Differential Equations Solutions

(Questions 1-10 carry 1 mark each)

1) The partial differential equation $\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} = \frac{\partial^2 u}{\partial x^2}$ is a

(A) Linear equation of order 2

(B) Non-linear equation of order 1

(C) Linear equation of order 1

(D) Non-linear equation of order 2

Answer: (D)

The solution of the equation $x \frac{dy}{dx} + y = 0$ passing through the point (1, 1) is

(a) x

(b) x^2

(c) x^{-1}

(d) x^{-2}

Ans. (c)

$$x\frac{dy}{dx} + y = 0$$

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

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

$$\int \frac{1}{y} dy = \int \frac{-1}{x} dx$$

$$\ln y = -\ln x + c$$

$$y = 1, x = 1$$

$$c = 0$$

$$y = \frac{1}{x} = x^{-1}$$

 \Rightarrow

when

Let $r = x^2 + y - z$ and $z^3 - xy + yz + y^3 = 1$. Assume that x and y are independent variables. At (x, y, z) = (2, -1, 1), the value (correct to two decimal places) of $\frac{\partial r}{\partial x}$ is _____.

(a) 4.15

(b) 4.25

(c) 4.50

(d) 4.75

$$r = x^2 + y - z \qquad \dots (i)$$

$$r = x^2 + y - z$$
 ...(i)
 $z^3 - xy + yz + y^3 = 1$...(ii)

$$\frac{\partial r}{\partial x} = 2x - \frac{\partial z}{\partial x} \qquad \dots (iii)$$

$$3z^2 \frac{\partial z}{\partial x} - y + y \frac{\partial z}{\partial x} = 0$$

$$\frac{\partial z}{\partial x} = \frac{y}{3z^2 + y}$$

By substituting $\frac{\partial z}{\partial x}$ in equation (iii), we get,

$$\frac{\partial r}{\partial x} = 2x - \frac{y}{3z^2 + y}$$

At
$$(2, -1, 1)$$
, $\frac{\partial r}{\partial x} = 2(2) - \frac{(-1)}{3(1)^2 + (-1)} = 4 + \frac{1}{2} = 4.50$

Consider a function u which depends on position x and time t. The partial differential 4)

equation $\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}$ is known as the

(a) Wave equation

(b) Heat equation

(c) Laplace's equation

(d) Elasticity equation

Ans. (b)

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial r^2}$$
 is known as heat equation

Consider the following partial differential equation for u(x,y) with the constant c > 1:

$$\frac{\partial u}{\partial y} + c \frac{\partial u}{\partial x} = 0$$

Solution of this equation is

(A)
$$u(x,y) = f(x+cy)$$

(B)
$$u(x,y) = f(x-cy)$$

(C)
$$u(x,y) = f(cx + y)$$

(D)
$$u(x,y) = f(cx - y)$$

Key: (B)

Exp: Given
$$\frac{\partial \mathbf{u}}{\partial \mathbf{y}} + \mathbf{c} \frac{\partial \mathbf{u}}{\partial \mathbf{x}} = 0$$

$$\frac{\partial \mathbf{u}}{\partial \mathbf{x}} = \mathbf{f}'(\mathbf{x} - \mathbf{c}\mathbf{y})$$

$$\frac{\partial \mathbf{u}}{\partial \mathbf{x}} = -\mathbf{c} \, \mathbf{f}' (\mathbf{x} - \mathbf{c} \mathbf{y})$$

$$\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = 0$$

$$u(x,y) = f(x-cy)$$

The type of partial differential equation
$$\frac{\partial^2 P}{\partial x^2} + \frac{\partial^2 P}{\partial y^2} + 3 \frac{\partial^2 P}{\partial x \partial y} + 2 \frac{\partial P}{\partial x} - \frac{\partial P}{\partial y} = 0 \text{ is}$$

- (A) elliptic
- (B) parabolic
- (C) hyperbolic
- (D) none of these

Key: (C)

Exp: Comparing the given equation with the general form of second order partial differential equation, we have A=1, B=3, C=1 \Rightarrow B² - 4AC = 5 > 0

∴ P.D.E is Hyperbola.

7) The solution of the partial differential equation $\frac{\partial \mathbf{u}}{\partial t} = \alpha \frac{\partial^2 \mathbf{u}}{\partial \mathbf{x}^2}$ is of the form

$$(A) \ C cos(kt) \Bigg[C_1 e^{\left(\sqrt{k/\alpha}\right)x} + C_2 e^{-\left(\sqrt{k/\alpha}\right)x} \ \Bigg]$$

$$(B) \ Ce^{kt} \left\lceil C_1 e^{\left(\sqrt{k/\alpha}\right)x} + C_2 e^{-\left(\sqrt{k/\alpha}\right)x} \right\rceil$$

(C)
$$Ce^{kt} \left[C_1 \cos \left(\sqrt{k/\alpha} \right) x + C_2 \sin \left(-\left(\sqrt{k/\alpha} \right) x \right) \right]$$

(D)
$$C\sin(kt) \left[C_1 \cos\left(\sqrt{k/\alpha}\right) x + C_2 \sin\left(\sqrt{k/\alpha}\right) x \right]$$

Key: (B)

Exp: The P.D.E $\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial x^2}$ (1) is called 1-D heat equations.

Then the solution of (1) is

 $u(x,t) = (A\cos px + B\sin px)C.e^{-p^2\alpha.t}$

Put
$$-p^2\alpha = k \Rightarrow p = \sqrt{\frac{-k}{\alpha}} = \sqrt{\frac{k}{\alpha}}.i$$

 \therefore (1) becomes

$$= C.e^{kt}.\left[A.\left\{\frac{e^{\sqrt{\frac{k}{\alpha}x}} + e^{-\sqrt{\frac{k}{\alpha}x}}}{2}\right\} + B.\left\{\frac{e^{\sqrt{\frac{k}{\alpha}.x}} - e^{-\sqrt{\frac{k}{\alpha}x}}}{2}\right\}\right]$$

$$\begin{split} &= C.e^{kt} \left[\, e^{(\sqrt{k/\alpha}).x} . \left\{ \frac{A+B}{2} \right\} + e^{-(\sqrt{k/\alpha}).x} . \left\{ \frac{A-B}{2} \right\} \right] \\ &= C.e^{kt} \left[\, c_1 e^{(\sqrt{k/\alpha}).x} + c_2 e^{-(\sqrt{k/\alpha}).x} \, \right] \end{split}$$

8) If y is the solution of the differential equation

$$y^3 \frac{dy}{dx} + x^3 = 0,$$
$$y(0) = 1$$

the value of y(-1) is

(a)
$$-2$$

(b)
$$-1$$

(c)
$$0$$

(c) Ans.

$$y^{3} \frac{dy}{dx} = -x^{3}$$

$$y^{3} dy = -x^{3} dx$$

$$\int y^{3} dy = -\int x^{3} dx$$

$$\frac{y^{4}}{4} = \frac{-x^{4}}{4} + C$$

$$\frac{x^{4} + y^{4}}{4} = C$$

$$y(0) = 1,$$

$$\frac{0+1}{4} = C$$

$$C = \frac{1}{4}$$

$$x^{4} + y^{4} = 1$$

$$y^{4} = 1 - x^{4}$$

$$y = \sqrt[4]{1-x^{4}}$$

$$x = -1$$

$$y = 0$$

When,

- The solution of the initial value problem $rac{dy}{dx}=-2xy;\;y\left(0
 ight)=2$ is 9)
 - (A) $1+e^{-x^2}$ (B) $2e^{-x^2}$ (C) $1+e^{x^2}$

Answer: (B)

- Given that $\ddot{x}+3x=0,$ and $x\left(0\right)=1,\dot{x}\left(0\right)=0,$ what is x(1)? 10)
 - (A) 0.99
- (B) 0.16
- (C) 0.16
- (D) 0.99

Answer: (B)

(Questions 11-20 carry 2 marks each)

Given the ordinary differential equation

$$\frac{d^2y}{dx^2} + \frac{dy}{dx} - 6y = 0$$

with y(0) = 0 and $\frac{dy}{dx}(0) = 1$, the value of y(1) is _____ (correct to two decimal places).

Ans. (1.4678)

$$(D^{2} + D - 6)y = 0$$

$$y(0) = 0,$$

$$y'(0) = 1$$

$$(D + 3) (D - 2)y = 0$$

$$D = 2, -3$$

$$C.F. = C_{1}e^{2x} + C_{2}e^{-3x}$$

$$y = C_{1}e^{2x} + C_{2}e^{-3x}$$

$$y(0) = 0$$

$$0 = C_{1} + C_{2}$$

$$\frac{dy}{dx} = 2C_{1}e^{2x} - 3C_{2}e^{-3x}$$
...(i)

$$y'(0) = 1,$$

 $1 = 2C_1 - 3C_2$...(ii)

From equation (i) and (ii),

$$C_{1} = \frac{1}{5},$$

$$C_{2} = \frac{-1}{5}$$

$$y = \frac{1}{5}e^{2x} - \frac{1}{5}e^{-3x}$$

$$x = 1$$

$$y(1) = \frac{e^{2} - e^{-3}}{5} = 1.4678$$

When,

The solution (up to three decimal places) at x = 1 of the differential equation $\frac{d^2y}{dx^2} + 2\frac{dy}{dx} + y = 0$ subject to boundary conditions y(0) = 1 and $\frac{dy}{dx} = (0) = -1$ is _____

Ans. (0.36)

$$(D^2 + 2D + 1)y = 0$$
 (: Roots are -1, -1)
 $CF = (C_1 + C_2x) e^{-x}$
 $y = C_1e^{-x} + C_2x e^{-x}$...(i)

$$y' = C_1 e^{-x} + C_2 (e^{-x} - xe^{-x})$$

$$y'(0) = -1,$$
 $-1 = -C_1 + C_2$...(iii)

From eq. (ii) and (iii),

$$C_1 = 1, C_2 = 0$$

∴.

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

At
$$x = 1$$
, $y = e^{-1} = \frac{1}{e} = 0.368$

Consider the differential equation 3y''(x) + 27y(x) = 0 with initial conditions y(0) = 0 and y'(0) = 2000. The value of y at x = 1 is _____.

(b) 86

(d) 102

Key: 93 to 95

Exp:
$$3y''(x) + 27y(x) = 0, y(0) = 0, y'(0) = 2000$$

Auxillary equation, $3m^2 + 27 = 0 \Rightarrow m^2 + 9 = 0 \Rightarrow m = 0 + 3i$

$$y_c = c_1 \cos 3x + c_2 \sin 3x$$
 and $y_p = 0$

$$y_c = c_1 \cos 3x + c_2 \sin 3x$$

$$y(0) = 0 \Rightarrow c_1 + 0 = 0 \Rightarrow c_1 = 0$$

$$\therefore y = c_2 \sin 3x$$

$$y' = 3c_2 \cos 3x$$

$$y'(0) = 2000 \Rightarrow 2000 = 3c_2 \Rightarrow c_2 = \frac{2000}{3}$$

$$\therefore y = \frac{2000}{3}\sin 3x, \ y(1) = \frac{2000}{3}\sin 3 = 94.08$$

14) Consider the following differential equation:

$$x(ydx + xdy)\cos\frac{y}{x} = y(xdy - ydx)\sin\frac{y}{x}$$

Which of the following is the solution of the above equation (c is an arbitrary constant)?

(A)
$$\frac{x}{y}\cos\frac{y}{x} = c$$

(B)
$$\frac{x}{y}\sin\frac{y}{x} = c$$

(A)
$$\frac{x}{v}\cos\frac{y}{x} = c$$
 (B) $\frac{x}{v}\sin\frac{y}{x} = c$ (C) $xy\cos\frac{y}{x} = c$ (D) $xy\sin\frac{y}{x} = c$

(D)
$$xy \sin \frac{y}{x} = c$$

Answer:

Given D.E Exp:

$$x(ydx + xdy)\cos\frac{y}{x} = y(xdy - ydx)\sin\frac{y}{x}$$

$$\Rightarrow x(ydx + xdy)\cos\frac{y}{x} + \left(-\sin\frac{y}{x}\right)y(xdy - ydx) = 0$$

$$\Rightarrow (ydx + xdy)\cos\left(\frac{y}{x}\right) + \left(-\sin\frac{y}{x}\right)\frac{y(xdy - ydx)}{x} = 0$$

$$\Rightarrow (ydx + xdy)\cos\left(\frac{y}{x}\right) + (xy)\left(-\sin\frac{y}{x}\right)\left(\frac{xdy - ydx}{x^2}\right) = 0$$

By observing, the above equation is $d\left((xy)\cos\frac{y}{x}\right) = 0$

By integrating, $xy \cos\left(\frac{y}{x}\right) = c$

15) Consider the following second order linear differential equation

$$\frac{d^2y}{dx^2} = -12x^2 + 24x - 20$$

The boundary conditions are at x = 0, y = 5 and at x = 2, y = 21

The value of at x = 1 is _____.

$$(c) -3$$

$$(d) -4$$

Answer: -2

Exp: Given

$$\frac{d^2y}{dx^2} = -12x^2 + 24x - 20$$

$$y(0) = 5$$
 $y(2) = 21$

$$y(1) = ?$$

Auxillary equation $m^2 = 0$

$$m = 0,0$$

$$y_c = (c_1 + c_2 x)e^{0x} = c_1 + c_2 x$$

$$y_p = \frac{1}{D^2} (-12x^2 + 24x - 20)$$

$$= -12\frac{x^4}{12} + 24.\frac{x^3}{6} - 20.\frac{x^2}{2!}$$

$$= -x^4 + 4x^3 - 10x^2$$

$$y = c_1 + c_2 x + 10x^2 + 4x^3 - x^4$$

$$y(0) = 5 \implies c_1 = 5$$

$$y(2) = 21$$
 $\Rightarrow 21 = 5 + 2c_2 + 40 + 32 - 16$

$$21 = 2c_2 + 61$$

$$c_2 = -20$$

$$y = 5 - 20x + 10x^2 + 4x^3 - x^4$$

$$y(1) = 5 - 20 + 10 + 4 - 1$$

$$= -2$$

The respective expressions for complimentary function and particular integral part of the solution of the differential equation $\frac{d^4y}{dx^4} + 3\frac{d^2y}{dx^2} = 108x^2$ are

(A)
$$\left[c_1 + c_2 x + c_3 \sin \sqrt{3x} + c_4 \cos \sqrt{3x}\right]$$
 and $\left[3x^4 - 12x^2 + c\right]$

(B)
$$\left[c_2x + c_3\sin\sqrt{3x} + c_4\cos\sqrt{3x}\right]$$
 and $\left[5x^4 - 12x^2 + c\right]$

(C)
$$\left[c_1 + c_3 \sin \sqrt{3x} + c_4 \cos \sqrt{3x}\right]$$
 and $\left[3x^4 - 12x^2 + c\right]$

(D)
$$\left[c_1 + c_2 x + c_3 \sin \sqrt{3x} + c_4 \cos \sqrt{3x}\right]$$
 and $\left[5x^4 - 12x^2 + c\right]$

Key: (A)

Exp: D.E is
$$(D^4 + 3D^2).y = 108x^2$$
, $D = \frac{d}{dx}$

A.E:-
$$m^4 + 3m^2 = 0 \Rightarrow m^2(m^2 + 3) = 0 \Rightarrow m = 0, 0, \pm \sqrt{3}i$$

$$\therefore C.F = (C_1 + C_2 x) + C_3 \sin(\sqrt{3}x) + C_4 \cos(\sqrt{3}x)$$

and P.I =
$$\frac{1}{D^4 + 3D^2} (108x^2)$$

$$= \frac{1}{3D^{2} \left[1 + \frac{D^{2}}{3}\right]} (108x^{2}) = \frac{36}{D^{2}} \left[1 + \frac{D^{2}}{3}\right]^{-1} (x^{2})$$

$$= \frac{36}{D^2} \left[1 - \frac{D^2}{3} + \dots \right] (x^2) = \frac{36}{D^2} \left[x^2 - \frac{1}{3} (2) + 0 \right]$$

$$= \int \int \left(36x^2 - \frac{2}{3}\right) dx dx = 36 \left(\frac{x^4}{(4)(3)} - \frac{2}{3}\frac{x^2}{(2)(1)}\right) = 3x^4 - 12x^2$$

The solution of the equation
$$\frac{dQ}{dt} + Q = 1 \text{ with } Q = 0 \text{ at } t = 0 \text{ is}$$

(A)
$$Q(t) = e^{-t} - 1$$

(B)
$$Q(t) = 1 + e^{-t}$$

(C)
$$Q(t) = 1 - e^{t}$$

(D)
$$Q(t) = 1 - e^{-t}$$

Key: (D)

Exp:
$$\frac{d\theta}{dt} + \theta = 1$$
 and $\theta = 0$ at $t = 0$

Comparing with first order linear differential equations

$$\frac{dQ}{dt} + pQ = q$$
 where $p = 1; q = 1$

$$I.F = \int_{a} p dt = e^{t}$$

$$Q.(IF) = \int 1.(IF) dt + c$$

$$Q.e^{t} = \int e^{t} dt + c$$

$$O.e^t = e^t + c$$

$$Q = 0$$
 at $t = 0 \Rightarrow 0.1 = 1 + c \Rightarrow c = -1$

$$\therefore$$
 Q.e^t = e^t - 1 \Longrightarrow Q = 1 - e^{-t}

18) Consider the following second-order differential equation:

$$y'' - 4y' + 3y = 2t - 3t^2$$

The particular solution of the differential equations is

(A)
$$-2-2t-t^2$$

(B)
$$-2t-t^2$$

(C)
$$2t - 3t^2$$

(D)
$$-2-2t-3t^2$$

Key: (A)

Exp: given
$$y^{11} - 4y^1 + 3y = 2t - 3t^2$$

 $\Rightarrow (D^2 - 4D + 3)y = (2t - 3t^2)$

By the definition of particular solution

$$y_{p} = \frac{1}{D^{2} - 4D + 3} (2t - 3t^{2})$$

$$\Rightarrow (D^{2} - 4D + 3) y_{p} = 2t - 3t^{2}$$

verifying options, option (a) satisfies,

$$(D^{2} - 4D + 3)(-2 - 2t - t^{2})$$

$$= -2 + 8 + 8t - 6 - 6t - 3t^{2} = 2t - 3t^{2}$$

The solution to the differential equation $\frac{d^2u}{dx^2} - k\frac{du}{dx} = 0$ where k is a constant, subjected to the boundary conditions u(0)=0 and u(L)=U, is

(A)
$$u = U \frac{X}{I}$$

(B)
$$u = U\left(\frac{1 - e^{kx}}{1 - e^{kL}}\right)$$

(C)
$$u=U\bigg(\frac{1-e^{-kx}}{1-e^{-kL}}\bigg)$$

(D)
$$u = U\left(\frac{1 + e^{-kx}}{1 + e^{-kL}}\right)$$

Answer: (B)

$$\frac{d^2u}{dx^2} - K \frac{du}{dx} = 0$$

$$D^2 - kD = 0$$
 $D(D - K) = 0$

$$D = 0$$
, $D = K$

$$u = C_1 e^0 + C_2 e^{kx}$$

$$u = C_1 + C_2 e^{kx}$$

$$u(0) = 0$$

$$C_1 + C_2 = 0 \dots (1)$$

$$u(L) = u$$

$$u = C_1 + C_2 e^{kL} = U....(2)$$

$$C_{_{1}} = \frac{U}{1 - e^{kL}} \,, \ C_{_{2}} e^{kx} \, \frac{-U}{1 - e^{kL}}$$

$$u = U \bigg(\frac{1 - e^{kL}}{1 - e^{kx}} \bigg)$$

Fine the solution of $\frac{d^2y}{dx^2} = y$ which passes through the origin and the point $\left(\ln 2, \frac{3}{4}\right)$,

(A)
$$y = \frac{1}{2}e^x - e^{-x}$$

(B)
$$y = \frac{1}{2} (e^x + e^{-x})$$

(C)
$$y = \frac{1}{2} (e^x - e^{-x})$$

$$\left(D\right) \; y \! = \! \frac{1}{2} e^x + e^{-x}$$

Answer: (C)

Exp:
$$\frac{d^2y}{dx^2} = y \Rightarrow (D^2 - 1)y = 0$$

$$D^2-1 = 0$$

$$\Rightarrow$$
 D = ± 1

$$y = c_1 e^x + c_2 e^{-x}$$

Passes through (0,0) and $\left(142, \frac{3}{4}\right)$

$$\Rightarrow 0 = C_1 + C_2 \underline{\hspace{1cm}} (1)$$

$$\left(142,\frac{3}{4}\right)$$

$$\frac{3}{4} = C_1 e^{142} + C_2 e^{-142} = C_1 2 + \frac{C_2}{2}$$

$$\Rightarrow 2C_1 + \frac{1}{2}C_2 = \frac{3}{4}$$
 (2)

solving(1) and(2)

$$\Rightarrow$$
 $C_1 = \frac{1}{2}$

$$C_2 = -\frac{1}{2}$$

$$\therefore y = \frac{1}{2}e^{x} - \frac{1}{2}e^{-x}$$

$$=\frac{1}{2}\Big(e^x-e^{-x}\Big)$$