

$$(D^2 + 3D + 2)y = e^{2x} \sin x$$

Unit 5

Separation variable method

① Let $U(x, t) = X(t)T(x)$ where $x \rightarrow y$ depends on $t \rightarrow f$

Find $\frac{\delta U}{\delta x} = X' T$ put the values in main question

$\frac{\delta U}{\delta t} = T' X$ and separate x & T variable.

Then integrate them.

Laplace equation

$$\left[\frac{\delta^2 U}{\delta x^2} + \frac{\delta^2 U}{\delta y^2} = 0 \right]$$

Let $U(x, y) = XY$ $x \rightarrow y$
 $y \rightarrow y$

Find $\frac{\delta U}{\delta x} \Rightarrow$ then $\frac{\delta^2 U}{\delta x^2} = X'' Y$

$\frac{\delta U}{\delta y} \Rightarrow$ then $\frac{\delta^2 U}{\delta y^2} = Y'' X$

by eq.

$$X'' Y + Y'' X = 0 \quad \text{separate them}$$

$$X'' Y = -Y'' X$$

$$\frac{X''}{X} = -\frac{Y''}{Y} \quad \text{---(i)}$$

by eq. (ii) let constant κ

$$\frac{x''}{x} = -\frac{y''}{y} = \kappa$$

Solve them separately.

$$\frac{x''}{x} = \kappa \quad | \quad -\frac{y''}{y} = \kappa$$

$$x'' - \kappa x = 0 \quad y'' + \kappa y = 0$$

double order partial differential equation

Now solve them (let)

for $\kappa > 0 \Rightarrow +\lambda^2$

$\kappa = 0$

$\kappa < 0 \Rightarrow -\lambda^2$

find x
& y put value
in $U = XY$

Ans.

Q Wave equation

$$\frac{\delta^2 U}{\delta t^2} = c^2 \frac{\delta^2 U}{\delta x^2}$$

Let $U = XT$

Find $\frac{\delta^2 U}{\delta x^2} = X''T \quad \frac{\delta^2 U}{\delta t^2} = XT''$

by eq. $XT'' = c^2 X''T$

separate variable

$$c \frac{X''}{X} = \frac{T''}{T}$$

let new constant $= -\kappa^2$

$$c \frac{X''}{X} = \frac{T''}{T} = -\kappa^2$$

$$\text{by eq} \quad \frac{1}{c^2 T} T' = -k^2 \quad | \quad \frac{T''}{T} = -k^2$$

$$T'' + c^2 k^2 T = 0 \quad | \quad x'' + k^2 x = 0$$

~~to~~ Now solve 2nd order Partial diff equation,

iii) Heat eq. $c^2 \frac{\delta^2 U}{\delta x^2} = \frac{\delta U}{\delta t}$

$$\text{Let } U = XT \quad \frac{\delta U}{\delta t} = XT'$$

$$\frac{\delta^2 U}{\delta x^2} = X'' T$$

• by eq. ~~double order~~

$$c^2 X'' T = XT' \rightarrow$$

~~Const~~

$$c^2 \frac{X''}{X} = \frac{T'}{T} = K \Rightarrow b$$

$$\frac{C^2}{x} x'' = \pi$$

$$x'' - \frac{K}{C^2} x = 0$$

Second order

$$\frac{T'}{T} = \pi$$

$$T' - K T = 0$$

first order