

Quiz #3

Date : 27/03/2024

MTH204: ODEs/PDEs

Semester: Winter 2024

Name: _____

Section: _____

Maximum Time: 25 Minutes

Maximum Marks: 15

DO NOT SHOW ANY WORK HERE. JUST WRITE WHAT IS BEING ASKED. THERE IS NO STEP MARKING.

Problem 1. [4] For the ODE $y' = -2xy$, let $\sum_{m=0}^{\infty} a_m x^m$ be a series solution. If $a_1 = c_1 a_0$, $a_2 = c_2 a_0$, $a_3 = c_3 a_0$, and $a_4 = c_4 a_0$, then what are values of c_1, c_2, c_3, c_4 ?

$$\begin{aligned}
 y &= \sum_{m=0}^{\infty} a_m x^m \Rightarrow y' = \sum_{m=1}^{\infty} m a_m x^{m-1} \\
 \sum_{m=1}^{\infty} m a_m x^{m-1} + \sum_{m=0}^{\infty} 2 a_m x^{m+1} &= 0 \\
 \sum_{m=0}^{\infty} (m+1) a_{m+1} x^m + \sum_{m=1}^{\infty} 2 a_{m-1} x^m &= 0 \\
 a_1 + \sum_{m=1}^{\infty} ((m+1) a_{m+1} + 2 a_{m-1}) x^m &= 0 \\
 a_1 = 0, \quad (m+1) a_{m+1} + 2 a_{m-1} &= 0, \quad m \geq 1
 \end{aligned}$$

$$\begin{aligned}
 \underline{m=1} \quad 2a_2 + 2a_0 &= 0 \\
 \Rightarrow a_2 &= -a_0 \\
 \underline{m=2} \quad 3a_3 + 2a_1 &= 0 \\
 \Rightarrow a_3 &= 0 \\
 \underline{m=3} \quad 4a_4 + 2a_2 &= 0 \\
 \Rightarrow a_4 &= \frac{1}{2} a_0
 \end{aligned}$$

So,

$$\begin{aligned}
 c_1 &= 0, \quad c_2 = -1 \\
 c_3 &= 0, \quad c_4 = \frac{1}{2}
 \end{aligned}$$

Problem 2. [2] For the ODE $xy'' + y = 0$, a series solution using Frobenius method takes the form $y = x^r \sum_{m=0}^{\infty} a_m x^m$, then what are possible values of r ?

$$\begin{aligned}
 y &= x^r (a_0 + a_1 x + a_2 x^2 + \dots) = a_0 x^r + a_1 x^{r+1} + a_2 x^{r+2} + \dots \\
 y' &= r a_0 x^{r-1} + (r+1) a_1 x^r + (r+2) a_2 x^{r+1} + \dots \\
 y'' &= r(r-1) a_0 x^{r-2} + r(r+1) a_1 x^{r-1} + (r+1)(r+2) a_2 x^r + \dots \\
 xy'' + y &= 0
 \end{aligned}$$

Least power is x^{r-1} whose coeff. is

$$r(r-1) a_0 = 0$$

Assuming $a_0 \neq 0$

$$r = 0, 1$$

Problem 3. [6] For the ODE, $y'' - y' - x^2y = 0$, if the series solution $y = \sum_{m=0}^{\infty} a_m x^m$ takes the form

$$y = a_0(b_0 + b_1x^4 + b_2x^5 + \dots) + a_1(c_1x + c_2x^2 + c_3x^3 + \dots),$$

what are values of $b_0, b_1, b_2, c_1, c_2, c_3$?

$$y = \sum_{m=0}^{\infty} a_m x^m, \quad y' = \sum_{m=1}^{\infty} m a_m x^{m-1}, \quad y'' = \sum_{m=2}^{\infty} m(m-1) a_m x^{m-2}$$

$$\sum_{m=2}^{\infty} m(m-1) a_m x^{m-2} - \sum_{m=1}^{\infty} m a_m x^{m-1} - \sum_{m=0}^{\infty} a_m x^{m+2} = 0$$

$$\sum_{m=0}^{\infty} (m+2)(m+1) a_{m+2} x^m - \sum_{m=0}^{\infty} (m+1) a_{m+1} x^m - \sum_{m=2}^{\infty} a_{m-2} x^m = 0$$

$$\underline{m=0} \quad 2a_2 - a_1 = 0 \Rightarrow a_2 = \frac{1}{2} a_1$$

$$\underline{m=1} \quad 6a_3 - 2a_2 = 0 \Rightarrow a_3 = \frac{1}{3} a_2 = \frac{1}{6} a_1$$

$$\underline{m \geq 2} \quad (m+2)(m+1) a_{m+2} - (m+1) a_{m+1} - a_{m-2} = 0$$

$$\underline{m=2} \quad 12a_4 - 3a_3 - a_0 = 0 \Rightarrow a_4 = \frac{1}{4} a_3 + \frac{1}{12} a_0 = \frac{1}{24} a_1 + \frac{1}{12} a_0$$

$$\underline{m=3} \quad 20a_5 - 4a_4 - a_1 = 0 \Rightarrow a_5 = \frac{1}{5} a_4 + \frac{1}{20} a_1 = \frac{7}{120} a_1 + \frac{1}{16} a_0$$

$$y = a_0 + a_1 x + \frac{1}{2} a_1 x^2 + \frac{1}{6} a_1 x^3 + \left(\frac{1}{24} a_1 + \frac{1}{12} a_0 \right) x^4 + \left(\frac{7}{120} a_1 + \frac{1}{16} a_0 \right) x^5$$

Problem 4. [3] If the inverse Laplace transform of $\frac{5s+1}{s^2-25}$ is $A \sinh(at) + B \cosh(at)$, then what are values of A, a, B ? (Hint. $\frac{s}{s^2-a^2} = \mathcal{L}(\cosh(at))$, $\frac{a}{s^2-a^2} = \mathcal{L}(\sinh(at))$.)

$$\mathcal{L}^{-1} \left(\frac{5s+1}{s^2-25} \right) = 5 \mathcal{L}^{-1} \left(\frac{s}{s^2-5^2} \right) + \frac{1}{5} \mathcal{L}^{-1} \left(\frac{5}{s^2-5^2} \right)$$

$$= 5 \cosh(5t) + \frac{1}{5} \sinh(5t)$$

$$\boxed{A = \frac{1}{5}, \quad a = 5, \quad B = 5}$$