

9.2.1

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Question: Check if the differential equation $\frac{d^2y}{dx^2} - \frac{dy}{dx} = 0$ has a solution $y = e^x + 1$ for $y(0) = 2$ and $y'(0) = 1$.

1) Theoretical Solution:

$$\text{Taking } \frac{dy}{dx} = t; \quad (1.1)$$

$$\frac{dt}{dx} - t = 0 \quad (1.2)$$

$$\int \frac{1}{t} dt = \int dx \quad (1.3)$$

$$\ln(t) = x + k \quad (1.4)$$

$$t = Ce^x \text{ but } y'(0) = 1 \implies \frac{dy}{dx} = e^x \quad (1.5)$$

$$\int dy = \int e^x dx \quad (1.6)$$

$$\implies y = e^x + k \quad (1.7)$$

$$\text{but } y(0) = 2 \implies k = 1 \quad (1.8)$$

$$\therefore y = e^x + 1 \text{ is the solution under given conditions.} \quad (1.9)$$

2) Using Trapezoidal Rule:

$$\text{For } \frac{dy}{dx} = f(x, y) \quad (2.1)$$

$$\int_{y_n}^{y_{n+1}} dy = \int_{x_n}^{x_{n+1}} f(x, y) dx \quad (2.2)$$

$$y_{n+1} - y_n \approx \frac{h}{2} (f(x_n, y_n) + f(x_{n+1}, y_{n+1})) \quad (2.3)$$

$$\implies y_{n+1} = y_n + \frac{h}{2} (f(x_n, y_n) + f(x_{n+1}, y_{n+1})) \quad (2.4)$$

$$\text{where } h = x_{n+1} - x_n \quad (2.5)$$

To solve the differential equation $y'' - y' = 0$ numerically using the trapezoidal rule, we first need to rewrite it as a system of first-order differential equations, let $y_1 = y$ and $y_2 = y'$

$$y'_1 = y_2 \quad (2.6)$$

$$y'_2 = y_2 \quad (2.7)$$

Using the trapezoidal rule, we get the difference equations;

$$y_{1,n+1} = y_{1,n} + \frac{h}{2} (y'_{2,n} + y'_{2,n+1}) \quad (2.8)$$

$$y_{2,n+1} = y_{2,n} + \frac{h}{2} (y'_{2,n} + y'_{2,n+1}) \quad (2.9)$$

Now the following steps were used:

- Initialized $x_0 = 0$, $y(0) = 2$ and $y'(0) = 1$.
- h was taken to be 0.001, a small value and number of iterations was taken to be 1000 to ensure accuracy.
- Now the subsequent points of the curve were generated through iterations by using the difference equations 2.8 and 2.9 .

The below graph shows the comparison between the curve that is obtained theoretically and the simulation curve(numerically generated points through iterations).

