

No: maths

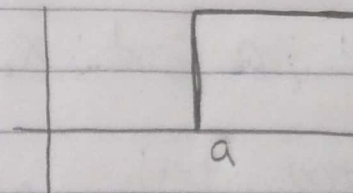
Sec. 4
Date: _____

Eng / Mona

" Series Solution of ODE "

$$u(t-a)$$

$$L\{u(t-a)\} = \frac{e^{-as}}{s}$$



$$L\{u(t-a)f(t-a)\} = e^{-as}L\{f(t)\}$$

Problems

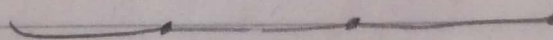
Questions

① $L\{\cos t u(t-\pi)\}$

② $L\{e^t u(t-1)\}$

③ $L\{t \sin t u(t-\pi)\}$

④ $f(t) = \begin{cases} 2 & 0 < t < 2 \\ t & 2 < t < 3 \\ 3 & t > 3 \end{cases} \quad f(s) = ?!$



Solution

$$\textcircled{1} \quad L\{\cos(t-\pi+\pi) u(t-\pi)\}$$

$$= e^{-\pi s} L\{\cos(t+\pi)\}$$

$$\cos\pi \cos t - \sin\pi \sin t = -\cos t$$

$$= -e^{-\pi s} \frac{s}{s^2+1} \quad \#$$

$$\textcircled{2} \quad L\{e^{(t-1+1)} u(t-1)\}$$

$$= e^{-s} L\{e^{t+1}\} = e^{-s} \cdot e \frac{1}{s-1} \quad \#$$

or

$$L\{u(t-1)\} = \frac{e^{-s}}{s}$$

$$L\{e^t u(t-1)\} = \frac{e^{-(s-1)}}{s-1} \quad \#$$

$$\textcircled{3} \quad f(t) = t \sin t$$

$$L\{(t-\pi+\pi) \sin(t-\pi+\pi) u(t-\pi)\}$$

$$= e^{-\pi s} L\{(t+\pi) \sin(t+\pi)\}$$

$$\sin t \cos\pi + \cos t \sin\pi = -\sin t$$

$$= e^{-\pi s} L\{-t \sin t - \pi \sin t\}$$

$$= e^{-\pi s} \left[\frac{d}{ds} \frac{1}{s^2+1} - \pi \frac{1}{s^2+1} \right] \quad \#$$

$$(4) \quad f(t) = 2 + (t-2) u(t-2) - (3+t) u(t-3)$$

$$F(s) = \mathcal{L}\{f(t)\} = \frac{2}{s} + e^{-2s} \underbrace{\mathcal{L}\{t\}}_{\frac{1}{s^2}} - e^{-3s} \underbrace{\mathcal{L}\{t\}}_{\frac{1}{s^2}}$$

$$= \frac{2}{s} + e^{-2s} \frac{1}{s^2} - e^{-3s} \frac{1}{s^2} \quad \#$$

This case used
when $P(x) \neq 0$

$$P(x) y'' + q(x) y' + r(x) y = 0$$

IF $P(x) \neq 0 \rightarrow x = x_0$ Ordinary Point

$P(x) = 0 \rightarrow$ Singular

معادلات
الحل

$$y = \sum_{n=0}^{\infty} a_n x^n$$

$$y' = \sum_{n=1}^{\infty} n a_n x^{n-1}$$

$$y'' = \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2}$$

$$(1) \quad y'' + y = 0$$

Sol

$$P(x) = 1 \neq 0$$

Let

معادلات الحل

$$\sum_{n=2}^{\infty} a_n n(n-1) x^{n-2} + \sum_{n=0}^{\infty} a_n x^n = 0$$

$$n = n+2$$

$$\sum_{n=0}^{\infty} a_{n+2} (n+2)(n+1) x^n + \sum_{n=0}^{\infty} a_n x^n = 0$$

$$\sum_{n=0}^{\infty} [(n+1)(n+2) a_{n+2} + a_n] x^n = 0$$

$$(n+1)(n+2) a_{n+2} + a_n = 0$$

$$a_{n+2} = -\frac{1}{(n+1)(n+2)} a_n \quad \leftarrow \text{R.R.}$$

when

$$n=0$$

$$a_2 = -\frac{1}{2} a_0$$

$$n=1$$

$$a_3 = -\frac{1}{6} a_1$$

$$n=2$$

$$a_4 = -\frac{1}{12} a_2 = \frac{1}{24} a_0$$

$$n=3$$

$$a_5 = -\frac{1}{42} a_3 = \frac{1}{42} \cdot \frac{1}{6} a_1$$

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} a_0
 a_1

$$y = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots$$

② $y'' - 2xy' + y = 0$

Sol

$$P(x) = 1 \neq 0$$

عوض في المعادلة

$$\sum_{n=2}^{\infty} a_n n(n-1) x^{n-2} - 2 \sum_{n=1}^{\infty} a_n n x^n + \sum_{n=0}^{\infty} a_n x^n = 0$$

$$\sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n - 2 \sum_{n=1}^{\infty} n a_n x^n + \sum_{n=0}^{\infty} a_n x^n = 0$$

$$2a_2 + a_0 + \sum_{n=1}^{\infty} [(n+2)(n+1) a_{n+2} - (2n-1) a_n] x^n = 0$$

$$2a_2 + a_0 = 0$$

$$\rightarrow a_2 = -\frac{1}{2} a_0$$

$$\rightarrow (n+2)(n+1)a_{n+2} = (2n-1)a_n$$

$$\rightarrow a_{n+2} = \frac{(2n-1)}{(n+2)(n+1)} a_n \quad \leftarrow \text{RR}$$

when RR is 0

$$n=1 \quad a_3 = \frac{1}{2} a_1$$

$$n=2 \quad a_4 = \frac{3}{12} a_2 = \frac{1}{8} a_0$$

$$n=3$$

$$n=4$$

continue ...

$$\therefore y = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots$$

$$P(x)y'' + q(x)y' + r(x)y = 0$$

$P(x), q(x), r(x) \rightarrow$ are Polynomial

$$y = \sum_{n=0}^{\infty} a_n x^{n+s}$$

$$y' = \sum_{n=0}^{\infty} (n+s) a_n x^{n+s-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+s)(n+s-1) a_n x^{n+s-2}$$

معادلات
الحل

different

diff

S_1, S_2

equal

$$S_1 - S_2 = \text{Fraction}$$

$$S_1 - S_2 = \text{int}$$

$$\therefore y_{G.S} = Ay_1 + By_2$$

where

$$y_1 = y|_{s=S_1}$$

$$y_2 = y|_{s=S_2}$$

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$$(3) \quad 2xy'' + (x+1)y' + 3y = 0$$

sol

فرض $y = x^s$

$$\begin{aligned} & 2 \sum_{n=0}^{\infty} (n+s)(n+s-1) a_n x^{n+s-1} + \sum_{n=0}^{\infty} (n+s) a_n x^{n+s} \\ & + \sum_{n=0}^{\infty} (n+s) a_n x^{n+s-1} + 3 \sum_{n=0}^{\infty} a_n x^{n+s} = 0 \\ & = \sum_{n=0}^{\infty} [2(n+s)(n+s-1) + (n+s)] a_n x^{n+s-1} \\ & + \sum_{n=0}^{\infty} [(n+s) + 3] a_n x^{n+s} = 0 \end{aligned}$$

$$n+s-1 \Rightarrow n+s$$

$$n-1 = n \Rightarrow n = n+1$$

$$= \sum_{n=-1}^{\infty} [2(n+s+1)(n+s) + (n+s+1)] a_{n+1} x^{n+s}$$

$$+ \sum_{n=0}^{\infty} [(n+s) + 3] a_n x^{n+s} = 0$$

$$\begin{aligned} & = [2s(s-1) + s] a_0 x^{s-1} + \sum_{n=0}^{\infty} [(n+s+1)[2(n+s)+3] a_{n+1} \\ & + [(n+s) + 3] a_n] x^{n+s} \end{aligned}$$

$$2s^2 - s = 0 \rightarrow s(2s-1) = 0 \quad s_1 = 0 \quad s_2 = \frac{1}{2}$$

$$\therefore y = Ay_1 + By_2 \quad \begin{aligned} & y_2 = y|_{s=s_2} \\ & y_1 = y|_{s=s_1} \end{aligned}$$

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$$a_{n+1} = - \frac{(n+3)}{(n+1)(2n+1)} a_n$$

at $s=0$

when $n=0$

$a_1 =$

$n=1$

$a_2 =$

$n=2$

$n=3$

Continue

$$y = [a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots] x^0$$

at $s = \frac{1}{2}$

when $n=0$

$n=1$

$n=2$

$n=3$

Continue ...

$$y = Ay_1 + By_2$$

G.S



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maher