

SOLUTION FO SAT-1
SEMESTER-II (GENERAL)- 2020
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1. Solve the IVP $(x^2 + 1) \frac{dy}{dx} + 4xy = x$, $y(2) = 1$.

1. IVP $(x^2+1) \frac{dy}{dx} + 4xy = x$, $y(2)=1$

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

I.F. is $e^{\int \frac{4x}{x^2+1} dx} = e^{2 \log(x^2+1)}$

Multiplying by integrating factor and on integration we get

$$\begin{aligned} y(x^2+1)^2 &= \int \frac{x}{x^2+1} (x^2+1)^2 dx + C \\ &= \int x(x^2+1) dx + C \\ &= \frac{x^4}{4} + \frac{x^2}{2} + C \\ &= \frac{x^2}{4} (x^2+2) + C \end{aligned}$$

Given that at $x=2$, $y=1$

$$\therefore 1 \cdot (4+1)^2 = \frac{4}{4} (4+2) + C$$

$$\Rightarrow 25 = 6 + C \Rightarrow C = 25 - 6 = 19$$

Thus the solⁿ is $y(x^2+1)^2 = \frac{x^2}{4} (x^2+2) + 19$ Ans.

2. Given that $y = x + 1$ is a solution of $(x + 1)^2 \frac{d^2y}{dx^2} - 3(x + 1) \frac{dy}{dx} + 3y = 0$. Find the general solution.

2. First we observe that $y = 1+x$ satisfy given eqⁿ. Then let

$$y = (1+x)v$$

Using the above transformation we want to reduce the given equation to the first order homogeneous diff. eqn linear diff. equation as below:

$$\frac{dy}{dx} = (1+x) \frac{dv}{dx} + v, \text{ and } \frac{d^2y}{dx^2} = (1+x) \frac{d^2v}{dx^2} + 2 \frac{dv}{dx}$$

Substituting the expressions for y , $\frac{dy}{dx}$, $\frac{d^2y}{dx^2}$ into the eqⁿ

$$(x+1)^2 \frac{d^2y}{dx^2} - 3(x+1) \frac{dy}{dx} + 3y = 0 \text{ we get}$$

$$(x+1)^2 \left[(1+x) \frac{d^2v}{dx^2} + 2 \frac{dv}{dx} \right] - 3(x+1) \left[(1+x) \frac{dv}{dx} + v \right] + 3(1+x)v = 0$$

$$\Rightarrow (x+1)^3 \frac{d^2v}{dx^2} + 2(x+1)^2 \frac{dv}{dx} - 3(x+1)^2 \frac{dv}{dx} - 3(x+1)v + 3(1+x)v = 0$$

$$\Rightarrow (x+1) \frac{d^2v}{dx^2} - \frac{dv}{dx} = 0$$

Letting $w = \frac{dv}{dx}$ we obtain the first order homogeneous linear diff. eqn.

$$(x+1) \frac{dw}{dx} - w = 0$$

$$\Rightarrow \frac{dw}{w} = \frac{dx}{x+1}$$

Integrating, we obtain the general solⁿ

$$w = c(x+1)$$

Choosing $c=1$, we recall that $w = \frac{dv}{dx}$ and integrate to obtain the function v given by $v = \frac{(x+1)^2}{2}$

$$\text{Now } y = (1+x)v = (1+x) \frac{(x+1)^2}{2} = \frac{1}{2}(x+1)^3$$

is another solⁿ of the given diff. eqn.

The solⁿs $y = (1+x)$ and $y = \frac{1}{2}(x+1)^3$ are linearly independent.

Hence the general solⁿ of the given diff. eqn is

$$y = c_1(1+x) + c_2 \frac{1}{2}(x+1)^3 \quad \text{Ans.}$$

3. Solve by method of variation of parameters: $(D^2 + 4)y = \operatorname{cosec} 2x$, where $D \equiv \frac{d}{dx}$.

$$3. \quad (D^2 + 4)y = \operatorname{cosec} 2x, \quad D \equiv \frac{d}{dx}$$

To find C.F. Auxiliary equation is $m^2 + 4 = 0$ gives $m = \pm 2i$

The C.F. is $C_1 \cos 2x + C_2 \sin 2x$.

To find P.I. Let $y_1 = \cos 2x$, $y_2 = \sin 2x$

The Wronskian of y_1 and y_2 is

$$W(y_1, y_2) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} \cos 2x & \sin 2x \\ -2\sin 2x & 2\cos 2x \end{vmatrix} = 2 \neq 0$$

Therefore y_1 & y_2 are independent solutions.

Let P.I. be $y_p = v_1(x) \cos 2x + v_2(x) \sin 2x$

$$\therefore D y_p = -2v_1 \sin 2x + 2v_2 \cos 2x + v_1' \cos 2x + v_2' \sin 2x$$

$$\text{choose } v_1 \text{ \& } v_2 \text{ such that } v_1' \cos 2x + v_2' \sin 2x = 0 \quad \text{--- (1)}$$

$$\text{so that, } D y_p = -2v_1 \sin 2x + 2v_2 \cos 2x$$

$$\begin{aligned} \therefore D^2 y_p &= -4v_1 \cos 2x - 4v_2 \sin 2x - 2v_1' \sin 2x + 2v_2' \cos 2x \\ &= -4y_p - 2v_1' \sin 2x + 2v_2' \cos 2x \end{aligned}$$

$$\Rightarrow D^2 y_p + 4y_p = -2v_1' \sin 2x + 2v_2' \cos 2x$$

$$\Rightarrow -2v_1' \sin 2x + 2v_2' \cos 2x = \operatorname{cosec} 2x \quad \text{--- (2)}$$

Solving (1) and (2) we get

$$v_1' = \frac{-\sin 2x \cdot \operatorname{cosec} 2x}{2} = -\frac{1}{2} \Rightarrow v_1 = -\frac{1}{2}x$$

$$\text{and } v_2' = \frac{\cos 2x \cos 2x}{2} = \frac{1}{2} \cos 2x$$

$$\Rightarrow v_2 = \frac{1}{4} \log |\sin 2x|$$

$$\text{Accordingly, } y_p = -\frac{1}{2} x \cos 2x + \frac{1}{4} \log |\sin 2x| \sin 2x.$$

\(\therefore\) the complete solution is

$$y = C_1 \cos 2x + C_2 \sin 2x - \frac{x}{2} \cos 2x + \frac{1}{4} \log |\sin 2x| \sin 2x$$

4. Solve, $(x^2 D^2 - xD + 4)y = \cos(\log x) + x \sin(\log x)$, where $D \equiv \frac{d}{dx}$.

$$(x^2 D^2 - xD + 4)y = \cos(\log x) + x \sin(\log x), \quad D \equiv \frac{d}{dx}$$

We put $x = e^t$ or $t = \log x$.

If the operator $x \frac{d}{dx} = xD$ be denoted by D_1 , then we get

$$xDy = D_1 y; \quad x^2 D^2 y = D_1(D_1 - 1)y. \quad [D_1 = \frac{d}{dt}]$$

The given eqnⁿ reduces to an equation with constant coefficients with independent variable t in place of x ; thus

$$\begin{aligned} \{D_1(D_1 - 1) - D_1 + 4\}y &= \cos t + e^t \sin t \\ \Rightarrow \{D_1^2 - 2D_1 + 4\}y &= \cos t + e^t \sin t \end{aligned}$$

The C.F. is $e^{i\sqrt{3}t} (C_1 \cos \sqrt{3}t + C_2 \sin \sqrt{3}t)$

$$= x [C_1 \cos(\sqrt{3} \log x) + C_2 \sin(\sqrt{3} \log x)], \quad C_1, C_2 \text{ are arbitrary constants.}$$

$$\begin{aligned} m^2 - 2m + 4 &= 0 \\ \Rightarrow m &= \frac{2 \pm \sqrt{4 - 16}}{2} \\ &= \frac{2 \pm 2\sqrt{-1}}{2} \\ &= 1 \pm \sqrt{-1} \end{aligned}$$

$$\begin{aligned} \text{and P.I. is } \frac{1}{D_1^2 - 2D_1 + 4} [\cos t + e^t \sin t] \\ = \frac{1}{D_1^2 - 2D_1 + 4} \cos t + \frac{1}{D_1^2 - 2D_1 + 4} e^t \sin t \end{aligned}$$

$$= \frac{1}{-1^2 - 2D_1 + 4} \cos t + e^t \frac{1}{(D_1 + 1)^2 - 2(D_1 + 1) + 4} \sin t$$

$$= \frac{1}{3 - 2D_1} \cos t + e^t \frac{1}{D_1^2 + 3} \sin t$$

$$= \frac{3 + 2D_1}{9 - 4D_1^2} \cos t + e^t \frac{1}{-1^2 + 3} \sin t$$

$$= \frac{3 + 2D_1}{9 - 4(-1)} \cos t + \frac{e^t \sin t}{2}$$

$$= \frac{1}{13} [3 \cos t - 2 \sin t] + \frac{1}{2} e^t \sin t$$

$$= \frac{1}{13} [3 \cos(\log x) - 2 \sin(\log x)] + \frac{1}{2} x \sin(\log x)$$

\(\therefore\) the complete primitive is

$$y = x [C_1 \cos(\sqrt{3} \log x) + C_2 \sin(\sqrt{3} \log x)] + \frac{3}{13} \cos(\log x) - \frac{2}{13} \sin(\log x) + \frac{1}{2} x \sin(\log x) \quad \underline{\text{Ans.}}$$

5. Solve the PDE by Lagrange's Method: $px(x+y) - qy(x+y) + (x-y)(2x+2y+z) = 0$.

5. The given eqⁿ may be written as ~~$x(x+y)p - y(x+y)q = -(x-y)(2x+2y+z)$~~
 $x(x+y)p - y(x+y)q = -(x-y)(2x+2y+z)$

Lagrange's subsidiary equations are

$$\frac{dx}{x(x+y)} = \frac{dy}{-y(x+y)} = \frac{dz}{-(x-y)(2x+2y+z)} \quad \text{--- (1)}$$

first two ratios of (1) at once give, on integration $xy = c_1$.
 Again each fraction of (1) becomes

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

or $\frac{d(x+y)}{(x-y)(x+y)} = \frac{d(x+y+z)}{(x-y)(x+y-2x-2y-z)}$

→ On integration we get $(x+y)(x+y+z) = c_2$

∴ the required general solⁿ is $\phi(xy, (x+y)(x+y+z)) = 0$,
 where ϕ is an arbitrary function. Ans

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