du$$

$$e^y dy = (2u - 4) du$$

Integrate on B/S

$$\int e^y dy = \int (2u - 4) du$$

$$e^y = u^2 - 4u + C \quad \text{--- (i)}$$

Put $y(5) = 0$ in (i)

$$e^0 = 5^2 - 4(5) + C$$

$$1 = 25 - 20 + C$$

$$1 = 5 + C \Rightarrow C = -4 \quad \text{--- (ii)}$$

Date:

put C in (i)

$$\therefore \textcircled{C}^y = u^2 - 4u - 4$$

for $y(u)$

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

$$u^2 - 4u - 4 > 0$$

Possible intervals of validity are

$$\infty < u < 2 - 2\sqrt{2}$$

$$2 + 2\sqrt{2} < u < \infty$$

Q2: Solve the following Differential Equations using Linear method.

(i) Steps for Solving Linear D.E.:

Following are the steps of solving a linear Differential Equation.

► Convert the given Equation into

$$\frac{dy}{dx} + P(x)y = Q(x) \quad \text{Form.}$$

► Find the integration factor

$$V(x) = e^{\int P(x) dx}$$

► Evaluate the integrals

$$\int V(x)Q(x) dx$$

► Find the General Equation

$$\frac{\int V(x)Q(x) dx + C}{V(x)}$$

► Complete the Constant 'C' using initial Condition.

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$$(ii) \cos(u)y' + \sin(u)y = 2\cos^3(u)\sin(u) - 1,$$

$$y\left[\frac{\pi}{4}\right] = 3\sqrt{2}, \quad 0 \leq u \leq \left[\frac{\pi}{2}\right]$$

Sol

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

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

Finding Integral Factor.

$$\int \tan(u) du = -\ln|\cos(u)| = \ln|\cos(u)|^{-1} \\ = \ln|\sec(u)|$$

Multiply Integral factor through the equation.

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

Integrate on B/S

$$\int (\sec(u)y(u))' du = \int 2\cos(u)\sin(u) - \sec^2(u) du$$

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

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

$$y(u) = \frac{-1}{2} \cos(u) \cos(2u) - \sin(u) + C \cos(u) \text{ --- (i)}$$

$$\text{Put } y\left[\frac{\pi}{4}\right] = 3\sqrt{2} \text{ in (i)}$$

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

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

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

$$C = 7 \text{ --- (ii)}$$

$$\text{put } C \text{ in (i)}$$

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

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(iii) $u' + 2u = \sin t$

Sol $\frac{du}{dt} + 2u = \sin t$

Finding the integration factor

$$\int 2du = 2u$$

Multiplying the Integration factor through the equation

$$u = \frac{1}{e^{2u}} \left[\int e^{2u} \cdot (\sin t) + C \right]$$

$$u = \frac{1}{e^{2u}} \left[\frac{e^{3u}}{3} \cdot (-\cos t) + C \right]$$

Multiply $\frac{1}{e^{2u}}$ inside.

$$u = \left[\frac{1}{e^{2u}} \cdot \frac{e^{3u}}{3} - \frac{1}{e^{2u}} \cos t + \frac{1}{e^{2u}} \cdot C \right]$$

$$u = \frac{1}{3} e^u - \frac{\cos t}{e^{2u}} + \frac{C}{e^{2u}}$$

$$u = \frac{1}{3}e^u - \cos t e^{-2u} + e e^{-2u}$$

Date:

Q3: Solve the following IVP for Exact equation and find the interval of validity for the solution.

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

Sol

Identify M and N.

$$M = 2xy - 9x^2, \quad M_y = 2x$$

$$N = 2y + x^2 + 1, \quad N_x = 2x$$

$M_y = N_x$, Hence the Eq is Exact.

$$\int_x M = \Psi, \quad \int_y N = \Psi$$

$$\frac{d\Psi}{dx} = 0$$

$$\int_x M = 2xy - 9x^2$$

Integrate on B/S

$$\int dx \Psi = \int (2xy - 9x^2) dx + f(y)$$

$$\psi = u^2 y - 3u^3 + f(y)$$

$$\frac{\partial \psi}{\partial y} = u^2 + f'(y) = 2y + u^2 + 1 = N$$

$$f'(y) = 2y + 1$$

$$f(y) = \int 2y + 1 dy = y^2 + y + C$$

$$\psi(u, y) = u^2 y - 3u^3 + y^2 + y + C$$

$$\psi(u, y) = y^2 + (u^2 + 1)y - 3u^3 + C$$

$$\frac{d\psi(u, y)}{du} = 0, \quad \psi(u, y) = C$$

$$y^2 + (u^2 + 1)y - 3u^3 = C \quad \text{--- (i)}$$

Put $y(0) = -3$ in (i)

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

$$b = C \quad \text{or} \quad C = b$$

$$\Rightarrow y^2 + (u^2 + 1)y - 3u^3 - b = 0$$

for $y(u)$

Date:

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

$$y(u) = \frac{(u^2+1) \pm \sqrt{u^4 + 12u^3 + 2u^2 + 25}}{2}$$

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

From initial condition sign is -ve

$$y(u) = \frac{-(u^2+1) - \sqrt{u^4 + 12u^3 + 2u^2 + 25}}{2}$$

Finding interval of validity

$$u^4 + 12u^3 + 2u^2 + 25 = 0$$

possible intervals are

$$-\infty < u \leq -11.8$$

$$-1.39 \leq u < \infty$$

(ii) $\frac{2ty}{t^2+1} - 2t - (2 - \ln(t^2+1))y' = 0$, $y(5) = 0$

Sol

re-write Equation

$$\frac{2ty}{t^2+1} - 2t + (\ln(t^2+1) - 2)y' = 0$$

Finding M & N

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

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

$M_y = N_t$, hence Equation is exact.

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

Integrate on B/S

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

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

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

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

$$f'(y) = -2, \quad f(y) = -2y$$

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

$$y \ln(t^2 + 1) - t^2 - 2y = C \quad \text{--- (i)}$$

Put $y(5) = 0$ in (i)

$$0 \ln(5^2 + 1) - 5^2 - 2(0) = 0$$

$$-25 = C \quad \text{or} \quad C = -25$$

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

for $y(t)$

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

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

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

$$t^2 + 1 = C$$

Possible intervals are

$$-\infty < t < -\sqrt{e^2-1}$$

$$-\sqrt{e^2-1} < t < \sqrt{e^2-1}$$

$$\sqrt{e^2-1} < t < \infty$$