LABORATOR 2: Ecuatii diferentiale

Initializare

Operatia de derivare (recapitulare)

Pentru ecuatiile diferentiale de ordin superior avem nevoie de definirea derivatelor de ordin superior. De exemplu sa consideram functia $f(x) = x^4 + x^2 + 2$.

```
> restart:

> f:=x->x^4+x^2+2;

f:=x\rightarrow x^4+x^2+2

Derivata de ordinul 1 se calculeaza cu ajutorul comenzii diff

> diff(f(x),x);

4x^3+2x
```

Pentru derivatele de ordin superior se utilizeaza aceeasi comanda dar se pune variabila de mai multe ori, de exemplu pt derivata de ordinul 2 avem diff(f(x), x, x)

```
> diff(f(x),x,x);
```

In cazul in care dorim calculul derivatei de ordinul 4, putem proceda ca mai inainte:

```
diff(f(x),x,x,x,x) punand varibila de 4 ori sau se poate simplifica scrierea utilizand comanda:
diff(f(x),x$4)
> diff(f(x),x$4);
```

2

O alta modaliate de a calcula derivata este prin utilizarea operatorului de derivare D

> D(f)(x);

$$4x^3 + 2x$$

Operatorul este utilizat atunci cind avem nevoie de valoarea derivatei intr-un anumit punct si este folosit pentru precizarea conditiilor initiale

```
> D(f)(0);
```

(

Pentru derivari de ordin superior se utilizeaza compunerea operatorului de derivare, de exemplu pentru derivata de ordinul 2 avem (D@D) (f) (x) sau (D@@2) (f) (x). Pentru derivata de ordinul 3 avem

```
(D@D@D) (f) (x) sau (D@@3) (f) (x)

> (D@D) (f) (x);

12x<sup>2</sup> + 2

> (D@D) (f) (2);

50

> (D@@2) (f) (x);

24
```

Definirea si rezolvarea unei ecuatii diferentiale

Fie ecuatia diferentiala de ordinul 1: $\frac{d}{dx}y(x) = \sin(x)y(x)^2$. Aceasta ecuatie este o ecuatie cu variabile separabile adica este forma $\frac{d}{dx}y(x) = f(x)g(y)$. Ecuatia se defineste in MAPLE utilizand comanda **diff** dupa cum urmeaza:

> ecdif1:=diff(y(x),x) =sin(x)*(y(x))^2;

$$ecdif1:=\frac{d}{dx}y(x)=\sin(x)y(x)^2$$

Pentru a obtine solutia generala se utilizeaza comanda dsolve(ecuatie, functie necunoscuta) > dsolve(ecdif1, y(x));

$$y(x) = \frac{1}{\cos(x) + CI}$$

Metodele incercate si utilizate de **MAPLE** pentru a obtine solutiile ecuatiilor diferentiale pot fi observate crescand **infolevel** pentru **dsolve** la 3:

> infolevel[dsolve]:=3;

infolevel[dsolve] := 3

apoi reexecutam comanda dsolve:

> dsolve(ecdif1,y(x));

Methods for first order ODEs:
--- Trying classification methods --trying a quadrature
trying 1st order linear
trying Bernoulli
<- Bernoulli successful

$$y(x) = \frac{1}{\cos(x) + _CI}$$

In cazul acestei ecuatii comanda dsolve a sesizat ca aceasta ecuatie este de tip Bernoulli, adica este forma $y'(x)+P(x)*y(x)=Q(x)*(y(x))^alpha$ unde **alpha** este diferit de 0 si 1. Daca dorim, putem cere in comanda **dsolve** sa se aplice metoda rezolvarii ecuatiilor separabile prin specificarea acestei optiuni dupa cum urmeaza

Pentru a vedea care sunt metodele de rezolvare a ecuatiilor de ordinul 1 implementate in dsolve se poate da

> `dsolve/methods`[1];

[quadrature, linear, Bernoulli, separable, inverse_linear, homogeneous, Chini, lin_sym, exact, Abel, pot_sym]

Pentru alte amanunte legate de comanda dsolve executati:

> ?dsolve;

comanda:

Pentru suprimarea informatiilor suplimentare resetam infolevel pentru dsolve la 0

> infolevel[dsolve]:=0;

infolevel[dsolve] := 0

In unele cazuri este mai convenabil obtinerea solutiilor in forma implicita, acest lucru se poate realiza specificand in cadrul procedurii **dsolve** optiunea **implicit**. De exemplu, sa consideram ecuatia diferentiala $(3y(x)^2 + e^x) \left(\frac{d}{dx}y(x)\right) + e^x(y(x) + 1) + \cos(x) = 0$:

> ecdif2:=
$$(3*y(x)^2 + e^x)(x) + e^x(y(x) + e^x)($$

> dsolve(ecdif2,y(x),implicit);

$$e^{x}y(x) + e^{x} + \sin(x) + y(x)^{3} + CI = 0$$

Pentru a vedea avantajul, incercati sa rezolvati ecuatia fara a preciza optiunea implicit.

Pentru ecuatiile diferentiale de ordinul 2 se foloseste aceeasi metoda, se defineste ecuatia si apoi se utilizeaza comanda **dsolve**. De exemplu sa consideram ecuatia $\frac{d^2}{dx^2}y(x) + 3\left(\frac{d}{dx}y(x)\right) + 2y(x) = 1 + x^2$

ecdif3 :=
$$\frac{d^2}{dx^2}y(x) + 3\left(\frac{d}{dx}y(x)\right) + 2y(x) = 1 + x^2$$

> dsolve(ecdif3,y(x));

$$y(x) = \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - e^{-2x} CI + e^{-x} C2$$

Reprezentarea grafica a solutiilor

> with(plots):

Warning, the name changecoords has been redefined

Sa consideram, din nou, prima ecuatie: $\frac{d}{dx} y(x) = \sin(x) y(x)^2$.

> ecdif1:=diff(
$$y(x),x$$
) =sin(x)*($y(x)$)^2;

$$ecdif1 := \frac{d}{dx} y(x) = \sin(x) y(x)^2$$

> sol1:=dsolve(ecdif1,y(x));

$$sol1 := y(x) = \frac{1}{\cos(x) + CI}$$

Rezultatul comenzii **dsolve** nu este o functie, ci este o ecuatie. Pentru manipularea solutiei exista doua alternative, fie definim functia ce reprezinta solutia (in situatia in care expresia ei nu e prea complicata), in cazul dat solutia depinde de variabila independenta x si constanta de integrare:

$$> y1:=(x,c)->1/(cos(x)+c);$$

$$yI := (x, c) \rightarrow \frac{1}{\cos(x) + c}$$

sau avem acces la membrul drept utilizand comanda **rhs** (*right hand side*) si apoi comanda **unapply** pentru a construi solutia ca functie

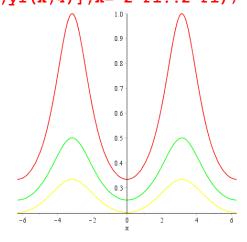
$$right_hand_expr := \frac{1}{\cos(x) + _C1}$$

Prin comanda **unapply** se transforma expresia **right_hand_expr** in functie precizand variabilele acesteia:

$$y2 := (x, _C1) \to \frac{1}{\cos(x) + _C1}$$

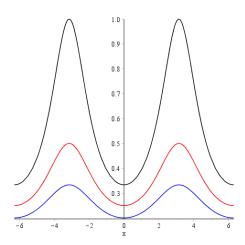
Pentru reprezentarea grafica a catorva solutii dam valori constantei c, de exemplu c:=2, c:=3 si c:=4

> plot([
$$y1(x,2),y1(x,3),y1(x,4)$$
],x=-2*Pi..2*Pi);



Daca se doreste obtinerea graficelor cu anumite culori precizate vom utiliza urmatoarea comanda:

> plot([y1(x,2),y1(x,3),y1(x,4)],x=-2*Pi..2*Pi,color=[black,red,blue]);



In cazul celei de a doua ecuatii, $(3y(x)^2 + e^x)(\frac{d}{dx}y(x)) + e^x(y(x) + 1) + \cos(x) = 0$ unde solutia este

obtinuta in forma implicita, trebuie utilizata procedura implicitplot.

>
$$ecdif2 := (3*y(x)^2 + exp(x))*diff(y(x),x) + exp(x)*(y(x)+1) + cos(x) = 0;$$

$$\left(3y(x)^{2} + e^{x}\right)\left(\frac{d}{dx}y(x)\right) + e^{x}\left(y(x) + 1\right) + \cos(x) = 0$$
sol2:=dsolve(ecdif2,y(x),implicit);

$$e^{x}y(x) + e^{x} + \sin(x) + y(x)^{3} + C1 = 0$$

Construim functia care ne da ecuatia implicita a solutiilor, in acest caz, expresia se afla in partea stanga a ecuatiei si vom folosi comanda lhs (letf hand side) pentru a avea acces la aceasta expresie

> left hand side:=lhs(sol2);

$$e^{x}y(x) + e^{x} + \sin(x) + y(x)^{3} + CI$$

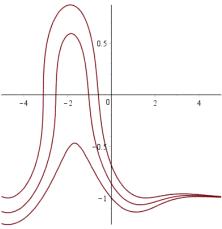
 $e^{x}y(x) + e^{x} + \sin(x) + y(x)^{3} + CI$ > lhs1:=subs(y(x)=y, left_hand_side);

$$e^{x}y + e^{x} + \sin(x) + y^{3} + C1$$

f:=unapply(lhs1,x,y,_C1);

$$(x, y, _C1) \rightarrow e^{x}y + e^{x} + \sin(x) + y^{3} + _C1$$

implicit plot ([f(x,y,0)=0,f(x,y,0.5)=0,f(x,y,1)=0],x=-5...5,y=-5...5,numpoints=10000);

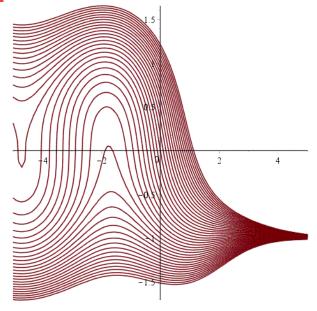


Daca dorim reprezentarea grafica a mai multor solutii, putem genera un sir de functii f(x,y,c) pentru c = -4, -19/5, ...,-1/5, 0, 1/5, 2/5, ..., 4 folosim comanda seq dupa cum urmeaza

>
$$sir sol:=seq(f(x,y,i/5)=0,i=-20..20);$$

$$e^{x}y + e^{x} + \sin(x) + y^{3} - 4 = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{19}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{18}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{17}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{16}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{18}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{11}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{11}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{11}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{11}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{11}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{11}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{11}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{11}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{11}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{1}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{1}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{1}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{3}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{1}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} - \frac{3}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} + \frac{1}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} + \frac{2}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} + \frac{1}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} + \frac{2}{5} = 0, e^{x}y + e^{x} + \sin(x) + y^{3} + \frac{1}{5} = 0, e^{x}y + e^$$

> implicitplot([sir_sol],x=-5..5,y=-5..5,numpoints=10000);



In cazul ecuatiei de ordinul 2, $\frac{d^2}{dx^2}y(x) + 3\left(\frac{d}{dx}y(x)\right) + 2y(x) = 1 + x^2$, reprezentarea grafica a solutiilor

revine la particularizarea celor doua constante de integrare

> ecdif3:=diff(y(x),x\$2)+3*diff(y(x),x)+2*y(x)=1+ x^2 ;

ecdif3 :=
$$\frac{d^2}{dx^2}y(x) + 3\left(\frac{d}{dx}y(x)\right) + 2y(x) = 1 + x^2$$

> sol3:=dsolve(ecdif3,y(x));

$$sol3 := y(x) = \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - e^{-2x} CI + e^{-x} C2$$

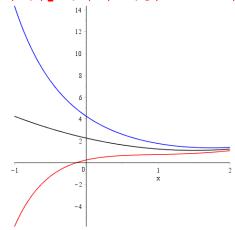
> right_hand_expr:=rhs(sol3);

$$right_hand_expr := \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - e^{-2x}_C1 + e^{-x}_C2$$

> y1:=unapply(right_hand_expr,x,_C1,_C2);

$$yI := (x, C1, C2) \rightarrow \frac{1}{2}x^2 - \frac{3}{2}x + \frac{9}{4} - e^{-2x}C1 + e^{-x}C2$$

> plot([y1(x,0,0),y1(x,-1,1),y1(x,1,-1)],x=-1..2,color=[black,blue,red]);



sau putem repezenta un sir de solutii:

>
$$sir sol3:=seq(seq(y1(x,i/5,j/2),i=-2..2),j=-2..2);$$

$$sir_sol3 := \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + \frac{2}{5}e^{-2x} - e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + \frac{1}{5}e^{-2x} - e^{-x}, \frac{x^2}{2} - \frac{3x}{2}$$

$$+ \frac{9}{4} - e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - \frac{1}{5}e^{-2x} - e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - \frac{2}{5}e^{-2x} - e^{-x}, \frac{x^2}{2}$$

$$- \frac{3x}{2} + \frac{9}{4} + \frac{2}{5}e^{-2x} - \frac{1}{2}e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + \frac{1}{5}e^{-2x} - \frac{1}{2}e^{-x}, \frac{x^2}{2} - \frac{3x}{2}$$

$$+ \frac{9}{4} - \frac{1}{2}e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - \frac{1}{5}e^{-2x} - \frac{1}{2}e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - \frac{2}{5}e^{-2x}$$

$$- \frac{1}{2}e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + \frac{2}{5}e^{-2x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + \frac{1}{5}e^{-2x}, \frac{1}{2}x^2 - \frac{3}{2}x + \frac{9}{4}$$

$$\frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - \frac{1}{5}e^{-2x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - \frac{2}{5}e^{-2x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + \frac{2}{5}e^{-2x}$$

$$+ \frac{1}{2}e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + \frac{1}{5}e^{-2x} + \frac{1}{2}e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + \frac{1}{2}e^{-x}, \frac{x^2}{2} - \frac{3x}{2}$$

$$+ \frac{9}{4} - \frac{1}{5}e^{-2x} + \frac{1}{2}e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - \frac{2}{5}e^{-2x} + \frac{1}{2}e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4}$$

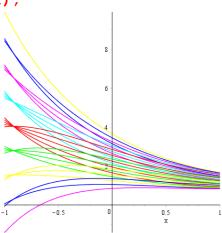
$$+ \frac{2}{5}e^{-2x} + e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + \frac{1}{5}e^{-2x} + e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + e^{-x}, \frac{x^2}{2}$$

$$- \frac{3x}{2} + \frac{9}{4} - \frac{1}{5}e^{-2x} + e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + \frac{1}{5}e^{-2x} + e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + e^{-x}, \frac{x^2}{2}$$

$$- \frac{3x}{2} + \frac{9}{4} - \frac{1}{5}e^{-2x} + e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - \frac{2}{5}e^{-2x} + e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} + e^{-x}, \frac{x^2}{2}$$

$$- \frac{3x}{2} + \frac{9}{4} - \frac{1}{5}e^{-2x} + e^{-x}, \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - \frac{2}{5}e^{-2x} + e^{-x}$$

> plot([sir sol3],x=-1..1);



Rezolvarea problemelor cu valori initiale (Probleme Cauchy)

In general, rezolvarea anumitor probleme revin la determinarea unei solutii pentru o ecuatie diferentiala ce satisface anumite conditii initiale. Aceste probleme se numesc probleme cu valori initiale sau probleme Cauchy. De exemplu, sa presupunem ca trebuie determinata solutia ecuatiei $\frac{d}{dx} y(x) = \sin(x) y(x)^2$ ce

satisface conditia $y(0) = \frac{1}{3}$, adica solutia reprezentata in paragraful anterior pentru constanta c = 2

- > restart:with(DEtools):
- > ecdif1:=diff(y(x),x) =sin(x)*(y(x))^2;

$$ecdif1 := \frac{d}{dx} y(x) = \sin(x) y(x)^2$$

Definim conditia initiala:

> cond in:=y(0)=1/3;

$$cond_in := y(0) = \frac{1}{3}$$

Comanda de rezolvare a problemei Cauchy este similara cu cea de rezolvare a ecuatiei la care se adauga si conditia initiala:

> sol1:=dsolve({ecdif1,cond_in},y(x));

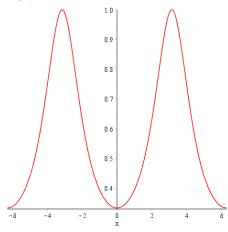
$$sol1 := y(x) = \frac{1}{\cos(x) + 2}$$

Pentru reprezentarea grafica a solutiei se utilizeaza comanda **rhs**:

> y1:=unapply(rhs(sol1),x);

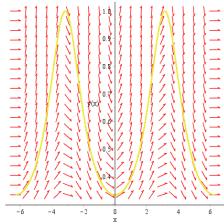
$$yI := x \rightarrow \frac{1}{\cos(x) + 2}$$

> plot(y1(x),x=-2*Pi..2*Pi);



Se poate obtine graficul solutiei problemei Cauchy si direct utilizand comanda **DEplot**:

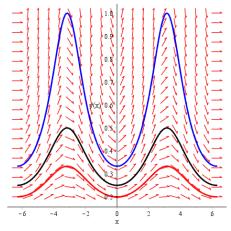
> DEplot(ecdif1,y(x),x=-2*Pi..2*Pi,[[cond_in]],stepsize=0.1);



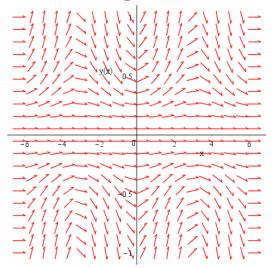
Se observa ca in aceasta reprezentare apare si campul de directii impreuna cu solutia. Daca se doreste reprezentarea grafica a solutiilor pentru diverse conditii initiale, de exemplu $y(0) = \frac{1}{3}$, $y(0) = \frac{1}{4}$, $y(0) = \frac{1}{5}$, se utilizeaza aceeasi comanda specificand lista de conditii initiale:

se utilizeaza aceeasi comanda specificand lista de conditii initiale:

DEplot(ecdif1,y(x),x=-2*Pi..2*Pi,[[y(0)=1/3],[y(0)=1/4],[y(0)=1/5]],step size=0.1,linecolor=[black,red,blue]);

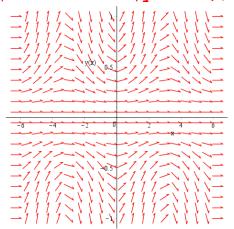


Daca dorim reprezentarea grafica doar a campului de directii se utilizeaza comanda:



Acelasi rezultat se obtine utilizand si comanda dfieldplot:

> dfieldplot(ecdif1,y(x),x=-2*Pi..2*Pi,y=-1..1);



In cazul ecuatiilor diferentiale de ordinul 2 problema Cauchy va avea doua conditii initiale $\mathbf{y}(\mathbf{x0}) = \mathbf{a}$ si $\mathbf{y}'(\mathbf{x0}) = \mathbf{b}$. Definirea celei de a doua conditii se face cu ajutorul operatorului de derivare \mathbf{D} . De exemplu, sa determinam solutia ecuatiei $\frac{d^2}{dx^2}y(x) + 3\left(\frac{d}{dx}y(x)\right) + 2y(x) = 1 + x^2$ ce satisface conditiile initiale

y(0) = 0 si y'(0) = 1

> ecdif3:=diff(y(x),x\$2)+3*diff(y(x),x)+2*y(x)=1+x^2;

$$ecdif3 := \frac{d^2}{dx^2} y(x) + 3\left(\frac{d}{dx}y(x)\right) + 2y(x) = 1 + x^2$$

> cond in:=y(0)=0,D(y)(0)=1;

cond in :=
$$y(0) = 0$$
, $D(y)(0) = 1$

> sol3:=dsolve({ecdif3,cond_in},y(x));

$$sol3 := y(x) = \frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - \frac{1}{4}e^{-2x} - 2e^{-x}$$

Pentru reprezentarea grafica a solutiei fie utilizam metoda de constructie a solutiei cu **rhs** si **unapply** sau, direct, prin **DEplot**

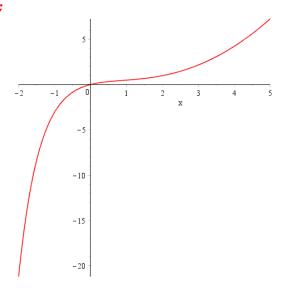
> rhs3:=rhs(sol3);

rhs3 :=
$$\frac{x^2}{2} - \frac{3x}{2} + \frac{9}{4} - \frac{1}{4} e^{-2x} - 2e^{-x}$$

> y3:=unapply(rhs3,x);

$$y3 := x \rightarrow \frac{1}{2}x^2 - \frac{3}{2}x + \frac{9}{4} - \frac{1}{4}e^{-2x} - 2e^{-x}$$

> plot(y3(x), x=-2..5);



> DEplot(ecdif3,y(x),x=-2..5,[[cond_in]],stepsize=0.1);

