

MTH 204 Quiz 5

(Time : 15 mins, Maximum Marks : 10)

April 19, 2023

Question 1.

[4 points] Consider the 2nd order nonlinear ODE

$$\textcircled{1} \quad \frac{d^2 y}{dt^2} = t^2 + y \frac{dy}{dt} + y^2, \quad y(0) = 0, \quad y'(0) = 1.$$

Assuming that a series solution of the form

$$y(t) = \sum_{n=0}^{\infty} a_n t^n$$

exists, find values of a_0, a_1, a_2, a_3, a_4 , and a_5 .

Solⁿ: The Taylor series of $y(t)$ around $t=0$ is given by:

$$\textcircled{2} \quad y(t) = y(0) + y'(0)t + \frac{y''(0)}{2!}t^2 + \frac{y'''(0)}{3!}t^3 + \frac{y^{(4)}(0)}{4!}t^4 + \frac{y^{(5)}(0)}{5!}t^5 + \dots$$

$$y(0)=0, y'(0)=1 \Rightarrow y(t) = t + \frac{y''(0)}{2!}t^2 + \frac{y'''(0)}{3!}t^3 + \frac{y^{(4)}(0)}{4!}t^4 + \frac{y^{(5)}(0)}{5!}t^5 + \dots \quad \textcircled{1}$$

Now, using $\textcircled{1}$ we have $y''(0) = y(0)y'(0) + (y'(0))^2 = 0$

$$\& \frac{d^3 y}{dt^3} = 2t + \left(\frac{dy}{dt}\right)^2 + y \frac{d^2 y}{dt^2} + 2y \frac{dy}{dt} \Rightarrow y'''(0) = (y'(0))^2 + y(0)y''(0) + 2y(0)y'(0) = 1$$

$$\Downarrow$$

$$\frac{d^4 y}{dt^4} = 2 + 2 \frac{dy}{dt} \frac{d^2 y}{dt^2} + \frac{dy}{dt} \frac{d^2 y}{dt^2} + y \frac{d^3 y}{dt^3} + 2 \left(\frac{dy}{dt}\right)^2 + 2y \frac{d^2 y}{dt^2} \Rightarrow y^{(4)}(0) = 4$$

$$\Downarrow$$

$$\frac{d^5 y}{dt^5} = 3 \left(\frac{d^2 y}{dt^2}\right)^2 + 3 \frac{dy}{dt} \frac{d^3 y}{dt^3} + \frac{dy}{dt} \frac{d^3 y}{dt^3} + y \frac{d^4 y}{dt^4} + 4 \frac{dy}{dt} \frac{d^2 y}{dt^2} + 2 \frac{dy}{dt} \frac{d^2 y}{dt^2} + 2y \frac{d^3 y}{dt^3} \Rightarrow y^{(5)}(0) = 4$$

$$\therefore y(t) = t + \frac{1}{6}t^3 + \frac{1}{6}t^4 + \frac{1}{30}t^5 + \dots \quad (\text{Using } \textcircled{2}) \quad \textcircled{1}$$

$$\text{Hence, } a_0 = 0, a_1 = 1, a_2 = 0, a_3 = \frac{1}{6}, a_4 = \frac{1}{6}, a_5 = \frac{1}{30}.$$

Question 2.

[6 points] Consider a mass-spring system with values of constants as $m = 1$, $c = 3$, and $k = 2$. An external force of 2 units is acting on the system till 6 units of time, after which the external force increased to 4 units. Set up an IVP to describe this mass-spring system. Write the function representing external force in terms of unit-step function. Take Laplace Transform of the IVP and find Laplace transform of the solution. (Note. All units are SI units. You don't have to find inverse Laplace transform.)

Solⁿ: The equation of motion for a mass-spring system with damping and external forcing can be written as:

$$my'' + cy' + ky = F_{\text{ext}}(t) \quad \text{--- ①}$$

② where y is the displacement of the mass from its equilibrium point,
 m is the mass of the object
 c is the damping coefficient
 k is the spring constant
 $F_{\text{ext}}(t)$ is the external force at time t acting on the mass

Here, $m=1$, $c=3$, $k=2$ and

①
$$F_{\text{ext}} = \begin{cases} 2u(t) & , 0 \leq t < 6 \\ 4u(t-6) & , t \geq 6 \end{cases} \quad \text{for unit-step func}^n u(t)$$

\therefore ① gives $y'' + 3y' + 2y = 2u(t) + 4u(t-6)$

To write an IVP for this eqⁿ, we need initial conditions.

Let $y(0)=0$, $y'(0)=0 \Rightarrow$ mass is at rest at the equilibrium position at $t=0$

Thus, IVP is
$$\left. \begin{aligned} y'' + 3y' + 2y &= 2u(t) + 4u(t-6) \\ y(0) &= 0, y'(0) = 0 \end{aligned} \right\} \text{--- ②}$$

① Taking Laplace Transform of the IVP ② and using initial value theorem, we get

$$s^2 Y(s) - sy(0) - y'(0) + 3sY(s) - 3y(0) + 2Y(s) = \frac{2}{s} + \frac{4e^{-6s}}{s} \quad \text{--- ③}$$

On applying initial conditions, we get from ③

$$s^2 Y(s) + 3s Y(s) + 2Y(s) = \frac{2+4e^{-6s}}{s}$$

$$\Rightarrow Y(s) = \frac{2+4e^{-6s}}{s(s^2+3s+2)}$$

$$\Rightarrow Y(s) = \frac{2+4e^{-6s}}{s(s+1)(s+2)}$$

Alternate solution of Q1:

$$y(t) = \sum_{n=0}^{\infty} a_n t^n$$

$$\Rightarrow y'(t) = \sum_{n=1}^{\infty} n a_n t^{n-1} \quad \& \quad y''(t) = \sum_{n=2}^{\infty} n(n-1) a_n t^{n-2} \quad \text{---} \textcircled{*}$$

\therefore ① gives

$$\sum_{n=2}^{\infty} n(n-1) a_n t^{n-2} = t^2 + \left(\sum_{n=0}^{\infty} a_n t^n \right) \left(\sum_{n=1}^{\infty} n a_n t^{n-1} \right) + \left(\sum_{n=0}^{\infty} a_n t^n \right)^2$$

$$\Rightarrow \sum_{n=2}^{\infty} n(n-1) a_n t^{n-2} - \sum_{m=0}^{\infty} \sum_{n=1}^{\infty} n a_n a_m t^{m+n-1} - \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} a_n a_m t^{m+n} = t^2 \quad \text{---} \textcircled{2}$$

Using initial conditions, we have

$$y(0) = \boxed{a_0 = 0} \quad \& \quad y'(0) = \boxed{a_1 = 1} \quad (\text{By } \textcircled{*})$$

Comparing coefficients of t^k , we have

For $k=0$, ② gives

$$2a_2 - a_1 a_0 - a_0^2 = 0 \Rightarrow \boxed{a_2 = 0}$$

For $k=1$, ② gives

$$6a_3 - a_1^2 - 2a_2 a_0 - 2a_0 a_1 = 0 \Rightarrow 6a_3 - 1 = 0 \Rightarrow \boxed{a_3 = \frac{1}{6}}$$

For $k=2$, ② gives

$$12a_4 - 3a_1 a_2 - a_1^2 - 2a_0 a_2 = 1 \Rightarrow 12a_4 - 1 = 1 \Rightarrow \boxed{a_4 = \frac{1}{6}}$$

For $k=3$, ② gives

$$20a_5 - 4a_1 a_3 - 2a_2^2 - 4a_4 a_0 - 2a_0 a_3 - 2a_2 a_1 = 0 \Rightarrow 20a_5 - \frac{4}{6} = 0$$

$$\Rightarrow \boxed{a_5 = \frac{1}{30}}$$