

# Practical 1:

## Solution of cauchy problem for first order partial differential equations

```
In[ ]:= pde1 = D[u[x, y], x] + x * D[u[x, y], y] == 0
c1 = u[0, y] == Sin[y]
DSolve[{pde1, c1}, u[x, y], {x, y}]
```

```
Out[ ]:= x u^{(0,1)}[x, y] + u^{(1,0)}[x, y] == 0
```

```
Out[ ]:= u[0, y] == Sin[y]
```

```
Out[ ]:= { {u[x, y] -> -Sin[x^2/2 - y]} }
```

```
In[ ]:= pde2 = x * D[u[x, y], x] + y * D[u[x, y], y] == 2 * x * y
c2 = u[x, x^2] == 2
DSolve[{pde2, c2}, u[x, y], {x, y}]
```

```
Out[ ]:= y u^{(0,1)}[x, y] + x u^{(1,0)}[x, y] == 2 x y
```

```
Out[ ]:= u[x, x^2] == 2
```

```
Out[ ]:= { {u[x, y] -> (2 x^3 + x^4 y - y^3)/x^3} }
```

```
In[ ]:= pde3 = 3 * x * D[u[x, t], x] + t * D[u[x, t], t] == 0
c3 = u[x, 1] == Exp[-x^2]
DSolve[{pde3, c3}, u[x, t], {x, t}]
```

```
Out[ ]:= t u^{(0,1)}[x, t] + 3 x u^{(1,0)}[x, t] == 0
```

```
Out[ ]:= u[x, 1] == e^{-x^2}
```

```
Out[ ]:= { {u[x, t] -> e^{-x^2/t^6}} }
```

```
In[ ]:= pde4 = D[u[x, y], x] + x * D[u[x, y], y] == 0
c4 = u[0, y] == Sin[y]
DSolve[{pde4, c4}, u[x, y], {x, y}]
```

```
Out[ ]:= x u^{(0,1)}[x, y] + u^{(1,0)}[x, y] == 0
```

```
Out[ ]:= u[0, y] == Sin[y]
```

```
Out[ ]:= { {u[x, y] -> -Sin[x^2/2 - y]} }
```

```
In[ ]:= pde5 = 3 * D[u[x, y], x] + 2 * D[u[x, y], y] == 0
c5 = u[x, 0] == Sin[x]
DSolve[{pde5, c5}, u[x, y], {x, y}]
```

```
Out[ ]:= 2 u(0,1)[x, y] + 3 u(1,0)[x, y] == 0
```

```
Out[ ]:= u[x, 0] == Sin[x]
```

```
Out[ ]:= { {u[x, y] → -Sin[ $\frac{3}{2} \left( -\frac{2x}{3} + y \right)$ ]} }
```

```
In[ ]:= pde6 = x * D[u[x, y], x] + y * D[u[x, y], y] == u[x, y] + 1
c6 = u[x, x^2] == x^2
DSolve[{pde6, c6}, u[x, y], {x, y}]
```

```
Out[ ]:= y u(0,1)[x, y] + x u(1,0)[x, y] == 1 + u[x, y]
```

```
Out[ ]:= u[x, x^2] == x^2
```

```
Out[ ]:= { {u[x, y] →  $\frac{x^2 - y + y^2}{y}$ } }
```

## Practical 2:

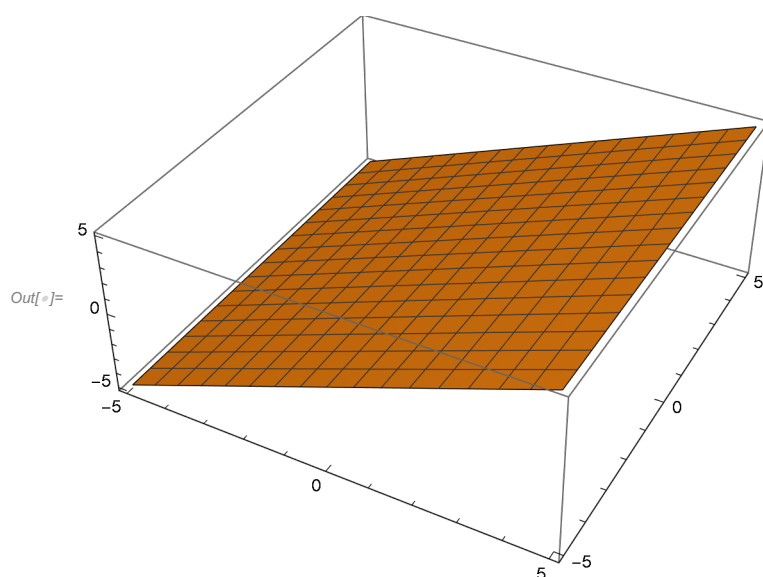
### Plotting the Characteristics of first order PDE

```
In[ ]:= pde1 = x * D[u[x, y], x] + y * D[u[x, y], y] == u[x, y]
DSolve[pde1, u[x, y], {x, y}]
```

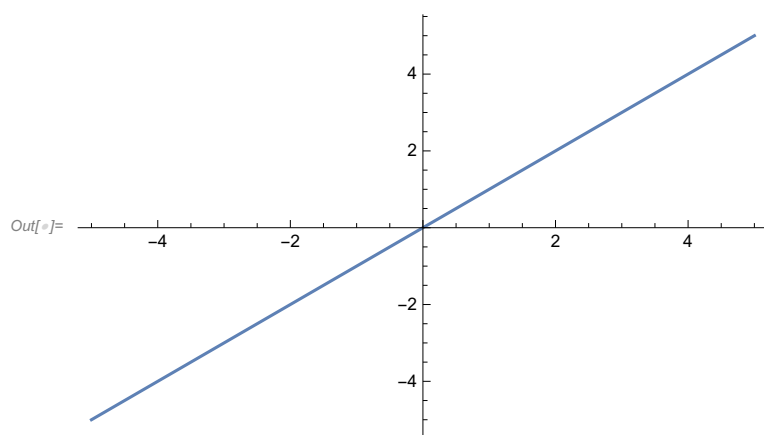
```
Out[ ]:= y u(0,1)[x, y] + x u(1,0)[x, y] == u[x, y]
```

```
Out[ ]:= { {u[x, y] → x C1[ $\frac{y}{x}$ ]} }
```

```
In[ ]:= Plot3D[x, {x, -5, 5}, {y, -5, 5}]
```



```
In[ ]:= Plot[x, {x, -5, 5}]
```

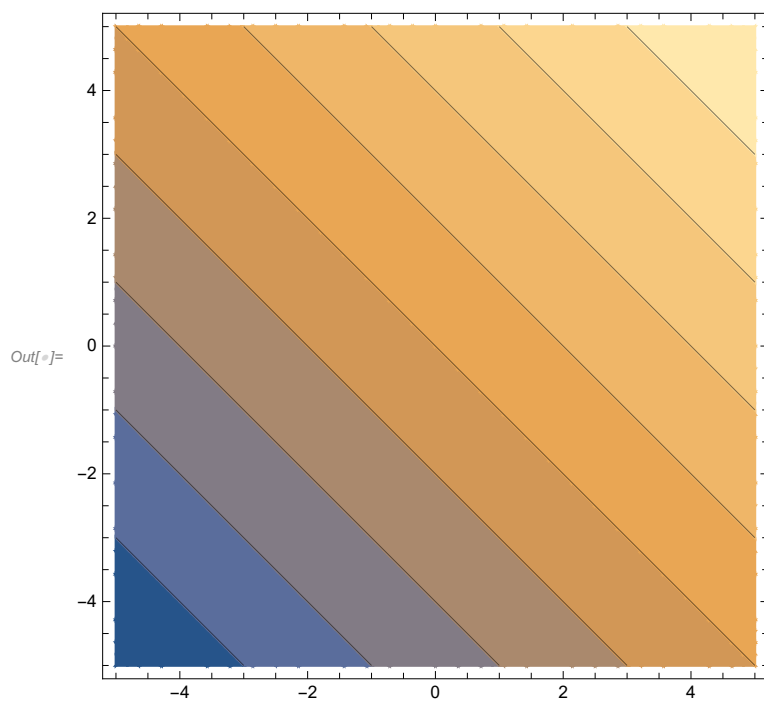


```
In[ ]:= pde2 = D[u[x, y], x] - D[u[x, y], y] == 1
DSolve[pde2, u[x, y], {x, y}]
```

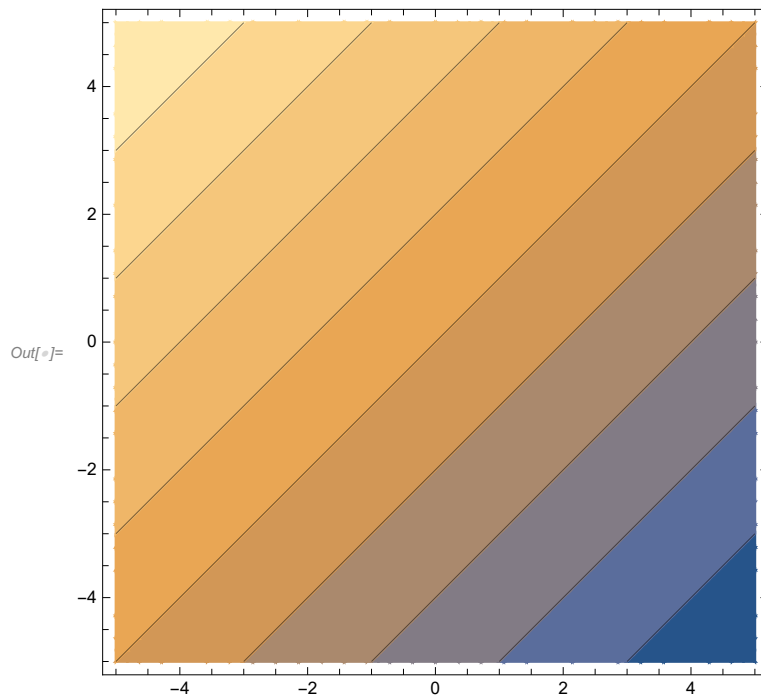
Out[ ]=  $-u^{(0,1)}[x, y] + u^{(1,0)}[x, y] == 1$

Out[ ]=  $\{ \{ u[x, y] \rightarrow x + c_1[x + y] \} \}$

```
In[ ]:= ContourPlot[x + y, {x, -5, 5}, {y, -5, 5}]
```



```
In[ ]:= ContourPlot[u - x, {x, -5, 5}, {y, -5, 5}]
```

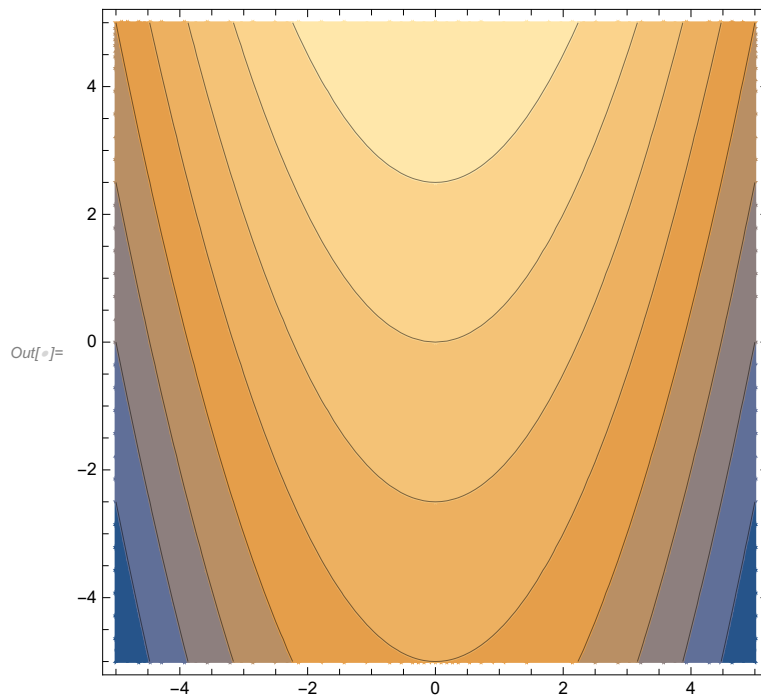


```
In[ ]:= pde3 = D[u[x, y], x] + x * D[u[x, y], y] == 0
DSolve[pde3, u[x, y], {x, y}]
```

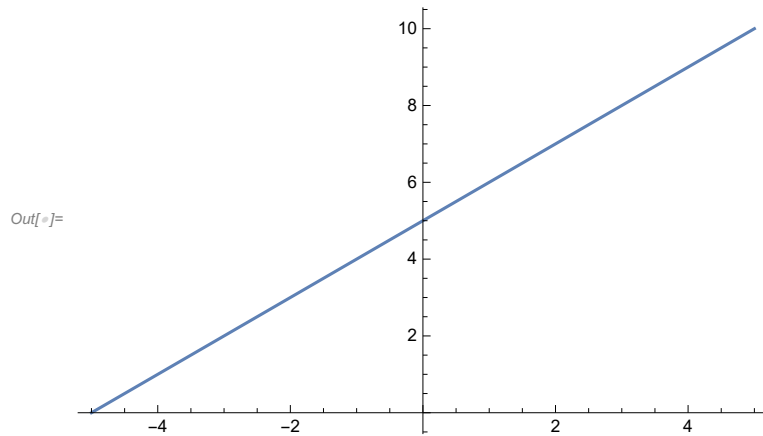
```
Out[ ]:= x u^{(0,1)}[x, y] + u^{(1,0)}[x, y] == 0
```

```
Out[ ]:= { { u[x, y] -> c1 [- x^2 / 2 + y] } }
```

```
In[ ]:= ContourPlot[(- (x^2) / 2) + y, {x, -5, 5}, {y, -5, 5}]
```



In[\*]:= Plot[u + 5, {u, -5, 5}]

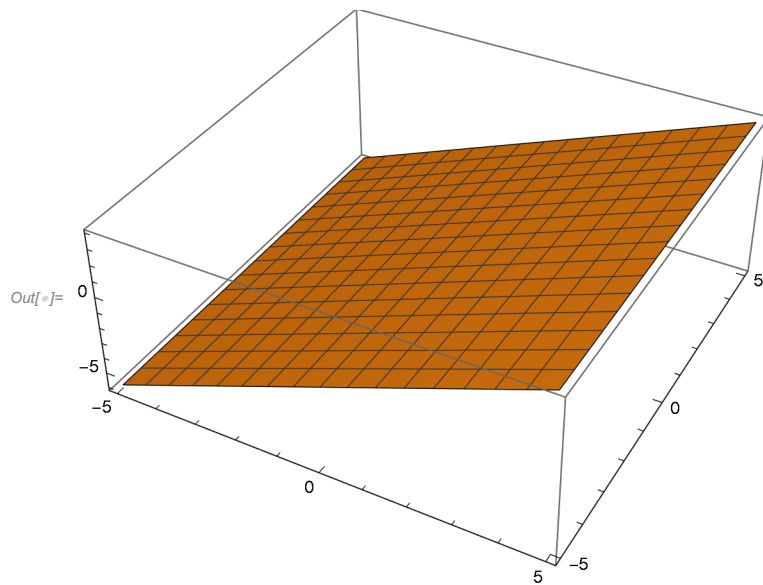


In[\*]:= pde4 = x \* D[u[x, y], x] + y \* D[u[x, y], y] == u[x, y] + 1  
DSolve[pde4, u[x, y], {x, y}]

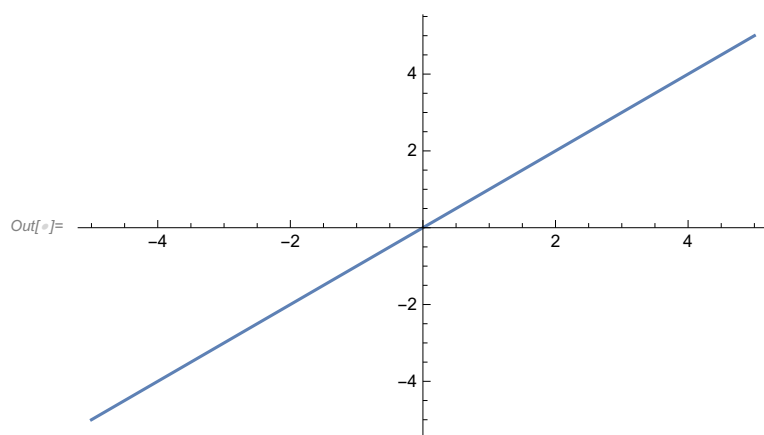
Out[\*]=  $y u^{(0,1)}[x, y] + x u^{(1,0)}[x, y] == 1 + u[x, y]$

Out[\*]=  $\left\{ \left\{ u[x, y] \rightarrow -1 + x c_1 \left[ \frac{y}{x} \right] \right\} \right\}$

In[\*]:= Plot3D[-1 + x, {x, -5, 5}, {y, -5, 5}]



```
In[ ]:= Plot[x, {x, -5, 5}]
```



## Practical 3:

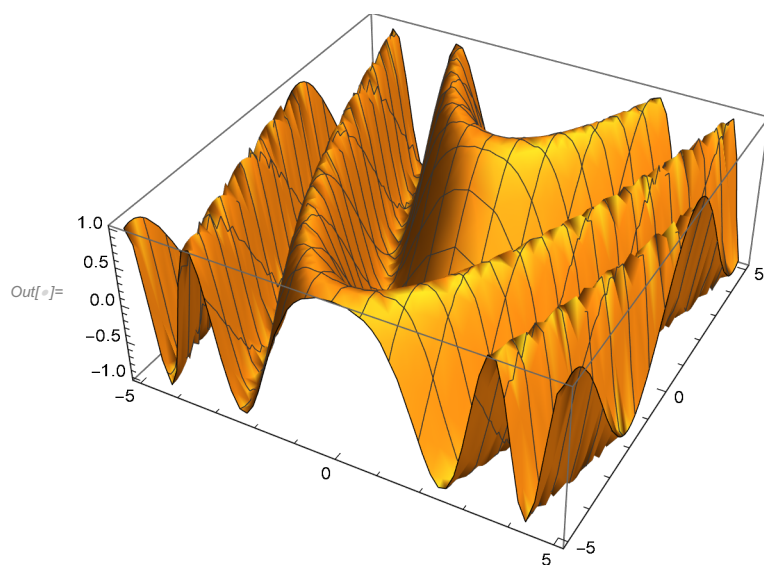
### Plotting the integral surface of first order PDE with initial data

```
In[ ]:= pde1 = D[u[x, y], x] + x * D[u[x, y], y] == 0
c1 = u[0, y] == Sin[y]
s1 = DSolve[{pde1, c1}, u[x, y], {x, y}]
Plot3D[u[x, y] /. s1, {x, -5, 5}, {y, -5, 5}]
```

Out[ ]:=  $x u^{(0,1)}[x, y] + u^{(1,0)}[x, y] == 0$

Out[ ]:=  $u[0, y] == \sin[y]$

Out[ ]:=  $\left\{ \left\{ u[x, y] \rightarrow -\sin\left[\frac{x^2}{2} - y\right] \right\} \right\}$



```

In[ ]:= pde2 = x * D[u[x, y], x] + y * D[u[x, y], y] == 2 * x * y
c2 = u[x, x^2] == 2
s2 = DSolve[{pde2, c2}, u[x, y], {x, y}]
Plot3D[u[x, y] /. s2, {x, -5, 5}, {y, -5, 5}]

```

```

Out[ ]:= y u(0,1)[x, y] + x u(1,0)[x, y] == 2 x y

```

```

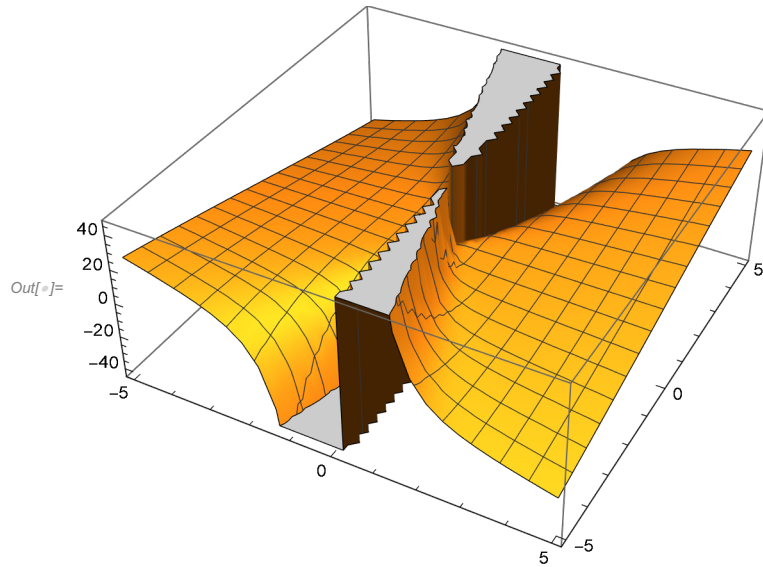
Out[ ]:= u[x, x^2] == 2

```

```

Out[ ]:= { { u[x, y] →  $\frac{2 x^3 + x^4 y - y^3}{x^3}$  } }

```



```

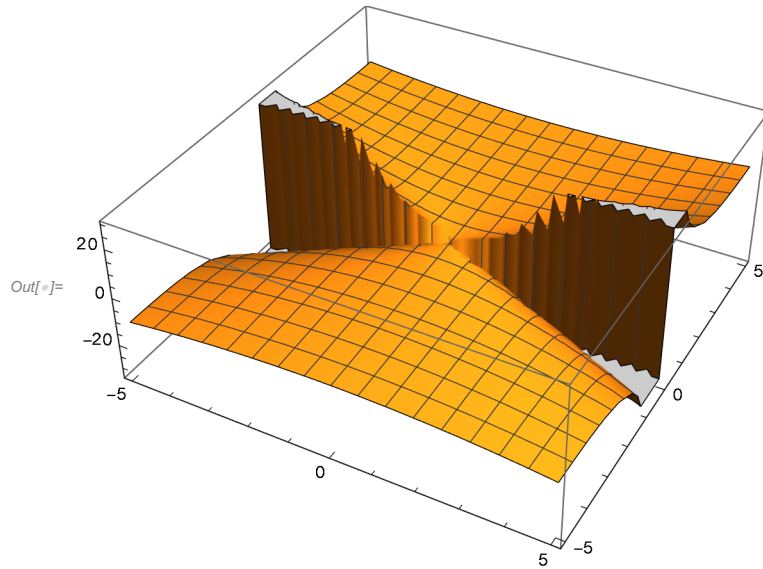
In[ ]:= pde3 = x * D[u[x, y], x] + y * D[u[x, y], y] == u[x, y] + 1
c3 = u[x, x^2] == x^2
s3 = DSolve[{pde3, c3}, u[x, y], {x, y}]
Plot3D[u[x, y] /. s3, {x, -5, 5}, {y, -5, 5}]

```

```
Out[ ]:=  $y u^{(0,1)}[x, y] + x u^{(1,0)}[x, y] == 1 + u[x, y]$ 
```

```
Out[ ]:=  $u[x, x^2] == x^2$ 
```

```
Out[ ]:=  $\left\{ \left\{ u[x, y] \rightarrow \frac{x^2 - y + y^2}{y} \right\} \right\}$ 
```



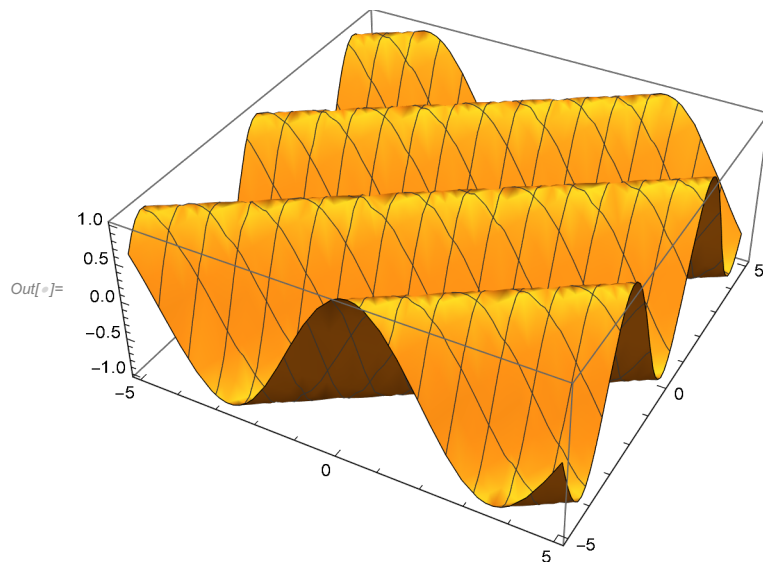


```
In[8]:= pde4 = 3 * D[u[x, y], x] + 2 * D[u[x, y], y] == 0
c4 = u[x, 0] == Sin[x]
s4 = DSolve[{pde4, c4}, u[x, y], {x, y}]
Plot3D[u[x, y] /. s4, {x, -5, 5}, {y, -5, 5}]
```

```
Out[8]= 2 u(0,1)[x, y] + 3 u(1,0)[x, y] == 0
```

```
Out[9]= u[x, 0] == Sin[x]
```

```
Out[10]= { {u[x, y] → -Sin[ $\frac{3}{2} \left( -\frac{2x}{3} + y \right)$ ]} }
```

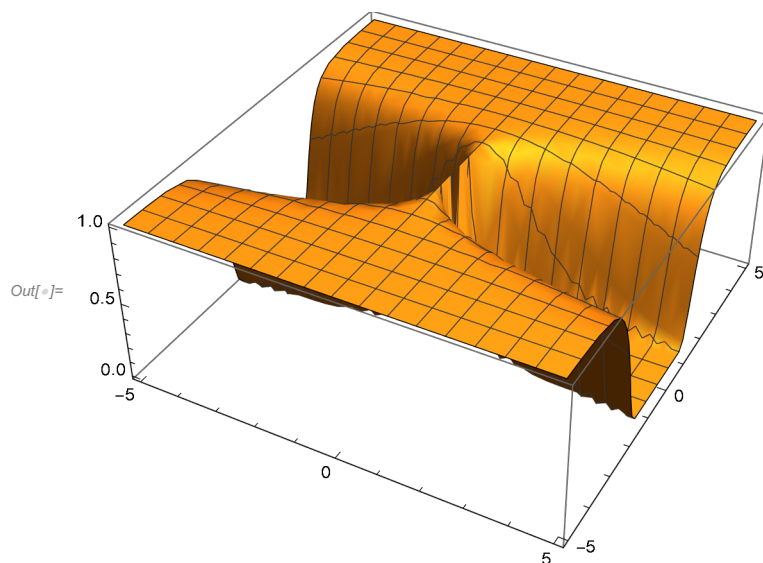


```
In[9]:= pde5 = 3 * x * D[u[x, y], x] + y * D[u[x, y], y] == 0
c5 = u[x, 1] == Exp[-x^2]
s5 = DSolve[{pde5, c5}, u[x, y], {x, y}]
Plot3D[u[x, y] /. s5, {x, -5, 5}, {y, -5, 5}]
```

```
Out[9]= y u(0,1)[x, y] + 3 x u(1,0)[x, y] == 0
```

```
Out[10]= u[x, 1] == e-x2
```

```
Out[11]= { {u[x, y] → e- $\frac{x^2}{y^6}$ } }
```



# Practical 4:

## Solutions of Wave Equations

```

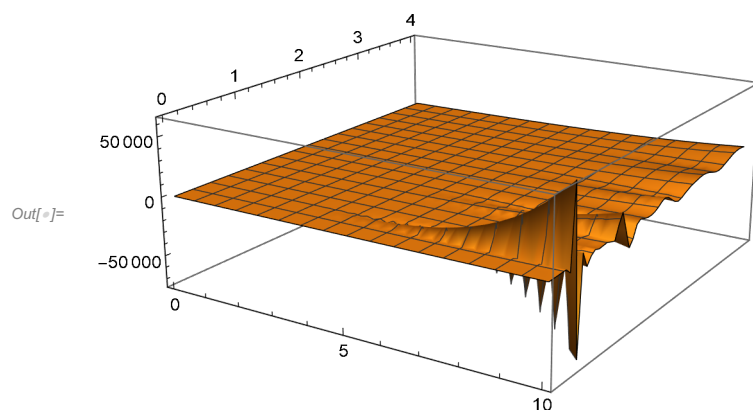
In[ ]:= pde = D[u[x, t], {t, 2}] - 4 * D[u[x, t], {x, 2}] == 0
NDSolve[{pde, u[x, 0] == Sin[x], Derivative[0, 1][u][x, 0] == x^2, u[0, t] == 0},
  u, {x, 0, 1}, {t, 0, 4}]
Plot3D[Evaluate[u[x, t] /. First[%]], {x, 0, 10}, {t, 0, 4}, PlotRange -> All]

```

Out[ ]:=  $u^{(0,2)}[x, t] - 4 u^{(2,0)}[x, t] == 0$

Out[ ]:=  $\left\{ \left\{ u \rightarrow \text{InterpolatingFunction} \left[ \left\{ \left\{ \begin{array}{c} + \\ \text{plot} \end{array} \right\} \right\} \right] \right\} \right\}$

Domain:  $\{\{0., 1.\}, \{0., 4.\}\}$   
Output: scalar



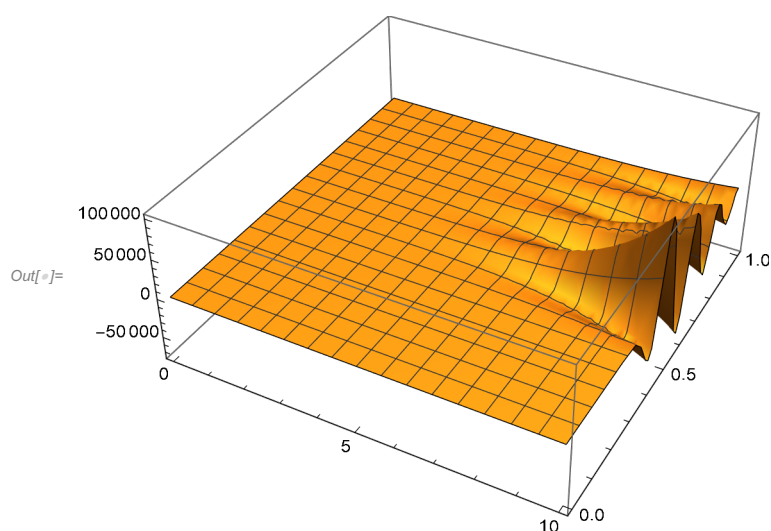
```

In[ ]:= pde = D[u[x, t], {t, 2}] - 4 * D[u[x, t], {x, 2}] == 0
NDSolve[{pde, u[x, 0] == 0, Derivative[0, 1][u][x, 0] == x (1 - x), u[0, t] == 0},
  u, {x, 0, 1}, {t, 0, 1}]
Plot3D[Evaluate[u[x, t] /. First[%]], {x, 0, 10}, {t, 0, 1}, PlotRange -> All]

```

Out[ ]:=  $u^{(0,2)}[x, t] - 4 u^{(2,0)}[x, t] == 0$

Out[ ]:=  $\left\{ \left\{ u \rightarrow \text{InterpolatingFunction} \left[ \begin{array}{c} \text{Domain: } \{\{0., 1.\}, \{0., 1.\}\} \\ \text{Output: scalar} \end{array} \right] \right\} \right\}$



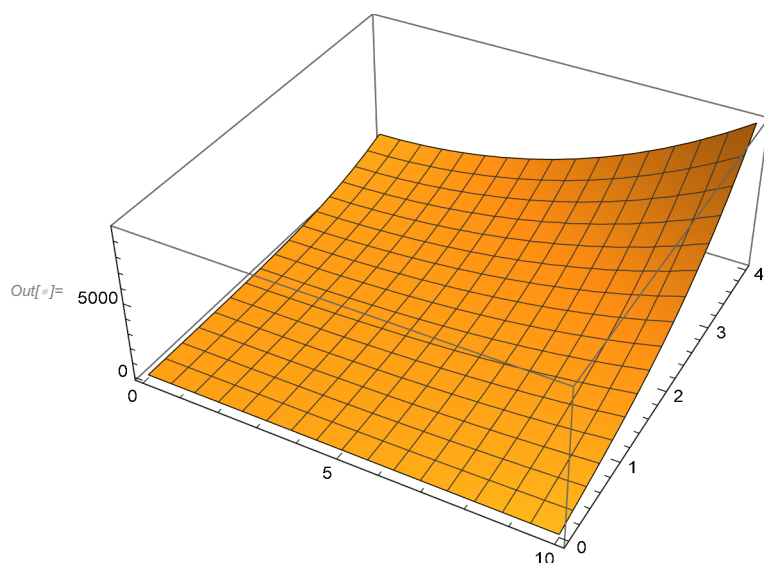
```

In[ ]:= pde = D[u[x, t], {t, 2}] - 9 * D[u[x, t], {x, 2}] == 0
NDSolve[{pde, u[x, 0] == 0, Derivative[0, 1][u][x, 0] == x^3,
  Derivative[1, 0][u][0, t] == 0}, u, {x, 0, 10}, {t, 0, 9}]
Plot3D[Evaluate[u[x, t] /. First[%]], {x, 0, 10}, {t, 0, 4}, PlotRange -> All]

```

Out[ ]:=  $u^{(0,2)}[x, t] - 9 u^{(2,0)}[x, t] == 0$

Out[ ]:=  $\left\{ \left\{ u \rightarrow \text{InterpolatingFunction} \left[ \begin{array}{c} \text{Domain: } \{\{0., 10.\}, \{0., 9.\}\} \\ \text{Output: scalar} \end{array} \right] \right\} \right\}$



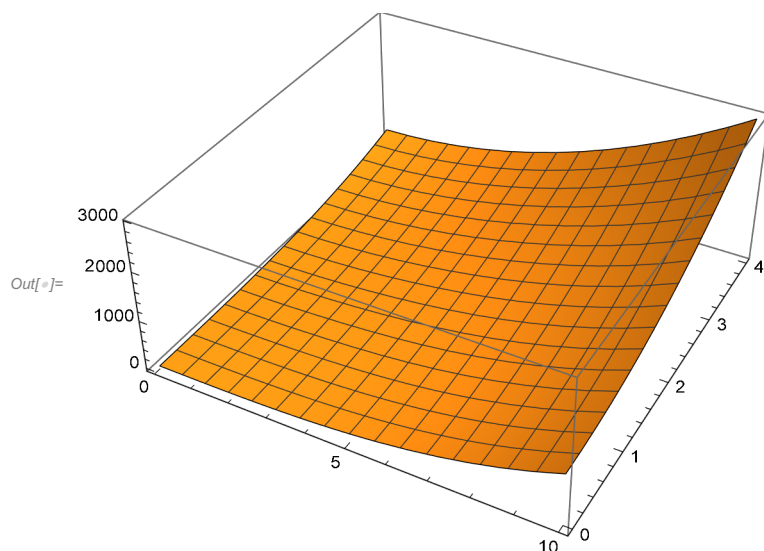
```

In[8]:= pde = D[u[x, t], {t, 2}] - 4 * D[u[x, t], {x, 2}] == 0
NDSolve[{pde, u[x, 0] == x^3, Derivative[0, 1][u][x, 0] == x,
  Derivative[1, 0][u][0, t] == 0}, u, {x, 0, 10}, {t, 0, 9}]
Plot3D[Evaluate[u[x, t] /. First[%]], {x, 0, 10}, {t, 0, 4}, PlotRange -> All]

```

Out[8]=  $u^{(0,2)}[x, t] - 4 u^{(2,0)}[x, t] == 0$

Out[8]=  $\left\{ \left\{ u \rightarrow \text{InterpolatingFunction} \left[ \begin{array}{c} \text{Domain: } \{\{0., 10.\}, \{0., 9.\}\} \\ \text{Output: scalar} \end{array} \right] \right\} \right\}$



# Practical 5:

## Solving the Heat Equation

Find the solution of Heat equation  $\frac{du}{dt} = 5 \frac{d^2 u}{dx^2}$

$$u(x, 0) = 1 - \cos 2x,$$

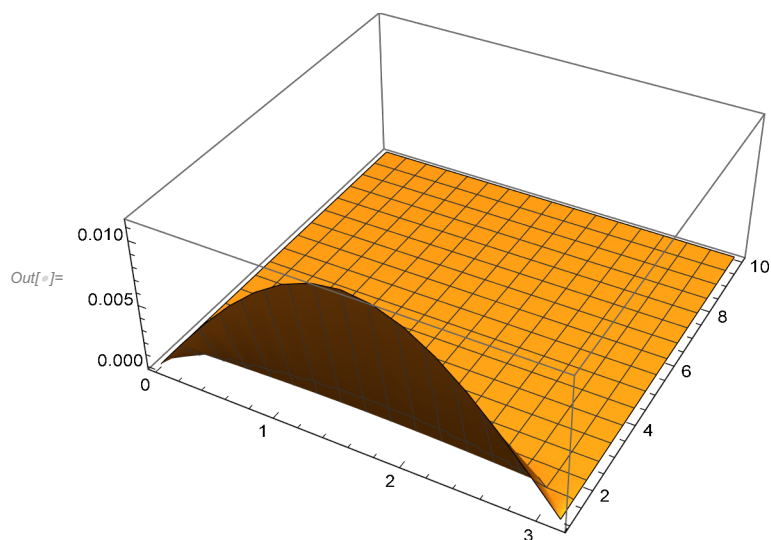
$$u(0, t) = 0$$

$$u(\pi, t) = 0$$

```
In[ ]:= pde1 = D[u[x, t], t] - 5 * D[u[x, t], x, x] == 0
NDSolve[{pde1, u[x, 0] == 1 - Cos[2 * x], u[0, t] == 0, u[Pi, t] == 0},
u, {x, 0, Pi}, {t, 1, 10}]
Plot3D[Evaluate[u[x, t] /. %], {x, 0, Pi}, {t, 1, 10}, PlotRange -> All]
```

Out[ ]:=  $u^{(0,1)}[x, t] - 5 u^{(2,0)}[x, t] == 0$

Out[ ]:=  $\left\{ \left\{ u \rightarrow \text{InterpolatingFunction} \left[ \begin{array}{c} \text{Domain: } \{\{0., 3.14\}, \{1., 10.\}\} \\ \text{Output: scalar} \end{array} \right] \right\} \right\}$



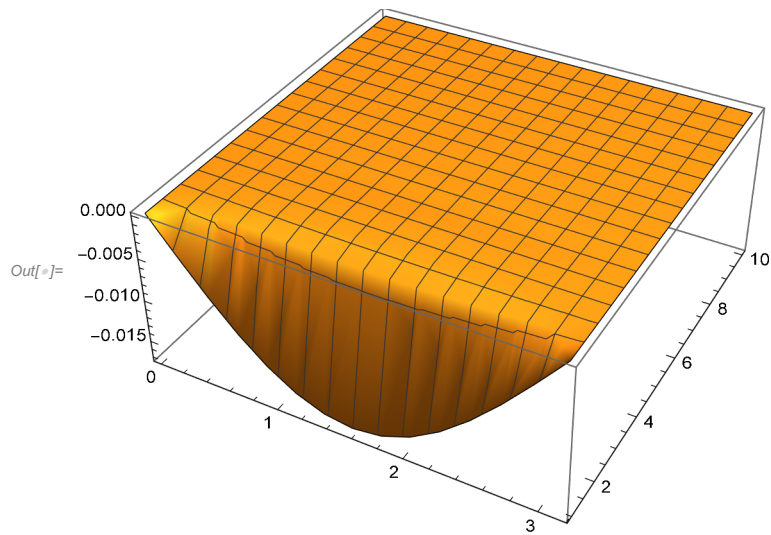
```

In[ ]:= pde2 = D[u[x, t], t] - 5 * D[u[x, t], x, x] == 0
NDSolve[{pde2, u[x, 0] == x * (x - Pi), u[0, t] == 0, u[Pi, t] == 0},
  u, {x, 0, Pi}, {t, 1, 10}]
Plot3D[Evaluate[u[x, t] /. %], {x, 0, Pi}, {t, 1, 10}, PlotRange -> All]

```

Out[ ]:=  $u^{(0,1)}[x, t] - 5 u^{(2,0)}[x, t] == 0$

Out[ ]:=  $\left\{ \left\{ u \rightarrow \text{InterpolatingFunction} \left[ \begin{array}{c} \text{Domain: } \{\{0., 3.14\}, \{1., 10.\}\} \\ \text{Output: scalar} \end{array} \right] \right\} \right\}$



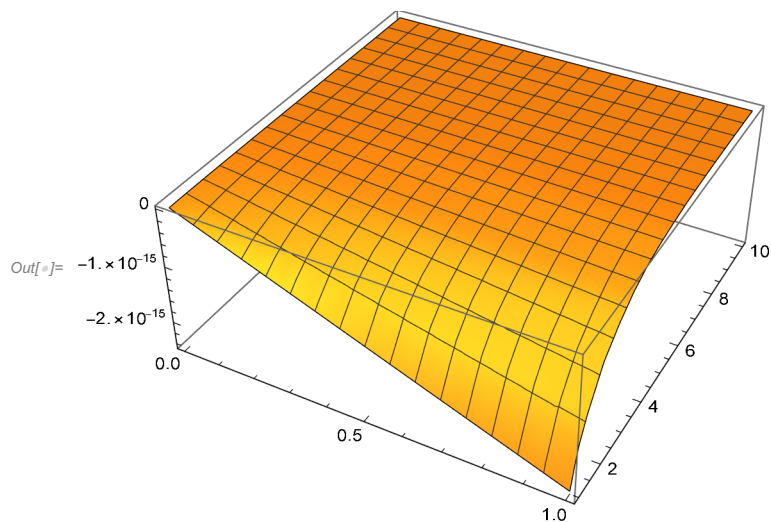
```

In[ ]:= pde3 = D[u[x, t], t] - 50 * D[u[x, t], x, x] == 0
NDSolve[{pde3, u[x, 0] == 2 * Sin[2 * Pi * x] + 6 * Sin[8 * Pi * x], u[0, t] == 0, u[1, t] == 0},
  u, {x, 0, 1}, {t, 1, 10}]
Plot3D[Evaluate[u[x, t] /. %], {x, 0, 1}, {t, 1, 10}, PlotRange -> All]

```

Out[ ]:=  $u^{(0,1)}[x, t] - 50 u^{(2,0)}[x, t] == 0$

Out[ ]:=  $\left\{ \left\{ u \rightarrow \text{InterpolatingFunction} \left[ \begin{array}{c} \text{Domain: } \{\{0., 1.\}, \{1., 10.\}\} \\ \text{Output: scalar} \end{array} \right] \right\} \right\}$



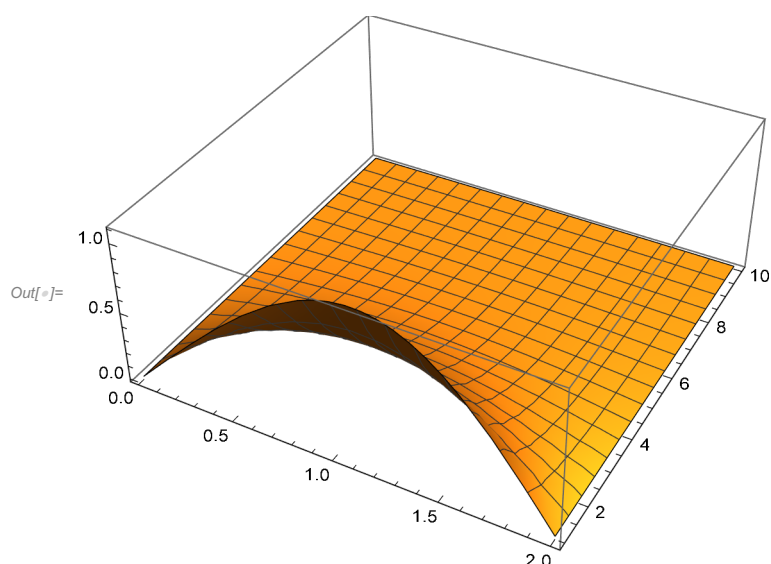
```

In[ ]:= pde4 = 4 * D[u[x, t], t] - D[u[x, t], x, x] == 0
NDSolve[{pde4, u[x, 0] == 2 * Sin[Pi * x / 2] - Sin[Pi * x] + 4 * Sin[2 * Pi * x],
  u[0, t] == 0, u[2, t] == 0}, u, {x, 0, 2}, {t, 1, 10}]
Plot3D[Evaluate[u[x, t] /. %], {x, 0, 2}, {t, 1, 10}, PlotRange -> All]

```

Out[ ]:=  $4 u^{(0,1)}[x, t] - u^{(2,0)}[x, t] == 0$

Out[ ]:=  $\left\{ \left\{ u \rightarrow \text{InterpolatingFunction} \left[ \begin{array}{c} \text{Domain: } \{\{0., 2.\}, \{1., 10.\}\} \\ \text{Output: scalar} \end{array} \right] \right\} \right\}$



## Practical 6:

### Solution of System of ordinary differential equation

```

In[ ]:= e1 = y'[x] + y[x] == z[x] + Exp[x];
e2 = z'[x] + z[x] == y[x] + Exp[x];
DSolve[{e1, e2}, {y[x], z[x]}, x]

```

Out[ ]:=  $\left\{ \left\{ \begin{aligned} y[x] &\rightarrow \frac{1}{2} e^{-x} (-1 + e^{2x}) + \frac{1}{2} e^{-x} (1 + e^{2x}) + \frac{1}{2} e^{-2x} (1 + e^{2x}) c_1 + \frac{1}{2} e^{-2x} (-1 + e^{2x}) c_2, \\ z[x] &\rightarrow \frac{1}{2} e^{-x} (-1 + e^{2x}) + \frac{1}{2} e^{-x} (1 + e^{2x}) + \frac{1}{2} e^{-2x} (-1 + e^{2x}) c_1 + \frac{1}{2} e^{-2x} (1 + e^{2x}) c_2 \end{aligned} \right\} \right\}$

```

In[ ]:= e3 = x'[t] - 7 * x[t] + y[t] == 0;
e4 = y'[t] - 2 * x[t] - 5 * y[t] == 0;
DSolve[{e3, e4}, {x[t], y[t]}, t]

```

Out[ ]:=  $\left\{ \left\{ \begin{aligned} x[t] &\rightarrow -e^{6t} c_2 \sin[t] + e^{6t} c_1 (\cos[t] + \sin[t]), \\ y[t] &\rightarrow e^{6t} c_2 (\cos[t] - \sin[t]) + 2 e^{6t} c_1 \sin[t] \end{aligned} \right\} \right\}$

```
In[ ]:= e5 = x'[t] == 5 * x[t] + 3 * y[t];
e6 = y'[t] == 4 * x[t] + y[t];
c1 = x[0] == 0;
c2 = y[0] == 8;
DSolve[{e5, e6, c1, c2}, {x[t], y[t]}, t]

Out[ ]:= {{x[t] -> 3 e^{-t} (-1 + e^{8 t}), y[t] -> 2 e^{-t} (3 + e^{8 t})}}
```

```
In[ ]:= e7 = x'[t] - 3 * x[t] == 0;
e8 = y'[t] - 4 * Exp[t] == 0;
c7 = x[0] == 0;
c8 = y[0] == Exp[5];
DSolve[{e7, e8, c7, c8}, {x[t], y[t]}, t]

Out[ ]:= {{x[t] -> 0, y[t] -> -4 + e^5 + 4 e^t}}
```

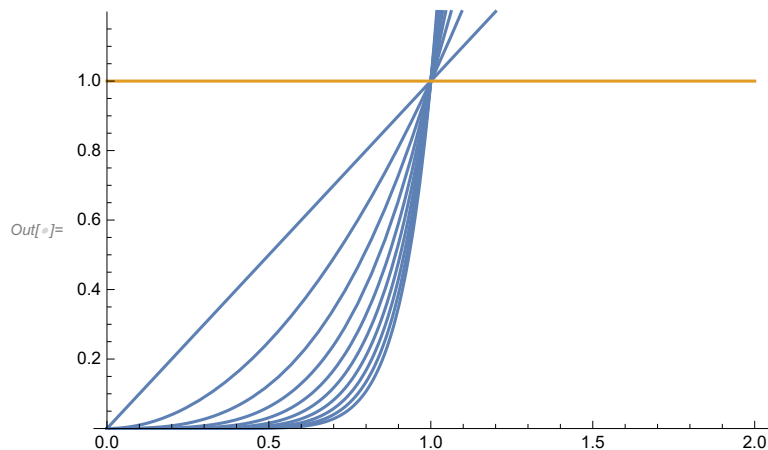
```
In[ ]:= e9 = 4 * x'[t] + x[t] + y[t] == 0;
e10 = y'[t] - 2 * y[t] + 5 * x[t] == 0;
DSolve[{e9, e10}, {x[t], y[t]}, t]

Out[ ]:= {{x[t] -> -\frac{1}{322} e^{\frac{7t}{8} - \frac{\sqrt{161}t}{8}} \left( -161 - 9\sqrt{161} - 161 e^{\frac{\sqrt{161}t}{4}} + 9\sqrt{161} e^{\frac{\sqrt{161}t}{4}} \right) c_1 - \frac{e^{\frac{7t}{8} - \frac{\sqrt{161}t}{8}} \left( -1 + e^{\frac{\sqrt{161}t}{4}} \right) c_2}{\sqrt{161}}, y[t] -> -\frac{20 e^{\frac{7t}{8} - \frac{\sqrt{161}t}{8}} \left( -1 + e^{\frac{\sqrt{161}t}{4}} \right) c_1}{\sqrt{161}} + \frac{1}{322} e^{\frac{7t}{8} - \frac{\sqrt{161}t}{8}} \left( 161 - 9\sqrt{161} + 161 e^{\frac{\sqrt{161}t}{4}} + 9\sqrt{161} e^{\frac{\sqrt{161}t}{4}} \right) c_2}}
```

## Practical 7:

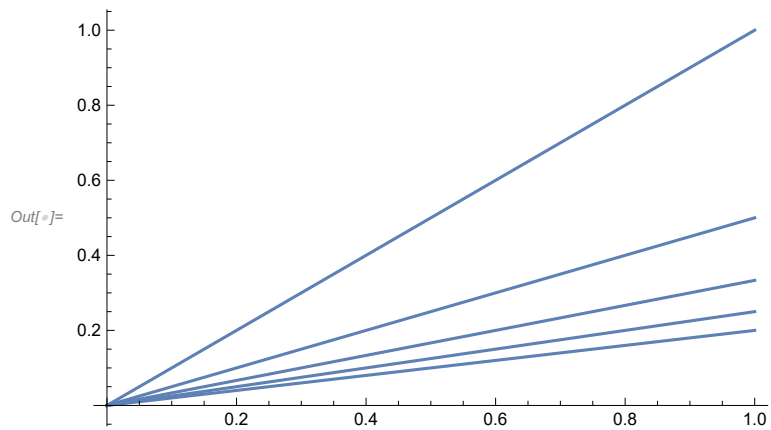
Draw the following sequence of functions on the given interval and discuss the point wise convergence

```
In[ ]:= Plot[Table[x^i, {i, 1, 10}], 1], {x, 0, 2}, PlotRange -> {0, 1.2}]
```





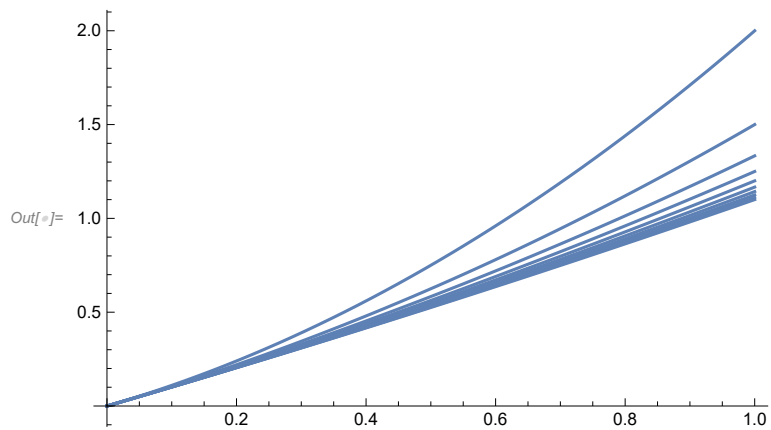
In[ ]:= **Plot**[Table[x / i, {i, 1, 5}], {x, 0, 1}, PlotRange → All]



In[ ]:= **Limit**[x / n, n → Infinity]

Out[ ]:= 0

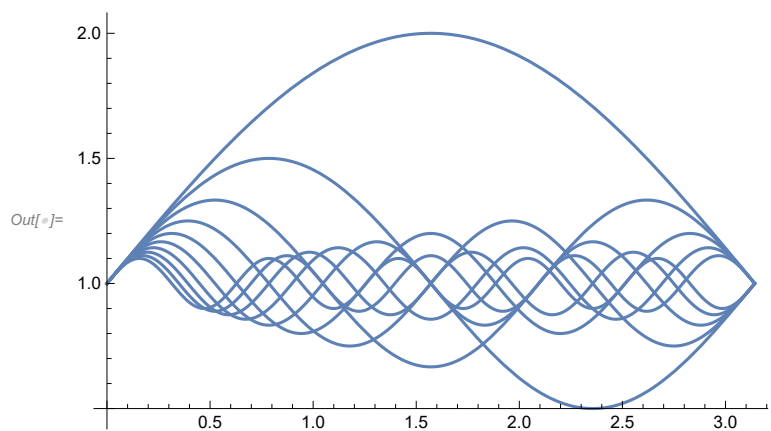
In[ ]:= **Plot**[Table[{x^2 + i \* x} / i, {i, 1, 10}], {x, 0, 1}]



In[ ]:= **Limit**[{x^2 + n \* x} / n, n → Infinity]

Out[ ]:= {x}

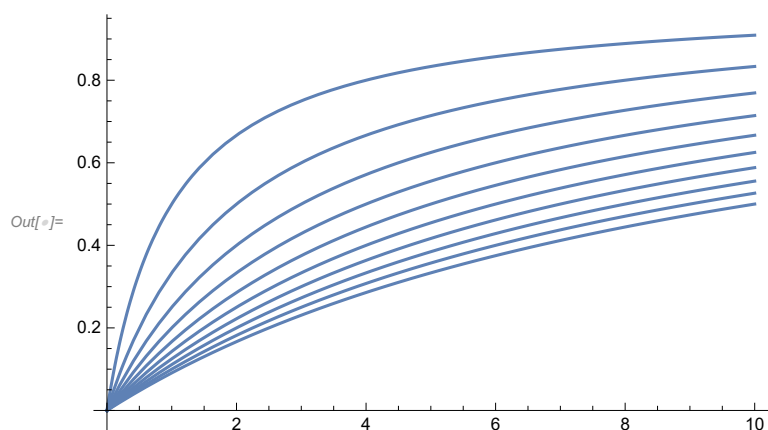
In[ ]:= **Plot**[Table[{Sin[i \* x] + i} / i, {i, 1, 10}], {x, 0, Pi}]



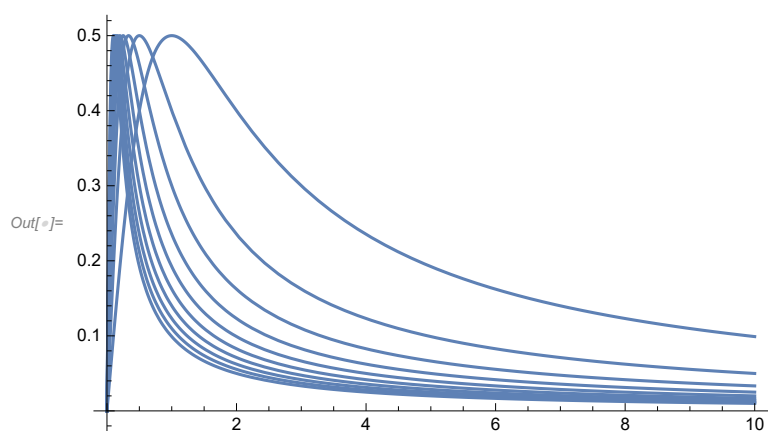
In[ ]:= **Limit**[{Sin[n \* x] + n} / n, n → Infinity]

Out[ ]:= {1 if x ∈ ℝ}

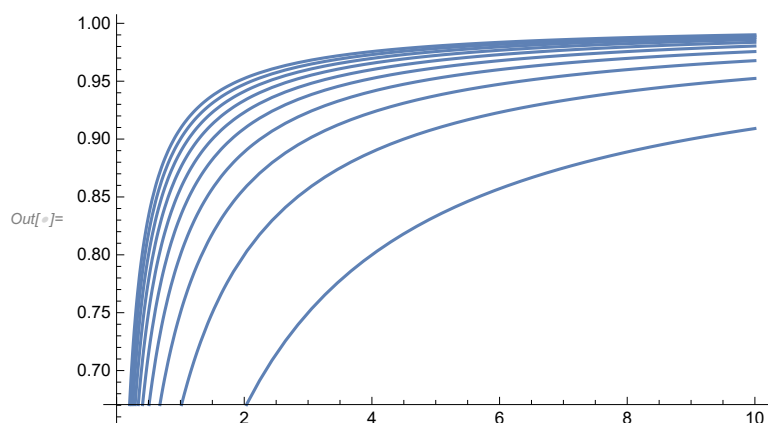
```
In[8]:= Plot[Table[x / {x + i}, {i, 1, 10}], {x, 0, 10}]
```



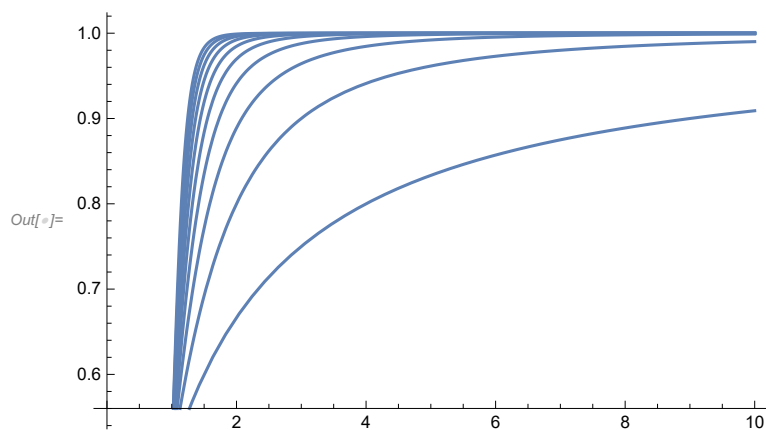
```
In[9]:= Plot[Table[{i * x} / {1 + i^2 * x^2}, {i, 1, 10}], {x, 0, 10}]
```



```
In[10]:= Plot[Table[{i * x} / {1 + i * x}, {i, 1, 10}], {x, 0, 10}]
```



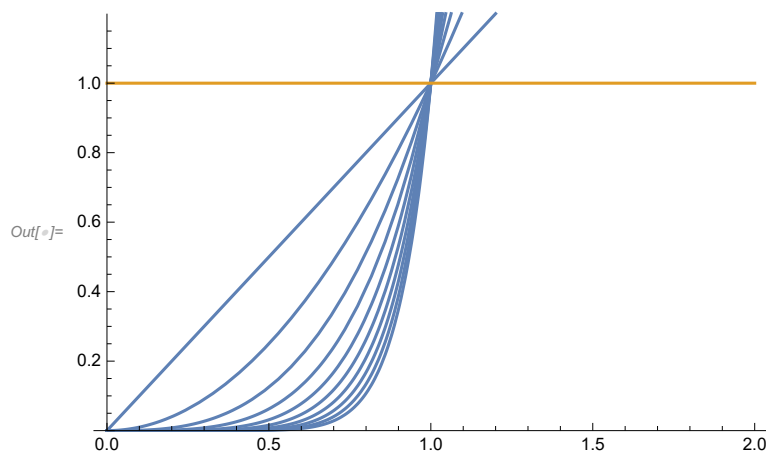
```
In[8]:= Plot[Table[{x^i} / {1 + x^i}, {i, 1, 10}], {x, 0, 10}]
```



## Practical 8

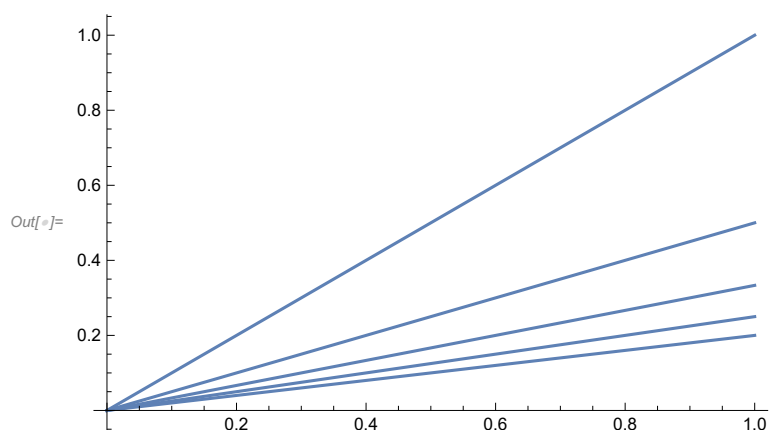
Discuss the uniform convergence of sequence of function:

```
In[9]:= Plot[{Table[x^i, {i, 1, 10}], 1}, {x, 0, 2}, PlotRange -> {0, 1.2}]
```



$x^i$  do not converges uniformly.

```
In[ ]:= Plot[Table[x / i, {i, 1, 5}], {x, 0, 1}, PlotRange -> All]
```

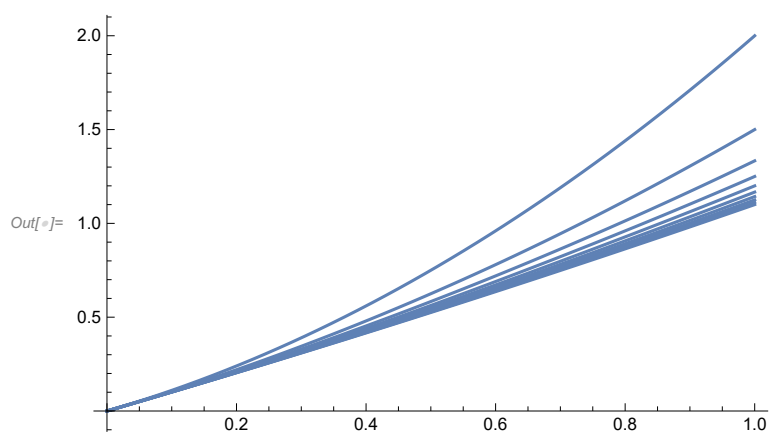


```
In[ ]:= Limit[x / n, n -> Infinity]
```

Out[ ]:= 0

$\frac{x}{i}$  do not converge uniformly.

```
In[ ]:= Plot[Table[{x^2 + i * x} / i, {i, 1, 10}], {x, 0, 1}]
```

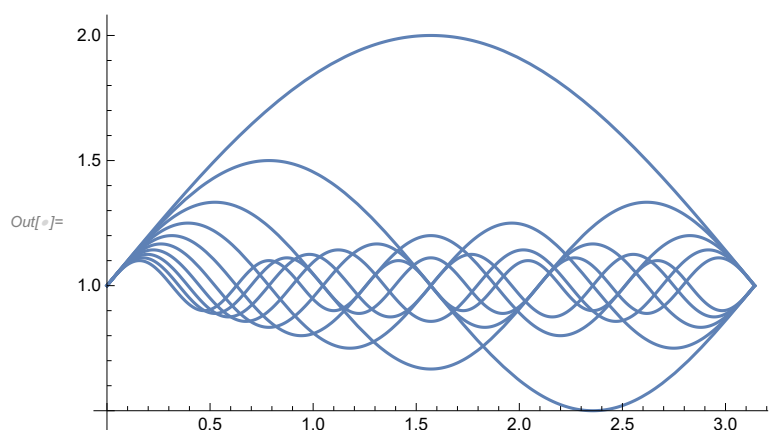


```
In[ ]:= Limit[{x^2 + n * x} / n, n -> Infinity]
```

Out[ ]:= {x}

$\frac{x^2 + ix}{i}$  do not converge uniformly.

```
In[ ]:= Plot[Table[{Sin[i * x] + i} / i, {i, 1, 10}], {x, 0, Pi}]
```

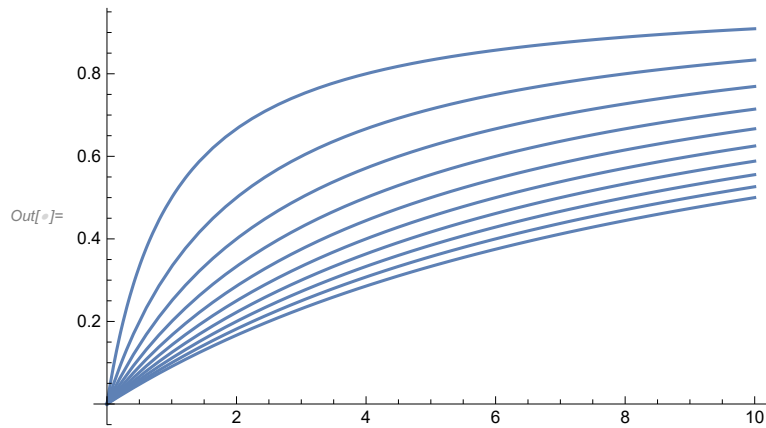


In[ ]:= **Limit**[{**Sin**[n \* x] + n} / n, n → **Infinity**]

Out[ ]:=  $\left\{ \begin{array}{l} 1 \text{ if } x \in \mathbb{R} \end{array} \right\}$

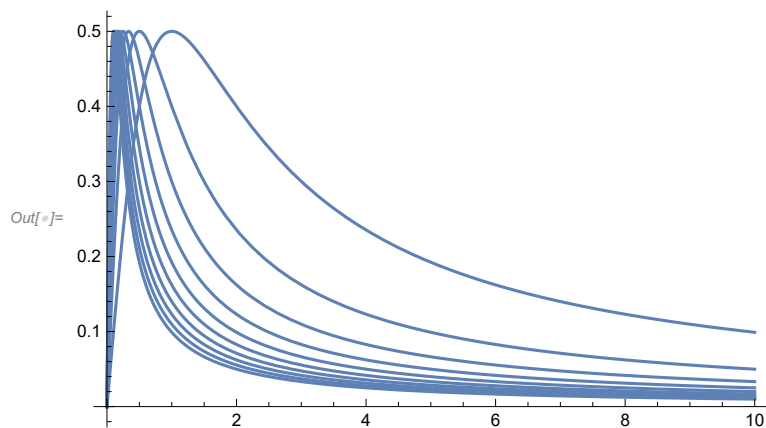
$\frac{\sin[ix]+i}{i}$  do not converges uniformly.

In[ ]:= **Plot**[**Table**[x / {x + i}, {i, 1, 10}], {x, 0, 10}]



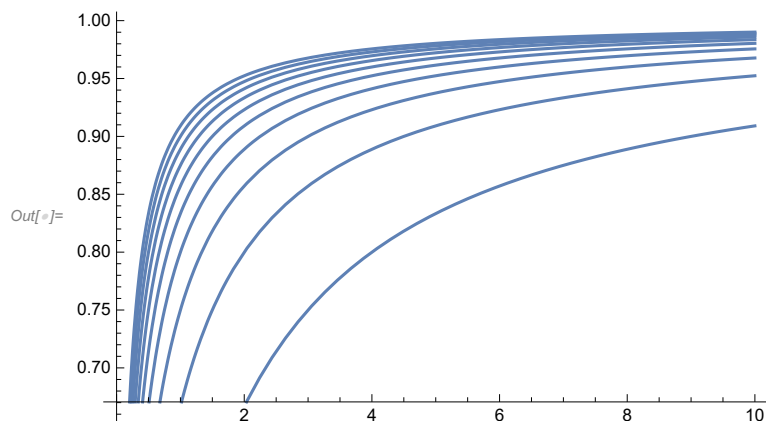
$\frac{x^i}{x+i}$  do not converge uniformly.

In[ ]:= **Plot**[**Table**[{i \* x} / {1 + i^2 \* x^2}, {i, 1, 10}], {x, 0, 10}]



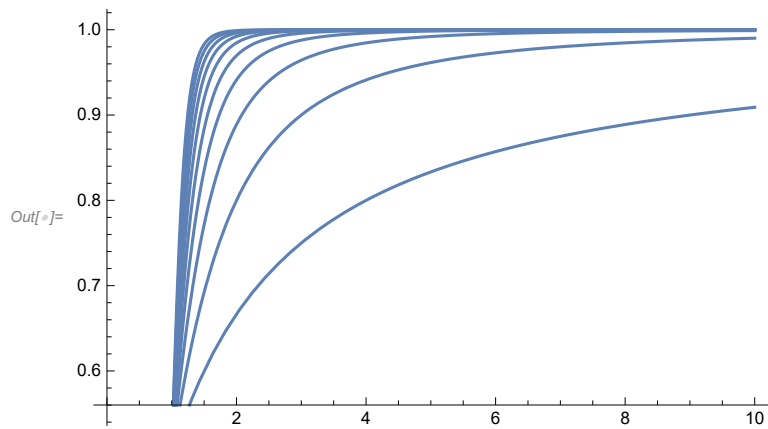
$\frac{ix}{1+i^2 x^2}$  converges uniformly to 0.

In[ ]:= **Plot**[**Table**[{i \* x} / {1 + i \* x}, {i, 1, 10}], {x, 0, 10}]



$\frac{ix}{i+ix}$  converge uniformly to 1.

`In[ ]:= Plot[Table[{x^i} / {1 + x^i}, {i, 1, 10}], {x, 0, 10}]`



$\frac{x^i}{1+x^i}$  converges uniformly.