

Ecuații diferențiale și cu derivate parțiale

Laborator 07

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1.20 - se rezolvă urm. ec. de ordin n :

a) $x^{(4)} = t + 2$, $x(0) = 1$, $x'(0) = 2$, $x''(0) = -1$, $x'''(0) = 0$

b) $x'' = t \sin t$, $x(0) = 1$, $x'(0) = 2$

c) $x''' = \sin t + \cos t$, $x(0) = 1$, $x'(0) = 2$, $x'''(0) = 3$

d) $x'' = \frac{1}{t}$, $x(1) = 1$, $x'(1) = 2$

e) $x''' = \ln t$, $x(1) = 2$, $x'(1) = 1$, $x''(1) = 0$

Rezolvare:

b) $x'' = t \sin t$, $x(0) = 1$, $x'(0) = 2$

$x^{(n)} = f(t)$; $x'' = f(t)$

$$\bullet x' = \int x'' dt = \int \underbrace{t}_{f'} \underbrace{\sin t}_{g'} dt = -t \cos t + \int \cos t dt = -t \cos t + \sin t + C_1$$

$f' = 1$, $g' = -\cos t$

$$\bullet x = \int x' dt = \int (-t \cos t + \sin t + C_1) dt = - \int \underbrace{t}_{f'} \underbrace{\cos t}_{g'} dt + \int \sin t dt + \int C_1 dt$$

$f' = 1$, $g' = \sin t$

$$= -(t \sin t - \int \sin t dt) + \int \sin t dt + C_1 \int dt$$

$$= -t \sin t + 2(-\cos t) + C_1 t + C_2$$

$$\bullet x(t) = -t \sin t - 2 \cos t + C_1 t + C_2$$

$$\left. \begin{array}{l} x(0) = -2 + C_2 = 1 \Rightarrow C_2 = 3 \\ x'(0) = C_1 = 2 \end{array} \right\} \Rightarrow x_{pc}(t) = -t \sin t - 2 \cos t + 2t + 3.$$

$$b) x''' = \ln t, \quad x(1) = 2, \quad x'(1) = 1, \quad x''(1) = 0.$$

$$x''' = f(t).$$

$$\bullet x'' = \int x''' dt = \int \ln t dt = t \ln t - \int \frac{1}{t} t dt = t \ln t - t + C_1$$

$$q = t, \quad p' = \frac{1}{t}$$

$$\bullet x' = \int x'' dt = \int (t \ln t - t + C_1) dt = \int t \ln t dt - \int t dt + C_1 \int 1 dt =$$

$$q = \frac{t^2}{2}, \quad p' = \frac{1}{t}$$

$$= \frac{t^2}{2} \ln t - \int \frac{1}{t} \cdot \frac{t^2}{2} dt - \frac{t^2}{2} + C_1 t = \frac{t^2}{2} \ln t - \frac{1}{2} \cdot \frac{t^2}{2} - \frac{t^2}{2} + C_1 t + C_2.$$

$$\bullet x' = \frac{t^2}{2} \ln t - \frac{t^2}{4} - \frac{t^2}{2} + C_1 t + C_2 = \frac{t^2}{2} \ln t - \frac{3t^2}{4} + C_1 t + C_2$$

$$\bullet x = \int x' dt = \int \left(\frac{t^2}{2} \ln t - \frac{3}{4} t^2 + C_1 t + C_2 \right) dt = \frac{1}{2} \int t^2 \ln t dt - \frac{3}{4} \int t^2 dt +$$

$$q = \frac{t^3}{3}, \quad p' = \frac{1}{t}$$

$$+ C_1 \int t dt + C_2 \int 1 dt = \frac{1}{2} \left(\frac{t^3}{3} \ln t - \int \frac{1}{t} \cdot \frac{t^3}{3} dt \right) - \frac{3}{4} \cdot \frac{t^3}{3} + C_1 \frac{t^2}{2} + C_2 t =$$

$$= \frac{t^3}{6} \ln t - \frac{1}{6} \cdot \frac{t^3}{3} - \frac{t^3}{4} + C_1 \frac{t^2}{2} + C_2 t + C_3.$$

$$\bullet x(1) = \frac{1}{18} - \frac{1}{4} + \frac{C_1}{2} + C_2 + C_3 = 2$$

$$x'(1) = \frac{1}{4} + C_1 + C_2 = 1$$

$$x''(1) = -1 + C_1 = 0 \Rightarrow \boxed{C_1 = 1} \Rightarrow C_2 = 1 + \frac{3}{4} - 1 = \frac{3}{4}$$

$$C_3 = 2 + \frac{1}{18} + \frac{1}{4} - \frac{1}{2} - \frac{3}{4} = 1 + \frac{1}{18} = \frac{19}{18}$$

$$x_{PC} = \frac{t^3}{6} \ln t - \frac{t^3}{18} - \frac{t^3}{4} + \frac{t^2}{2} + \frac{3}{4} t + \frac{19}{18}$$

2. 2^o et 3^o ord. num. de. de. ord. n:

$$\boxed{a)} x'' - (x'')^2 = t+1$$

$$b) x'' - \sqrt{x''} = t+3$$

$$\boxed{c)} x'' + \ln x'' = t-5$$

Resoudre:

$$b) x'' - \sqrt{x''} = t+3$$

$$F(t, x'') = 0$$

$$\bullet x'' = y$$

$$y - \sqrt{y} = t+3 \Rightarrow t = y - \sqrt{y} - 3 = \varphi(y) \Rightarrow dt = \left(1 - \frac{1}{2\sqrt{y}}\right) dy$$

$$\begin{aligned} \bullet x' &= \int x'' dt = \int y \cdot \left(1 - \frac{1}{2\sqrt{y}}\right) dy = \int \left(y - y \cdot \frac{1}{2\sqrt{y}}\right) dy = \int y dy - \frac{1}{2} \int \sqrt{y} dy = \\ &= \frac{y^2}{2} - \frac{1}{2} \cdot \int y^{\frac{1}{2}} dy = \frac{y^2}{2} - \frac{1}{2} \cdot \frac{2^{\frac{1}{2}+1}}{\frac{1}{2}+1} + C_1 = \frac{y^2}{2} - \frac{1}{2} \cdot \frac{2^{\frac{3}{2}}}{\frac{3}{2}} + C_1 = \\ &= \frac{y^2}{2} - \frac{1}{2} \cdot \frac{2}{3} y^{\frac{3}{2}} + C_1 \end{aligned}$$

$$\begin{aligned} \bullet x &= \int x' dt = \int \left(\frac{y^2}{2} - \frac{1}{3} y^{\frac{3}{2}} + C_1\right) \left(1 - \frac{1}{2\sqrt{y}}\right) dy = \int \left(\frac{y^2}{2} - \frac{y^2}{2} \cdot \frac{1}{2y^{\frac{1}{2}}} - \frac{1}{3} y^{\frac{3}{2}} + \right. \\ &+ \left. \frac{1}{3} y^{\frac{3}{2}} \cdot \frac{1}{2y^{\frac{1}{2}}} + C_1 - \frac{C_1}{2y^{\frac{1}{2}}}\right) dy = \frac{1}{2} \int y^2 dy - \frac{1}{4} \int y^{2-\frac{1}{2}} dy - \frac{1}{3} \int y^{\frac{3}{2}} dy \\ &+ \frac{1}{6} \int y dy + C_1 \int dy - C_1 \int \frac{1}{2\sqrt{y}} dy = \frac{1}{2} \cdot \frac{y^3}{3} - \frac{1}{4} \cdot \frac{2^{\frac{3}{2}+1}}{\frac{3}{2}+1} - \frac{1}{3} \cdot \frac{2^{\frac{3}{2}+1}}{\frac{3}{2}+1} \\ &+ \frac{1}{6} \cdot \frac{y^2}{2} + C_1 y - C_1 \sqrt{y} + C_2 \end{aligned}$$

$$= \frac{y^3}{6} - \frac{1}{4} \cdot \frac{2}{5} \cdot y^{\frac{5}{2}} - \frac{1}{3} \cdot \frac{2}{5} \cdot y^{\frac{5}{2}} + \frac{1}{12} y^2 + C_1 y - C_1 \sqrt{y} + C_2.$$

3. 4. et 5. sont des ordres 1:

a) $x''' = \sqrt{1+x''}$, $x(0) = x'(0) = x''(0) = 0$

b) $x'' + x' \ln t = \sin 2t$

c) $t^2 x''' + 2(x')^2 = 0$, $x(1) = 2$, $x'(1) = 3$

d) $x''' - x'' = t$, $x(1) = 1$, $x'(1) = -1$, $x''(1) = 2$

e) $t^2 x'' + t x' = 1$

f) $t x''' + x'' = 1 + t$

g) $(1+t^2)x'' - 2tx' = 0$, $x(0) = 0$, $x'(0) = 3$

h) $x^{(5)} + x^{(4)} = 0$.

Résolution

a) $x''' = \sqrt{1+x''}$, $x(0) = x'(0) = x''(0) = 0$.

$F(t, x'', x''') = 0$

$\boxed{x'' = \gamma} \Rightarrow x''' = \gamma' \Rightarrow \gamma' = \sqrt{1+\gamma} \Leftrightarrow \frac{d\gamma}{dt} = \sqrt{1+\gamma} \Leftrightarrow \frac{d\gamma}{\sqrt{1+\gamma}} = dt$

$2 \int \frac{1}{2\sqrt{1+\gamma}} d\gamma = \int dt$;

$2\sqrt{1+\gamma} = t + C \quad (\div 2) \Rightarrow \sqrt{1+\gamma} = \frac{t}{2} + C \Rightarrow 1+\gamma = \left(\frac{t}{2} + C\right)^2$

$\boxed{\gamma = \left(\frac{t}{2} + C\right)^2 - 1}$

$\bullet x'' = \left(\frac{t}{2} + C\right)^2 - 1$

$\bullet x' = \int \left[\left(\frac{t}{2} + C\right)^2 - 1\right] dt = \int \left(\frac{t^2}{4} + tC + C^2 - 1\right) dt$

$= \frac{1}{4} \int t^2 dt - C \int t dt + C^2 \int dt - \int dt$

$= \frac{1}{4} \left[\frac{t^3}{3} - C \cdot \frac{t^2}{2} + C^2 t - t + C_1 \right] = \frac{t^3}{12} - \frac{Ct^2}{2} + C^2 t - t + C_1$

$\bullet x = \int \left(\frac{t^3}{12} - \frac{Ct^2}{2} + C^2 t - t + C_1 \right) dt = \frac{1}{12} \int \frac{t^3}{1} dt - \frac{C}{2} \int t^2 dt + C^2 \int t dt - \int t dt + C_1 \int dt$

$= \frac{1}{12} \cdot \frac{t^4}{4} - \frac{C}{2} \cdot \frac{t^3}{3} + C^2 \cdot \frac{t^2}{2} - \frac{t^2}{2} + C_1 t + C_2$

$\bullet x(t) = \frac{t^4}{48} - \frac{Ct^3}{6} + \frac{C^2 t^2}{2} - \frac{t^2}{2} + C_1 t + C_2$

$$\left. \begin{aligned} X(0) &= \boxed{C_2 = 0} \\ X'(0) &= \boxed{C_1 = 0} \\ X''(0) &= C^2 - 1 = 0 \Rightarrow C^2 = 1 \Rightarrow C = \pm 1 \end{aligned} \right\} \Rightarrow \begin{aligned} x_{PC} &= \frac{t^4}{48} \pm \frac{t^3}{6} + \frac{t^2}{2} - \frac{t^2}{2} \\ x_{PC} &= \frac{t^4}{48} \pm \frac{t^3}{6} \end{aligned}$$

$$2) t^2 x'' + t x' = 1$$

$$F(t, x', x'') = 0$$

$$\boxed{x' = \gamma} \Rightarrow x'' = \gamma'$$

$$t^2 \gamma' + t \gamma = 1 \quad | : t^2 \Rightarrow \underbrace{\gamma'}_{A(t)} + \underbrace{\frac{1}{t} \gamma}_{B(t)} = \frac{1}{t^2}$$

$$\text{Étape 1: } \gamma' + \frac{1}{t} \gamma = 0$$

$$\frac{d\gamma}{dt} = -\frac{1}{t} \gamma \Leftrightarrow \frac{d\gamma}{\gamma} = -\frac{1}{t} dt \Leftrightarrow \frac{d\gamma}{\gamma} = -\frac{1}{t} dt \Leftrightarrow \int \frac{1}{\gamma} = -\int \frac{1}{t} dt$$

$$\ln|\gamma| = -\ln t + C \Leftrightarrow \ln|\gamma| = -\ln t + \ln C \Rightarrow \boxed{\gamma_0 = \frac{C}{t}}$$

$$\text{Étape 2: } \varphi_0 = \frac{C(t)}{t}$$

$$\left(\frac{C(t)}{t}\right)' + \frac{1}{t} \cdot \frac{C(t)}{t} = \frac{1}{t^2} \Leftrightarrow \frac{C'(t) \cdot t - C(t)}{t^2} + \frac{C(t)}{t^2} = \frac{1}{t^2}$$

$$\frac{C'(t)}{t} - \frac{C(t)}{t^2} + \frac{C(t)}{t^2} = \frac{1}{t^2} \Leftrightarrow \frac{C'(t)}{t} = \frac{1}{t^2} \quad | \cdot t \Leftrightarrow C'(t) = \frac{1}{t}$$

$$C(t) = \int \frac{1}{t} dt = \ln t + C_1$$

$$\boxed{\varphi_0 = \frac{\ln t + C_1}{t}} \Leftrightarrow \boxed{\gamma = \varphi_0 + \gamma_0 = \frac{C}{t} + \frac{\ln t}{t}}$$

$$x' = \frac{C}{t} + \frac{\ln t}{t}$$

$$\begin{aligned} x &= \int x' dt = \int \left(\frac{C}{t} + \frac{\ln t}{t} \right) dt = C \cdot \int \frac{1}{t} dt + \int \frac{1}{t} \ln t \, dt \\ &= C \cdot \ln t + \frac{\ln^2 t}{2} + C_2 \end{aligned}$$

4. Găsește o rez. urm. ec. de ordin n :

$$\boxed{a)} t^2 x x'' = (x - t x')^2$$

$$\boxed{b)} t x x'' + t (x')^2 - x x' = 0$$

$$c) t^2 x x'' + t^2 (x')^2 - 5 t x x' + 4 x^2 = 0, \quad x(1)=1, \quad x'(1)=0.$$

Rezolvare

$$c) t^2 x x'' + t^2 (x')^2 - 5 t x x' + 4 x^2 = 0, \quad x(1)=1, \quad x'(1)=0.$$

$$F(t, x, x', x'') = 0$$

$$\begin{aligned} F(t, m x, m x', m x'') &= t^2 \cdot m x \cdot m x'' + t^2 \cdot (m x')^2 - 5 t \cdot m x \cdot m x' + 4 (m x)^2 \\ &= t^2 m^2 x x'' + t^2 m^2 (x')^2 - 5 t m^2 x x' + 4 m^2 x^2 \\ &= m^2 (t^2 x x'' + t^2 (x')^2 - 5 t x x' + 4 x^2) \\ &= m^2 \cdot F(t, x, x', x'') \end{aligned}$$

$$\boxed{x' = x \gamma} \Rightarrow x'' = x' \cdot \gamma + x \gamma' = x \gamma^2 + x \gamma'$$

$$t^2 \cdot x (x \gamma^2 + x \gamma') + t^2 (x \gamma)^2 - 5 t x^2 \gamma + 4 x^2 = 0$$

$$t^2 x^2 \gamma^2 + t^2 x^2 \gamma' + t^2 x^2 \gamma^2 - 5 t x^2 \gamma + 4 x^2 = 0 \quad | : x^2$$

$$\underline{t^2 \gamma^2} + t^2 \gamma' + \underline{t^2 \gamma^2} - 5 t \gamma + 4 = 0$$

$$t^2 \gamma' + 2 t^2 \gamma^2 - 5 t \gamma + 4 = 0 \quad | : t^2$$

$$\gamma' + 2 \gamma^2 - \frac{5}{t} \gamma + \frac{4}{t^2} = 0$$

$$\gamma' = \underbrace{-2 \gamma^2}_{A(t)} + \underbrace{\frac{5}{t} \gamma}_{B(t)} - \underbrace{\frac{4}{t^2}}_{C(t)} \quad (\text{ec. Riccati}).$$

• Verifică dacă $\frac{1}{t}$ e sol.

$$\frac{-1}{t^2} = -2 \cdot \frac{1}{t^2} + \frac{5}{t} \cdot \frac{1}{t} - \frac{4}{t^2} \quad (*)$$

$$\boxed{\gamma = z + \frac{1}{t}} \Rightarrow \gamma' = z' - \frac{1}{t^2}$$

$$z' - \frac{1}{t^2} = -2 \left(z + \frac{1}{t} \right)^2 + \frac{5}{t} \left(z + \frac{1}{t} \right) - \frac{4}{t^2} = -2 z^2 - 4 \frac{z}{t} - 2 \frac{1}{t^2} + \frac{5z}{t} + \frac{5}{t^2} - \frac{4}{t^2}$$

$$\Leftrightarrow z' = -2 z^2 + \frac{z}{t} \quad (\Leftrightarrow z' = \underbrace{-2 z^2}_{A(t)} + \underbrace{\frac{z}{t}}_{B(t)} \quad (\text{ec. Bernoulli cu } d=2))$$

$$\frac{z'}{z^2} = -2 + \frac{1}{t} \cdot \frac{z}{z^2}$$

$$z' \cdot z^{-2} = -2 + \frac{1}{t} \cdot z^{-1}$$

$$\boxed{\mu = z^{-1}} \Rightarrow \mu' = -z^{-2} z'$$

$$-z' z^{-2} = 2 - \frac{1}{t} z^{-1} \Rightarrow \mu' = 2 - \frac{1}{t} \mu \text{ (ec. afină)}$$

Etcora 1 $\mu' = \frac{-1}{t} \mu \Leftrightarrow \frac{d\mu}{dt} = \frac{-1}{t} \mu \Leftrightarrow \frac{1}{\mu} d\mu = \frac{-1}{t} dt \Leftrightarrow \int \frac{1}{\mu} d\mu = \int \frac{-1}{t} dt \Leftrightarrow$

$$\Leftrightarrow \ln|\mu| = -\ln|t| + C \Rightarrow \boxed{\mu_0 = C t^{-1}}$$

Etcora 2: $\varphi_0 = C(t) t^{-1}$

$$C'(t) t^{-1} + C(t) (-t^{-2}) + \frac{1}{t} \cdot C(t) \cdot t^{-1} = 2$$

$$C'(t) t^{-1} = 2 \Leftrightarrow C(t) = \int 2t dt = t^2 + C_1$$

$$\varphi_0 = (t^2 + C_1) t^{-1} = t + C_1 t^{-1}$$

$$\mu = \mu_0 + \varphi_0 = C t^{-1} + t + C_1 t^{-1} = t + C t^{-1}$$

$$\bullet \mu = \frac{1}{z} \Leftrightarrow z = \frac{1}{\mu} = \frac{1}{t + C t^{-1}}$$

$$\bullet \gamma = z + \frac{1}{t} \Leftrightarrow \gamma = \frac{1}{t + C t^{-1}} + \frac{1}{t}$$

$$\bullet \gamma = \frac{x'}{x} \Leftrightarrow \frac{x'}{x} = \frac{1}{t + C t^{-1}} + \frac{1}{t} \Leftrightarrow \frac{dx}{x} = \left(\frac{1}{t + C t^{-1}} + \frac{1}{t} \right) dt \Leftrightarrow$$

$$\Leftrightarrow \int \frac{dx}{x} = \int \left(\frac{1}{t + C t^{-1}} + \frac{1}{t} \right) dt$$

$$\ln|x| = \frac{\ln|t^2 + C|}{2} + \ln|t| + C_1$$

$$\underline{x = C_1 t (t^2 + C)^{\frac{1}{2}}} \Leftrightarrow x' = \frac{C_1 (2t^2 + C)}{\sqrt{t^2 + C}} = \frac{C_1 (t^2 + C)^{\frac{1}{2}}}{1 + C t^{-2}} + C_1 t (t^2 + C)^{\frac{1}{2}}$$

$$\bullet x(1) = C_1 \cdot 1^{\frac{1}{2}} = 1$$

$$\bullet x'(1) = \frac{C_1 \cdot (2 + C)}{\sqrt{1 + C}} = 0 \Leftrightarrow C_1 (2 + C) = 0 \Leftrightarrow \begin{cases} C_1 = 1 \\ C = -2 \end{cases}$$

$$\bullet \underline{x_{PC} = t (|t^2 - 2|)^{\frac{1}{2}}}$$