2nd Semester (Civil)

BTAM 201-18

I.

Classify each of the following differential equations as ordinary or partial differential equations; state the order of each equation; and determine whether the equation under consideration is linear or nonlinear.

$$1. \frac{dy}{dx} + x^2y = xe^x.$$

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

$$3. \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0.$$

4.
$$x^2 dy + y^2 dx = 0$$
.

5.
$$\frac{d^4y}{dx^4} + 3\left(\frac{d^2y}{dx^2}\right)^5 + 5y = 0.$$

6.
$$\frac{\partial^4 u}{\partial x^2 \partial y^2} + \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + u = 0.$$

7.
$$\frac{d^2y}{dx^2} + y \sin x = 0$$
.

8.
$$\frac{d^2y}{dx^2} + x \sin y = 0$$
.

9.
$$\frac{d^6x}{dt^6} + \left(\frac{d^4x}{dt^4}\right)\left(\frac{d^3x}{dt^3}\right) + x = t.$$

$$\mathbf{10.} \ \left(\frac{dr}{ds}\right)^3 = \sqrt{\frac{d^2r}{ds^2} + 1}.$$

II.

Show that each of the functions defined in Column I is a solution of the corresponding differential equation in Column II on every interval a < x < b of the x axis.

Ι

II

(a)
$$f(x) = x + 3e^{-x}$$

$$\frac{dy}{dx} + y = x + 1$$

(b)
$$f(x) = 2e^{3x} - 5e^{4x}$$

$$\frac{d^2y}{dx^2} - 7\frac{dy}{dx} + 12y = 0$$

(c)
$$f(x) = e^x + 2x^2 + 6x + 7$$

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

(d)
$$f(x) = \frac{1}{1+x^2}$$

$$(1 + x^2)\frac{d^2y}{dx^2} + 4x\frac{dy}{dx} + 2y = 0$$

(b) Show that every function g defined by $g(x) = c_1 e^{2x} + c_2 x e^{2x} + c_3 e^{-2x}$, where c_1 , c_2 , and c_3 are arbitrary constants, is a solution of the differential equation

$$\frac{d^3y}{dx^3} - 2\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 8y = 0.$$

(a) Show that every function f defined by $f(x) = c_1 e^{4x} + c_2 e^{-2x}$, where c_1 and c_2 are arbitrary constants, is a solution of the differential equation

$$\frac{d^2y}{dx^2} - 2\frac{dy}{dx} - 8y = 0.$$

IV. Solve the following differential equations:

1.
$$\frac{dy}{dx} + \frac{3y}{x} = 6x^2$$
.

$$3. \frac{dy}{dx} + 3y = 3x^2e^{-3x}.$$

5.
$$\frac{dx}{dt} + \frac{x}{t^2} = \frac{1}{t^2}$$
.

7.
$$x \frac{dy}{dx} + \frac{2x+1}{x+1}y = x - 1$$
.

8.
$$(x^2 + x - 2) \frac{dy}{dx} + 3(x + 1)y = x - 1$$
.

9.
$$x dy + (xy + y - 1) dx = 0$$
.

10.
$$y dx + (xy^2 + x - y) dy = 0$$

11.
$$\frac{dr}{d\theta} + r \tan \theta = \cos \theta$$
.

12.
$$\cos \theta dr + (r \sin \theta - \cos^4 \theta) d\theta = 0$$
.

13.
$$(\cos^2 x - y \cos x) dx - (1 + \sin x) dy = 0$$
.

14.
$$(y \sin 2x - \cos x) dx + (1 + \sin^2 x) dy = 0$$

$$15. \ \frac{dy}{dx} - \frac{y}{x} = -\frac{y^2}{x}.$$

$$16. x \frac{dy}{dx} + y = -2x^6y^4.$$

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

 $4. \frac{dy}{dx} + 4xy = 8x.$

6. $(u^2 + 1) \frac{dv}{du} + 4uv = 3u$.

17.
$$dy + (4y - 8y^{-3})x dx = 0$$
.

18.
$$\frac{dx}{dt} + \frac{t+1}{2t}x = \frac{t+1}{xt}$$
.

V. Solve the following problems using method of variation of parameters:

$$1. y'' + y = \cot x.$$

2.
$$y'' + y = \tan^2 x$$
.

3.
$$y'' + y = \sec x$$
.

4.
$$y'' + y = \sec^3 x$$
.

Question No. V. continued...

5.
$$y'' + 4y = \sec^2 2x$$
.

6.
$$y'' + y = \tan x \sec x$$
.

7.
$$y'' + 4y' + 5y = e^{-2x} \sec x$$
.

8.
$$y'' - 2y' + 5y = e^x \tan 2x$$
.

9.
$$y'' + 6y' + 9y = \frac{e^{-3x}}{x^3}$$
.

10.
$$y'' - 2y' + y = xe^x \ln x (x > 0)$$
.

11.
$$y'' + y = \sec x \csc x$$
.

12.
$$y'' + y = \tan^3 x$$
.

13.
$$y'' + 3y' + 2y = \frac{1}{1 + e^x}$$
.

14.
$$y'' + 3y' + 2y = \frac{1}{1 + e^{2x}}$$
.

15.
$$y'' + y = \frac{1}{1 + \sin x}$$
.

16.
$$y'' - 2y' + y = e^x \sin^{-1} x$$
.

17.
$$y'' + 3y' + 2y = \frac{e^{-x}}{x}$$
.

18.
$$y'' - 2y' + y = x \ln x \quad (x > 0)$$
.

VI.

Find the general solution of each of the differential equations in Exercises 1–22. In each case assume x > 0.

2. $x^2y'' + xy' - 4y = 0$.

4. $x^2y'' - 3xy' + 4y = 0$. **6.** $x^2y'' - 3xy' + 13y = 0$.

1.
$$x^2y'' - 3xy' + 3y = 0$$
.

$$3. \ 4x^2y'' - 4xy' + 3y = 0.$$

5.
$$x^2y'' + xy' + 4y = 0$$
.

7.
$$3x^2y'' - 4xy' + 2y = 0$$
.

8.
$$x^2y'' + xy' + 9y = 0$$
.

9.
$$9x^2y'' + 3xy' + y = 0$$
.

10.
$$x^2y'' - 5xy' + 10y = 0$$
.

11.
$$x^3y''' - 3x^2y'' + 6xy' - 6y = 0$$
.

12.
$$x^3y''' + 2x^2y'' - 10xy' - 8y = 0$$
.

13.
$$x^3y''' - x^2y'' - 6xy' + 18y = 0$$
.

14.
$$x^4y^{iv} - 4x^2y'' + 8xy' - 8y = 0$$
.

15.
$$x^2y'' - 4xy' + 6y = 4x - 6$$
.

16.
$$x^2y'' - 5xy' + 8y = 2x^3$$
.

17.
$$x^2y'' + 4xy' + 2y = 4 \ln x$$
.

Obtain a power series solution in powers of x of each of the initial-value problems in Exercises 1-8 by (a) the Taylor series method and (b) the method of undetermined coefficients.

1.
$$y' = x + y$$
, $y(0) = 1$.

2.
$$y' = x^2 + 2y^2$$
, $y(0) = 4$

3.
$$y' = 1 + xy^2$$
, $y(0) = 2$.

4.
$$y' = x^3 + y^3$$
, $y(0) = 3$

5.
$$y' = x + \sin y$$
, $y(0) = 0$.

6.
$$y' = 1 + x \sin y$$
, $y(0) = 0$.

1.
$$y' = x + y$$
, $y(0) = 1$.
2. $y' = x^2 + 2y^2$, $y(0) = 4$.
3. $y' = 1 + xy^2$, $y(0) = 2$.
4. $y' = x^3 + y^3$, $y(0) = 3$.
5. $y' = x + \sin y$, $y(0) = 0$.
6. $y' = 1 + x \sin y$, $y(0) = 0$.
7. $y' = e^x + x \cos y$, $y(0) = 0$.
8. $y' = x^4 + y^4$, $y(0) = 1$.

8.
$$y' = x^4 + y^4$$
, $y(0) = 1$

Deflection of the string: VIII.

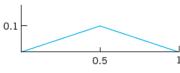
Find u(x, t) for the string of length L = 1 and $c^2 = 1$ when the initial velocity is zero and the initial deflection with small k (say, 0.01) is as follows. Sketch or graph u(x, t) as in Fig. 291 in the text.

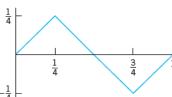
 $k \sin 3\pi x$

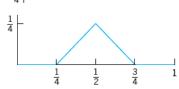
$$k\left(\sin \pi x - \frac{1}{2}\sin 2\pi x\right)$$

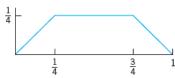
$$kx(1-x)$$

$$kx(1-x)$$
 8. $kx^2(1-x)$









$$2x - 4x^2$$
 if $0 < x < \frac{1}{2}$, 0 if $\frac{1}{2} < x < 1$

IX. By the method of continuation combined with D'Alembert's formula solve each of the following four problems:

$$\begin{cases} u_{tt} - 9u_{xx} = 0, & x > 0, \\ u|_{t=0} = 0, & x > 0, \\ u_{t}|_{t=0} = \cos(x), & x > 0, \\ u|_{x=0} = 0, & t > 0. \end{cases}$$

$$u|_{x=0} = 0, t > 0$$

$$\begin{cases} u_{tt} - 9u_{xx} = 0, & x > 0, \\ u|_{t=0} = 0, & x > 0, \\ u_t|_{t=0} = \cos(x), & x > 0, \\ u_x|_{x=0} = 0, & t > 0. \end{cases}$$

$$\langle u_x|_{x=0} = 0, t > 0$$

$$\begin{cases} u_{tt} - 9u_{xx} = 0, & x > 0, \\ u|_{t=0} = 0, & x > 0, \\ u_{t}|_{t=0} = \sin(x), & x > 0, \\ u|_{x=0} = 0, & t > 0. \end{cases}$$

$$u_t|_{t=0} = \sin(x),$$
 $x > 0,$

$$\langle u|_{x=0} = 0, \qquad t > 0.$$

$$\begin{cases} u_{tt} - 9u_{xx} = 0, & x > 0, \\ u|_{t=0} = 0, & x > 0, \\ u_{t}|_{t=0} = \sin(x), & x > 0, \\ u_{x}|_{x=0} = 0, & t > 0. \end{cases}$$

$$u_t|_{t=0} = \sin(x), \qquad x > 0$$

X.

Find the temperature u(x,t) in a laterally insulated copper bar 80 cm long if the initial temperature is $100 \sin{(\pi x/80)}$ C and the ends are kept at 0C . How long will it take for the maximum temperature in the bar to drop to 50C First guess, then calculate. *Physical data for copper:* density $8.92 \, \text{g/cm}^3$, specific heat $0.092 \, \text{cal/(g C)}$, thermal conductivity $0.95 \, \text{cal/(cm sec C)}$.

XI. Solve the problem in exercise X. when the initial temperature $100 \sin \frac{3\pi x^{\circ}}{80} C$ and the other data is as before.

XII.

Find the temperature in a laterally insulated bar of length L whose ends are kept at temperature 0, assuming that the initial temperature is

$$f(x) = \begin{cases} x & \text{if } 0 < x < L/2, \\ L - x & \text{if } L/2 < x < L. \end{cases}$$

(The uppermost part of Fig. 295 shows this function for the special $L=\pi$.)

XIII.

Find the temperature u(x, t) in a bar of silver of length 10 cm and constant cross section of area 1 cm^2 (density 10.6 g/cm^3 , thermal conductivity 1.04 cal/(cm sec C), specific heat 0.056 cal/(g C) that is perfectly insulated laterally, with ends kept at temperature 0 C and initial temperature f(x) C, where

$$f(x) = \sin 0.1\pi x$$

$$f(x) = 4 - 0.8|x - 5|$$

$$f(x) = x(10 - x)$$

XIV.

Heat flow in a plate. The faces of the thin square plate in Fig. 297 with side a = 24 are perfectly insulated. The upper side is kept at 25C and the other sides are kept at 0 C. Find the steady-state temperature u(x, y) in the plate.

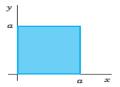
XV.

Find the steady-state temperature in the plate in Prob. 21 if the lower side is kept at $_0$ C, the upper side at $_1$ C, and the other sides are kept at 0 C. *int:* Split into two problems in which the boundary temperature is 0 on three sides for each problem.

XVI.

CAS PROJECT. Isotherms. Find the steady-state solutions (temperatures) in the square plate in Fig. 297 with a=2 satisfying the following boundary conditions. Graph isotherms.

- (a) $u = 80 \sin \pi x$ on the upper side, 0 on the others.
- (b) u = 0 on the vertical sides, assuming that the other sides are perfectly insulated.
- (c) Boundary conditions of your choice (such that the solution is not identically zero).



References:

- 1. Advanced Engineering Mathematics by Erwin Ereyszig (Tenth Edition)
- 2. Partial Differential Equations by Victor Ivrii (University of Toronto)
- 3. Introduction to Ordinary Differential Equations by Shepley L. Ross (4th Edition)