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Assignment: 02

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Cauchy Euler Method

Question - 1

The cause by Euler equation

$$\textcircled{1} \quad x^3 y'' + 2x^2 y' + 2y = 10x + 10/x$$

Solution:

$$x^3 \frac{d^2 y}{dx^2} + 2x^2 \frac{dy}{dx} + 2y = 10x + 10x^{-1}$$

$$x^3 D^3 y + 2x^2 D^2 y + 2y = 10x + 10x^{-1}$$

$$(x^3 D^3 + 2x^2 D^2 + 2) y = 10x + 10x^{-1} \quad \textcircled{1}$$

$$\text{let } x = et \Rightarrow t = \ln x$$

$$xD = D$$

$$x^2 D^2 = D(D-1) = D^2 - D$$

$$x^3 D^3 = D(D-1)(D-2)$$

Substituting into eq (1)

$$(D - 3D^2 + 2D + 2(D^2 - D) + 2) y = 10x + 10x^{-1}$$

$$(\Delta^3 - \Delta^2 + 2)y = 10x + 10x^{-1}$$

$$(m^3 - m^2 + 2)y = 10et + \frac{10}{et}$$

using synthetic division

$$\begin{array}{r|rrrr} -1 & 1 & -1 & 0 & 2 \\ & & -1 & 2 & -2 \\ \hline & 1 & -2 & 2 & 0 \end{array}$$

$$\Delta^2 - 2\Delta + 2 = 0$$

using Q-formula,

$$a=1, \quad b=-2, \quad c=2$$

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

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

$$\Delta = \frac{2 \pm \sqrt{4-8}}{2}$$

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

$$\Delta = \frac{2 \pm \sqrt{-1 + \sqrt{4}}}{2}$$

$$\Delta = \frac{2 + 2i}{2}$$

$$\Delta = \frac{\cancel{2}(1 \pm i)}{\cancel{2}}$$

$$\Delta = 1 \pm i$$

Since roots are complex,

$$y_c = e^{-t} (C_1 \cos t + C_2 \sin t)$$

Now particular integration

$$y_p = \frac{1}{\Delta^3 - \Delta^2 + 2} 10e^t + \frac{1}{\Delta^3 - \Delta^2 + 2} 10e^{-t}$$

$$= \frac{\int 10e^t}{\cancel{2}} + \frac{\int 10e^{-t}}{\cancel{2}}$$

$$= 5e^t + 5e^{-t}$$

$$y_p = 5e^t + 5e^{-t}$$

General solution

$$y = y_c + y_p$$

$$y = e^{-x} (c_1 \cos t + c_2 \sin t) + c_3 t + c_4$$

Put $et = x$ and $t = \ln x$.

$$y = e^{-x} (c_1 \ln x + c_2 \sin(\ln x)) + c_3 x + c_4$$

Ans.



Questions # 2.

$$(a) \quad x^3 \frac{d^3 y}{dx^3} + 4x^2 \frac{d^2 y}{dx^2} - 5x \frac{dy}{dx} - 15y = x^4$$

Solution:

$$\text{let } \frac{d}{dx} = D$$

$$x^3 D^3 y + 4x^2 D^2 y - 5x D y - 15y = x^4$$

$$(x^3 D^3 + 4x^2 D^2 - 5x D - 15) y = x^4$$

$$\text{let } x = et \Rightarrow t = \ln x$$

$$xD = D$$

$$x^2 D^2 = D(D-1) = D^2 - D$$

$$x^3 D^3 = D(D-1)(D-2) = D^3 - 3D^2 + 2D$$

$$(\Delta^3 - 3\Delta^2 + 2\Delta + 4(\Delta^2 - \Delta) - 5(\Delta) - 15) y = e^{4t} \quad (5)$$

$$(\Delta^3 + \Delta^2 - 7\Delta - 15) y = e^{4t}$$

Synthetic division.

$$\begin{array}{r|rrrr} 5 & 1 & +1 & -7 & -15 \\ & & 3 & 12 & 15 \\ \hline & 1 & 4 & 5 & \underline{0} \end{array}$$

$$\Delta^2 + 4\Delta + 5 = 0$$

Quadratic formula:

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

$$= \frac{-4 \pm \sqrt{4^2 - 4(1)(5)}}{2} \quad (5)$$

$$= \frac{-4 \pm \sqrt{16 - 20}}{2}$$

$$= -4 \pm 2i$$

$$\Delta = \frac{\cancel{2}(-2 \pm i)}{\cancel{2}}$$

$$y_c = e^{3t} (c_1 \cos t + c_2 \sin t),$$

for $y_p = ?$

$$y_p = \frac{1}{\Delta^3 + \Delta^2 - 7\Delta - 15} e^{4t}$$

$$= \frac{1}{(4)^3 + (4)^2 - 7(4) - 15} e^{4t}$$

$$= \frac{1}{64 + 16 - 28 - 15} e^{4t}$$

$$= \frac{1}{80 - 43} e^{4t}$$

$$y_p = \frac{1}{37} e^{4t}$$

Hence

$$y = y_c + y_p$$

$$y = (c_1 \cos t + c_2 \sin t) + \frac{1}{37} e^{4t}$$

again put $t = \ln n$ and $x = \ln n$

$$y = e^{3x} (c_1 \cos \log n + c_2 \sin \log n) + \frac{1}{37} e^{4x} \text{ Ans}$$

Question #3

$$x^2 y'' + 2xy' - 6y = 10x^2$$

Solution:

$$y(1) = 1 \text{ and } y'(1) = -6$$

$$\frac{x^2 d^2 y}{dx^2} + 2x \frac{dy}{dx} - 6y = 10x^2$$

$$\Rightarrow (x^2 d^2/dx^2 + 2x d/dx - 6)y = 10x^2$$

$$\text{put } xD = D \Rightarrow x^2 D^2 = D(D-1) = D^2 - D$$

$$x = e^t \text{ and } \log x = t$$

$$(D^2 - D + 2D - 6)y = 10e^{2t}$$

$$(D^2 + D - 6)y = 10e^{2t}$$

The characteristic equation

$$D^2 + D - 6 = 0$$

$$D^2 + 3D - D - 6 = 0$$

$$\Rightarrow D(D+3) - 2(D+3) = 0$$

$$\Rightarrow (D+3)(D-2) = 0$$

$$\Delta + 3 = 0, \quad \Delta - 2 = 0$$

$$\Delta = -3, \quad \Delta = 2$$

Since roots are real and distinct

for $y_c = ?$

$$y_c = C_1 e^{-3t} + C_2 e^{2t}$$

for $y_p = ?$

$$y_p = \frac{1}{\Delta^2 - \Delta - 6} \cdot 10e^{2t}$$

$$= \frac{10}{\Delta^2 - \Delta - 6} e^{2t}$$

$$= 10 \frac{1}{0} e^{2t}$$

Now

$$10 \frac{1}{d/d\Delta (\Delta^2 + \Delta - 6)} e^{2t}$$

$$\Rightarrow 10 \frac{t}{2\Delta + 1} e^{2t}$$

$$= 10 \frac{1 \cdot t}{4 + 1} e^{2t}$$

$$y_p = 2t e^{2t}$$

General solution

$$y = y_c + y_p$$
$$= C_1 e^{2t} + (2e^{2t} + 2te^{2t})$$

$$y = C_1 x^3 + C_2 x^2 + 2(\log x) / x^2 \quad \text{--- (B)}$$

put $y(1) = 1$ i.e. $x=1$, $y=1$ in (B)

$$1 = C_1 (1)^3 + C_2 (1)^2 + 2 \log(1)$$

$$1 = C_1 + C_2 \rightarrow \text{--- (C)}$$

now diff eq (B) w.r.t x .

$$y' = -3C_1 x^{-4} + 2C_2 x + \frac{2(x^2) + 4x \log x}{x^3}$$

now put $y'(1) = -6$ i.e. $y' = -6$ and $x=1$

$$-6 = -3C_1 + 2C_2 + 2 + 0$$

$$\Rightarrow -6 = -3C_1 + 2C_2 + 2$$

$$\Rightarrow -6 - 2 = -3C_1 + 2C_2 + 2$$

$$-8 = -3C_1 + 2C_2 \quad \text{--- (D)}$$

find eq (C) with (D) and find from (D)

$$\begin{aligned} 2c_1 + 2c_2 &= 2 \\ -3c_1 + 2c_2 &= -8 \end{aligned}$$

$$5c_1 = 10$$

$$c_1 = \frac{10}{5} = 2 \quad \boxed{c_1 = 2}$$

$$-8 = -3(2) + 2c_2$$

$$-8 = -6 + 2c_2$$

$$2c_2 = -8 + 6$$

$$2c_2 = -2$$

$$c_2 = \frac{-2}{2} = -1$$

$$\boxed{c_2 = -1}$$

Now put the value of c_1 and c_2 in eq (B)

$$y = 2x^3 - x^2 + 2 \ln x(x^2)$$

$$y = \frac{2}{x^3} - x^2 + 2x^2 \log x \quad \text{Ans}$$

Question #04

(11)

$$x^2 y'' + 7xy' + 5y = x^5$$

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

Solution:

$$x^2 \frac{d^2 y}{dx^2} + 7x \frac{dy}{dx} + 5y = x^5$$

$$\Rightarrow \left(x^2 \frac{d^2}{dx^2} + 7x \frac{d}{dx} + 5y \right) = x^5 \quad \text{--- (A)}$$

$$\text{put } xD = D \Rightarrow x^2 D^2 = D(D-1) = D^2 - D$$

$$x = et \Rightarrow \log_e x = t \text{ in eq (A)}$$

$$\Rightarrow (D^2 - D + 7D + 5)y = x^5 t$$

$$\Rightarrow (D^2 + 6D + 5)y = x^5 t$$

By quadratic formula

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

$$\Delta = \frac{-6 \pm \sqrt{36 - 4(1)(5)}}{2(1)}$$

(12)

$$= \frac{-6 \pm \sqrt{36 - 20}}{2}$$

$$= \frac{-6 \pm \sqrt{16}}{2}$$

$$= \frac{-6 \pm \sqrt{4^2}}{2}$$

$$= \frac{-3 \pm 2}{1}$$

$\Delta = -3 \pm 2$ since roots are real and distinct

$$y_c = c_1 e^{-3t} + c_2 e^t$$

for $y_p = ?$

$$y_p = \frac{1}{s^2 + 6s + 5} e^{5t}$$

$$= \frac{1}{(s)^2 + 6(s) + 5} e^{5t}$$

Now General solution is

$$y = y_c + y_p$$

$$y = c_1 e^{-3t} + c_2 e^{-t} + \frac{1}{60} e^{5t}$$

$$y = c_1 x^{-3} + c_2 x^{-1} + \frac{1}{60} x^5 \rightarrow \textcircled{B}$$

No $x=0$ put in this equation

No in eq (B) $e^0 = 1$

Put $y(0) = 2$ i.e. $y = 2$ & $x = 2$

$$2 = c_1 (2)^{-3} + c_2 (2)^{-1} + \frac{1}{60} (2)^5$$

$$2 = -32c_1 - 2c_2 + \frac{1}{15} (32)$$

$$2 = -32c_1 - 2c_2 + \frac{8}{15}$$

$$2 - \frac{8}{15} = -32c_1 - 2c_2$$

$$\frac{22}{15} = -32c_1 - 2c_2 \rightarrow \textcircled{C}$$

Now diff eq (B) with x

$$y_1 = -5c_1 x^{-6} - c_2 x^{-2} + \frac{1}{12} x^4 \rightarrow$$

Put $y_1(0) = 2$ i.e. $y_1 = 2$ and $x = 2$ in above equation

$$z = -5c_1 (z^{-6}) - c_2 (z)^{-2} + \frac{1}{12} (z)^4$$

$$z = -5c_1 (-64) - c_2 (4) + \frac{1}{12} (16)$$

$$z = 320c_1 + 4c_2 + 4/3$$

$$\Rightarrow z - 4/3 = 320c_1 + 4c_2$$

$$\Rightarrow z/3 = 320c_1 + 4c_2 \quad \text{--- (5)}$$

Any eq (c) with z and then -ing eq (5)

from D.

$$-\frac{44}{15} = 64c_1 + 4c_2$$

$$-\frac{44}{15} = 64c_1 + 4c_1$$

$$+ z/3 = \pm 320c_1 \pm 4c_2$$

$$+\frac{34}{15} = -256c_1$$

$$c_1 = \frac{34}{15} \times 256$$

$$c_1 = 580$$

put the value of c in eq (c)

$$z^{2/15} = -18560 - 2c_2$$

$$\Rightarrow \frac{\partial z}{\partial x} + 18560 = -2c_2$$

$$\Rightarrow \frac{18560}{-2} = c_2$$

$$-9280 = c_2$$

Now put the value of c_1 and c_2

in eq (B)

$$y = 580x^{-3} - 9280x^{-1} + \frac{1}{60}x^5$$

$$y = \frac{580}{x^3} - \frac{9280}{x} + \frac{1}{60}x^5$$

Ans

Question # 05

$$(x-1)^2 y'' - 3(x+1)y' + 4y = x^2$$

Solution:

$$(x+1)^2 \frac{dy}{dx} - 3(x+1) \frac{dy}{dx} + 4y = x^2$$

$$\Rightarrow ((x+1)^2 \frac{dz}{dx} - 3(x+1) \frac{dz}{dx} + 4) y = x^2$$

$$\Rightarrow [(x+1)^2 D^2 - 3(x+1)D + 4]y = x^2 + 8 \quad (B)$$

Put $(x+1)D = D \Rightarrow (x+1)^2 D^2 = D(D-1) = D^2 - D$

$x = et$ in eq (B)

$$\Rightarrow [D^2 - D - 3D + 4]y = e^{2t}$$

$$\Rightarrow [D^2 - 4D + 4]y = e^{2t}$$

$$\Rightarrow (D^2 - 4D + 4)y = e^{2t}$$

for y_c we find the roots

$$D^2 - 4D + 4 = 0$$

$$D^2 - 2D - 2D + 4 = 0$$

$$D(D-2) - 2(D-2) = 0$$

$$D-2=0, \quad D=2$$

$$D-2=0, \quad D=2$$

So the roots are real and repeat the general solution are.

$$y = (C_1 + C_2 x) e^{2x}$$

$$y = (C_1 + C_2 x) e^{2x}$$

$$y = (C_1 + C_2 t) e^{2t}$$

for $y_p = ?$

$$y_p = \frac{1}{D^2 - 4D + 4}$$

$$\begin{aligned} & | \quad (2) \quad -4(2) + 4 \\ & \Rightarrow 0 \end{aligned}$$

$$y_p = \frac{2}{2D - 4} e^{2t}$$

if we put λ

$$2D - 4 \Rightarrow 2(\lambda) - 4 = 0$$

we take again derivative

$$y_p = \frac{2}{2} e^{2t}$$

$$y = C_1 + C_2 t + e^{2t} \quad \text{Ans.}$$

General solution