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HW-1.

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Last digit is 1.

Problem 1. Determine the value of the functional

$$I[f(x)] = \int_0^{x_0+1} ((y')^2 + y') dx$$

for the following functions.

(1) $f(x) = \ln(\cos x)$

$$f'(x) = (\ln(\cos x))' = -\tan x$$

$$I[f(x)] = \int_0^2 (\tan^2 x - \tan x) dx = -\ln|\cos x| \Big|_0^2 + \tan x \Big|_0^2 = \ln(-\cos(2)) + \tan 2 = -2$$

(2) $f(x) = xe^x$

$$f'(x) = (xe^x)' = e^x + xe^x$$

$$I[f(x)] = \int_0^2 ((e^x + xe^x)^2 + e^x + xe^x) dx = \int_0^2 (e^{2x} + 2e^x e^x x + (xe^x)^2 + e^x + xe^x) dx$$

$$= \frac{e^x (12x^2 + 2x + 1)e^x + 4x}{4} \Big|_0^2 = \frac{13e^4 + 8e^2 - 1}{4}$$

(3) $f(x) = \sin x + \ln(\cos x)$

$$f'(x) = \cos^2 x - \sin x$$

$$I[f(x)] = \int_0^{2\cos x} \left(\left(\frac{\cos^2 x - \sin x}{\cos x} \right)^2 + \frac{\cos^2 x - \sin x}{\cos x} \right) dx = \ln(\cos x) + \frac{\sin 2x - 2x}{4} + \tan x + \sin x + 2\cos x$$

Problem 2.

$$X = C\left[0; \frac{\pi}{6}\right]$$

(1) $f(x) = 2x^2$

$$f'(x) = 4x$$

$$I[f(x)] = \int_0^{\frac{\pi}{6}} \sqrt{1 + (4x)^2} dx = \ln(\sqrt{16x^2 + 1} + 4x) = \frac{x\sqrt{16x^2 + 1}}{2} = \frac{9 \operatorname{arcsinh}\left(\frac{2\pi}{3}\right) + 2\pi\sqrt{4\pi^2 + 9}}{72}$$

(2) $f(x) = 2\ln 3x$

$$f'(x) = 2\ln 3$$

$$I[f(x)] = \sqrt{4(\ln^2(3)) + 1} x \Big|_0^{\frac{\pi}{6}} = \frac{\pi\sqrt{4\ln^2(3) + 1}}{6}$$

(3) $f(x) = \ln\left(\frac{1}{\sin x}\right)$

$$f'(x) = \cot x$$

$$I[f(x)] = \int_0^{\frac{\pi}{6}} \sqrt{1 + \cot^2 x} dx = -\ln\left(\frac{1}{\sin x} + \cot x\right) = -\ln(2 + \sqrt{3})$$

Problem 3.

(1) $y(x) = 0$ $\bar{y}(x) = \frac{\sin 2nx}{n^2}$ $[0, \pi]$

Solution: $|y(x) - \bar{y}(x)| = \left| 0 - \frac{\sin 2nx}{n^2} \right| = \left| -\frac{\sin 2nx}{n^2} \right| = \frac{|\sin 2nx|}{n^2} \leq \frac{1}{n^2}$

$|y'(x) - \bar{y}'(x)| = \left| 0 - \frac{2\cos(2nx)}{n} \right| = \left| -\frac{2\cos(2nx)}{n} \right| = \frac{2|\cos(2nx)|}{n} \leq \frac{2}{n}$

$\frac{2}{n} > \frac{1}{n^2}$ 0th order

(2) $y(x) = 0$ $\bar{y}(x) = \frac{\tan(2nx)}{n}$

0th order

$|y(x) - \bar{y}(x)| = \left| 0 - \frac{\tan(2nx)}{n} \right| = \left| -\frac{\tan(2nx)}{n} \right| = \frac{|\tan(2nx)|}{n} \leq \frac{1}{n}$

$|y'(x) - \bar{y}'(x)| = |2\sec^2(2nx)| = \left| \frac{1}{n} \cdot \frac{2n}{\cos^2 2nx} \right| = \left| \frac{1}{n} \right| \cdot \left| \frac{2n}{\cos^2 2nx} \right| \leq \frac{2n}{n}$

$\frac{1}{n} < \frac{2n}{n}$ 1st order

Problem 4.

(1) for the 1st order $y(x) = \ln x$ $\bar{y}(x) = 2x$ on $[e^{-2}, e]$

$f(x) = y - \bar{y} = \ln(2x) - 2x$ $\frac{1}{x} - 2 = 0$

$f'(x) = \frac{1}{x} - 2$ $x = \frac{1}{2}$

$f''(x) = -\frac{1}{x^2}$

$f''(\frac{1}{2}) = -\frac{1}{(\frac{1}{2})^2} = -1 \cdot 4 = -4$

$p_0 = \max_{x \in [e^{-2}, e]} |f(x)| = (\ln(2x) - 2x)|_{x=\frac{1}{2}} = 8 \Rightarrow$ 0th distance

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

$(\frac{1}{x} - 2)' = -\frac{1}{x^2}$ $-\frac{1}{x^2} = 0$
 $x \neq \emptyset$

$|\frac{1}{x} - 2|_{x=e^{-2}} = \frac{1}{e^{-2}} - 2 = e^2 - 2$

$|\frac{1}{x} - 2|_{x=e} = \frac{1}{e} - 2$

$p_1 = \max_{e^{-2} \leq x \leq e} \{ \max |y - \bar{y}|, \max |y' - \bar{y}'| \} = \max [8, e^2 - 2] = 8$

(2) for the second order $y(x) = x$, $\bar{y}(x) = -\cos x$ on $[0, \frac{\pi}{2}]$

$f(x) = x + \cos x$ $f(x) \geq 0$

$f'(x) = 1 - \sin x$ $p_0 = \max_{[0, \pi]} |f(x)| = (x + \cos x)|_0 = 0 + 1 = 1$ 0th order

$1 - \sin x = 0$
 $\sin x = 1$
 $x = \frac{\pi}{2}$

$f''(x) = -\cos x$

$p_1 = \max |f'(x)| = (1 - \sin x)|_{\frac{\pi}{2}} = 1 - 1 = 0$

1st order

$f''(\frac{\pi}{2}) = -\cos \frac{\pi}{2} = 0$

1st order $f'(x) = 1 - \sin x$

$f''(x) = -\cos x$

$f'''(x) = \sin x = 0$

2nd order $\bar{y}(x) = -\sin x$

$y'(x) = 1$
 $y''(x) = -\cos x$
 $-\cos x = 0$
 $x = \frac{\pi}{2}$

$p_2 = \max_{x=0} |f(x)| = (x + \cos x)|_0 = 0 + 1 = 1$

$(-\cos x)|_{\pi} = -1 = \max \{1, 0, -1\} = 1$

Problem 5.

Find the extremum function of $I[y]$ with boundary conditions.

(1) $I[y] = \int_0^1 (y'^2 - y^2 - y) e^{2x} dx$ $y(0) = 0$ $y(1) = e^{-1}$

$F(x, y, y') = y'^2 - y^2 - y$

$\frac{\partial F}{\partial y} = -2y - 1$ $\frac{\partial F}{\partial y'} = 2y'$

$\frac{\partial F}{\partial y} - \frac{d}{dx} \frac{\partial F}{\partial y'} = 0$

$-2y - 1 - \frac{d}{dx} (2y') = -2y - 1 - 2y'' = 0$

$2 - 2\lambda^2 = 0$
 $\lambda^2 = 1$ $\lambda_1 = 1$ $\lambda_2 = -1$

$y = C_1 e^x + C_2 e^{-x}$

$y_0 = A$ $y_0'' = 0$

$2A = 1$
 $A = \frac{1}{2}$

$y = C_1 e^x + \frac{C_2}{e^x} + \frac{1}{2}$

$y(x) = \left(-\frac{1}{2} - \frac{2+e^2-e}{-2e^2+2} \right) e^x + \left(\frac{2+e^2-e}{-2e^2+2} \right) e^{-x} + \frac{1}{2}$

$y(0) = 0 \Rightarrow C_1 e^0 + \frac{C_2}{e^0} + \frac{1}{2} = 0$

$y(1) = e^{-1} \Rightarrow C_1 e + \frac{C_2}{e} + \frac{1}{2} = e^{-1}$

$C_1 + C_2 + \frac{1}{2} = 0$

$C_1 e + \frac{C_2}{e} + \frac{1}{2} = e^{-1}$

$C_1 = -\frac{1}{2} - C_2$

$\left(-\frac{1}{2} - C_2 \right) e + \frac{C_2}{e} + \frac{1}{2} = e^{-1}$

$-\frac{1}{2} e - C_2 e + \frac{C_2}{e} + \frac{1}{2} = e^{-1}$

$-C_2 e + \frac{C_2}{e} = e^{-1} + \frac{1}{2} e - \frac{1}{2}$

$C_2 \left(-e + \frac{1}{e} \right) = \frac{1}{e} + \frac{e}{2} - \frac{1}{2}$

$C_2 = \frac{2+e^2-e}{-2e^2+2}$

$C_1 = -\frac{1}{2} - \frac{2+e^2-e}{-2e^2+2}$

$y(1) = 0$ $y(e) = \frac{2+e^2-e}{-2e^2+2}$

$y(1) = C_2 + C_1 = 0$

$y(e) = C_2 e^2 + C_1 = 1$

$C_2 + C_1 = 0$

$C_2 e^2 + C_1 = 1$

$C_1 = -C_2$

$C_2 e^2 - C_2 = 1$

$C_2 (e^2 - 1) = 1$

$C_2 = \frac{1}{e^2 - 1}$

$y(x) = \frac{1}{e^2 - 1} x^2 - \frac{1}{e^2 - 1}$

$C_1 = -\frac{1}{e^2 - 1}$

(2) $I[y] = \int_1^e (xy'^2 + yy')$

$F(x, y, y') = xy'^2 + yy'$

$\frac{\partial F}{\partial y} = y'$ $\frac{\partial F}{\partial y'} = 2xy' + y$

$\frac{\partial F}{\partial y} - \frac{d}{dx} \frac{\partial F}{\partial y'} = 0$

$y' - \frac{d}{dx} (2xy' + y) = 0$

$y' - 2xy'' - y' = 0$

$-2xy'' = 0$

$y'' = 0$

$y' = C$

$-xy' + 2y = C$

$-xy' = C - 2y$

$y' = \frac{C - 2y}{x}$

$\frac{dy}{dy - C} = \frac{dx}{x}$

$\ln(y - C) = \ln x + C_2$

$y = C_2 x^2 + C_2$

Problem 5

$$6) J[y(x)] = \int_0^{\frac{\pi}{2}} (y^2 - y'^2 - 8y \operatorname{ch} x) dx \quad y(0) = 2 \quad y\left(\frac{\pi}{2}\right) = 2 \operatorname{ch} \frac{\pi}{2}$$

$$F(x, y, y') = y^2 - y'^2 - 8y \operatorname{ch} x$$

$$\frac{\partial F}{\partial y} = 2y - 8 \operatorname{ch} x \quad \frac{\partial F}{\partial y'} = -2y'$$

$$2y - 8 \operatorname{ch} x - 2y'' = 0$$

$$y - 4 \operatorname{ch} x - y'' = 0$$

$$-(\lambda^2 - 1)(\lambda^2 + 1) = 0$$

$$\lambda_1 = 1 \quad \lambda_2 = -1$$

$$y_p = C_1 e^x + \frac{C_2}{e^x}$$

$$\begin{cases} C_1 y_1 + C_2 y_2 = 2 \\ C_1' y_1 + C_2' y_2 = f(x) \end{cases}$$

$$y_1 = e^x \quad y_2 = \frac{1}{e^x}$$

$$y_1' = e^x \quad y_2' = -\frac{1}{e^x}$$

$$\begin{cases} e^x C_1(x) - \frac{C_2'(x)}{e^x} = 0 \\ e^x C_1'(x) - \frac{C_2'(x)}{e^x} = 4 \operatorname{ch} x \end{cases}$$

$$W = \begin{vmatrix} e^x & \frac{1}{e^x} \\ e^x & -\frac{1}{e^x} \end{vmatrix} = -2$$

$$W_1 = \begin{vmatrix} 0 & \frac{1}{e^x} \\ -4 \operatorname{ch} x & -\frac{1}{e^x} \end{vmatrix} = \frac{4 \operatorname{ch} x}{e^x}$$

$$W_2 = \begin{vmatrix} e^x & 0 \\ e^x & -4 \operatorname{ch} x \end{vmatrix} = 4 e^x \operatorname{ch} x$$

$$C_1' = 2 e^x \operatorname{ch} x = \frac{W_2}{W}$$

$$C_1' = \frac{W_2}{W} = \frac{2 \operatorname{ch} x}{e^x}$$

$$C_1(x) = \int C_1'(x) dx = \frac{1}{2} e^{2x} - x + C_2$$

$$C_2(x) = \int C_2'(x) dx = \frac{e^{2x}}{2} + x + C_3$$

$$y = x e^x + C_2 e^x + \frac{e^x}{2} + x - \frac{C_3}{e^x} + \frac{1}{2 e^x}$$

$$\begin{cases} C_2 + \frac{1}{2} - \frac{C_3}{1} + \frac{1}{2} = 2 \\ \frac{\pi}{2} e^{\frac{\pi}{2}} + C_2 e^{\frac{\pi}{2}} + \frac{e^{\frac{\pi}{2}}}{2} + \frac{\pi - C_3}{e^{\frac{\pi}{2}}} + \frac{1}{2 e^{\frac{\pi}{2}}} = 2 \operatorname{ch} \frac{\pi}{2} \end{cases}$$

$$\begin{cases} C_2 + C_3 = 1 \\ \frac{\pi}{2} e^{\frac{\pi}{2}} + C_2 e^{\frac{\pi}{2}} + \frac{e^{\frac{\pi}{2}}}{2} + \frac{\pi - C_3}{e^{\frac{\pi}{2}}} + \frac{1}{2 e^{\frac{\pi}{2}}} = 2 \operatorname{ch} \frac{\pi}{2} \end{cases}$$

$$C_2 = 1 + \frac{1 - e^{\frac{\pi}{2}} - e^{\frac{\pi}{2}} - \pi}{2 e^{\frac{\pi}{2}} - 2}$$

$$C_3 = \frac{1 - e^{\frac{\pi}{2}} - e^{\frac{\pi}{2}} - \pi}{2 e^{\frac{\pi}{2}} - 2}$$

$$y = x e^x + \frac{1 - e^{\frac{\pi}{2}} - e^{\frac{\pi}{2}} - \pi}{2 e^{\frac{\pi}{2}} - 2} e^x + \frac{e^x}{2} + x - \frac{1 - e^{\frac{\pi}{2}} - e^{\frac{\pi}{2}} - \pi}{2 e^{\frac{\pi}{2}} - 2} \frac{1}{e^x} + \frac{1}{2 e^x}$$

Problem 4

$$3) y = e^{3x} \quad \bar{y} = 3x \quad \text{on } [0, 3]$$

0th order

$$3e^{3x} - 3 > 0$$

$$e^{3x} > 1$$

$$x > 0$$

$$y(0) = 1$$

1st order

$$\max_{[0, 3]} \{3e^{3x} - 3\}$$

$$y(0) = 1$$

$$y(3) = (e^3 - 1)$$

2nd order

$$\max_{[0, 3]} [3e^{3x}] = 3e^{3x}$$

$$y(0) = 1$$

$$y(3) = 3e^3$$

$$P_{\max} = \max_{0 \leq x \leq 3} \{1, 3(e^3 - 1), 3e^3\}$$