

PRACTICAL 5 : SIMULTANEOUS DIFFERENTIAL EQUATION

A two dimensional linear system is a system of the form :

$$dx/dt = a x + b y$$

$$dy/dt = c x + d y$$

where a,b,c and d are parameters. This system can be written in matrix form as

$$\dot{X} = AX, \text{ where}$$

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \quad \text{and} \quad X = \begin{pmatrix} x \\ y \end{pmatrix}$$

The solutions of $\dot{X} = AX$ can be visualized as trajectories moving on the x- y plane called the phase plane.

Example : Solve the following system of equations :

$$dx/dt = -3x - y$$

$$dy/dt = x - 3y$$

```
In[ ]:= eq1 = {x'[t] == -3*x[t] - y[t], y'[t] == -3*y[t] - x[t]}
```

```
Out[ ]:= {x'[t] == -3*x[t] - y[t], y'[t] == -x[t] - 3*y[t]}
```

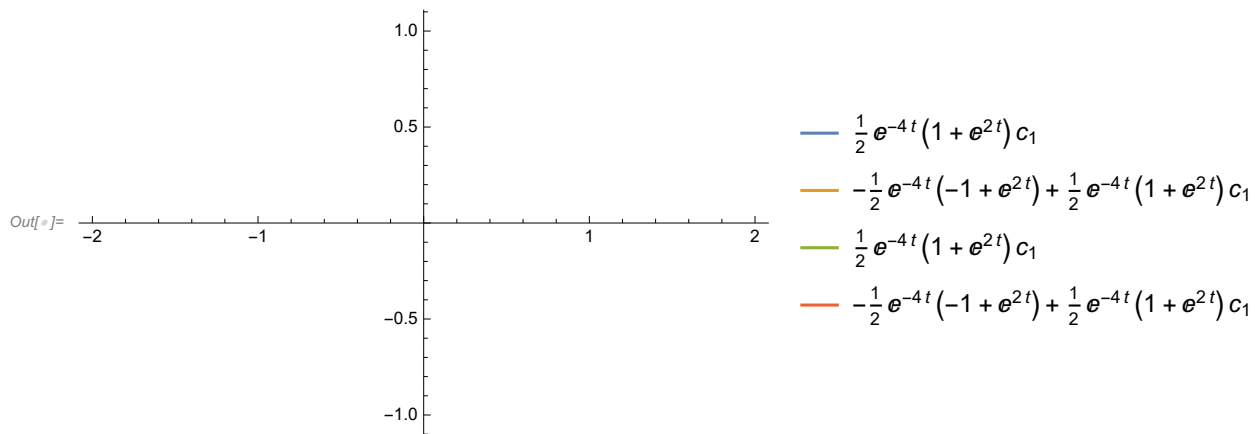
```
In[ ]:= sol = DSolve[eq1, {y[t], x[t]}, t]
```

```
Out[ ]:= {{x[t] -> 1/2 e^{-4t} (1 + e^{2t}) c_1 - 1/2 e^{-4t} (-1 + e^{2t}) c_2,
          y[t] -> -1/2 e^{-4t} (-1 + e^{2t}) c_1 + 1/2 e^{-4t} (1 + e^{2t}) c_2}}
```

```
In[ ]:= tabx = Table[x[t] /. sol[[1, 1]] /. {c[1] -> i, c[2] -> j}, {i, -1, 0}, {j, 0, 1}] // Flatten
```

```
Out[ ]:= {1/2 e^{-4t} (1 + e^{2t}) c_1, -1/2 e^{-4t} (-1 + e^{2t}) + 1/2 e^{-4t} (1 + e^{2t}) c_1,
          1/2 e^{-4t} (1 + e^{2t}) c_1, -1/2 e^{-4t} (-1 + e^{2t}) + 1/2 e^{-4t} (1 + e^{2t}) c_1}
```

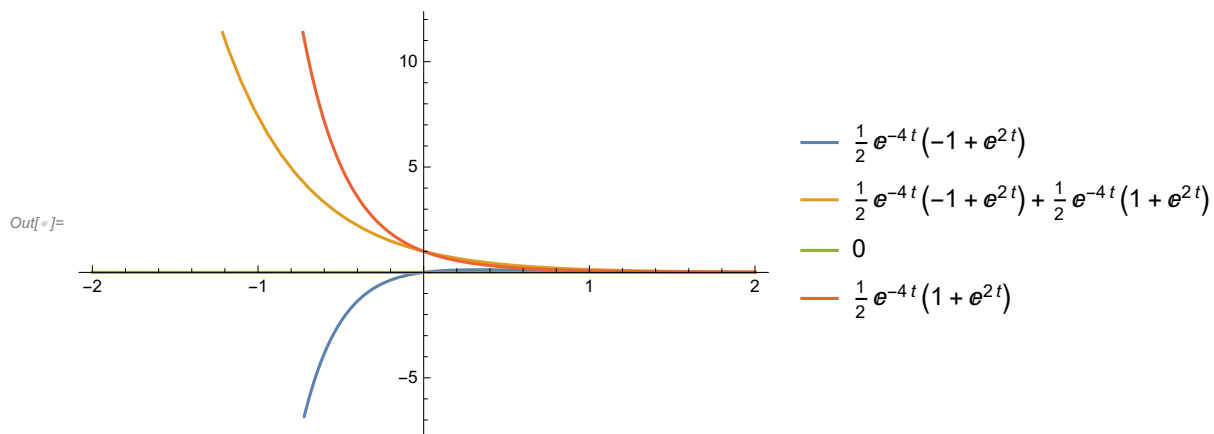
```
In[ ]:= Plot[Evaluate[tabx], {t, -2, 2}, PlotLegends → "Expressions"]
```



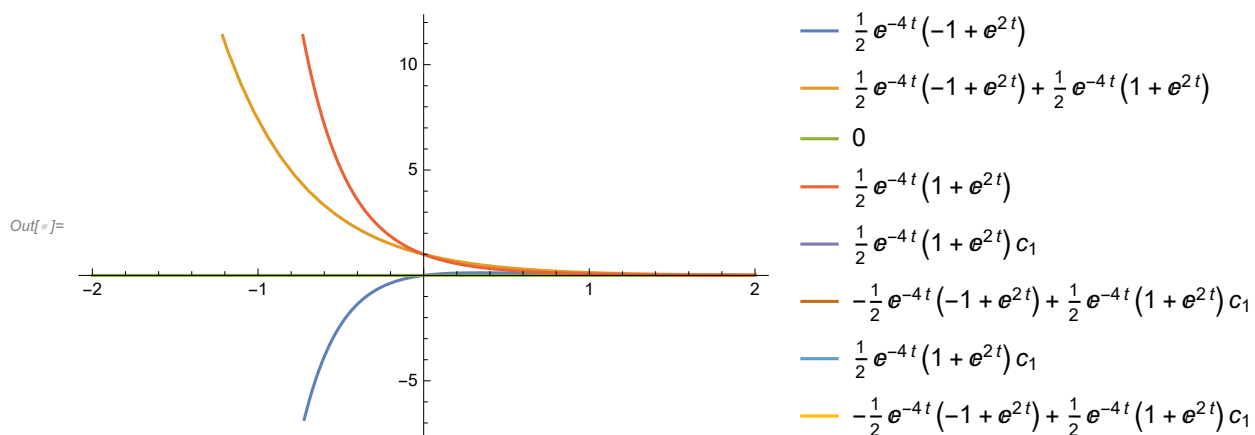
```
In[ ]:= taby = Table[y[t] /. sol[[1, 2]] /. {C[1] → i, C[2] → j}, {i, -1, 0}, {j, 0, 1}] // Flatten
```

```
Out[ ]:= { 1/2 e^{-4t} (-1 + e^{2t}), 1/2 e^{-4t} (-1 + e^{2t}) + 1/2 e^{-4t} (1 + e^{2t}), 0, 1/2 e^{-4t} (1 + e^{2t}) }
```

```
In[ ]:= Plot[Evaluate[taby], {t, -2, 2}, PlotLegends → "Expressions"]
```



```
In[ ]:= Plot[Evaluate[{taby, tabx}], {t, -2, 2}, PlotLegends → "Expressions"]
```



Example : Solve the following system of equations :

$$dx/dt = y$$

$$dy/dt = 6x - y$$

with initial condition $x(0) = 1, y(0) = -2$

```
In[ ]:= eq2 = {{x'[t] == y[t], y'[t] == -y[t] + 6 x[t]}, x[0] == 1, y[0] == -2}
```

```
Out[ ]:= {{x'[t] == y[t], y'[t] == 6 x[t] - y[t]}, x[0] == 1, y[0] == -2}
```

```
In[ ]:= DSolve[eq2, {x[t], y[t]}, t]
```

```
Out[ ]:= {{x[t] -> 1/5 e^{-3 t} (4 + e^{5 t}), y[t] -> 2/5 e^{-3 t} (-6 + e^{5 t})}}
```

```
In[ ]:= {xsol[t_], ysol[t_]} = ExpandAll[{x[t], y[t]} /. Flatten[DSolve[eq2, {x[t], y[t]}, t]]]
```

```
Out[ ]:= {4/5 e^{-3 t} + e^{2 t}/5, -12/5 e^{-3 t} + 2/5 e^{2 t}}
```

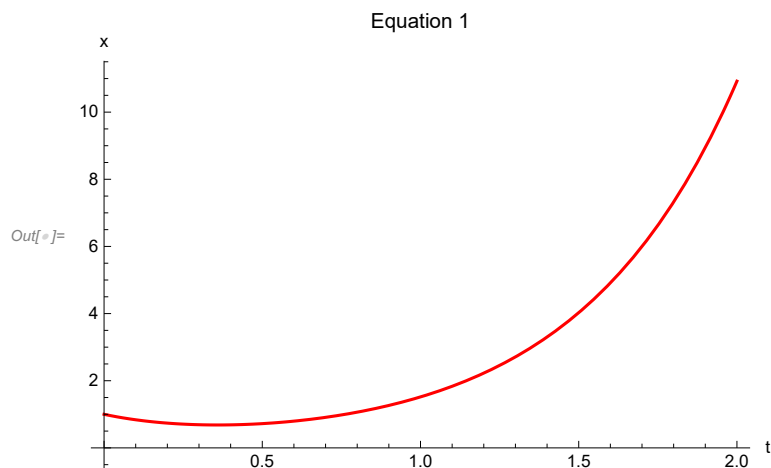
```
In[ ]:= xsol[t]
```

```
Out[ ]:= 4/5 e^{-3 t} + e^{2 t}/5
```

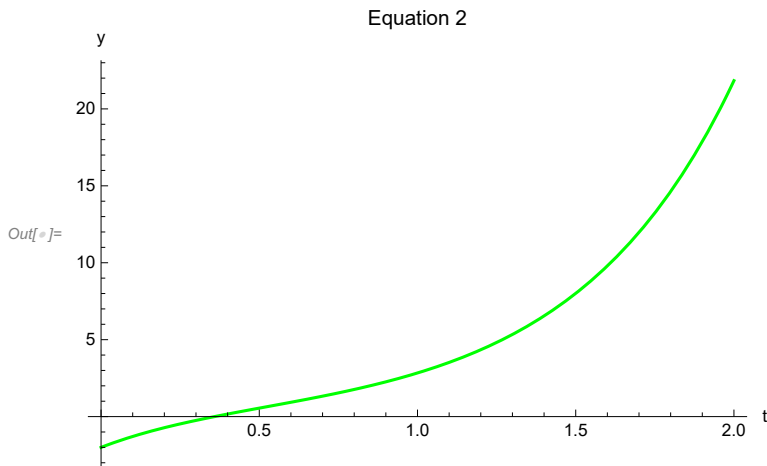
```
In[ ]:= ysol[t]
```

```
Out[ ]:= -12/5 e^{-3 t} + 2/5 e^{2 t}
```

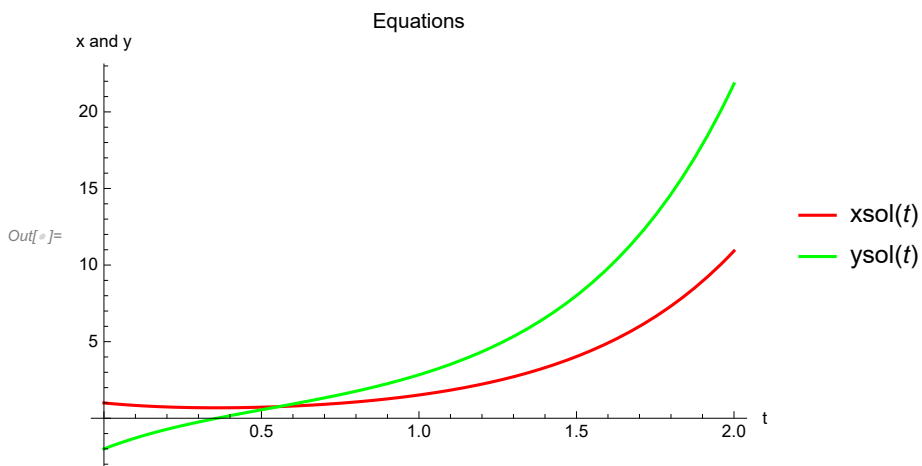
```
In[ ]:= plot1 = Plot[xsol[t], {t, 0, 2},  
  AxesLabel -> {"t", "x"}, PlotLabel -> "Equation 1", PlotStyle -> {Red}]
```



```
In[ ]:= plo2 = Plot[ysol[t], {t, 0, 2},
  AxesLabel -> {"t", "y"}, PlotLabel -> "Equation 2", PlotStyle -> {Green}]
```



```
In[ ]:= Plot[{xsol[t], ysol[t]}, {t, 0, 2}, AxesLabel -> {"t", "x and y"},
  PlotLabel -> "Equations", PlotStyle -> {Red, Green}, PlotLegends -> "Expressions"]
```



Solve the following Simultaneous DE and hence plot the solutions :

$$1. \frac{dx}{dt} = 5x - 2y$$

$$\frac{dy}{dt} = 4x - y$$

```
In[ ]:= eq1 = {x'[t] == 5 * x[t] - 2 * y[t], y'[t] == -y[t] + 4 * x[t]}
```

```
Out[ ]:= {x'[t] == 5 x[t] - 2 y[t], y'[t] == 4 x[t] - y[t]}
```

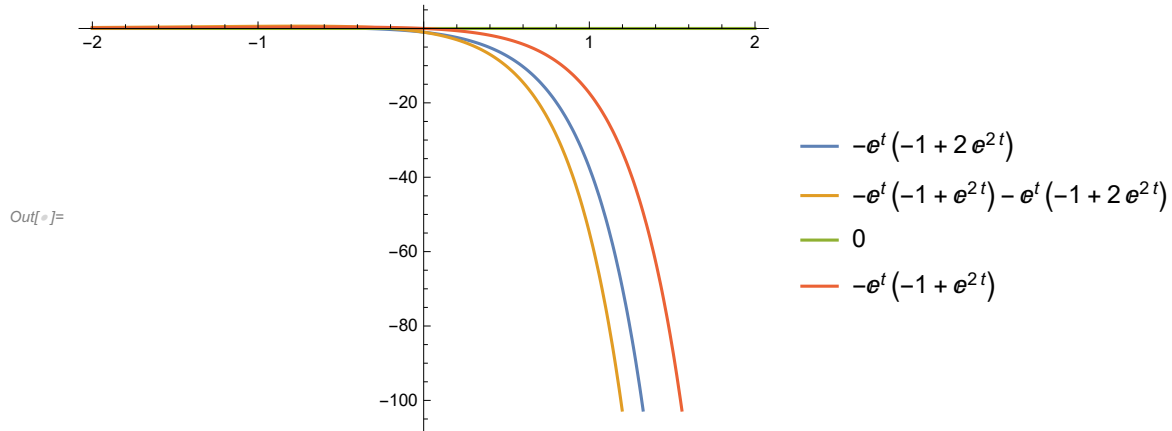
```
In[ ]:= sol = DSolve[eq1, {y[t], x[t]}, t]
```

```
Out[ ]:= {{x[t] -> e^t (-1 + 2 e^2 t) c1 - e^t (-1 + e^2 t) c2, y[t] -> 2 e^t (-1 + e^2 t) c1 - e^t (-2 + e^2 t) c2}}
```

```
In[ ]:= tabx = Table[x[t] /. sol[[1, 1]] /. {C[1] → i, C[2] → j}, {i, -1, 0}, {j, 0, 1}] // Flatten
```

```
Out[ ]:= {-e^t (-1 + 2 e^2 t), -e^t (-1 + e^2 t) - e^t (-1 + 2 e^2 t), 0, -e^t (-1 + e^2 t)}
```

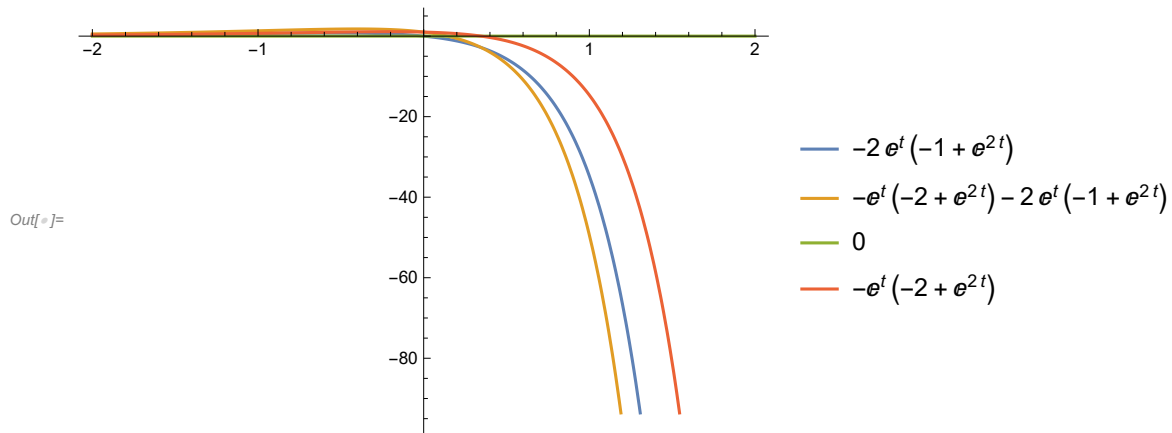
```
In[ ]:= Plot[Evaluate[tabx], {t, -2, 2}, PlotLegends → "Expressions"]
```



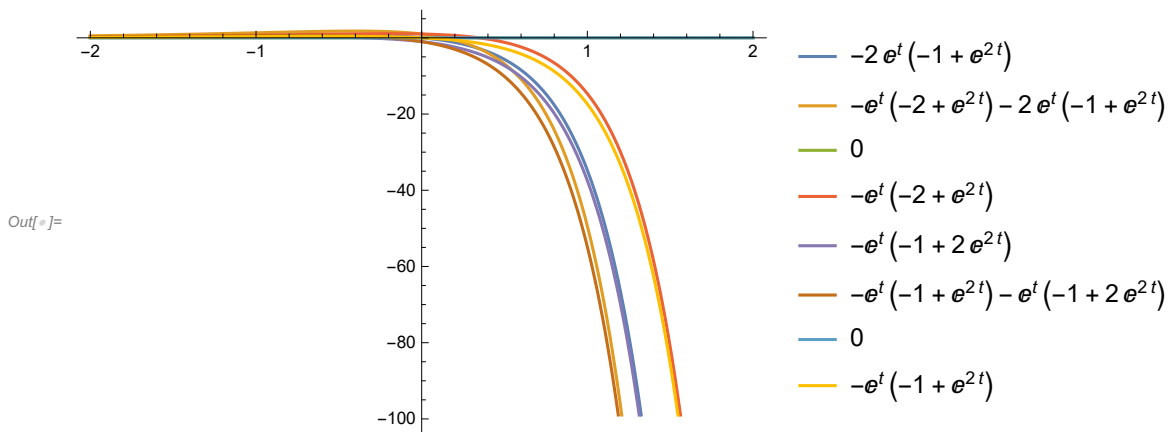
```
In[ ]:= taby = Table[y[t] /. sol[[1, 2]] /. {C[1] → i, C[2] → j}, {i, -1, 0}, {j, 0, 1}] // Flatten
```

```
Out[ ]:= {-2 e^t (-1 + e^2 t), -e^t (-2 + e^2 t) - 2 e^t (-1 + e^2 t), 0, -e^t (-2 + e^2 t)}
```

```
In[ ]:= Plot[Evaluate[taby], {t, -2, 2}, PlotLegends → "Expressions"]
```



```
In[ ]:= Plot[Evaluate[{taby, tabx}], {t, -2, 2}, PlotLegends -> "Expressions"]
```



2. $\frac{dx}{dt} = 3x - 4y$ $\frac{dy}{dt} = 2x - y$

```
In[ ]:= eq1 = {x'[t] == 3 * x[t] - 4 * y[t], y'[t] == -y[t] + 2 * x[t]}
```

```
Out[ ]:= {x'[t] == 3 x[t] - 4 y[t], y'[t] == 2 x[t] - y[t]}
```

```
In[ ]:= sol = DSolve[eq1, {y[t], x[t]}, t]
```

```
Out[ ]:= {{x[t] -> -2 e^t c2 Sin[2 t] + e^t c1 (Cos[2 t] + Sin[2 t]),  
y[t] -> e^t c2 (Cos[2 t] - Sin[2 t]) + e^t c1 Sin[2 t]}}
```

```
In[ ]:= tabx = Table[x[t] /. sol[[1, 1]] /. {C[1] -> i, C[2] -> j}, {i, -1, 0}, {j, 0, 1}] // Flatten  
taby = Table[y[t] /. sol[[1, 2]] /. {C[1] -> i, C[2] -> j}, {i, -1, 0}, {j, 0, 1}] // Flatten
```

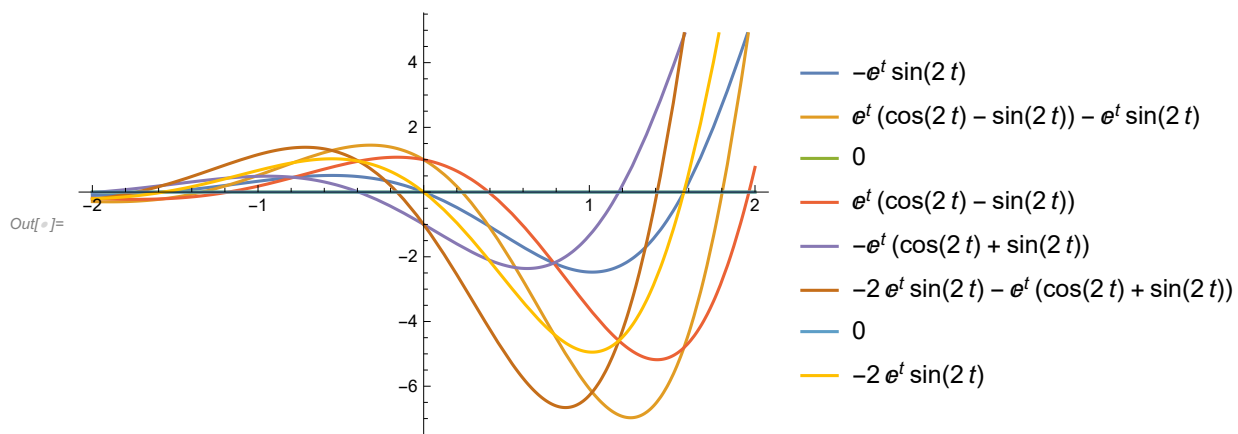
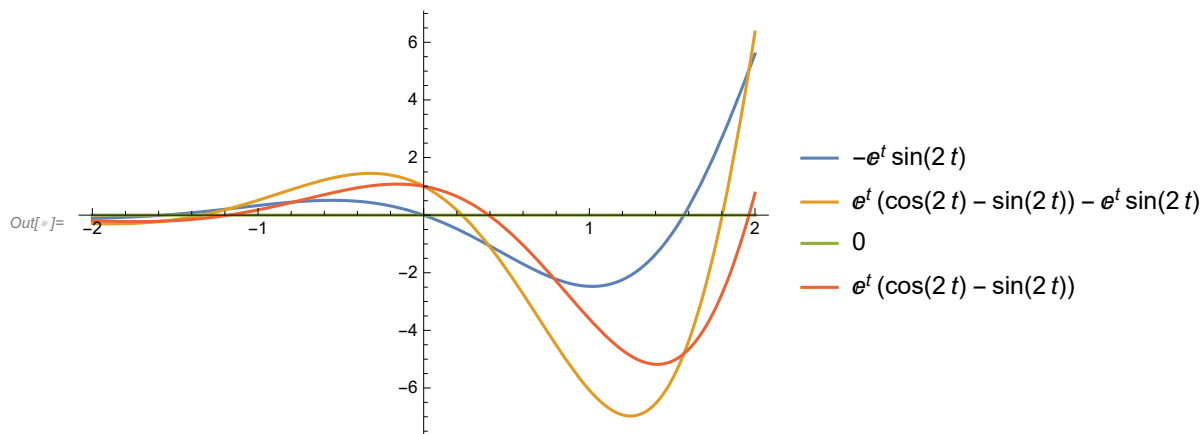
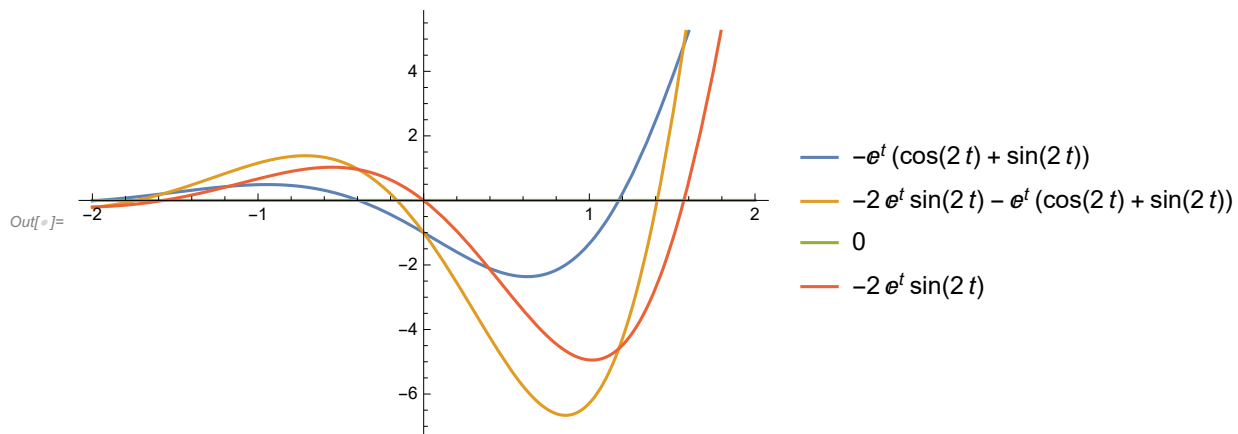
```
Out[ ]:= {-e^t (Cos[2 t] + Sin[2 t]), -2 e^t Sin[2 t] - e^t (Cos[2 t] + Sin[2 t]), 0, -2 e^t Sin[2 t]}
```

```
Out[ ]:= {-e^t Sin[2 t], e^t (Cos[2 t] - Sin[2 t]) - e^t Sin[2 t], 0, e^t (Cos[2 t] - Sin[2 t])}
```

```

In[ ]:= Plot[Evaluate[tabx], {t, -2, 2}, PlotLegends -> "Expressions"]
Plot[Evaluate[taby], {t, -2, 2}, PlotLegends -> "Expressions"]
Plot[Evaluate[{taby, tabx}], {t, -2, 2}, PlotLegends -> "Expressions"]

```



3. $\frac{dx}{dt} = 2x + 7y$
 $\frac{dy}{dt} = 3x + 2y$

with $x[0]=9, y[0]=-1$

```
In[35]:= eq2 = {{x'[t] == 7 * y[t] + 2 * x[t], y'[t] == 2 * y[t] + 3 * x[t]}, x[0] == 9, y[0] == -1}
DSolve[eq2, {x[t], y[t]}, t]
{xsol[t_], ysol[t_]} =
  ExpandAll[{x[t], y[t]} /. Flatten[DSolve[eq2, {x[t], y[t]}, t]]]
xsol[t]
ysol[t]
plot1 = Plot[xsol[t], {t, 0, 2},
  AxesLabel -> {"t", "x"}, PlotLabel -> "Equation 1", PlotStyle -> {Red}]
plo2 = Plot[ysol[t], {t, 0, 2}, AxesLabel -> {"t", "y"},
  PlotLabel -> "Equation 2", PlotStyle -> {Green}]
Plot[{xsol[t], ysol[t]}, {t, 0, 3}, AxesLabel -> {"t", "x and y"},
  PlotLabel -> "Equations", PlotStyle -> {Red, Green}, PlotLegends -> "Expressions"]
```

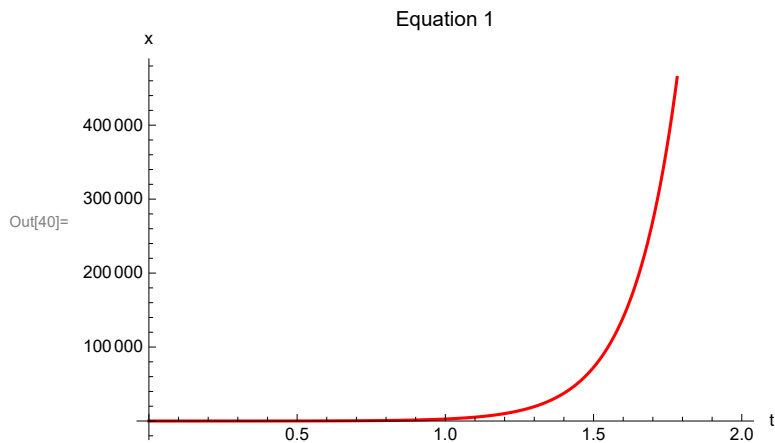
```
Out[35]= {{x'[t] == 2 x[t] + 7 y[t], y'[t] == 3 x[t] + 2 y[t]}, x[0] == 9, y[0] == -1}
```

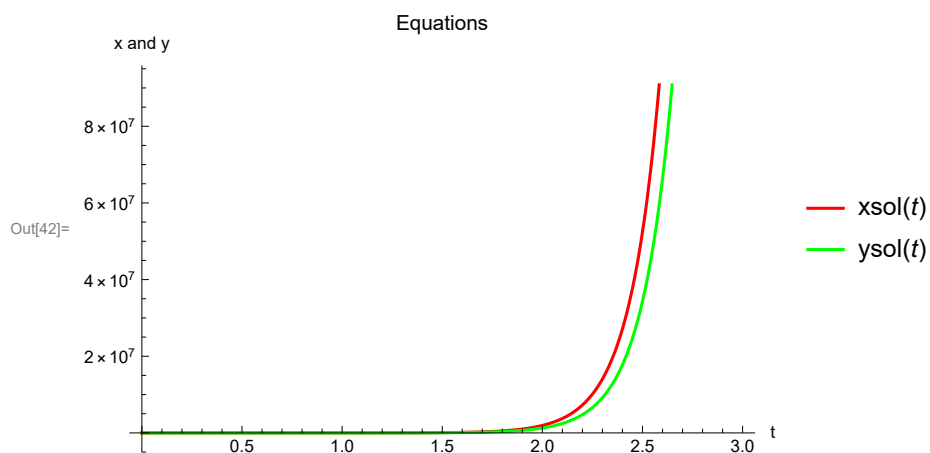
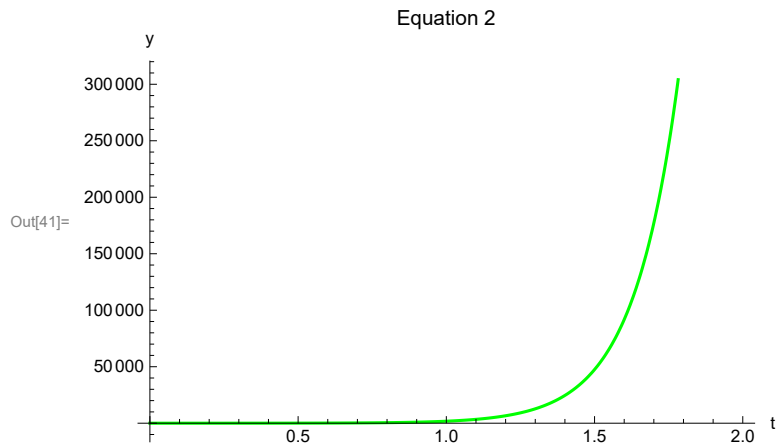
```
Out[36]= {{x[t] -> -1/6 e^(2 t - sqrt(21) t) (-27 - sqrt(21) - 27 e^(2 sqrt(21) t) + sqrt(21) e^(2 sqrt(21) t)),
  y[t] -> 1/14 e^(2 t - sqrt(21) t) (-7 - 9 sqrt(21) - 7 e^(2 sqrt(21) t) + 9 sqrt(21) e^(2 sqrt(21) t))}}
```

```
Out[37]= {9/2 e^(2 t - sqrt(21) t) + 1/2 sqrt(7/3) e^(2 t - sqrt(21) t) + 9/2 e^(2 t + sqrt(21) t) - 1/2 sqrt(7/3) e^(2 t + sqrt(21) t),
  -1/2 e^(2 t - sqrt(21) t) - 9/2 sqrt(3/7) e^(2 t - sqrt(21) t) - 1/2 e^(2 t + sqrt(21) t) + 9/2 sqrt(3/7) e^(2 t + sqrt(21) t)}
```

```
Out[38]= 9/2 e^(2 t - sqrt(21) t) + 1/2 sqrt(7/3) e^(2 t - sqrt(21) t) + 9/2 e^(2 t + sqrt(21) t) - 1/2 sqrt(7/3) e^(2 t + sqrt(21) t)
```

```
Out[39]= -1/2 e^(2 t - sqrt(21) t) - 9/2 sqrt(3/7) e^(2 t - sqrt(21) t) - 1/2 e^(2 t + sqrt(21) t) + 9/2 sqrt(3/7) e^(2 t + sqrt(21) t)
```





4. $\frac{dx}{dt} = 7x - y$
 $\frac{dy}{dt} = 4x + 3y$
 with initial conditions $x[0]=1, y[0]=3$

```
In[43]:= eq2 = {{x'[t] == -y[t] + 7*x[t], y'[t] == 3*y[t] + 4*x[t]}, x[0] == 1, y[0] == 3}
DSolve[eq2, {x[t], y[t]}, t]
{xsol[t_], ysol[t_]} =
  ExpandAll[{x[t], y[t]} /. Flatten[DSolve[eq2, {x[t], y[t]}, t]]]
xsol[t]
ysol[t]
plot1 = Plot[xsol[t], {t, 0, 2},
  AxesLabel -> {"t", "x"}, PlotLabel -> "Equation 1", PlotStyle -> {Red}]
plot2 = Plot[ysol[t], {t, 0, 2}, AxesLabel -> {"t", "y"},
  PlotLabel -> "Equation 2", PlotStyle -> {Blue}]
Plot[{xsol[t], ysol[t]}, {t, 0, 2}, AxesLabel -> {"t", "x and y"},
  PlotLabel -> "Equations", PlotStyle -> {Red, Blue}, PlotLegends -> "Expressions"]
```

Out[43]= {{x'[t] == 7 x[t] - y[t], y'[t] == 4 x[t] + 3 y[t]}, x[0] == 1, y[0] == 3}

Out[44]= $\{ \{x[t] \rightarrow -e^{5t} (-1 + t), y[t] \rightarrow -e^{5t} (-3 + 2t)\} \}$

Out[45]= $\{e^{5t} - e^{5t} t, 3e^{5t} - 2e^{5t} t\}$

Out[46]= $e^{5t} - e^{5t} t$

Out[47]= $3e^{5t} - 2e^{5t} t$

