

CT-1

1	Define differential equation, ordinary and partial differential equation with examples?	3
2	Form the differential equation	

Ans :

Differential Equation: An equation involving derivatives or differentials of one or more dependent variables with respect to one or more independent variables is called differential equation.

$$\frac{dy}{dx} = \sin x + x \quad \dots \dots \textcircled{i}$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0 \quad \dots \dots \textcircled{ii}$$

$$\frac{d^4 y}{dx^4} + \frac{d^2 y}{dx^2} + \left(\frac{dy}{dx}\right)^5 = e^x \quad \dots \dots \textcircled{iii}$$

Ordinary Differential Equation: A differential equation involving derivatives w.r.t only a single independent variable is called ordinary differential equation.

$$\frac{dy}{dx} = \sin x + x \quad \dots \dots \textcircled{i}$$

$$\frac{d^2 y}{dx^2} + \left(\frac{dy}{dx}\right)^2 = 0 \quad \dots \dots \textcircled{ii}$$

Partial Differential Equation: A differential equation involving derivatives w.r.t more than one independent variable is known as partial differential equation.

$$\frac{\partial^2 v}{\partial t^2} = k \left(\frac{\partial^3 v}{\partial x^3}\right)^2 \quad \dots \dots \textcircled{i}$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0 \quad \dots \dots \textcircled{ii}$$

2	Form the differential equations for the following: (i) $y = Ae^{2x} + Be^{-2x}$ (ii) $y = A \cos nt + b \sin nt$, where A and B being arbitrary constants.
3	What is Wronskian? Find the ...

(i) $y = Ae^{2x} + Be^{-2x}$

⇒ Given that,

$$y = Ae^{2x} + Be^{-2x}$$

$$\Rightarrow y' = 2Ae^{2x} - 2Be^{-2x} \quad [\text{Diff. w.r.t. } x]$$

$$\Rightarrow y'' = 4Ae^{2x} + 4Be^{-2x} \quad [\text{Diff. w.r.t. } x]$$

$$\Rightarrow y'' = 4(Ae^{2x} + Be^{-2x})$$

$$\Rightarrow y'' = 4y$$

$$\Rightarrow y'' - 4y = 0.$$

(ii) $y = A \cos nt + b \sin nt$

⇒ Given that,

$$y = A \cos nt + b \sin nt$$

$$\Rightarrow y' = -nA \sin(nt) + nb \cos(nt) \quad [\text{Diff. w.r.t. } x]$$

$$\Rightarrow y'' = -n^2 A \cos(nt) - n^2 b \sin(nt) \quad [\text{Diff. w.r.t. } x]$$

$$\Rightarrow y'' = -n^2 (A \cos nt + b \sin nt)$$

$$\Rightarrow y'' = -n^2 y$$

$$\Rightarrow y'' + n^2 y = 0$$

What is Wronskian? Find the Wronskian of e^x, e^{-x} and e^{2x} . hence, conclude whether or not these are linearly independent.

Ans: Wronskian: The Wronskian of a function $y_1(x), y_2(x), \dots, y_n(x)$ is denoted by $W(x)$ and defined to be the determinant.

$$W(x) = \begin{vmatrix} y_1(x) & y_2(x) & \dots & y_n(x) \\ y_1'(x) & y_2'(x) & \dots & y_n'(x) \\ \vdots & \vdots & \ddots & \vdots \\ y_1^{(n-1)}(x) & y_2^{(n-1)}(x) & \dots & y_n^{(n-1)}(x) \end{vmatrix}$$

Given that,

$$y_1 = e^x$$

$$\Rightarrow y_1' = e^x$$

$$\Rightarrow y_1'' = e^x$$

$$y_2 = e^{-x}$$

$$\Rightarrow y_2' = -e^{-x}$$

$$\Rightarrow y_2'' = e^{-x}$$

$$y_3 = e^{2x}$$

$$\Rightarrow y_3' = 2e^{2x} \quad [\text{Diff. w.r.t } x]$$

$$\Rightarrow y_3'' = 4e^{2x} \quad [\text{Diff. w.r.t } x]$$

So, the Wronskian of the function,

$$\begin{aligned} W(x) &= \begin{vmatrix} e^x & e^{-x} & e^{2x} \\ e^x & -e^{-x} & 2e^{2x} \\ e^x & e^{-x} & 4e^{2x} \end{vmatrix} \\ &= \begin{vmatrix} 0 & e^x + e^{-x} & e^{2x} - 2e^{2x} \\ 0 & -e^{-x} - e^{-x} & 2e^{2x} - 4e^{2x} \\ 1 & e^{-x} & 4e^{2x} \end{vmatrix} \quad \left[\begin{array}{l} R_1' = R_1 - R_2 \\ R_2' = R_2 - R_3 \end{array} \right] \\ &= 1 \left[2e^{-x} \times (-4e^{2x}) - (-2e^{-x}) \times (-e^{2x}) \right] \\ &= 8e^{-x} \cdot e^{2x} - 2e^{-x} \cdot e^{2x} \\ &\Rightarrow 6e^{-x} \cdot e^{2x} \end{aligned}$$

$W(x) \neq 0$, these are linearly independent.

Ans:

Order : The highest order derivatives involved in a differential equation is called Order of the Differential Equation.

$$\frac{dy}{dx} = \sin x + x \rightarrow \text{Order 1 (first order)}$$

$$\frac{d^4y}{dx^4} + \frac{d^2y}{dx^2} + \left(\frac{dy}{dx}\right)^5 = e^x \rightarrow 4^{\text{th}} \text{ order}$$

Degree: The degree or power of the highest order derivative which occurs in the *polynomial* differential equation.

(The differential equation must be a polynomial equation in derivatives for the degree to be defined.)

$$\frac{dy}{dx} = \sin x + x \rightarrow \text{degree 1}$$

$$\left(\frac{d^4y}{dx^4}\right)^3 + \frac{d^2y}{dx^2} + \left(\frac{dy}{dx}\right)^5 = e^x \rightarrow \text{degree 3}$$

Linear Differential Equation: A differential equation is called linear if

- Every dependent variable and every derivative involved occurs in first **degree** only
- No product of **dependent** variables and derivative occur

Example:

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

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

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

Non-linear Differential Equation: A differential equation which is not linear is called a non-linear differential equation.

Example:

$$\frac{d^2y}{dx^2} = \left\{ 1 + \left(\frac{dy}{dx}\right)^2 \right\}^{3/2} \dots \dots \dots (i)$$

Find the order and degree of the following differential equations. Also classify them as linear and non-linear:

(i) $y = \sqrt{x} \left(\frac{dy}{dx} \right) + \frac{K}{\left(\frac{dy}{dx} \right)}$ (ii) $y = x \left(\frac{dy}{dx} \right) + a \left\{ 1 + \left(\frac{dy}{dx} \right)^2 \right\}^{1/2}$

Ans:

(i) Given that,

$$y = \sqrt{x} \left(\frac{dy}{dx} \right) + \frac{K}{\left(\frac{dy}{dx} \right)} \dots (i)$$

The highest derivatives occurs in (i) is one. So it is first order DE.

From (i) \rightarrow ,

$$\Rightarrow y = \sqrt{x} \left(\frac{dy}{dx} \right) + \frac{K}{\left(\frac{dy}{dx} \right)}$$

$$\Rightarrow y - \sqrt{x} \left(\frac{dy}{dx} \right) = \frac{K}{\left(\frac{dy}{dx} \right)}$$

$$\Rightarrow y \left(\frac{dy}{dx} \right) = \sqrt{x} \cdot \left(\frac{dy}{dx} \right)^2 + K \dots (ii)$$

The highest order's degree is 2. So, the degree of the DE is 2.

— Non linear DE.

(ii) $y = x \cdot \frac{dy}{dx} + a \left\{ 1 + \left(\frac{dy}{dx} \right)^2 \right\}^{1/2} \dots (i)$

$$\Rightarrow y - x \frac{dy}{dx} = a \left\{ 1 + \left(\frac{dy}{dx} \right)^2 \right\}^{1/2}$$

$$\Rightarrow \left(y - x \frac{dy}{dx} \right)^2 = a^2 \left(1 + \frac{dy}{dx} \right) \quad [\text{Squaring both side}]$$

$$\Rightarrow y^2 - 2xy \cdot \frac{dy}{dx} + \left(x \frac{dy}{dx} \right)^2 = a^2 + a^2 \frac{dy}{dx}$$

Order: 01

Degree: 02

Non-linear DE.

