



# ENGINEERING MATHEMATICS I

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## HIGHER ORDER DIFFERENTIAL EQUATIONS

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## HIGHER ORDER LINEAR DIFFERENTIAL EQUATIONS

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### CLASS CONTENT:

- Problems on Legendre's Linear Differential Equation and Cauchy's Linear differential Equation

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## LDE WITH VARIABLE COEFFICIENTS

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1. Solve:  $x^3 \frac{d^3y}{dx^3} + 2x^2 \frac{d^2y}{dx^2} + 2y = 10 \left( x + \frac{1}{x} \right)$

SOLUTION:

The given differential equation is Cauchy's LDE of order 3.

$$z = \log x, \quad x \frac{dy}{dx} = D(y), \quad x^2 \frac{d^2y}{dx^2} = D(D-1)y, \quad D = \frac{d}{dz}$$

$$x^3 \frac{d^3y}{dx^3} = D(D-1)(D-2)y$$

$$[D(D-1)(D-2) + 2D(D-1) + 2]y = 10(e^z + e^{-z})$$

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## LDE WITH VARIABLE COEFFICIENTS

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$$(D^3 - D^2 + 2)y = 10(e^z + e^{-z})$$

This is a non homogeneous LDE with constant coefficients.

To find CF

$$AE \text{ is } m^3 - m^2 + 2 = 0$$

$$\therefore CF = \frac{c_1}{x} + x(c_2 \cos(\log x) + c_3 \sin(\log x))$$

Roots are  $m = -1, 1 \pm i$

$$CF = c_1 e^{-z} + e^z(c_2 \cos z + c_3 \sin z)$$

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TO FIND PI

$$\begin{aligned} PI &= \frac{10(e^z + e^{-z})}{D^3 - D^2 + 2} = \frac{10e^z}{D^3 - D^2 + 2} + \frac{10e^{-z}}{D^3 - D^2 + 2} \\ &= \frac{10e^z}{1^3 - 1^2 + 2} + z \cdot \frac{10e^{-z}}{3D^2 - 2D} = \frac{10e^z}{2} + z \cdot \frac{10e^{-z}}{3(-1)^2 - 2(-1)} \\ \therefore PI &= \frac{10e^z}{2} + z \cdot \frac{10e^{-z}}{5} \end{aligned}$$

Thus,  $y = CF + PI$

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2. Solve:  $(2x+3)^2 \frac{d^2y}{dx^2} - 2(2x+3) \frac{dy}{dx} - 12y = 6x$

The given differential equation is Legendre's Linear Differential Equation.

$$z = \log(2x+3), \quad (2x+3) \frac{dy}{dx} = 2.D(y) \quad D = \frac{d}{dz}$$

$$2x+3 = e^z, \quad (2x+3)^2 \frac{d^2y}{dx^2} = 4.D(D-1)y$$

$$x = \frac{e^z - 3}{2}$$

$$(4D(D-1) - 2.2D - 12)y = 6 \cdot \frac{e^z - 3}{2}$$

$$(D^2 - 2D - 3)y = \frac{3}{4}(e^z - 3)$$

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$$(D^2 - 2D - 3)y = \frac{3}{4}(e^z - 3) = \frac{3e^z}{4} - \frac{9}{4}$$

The above differential equation is LDE with constant coefficients.

To find CF

AE is  $m^2 - 2m - 3 = 0$

Roots are  $m = 3, -1$

$$y_c = c_1 e^{3z} + c_2 e^{-z}$$

$$\text{Thus, } y_c = c_1 (2x+3)^3 + c_2 \cdot \frac{1}{2x+3}$$

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To find PI

$$y_p = \frac{3e^z}{4(D^2 - 2D - 3)} - \frac{9}{4(D^2 - 2D - 3)}$$

$$= \frac{3e^z}{4(1^2 - 2 \cdot 1 - 3)} - \frac{9 \cdot e^0}{4(0^2 - 2 \cdot 0 - 3)}$$

$$= \frac{3e^z}{4(-4)} - \frac{9 \cdot e^0}{4(-3)} = \frac{-3e^z}{16} + \frac{9 \cdot e^0}{12}$$

Thus,  $y = y_c + y_p$

$$\text{Thus, } y_p = \frac{3}{4} - \frac{3(2x + 3)}{16}$$



**THANK YOU**

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