

* Function involving higher order derivative:

* Rayleigh - Ritz Method:-

consider, the functional $I = \int_{x_1}^{x_2} F(x, y, y') dx$

with $y(a) = b_1$ and $y'(a) = b_2$

Working Rule:

Step 1. consider, $\bar{y}(x) = C_0 + C_1 x + C_2 x^2$ ——— ①

Step 2 use initial condition $y(a) = b_1$ and $y'(a) = b_2$ and find C_0, C_1, C_2 and put in ①

Step 3 Now use new $\bar{y}(x)$ and find I by usual integration we get $I = \phi(C_i)$

Step 4 use $I = \phi(C_i)$ & find C_i (using stationary method) and put in equation ① we get — the Required solution

EX ① solve by Rayleigh - Ritz method — the boundary value problem.

$$I = \int_0^1 (2xy - y^2 - y'^2) dx \quad \text{given } y(0) = 0, y(1) = 0$$

Solution: here, $F = 2xy - y^2 - y'^2$

Now we Assume the trial solution

$$\bar{y}(x) = C_0 + C_1 x + C_2 x^2 \quad \text{————— ①}$$

Since, $y(0) = 0$ and $y(1) = 0$

$$0 = C_0 + 0 + 0 \Rightarrow \boxed{C_0 = 0}$$

and $0 = c_0 + c_1(1) + c_2(1)^2$

$\Rightarrow 0 = c_1 + c_2 \quad (\because c_0 = 0)$

$\Rightarrow c_1 = -c_2$

\therefore equation ① becomes

$\bar{y}(x) = c_1 x - c_1 x^2 = c_1 (x - x^2)$

$\Rightarrow \bar{y}'(x) = c_1 - 2c_1 x = c_1 (1 - 2x)$

But $I = \int_0^1 (2xy - y^2 - y'^2) dx$

$$= \int_0^1 [2x(c_1(x-x^2)) - [c_1(x-x^2)]^2 - [c_1(1-2x)]^2] dx$$

$$= \int_0^1 [c_1(2x^2 - 2x^3) - c_1^2(x^2 - 2x^3 + x^4) - c_1^2(1 - 4x + 4x^2)] dx$$

$$= c_1 \left[\frac{2x^3}{3} - \frac{2x^4}{4} \right]_0^1 - c_1^2 \left[\frac{x^3}{3} - \frac{2x^4}{4} + \frac{x^5}{5} \right]_0^1 - c_1^2 \left[x - \frac{4x^2}{2} + \frac{4x^3}{3} \right]_0^1$$

$$= c_1 \left[\left(\frac{2}{3} - \frac{2}{4} \right) - (0-0) \right] - c_1^2 \left[\left(\frac{1}{3} - \frac{2}{4} + \frac{1}{5} \right) - (0-0+0) \right]$$

$$- c_1^2 \left[\left(1 - \frac{4}{2} + \frac{4}{3} \right) - (0-0+0) \right]$$

$I = \frac{c_1}{6} - \frac{11}{30} c_1^2$

* for the stationary value:

$\frac{dI}{dc_1} = 0 \Rightarrow \frac{1}{6} - 2c_1 \frac{11}{30} = 0$

$\Rightarrow c_1 = \frac{5}{22}$

\therefore equation ① becomes

$\bar{y}(x) = c_0 + c_1 x + c_2 x^2 = \frac{5}{22} x - \frac{5}{22} x^2$

$\Rightarrow \boxed{\bar{y}(x) = \frac{5}{22} x(1-x)}$ is Required solution

Ex ② Using Rayleigh-Ritz method, solve the boundary value problem

$$I = \int_0^1 \left(xy + \frac{1}{2} y'^2 \right) dx ; 0 \leq x \leq 1$$

$$\text{and } y(0) = 0, \quad y(1) = 0$$

solution: here $F = xy + \frac{1}{2} y'^2$ and $y(0) = 0, y(1) = 0$

we assume the trial solution

$$\bar{y}(x) = c_0 + c_1 x + c_2 x^2 \quad \text{--- ①}$$

if $y(0) = 0$ then

$$0 = c_0 + c_1(0) + c_2(0) \Rightarrow \boxed{c_0 = 0}$$

if $y(1) = 0$ then

$$0 = 0 + c_1(1) + c_2(1) \Rightarrow \boxed{c_2 = -c_1}$$

\therefore equation ① becomes

$$\bar{y}(x) = c_1 x - c_1 x^2 = c_1 (x - x^2)$$

$$\bar{y}'(x) = c_1 - 2c_1 x = c_1 (1 - 2x)$$

But

$$I = \int_0^1 \left(x \bar{y} + \frac{1}{2} \bar{y}'^2 \right) dx$$

$$= \int_0^1 \left[x [c_1 (x - x^2)] + \frac{1}{2} [c_1 (1 - 2x)]^2 \right] dx$$

$$= \int_0^1 \left[c_1 (x^2 - x^3) + \frac{1}{2} c_1^2 (1 - 4x + 4x^2) \right] dx$$

$$= c_1 \left[\frac{x^3}{3} - \frac{x^4}{4} \right]_0^1 + \frac{1}{2} c_1^2 \left[x - \frac{4x^2}{2} + 4 \frac{x^3}{3} \right]_0^1$$

$$= c_1 \left[\left(\frac{1}{3} - \frac{1}{4} \right) - (0-0) \right] + \frac{1}{2} c_1^2 \left[\left(1 - \frac{4}{2} + \frac{4}{3} \right) - (0-0+0) \right]$$

$$= \frac{c_1}{12} + \frac{1}{2} c_1^2 \left(\frac{1}{3} \right)$$

$$\Rightarrow I = \frac{c_1}{12} + \frac{1}{6} c_1^2$$

\therefore for stationary value

$$\frac{dI}{dc_1} = 0$$

$$\Rightarrow \frac{1}{12} + \frac{1}{6} 2c_1 = 0$$

$$\Rightarrow c_1 = -\frac{1}{4}$$

\therefore equation ① becomes

$$\begin{aligned} \bar{y}(x) &= c_0 + c_1 x + c_2 x^2 \\ &= c_1 x - c_1 x^2 \\ &= -\frac{1}{4} x + \frac{1}{4} x^2 \\ &= \frac{1}{4} x(x-1) \end{aligned}$$

$\therefore \boxed{\bar{y}(x) = \frac{1}{4} x(x-1)}$ is required solution

H.W.
Ex 3.

Using Rayleigh - Ritz method, solve the boundary value problem

$$I = \int_0^1 (2xy + y^2 - y'^2) dx ; 0 \leq x \leq 1$$

given $y(0) = y(1) = 0$

$$\text{Ans: } \bar{y}(x) = \frac{5}{18} x(1-x)$$