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DEPT BE (EC)

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Subject Differential Equation

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Question # 01

①

The Cauchy euler Equation.

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

Solution:-

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

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

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

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.

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

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

$$(m^3 - m^2 + 2)y = 10e^t + 10/e^t$$

Using synthetic division.

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

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

Now using Quadratic formula.

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

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

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

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

(2)

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

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

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

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

$$A = 1 \pm i$$

Since roots are complex

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

Now particular integration.

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

$$= \frac{10e^t}{(1)^3 - (1)^2 + 2} + \frac{10e^{-t}}{(1)^3 - (1)^2 + 2}$$

$$= \frac{5}{\cancel{2}} 10e^t + \frac{5}{\cancel{2}} 10e^{-t}$$

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

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

General solution.

$$y = y_c + y_p$$

$$y = e^{-x} (C_1 \cos t + C_2 \sin t) + 5e^t + 5e^{-t} \text{ (put } e^t = x \text{ and } t = \ln x)$$

$$y = e^{-x} (C_1 \ln x + C_2 \sin \ln x) + 5e^x + 5e^{-x} \text{ Ans.}$$

Question No: 2

(3)

$$2 \cdot \frac{x^3 d^3 y}{dx^3} + 4x^2 \frac{d^2 y}{dx^2} - 5x \frac{dy}{dx} - 15y = x^4$$

Solution:

Let $d/dx = D$

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

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

Let $x = e^t \Rightarrow t = \ln x$

$$xD = D$$

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

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

Now substituting

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

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

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

synthetic division

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

$$D^2 + 4D + 5 = 0$$

Quadratic formula.

$$\begin{aligned} D &= \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} \\ &= \frac{-4 \pm \sqrt{4^2 - 4(1)(5)}}{2} \\ &= \frac{-4 \pm \sqrt{16 - 20}}{2} \\ &= \frac{-4 \pm 2i}{2} \end{aligned}$$

$$\Delta = 2(-2 \pm i)$$

(4)

$$y_c = e^{5x} \left(\frac{C_1 \cos t + C_2 \sin t}{2} \right)$$

For $y_p = ?$

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

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

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

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

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

Hence

$$y = y_c + y_p$$

$$y = (C_1 \cos t + C_2 \sin t) + \frac{1}{37} e^{4t}$$

Again put $t = \ln x$ and $x = \ln x$

$$y = e^{3x} (C_1 \cos \ln x + C_2 \sin \ln x) + \frac{1}{37} e^{4x} \quad \boxed{\text{Ans}}$$

Question No: 3

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

Solution:

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

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

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

Put $xD = \Delta \Rightarrow x^2 D^2 = \Delta(\Delta - 1) = \Delta^2 - \Delta$, $x = e^t$ and $\log x = t$

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

The characteristic equation: (5)

$$\Delta^2 + \Delta - 6 = 0$$

$$\Delta^2 + 3\Delta - 2\Delta - 6 = 0$$

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

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

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

Since roots are real and distinct

For $y_c = ?$

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

For $y_p = ?$

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

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

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

Now

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

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

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

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

General Solution:

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

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

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

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

$$1 = C_1 + C_2 \text{ --- (C) } \quad \textcircled{6}$$

Now differentiate between eq (B) cost $\cdot x$

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

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

$$-6 = -3(1 + 2C_2 + 2 + 0)$$

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

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

$$-8 = -3C_1 + 2C_2 \text{ --- (D) } \quad \textcircled{7}$$

Multiplying eq (C) with (2) and subtracting from (D)

$$2C_1 + 2C_2 = 2$$

$$\underline{-3C_1 + 2C_2 = -8}$$

$$\hline 5C_1 = 10$$

$$C_1 = 10/5 \quad \boxed{C_1 = 2}$$

$$-8 = -3(2) + 2C_2$$

$$-8 = -6 + 2C_2$$

$$2C_2 = -8 + 6$$

$$2C_2 = -2$$

$$C_2 = -2/2$$

$$\boxed{C_2 = -1}$$

Now put the value of C_1 and C_2 in eq (B)

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

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

Question No 4

(7)

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

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

Solution:

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

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

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

$$x = et \Rightarrow \log x = t \quad \text{in eqn } \textcircled{A}$$

$$\Rightarrow x(\Delta^2 - \Delta + 7\Delta + 5)y = e^{5t}$$

$$\Rightarrow (\Delta^2 + 6\Delta + 5)y = e^{5t}$$

By Quadratic formula.

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

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

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

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

$$= \frac{-6 \pm \sqrt{42}}{2}$$

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

$$\Delta = -3 \pm 2$$

Since roots are real and distinct.

$$y_c = C_1 e^{-5t} + C_2 e^{-t}$$

For $y_p = ?$

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

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

$$= \frac{1}{60} e^{5t}$$

Now General solution is

$$y = y_c + y_p$$

$$y = C_1 e^{-5t} + C_2 e^{-t} + \frac{1}{60} e^{5t}$$

$$y = C_1 x^{-5} + C_2 x^{-1} + \frac{1}{60} x^{5t} \longrightarrow \textcircled{B}$$

$x=0$ Put in this equation (9)

Now in eq (B) $e^0 = 1$

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

$$2 = C_1 (2)^{-5} + C_2 (2)^{-1} + \frac{1}{60} (2)^5$$

$$2 = -32C_1 - 2C_2 + \frac{1}{\cancel{60}} \left(\frac{8}{15} \right)$$

$$2 = -32C_1 - 2C_2 + \frac{8}{15}$$

$$2 - \frac{8}{15} = -32C_1 - 2C_2$$

$$\frac{22}{15} = -32C_1 - 2C_2 \quad \text{--- (C)}$$

Now differentiate eq (B) w.r.t. (x)

$$y' = -5C_1 x^{-6} - C_2 x^{-2} + \frac{1}{12} x^4$$

Put $y'(1) = 2$ i.e. $y' = 2$ and $x = 2$ in

above equation

$$2 = -5C_1 (2)^{-6} - C_2 (2)^{-2} + \frac{1}{12} (2)^4$$

$$2 = -5C_1 (-64) - C_2 (4) + \frac{1}{12} (16)$$

$$2 = 320C_1 + 4C_2 + \frac{4}{3}$$

$$2 - \frac{4}{3} = 320C_1 + 4C_2$$

$$\Rightarrow \frac{2}{3} = 320c_1 + 4c_2 \rightarrow \textcircled{D} \quad \textcircled{10}$$

Multiplying eq \textcircled{C} with 2 and then subtracting eq \textcircled{C} from \textcircled{D} .

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

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

$$+ \frac{2}{3} = \pm 320c_1 \pm 4c_2$$

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

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

$$\boxed{c_1 = 580}$$

Put the value of c_1 in eq \textcircled{C}

$$\frac{22}{15} = -32(580) - 2c_2$$

$$\Rightarrow \frac{22}{15} = -18560 - 2c_2$$

$$\Rightarrow \frac{22}{15} + 18560 = -2c_2$$

$$\Rightarrow \frac{18561}{-2} = c_2$$

$$\Rightarrow \boxed{c_2 = -9280}$$

Now put the value of c_1 and c_2 in eq \textcircled{B}

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

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

Question No: 5

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

Solution:

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

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

$$\Rightarrow (x+1)^2 \Delta^2 - 3(x+1) \Delta + 4) y = x^2 \quad \text{①}$$

$$\text{Put } (x+1) \Delta = \Delta \Rightarrow (x+1)^2 \Delta^2 = \Delta(\Delta-1) = \Delta^2 - \Delta$$

$$x = e^t \text{ in eq ①}$$

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

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

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

For y_c we find the roots

(12)

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

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

$$\Delta(\Delta - 2) - 2(\Delta - 2) = 0$$

$$\Delta - 2 = 0, \Delta = 2$$

$$\Delta - 2 = 0, \Delta = 2$$

So the roots are real and repeat

The General solution.

$$y = (C_1 + C_2 x)^{m \times}$$

$$y = (C_1 + C_3 x)^{2x}$$

For $y_p = ?$

$$y_p = \frac{1}{\Delta^2 + 4\Delta + 4} \quad \left| \quad \begin{array}{l} (2)^2 - 4(2) + 4 \\ \Rightarrow 0 \end{array} \right.$$

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

if we put 2

$$2\Delta - 4 \Rightarrow 2(2) - 4 = 0$$

We take again derivative (13)

$$y_p = \cancel{A}/\cancel{\lambda} e^{2t}$$

$$y = (C_1 + C_2 x)^{2t} + e^{2t} \xrightarrow{\text{Ans}}$$

General
solution.