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Department: Computer Science

Subject: Differential Equations (GE)

PRACTICAL 1: Solution of First Order Differential Equation

ODEs in which there is a single independent variable and one or more dependent variable.

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DSolve[eqn, y[x], x]: solving a differential equation for y[x]

DSolve[{eqn1, eqn2, ......}, {y1[x], y2[x],.....}, x]:

Solving a system of differential equation for yi[x]
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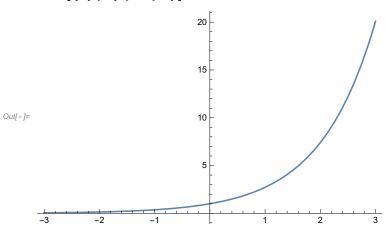
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Ques 1 : Solve dy = y
dx
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\begin{array}{l} \mathit{In[\circ]} \coloneqq \mathbf{X} = \mathbf{.} \\ \mathit{In[\circ]} \coloneqq \mathbf{y} = \mathbf{.} \\ \mathit{In[\circ]} \coloneqq \mathbf{z} = \mathbf{.} \\ \mathit{In[\circ]} \coloneqq \mathbf{sol1} = \mathsf{DSolve}[\{\mathbf{y'[x]} == \mathbf{y[x]}\}, \mathbf{y[x]}, \mathbf{x}] \\ \mathit{Out[\circ]} \coloneqq \left\{ \left\{ \mathbf{y[X]} \to \mathbf{e^{X}} \, \mathbb{C}_{1} \right\} \right\} \\ \mathit{In[\circ]} \coloneqq \mathbf{A} = \mathbf{y[x]} \ / \cdot \ \mathbf{sol1} \ / \cdot \ \{ \mathsf{C[1]} \to \mathbf{1} \} \\ \mathit{Out[\circ]} = \left\{ \mathbb{e^{x}} \right\} \end{array}
```

In[*]:= **y[x]**

Out[o] = y[x]

 $In[\circ] := Plot[\{A\}, \{x, -3, 3\}]$



You can pick out a specific solution by using /. (Replace All)

Straight Integration

 $In[\circ] := X = .$

 $In[\circ] := y = .$

In[•]:= Clear All

Out[•]= All Clear

This equation is solved by simply integrating the right hand side with respect to x:

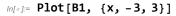
Ques 2 : Solve $y' = x^2$

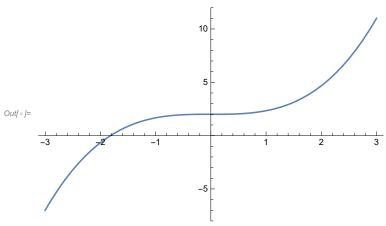
 $ln[\circ]:=$ sol22 = DSolve[y'[x] == x^2, y[x], x]

 $\textit{Out[\circ]} = \left\{ \left\{ y \left[\, x \, \right] \right. \right. \rightarrow \left. \frac{x^3}{3} + \mathbb{C}_1 \right\} \right\}$

 $ln[*]:= B1 = y[x] /. sol22 /. {C[1] \rightarrow 2}$

Out[\circ]= $\left\{2 + \frac{x^3}{3}\right\}$



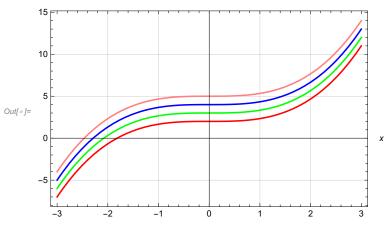


ANOTHER METHOD:

$$ln[\circ]:=$$
 B1 = Table[y[x] /. sol22 /. {C[1] \rightarrow k}, {k, 2, 5}]

Out[*]=
$$\left\{ \left\{ 2 + \frac{x^3}{3} \right\}, \left\{ 3 + \frac{x^3}{3} \right\}, \left\{ 4 + \frac{x^3}{3} \right\}, \left\{ 5 + \frac{x^3}{3} \right\} \right\}$$

ln[*]:= Plot[B1, {x, -3, 3}, PlotStyle \rightarrow {Red, Green, Blue, Pink}, GridLines \rightarrow Automatic, Frame → True, AxesOrigin → {0, 0}, AxesLabel → Automatic, ImageSize → Medium]



Separable Equations

The general solution to this equation is found by separation of variable:

Ques 3: Solve y'=2xy

$$\label{eq:local_local_local_local_local_local} \textit{In[*]:= A = DSolve} \left[y'[x] == 2*x*y[x] \middle/ (x+1), y[x], x \right] \\ \textit{Out[*]=} \left\{ \left\{ y[x] \rightarrow \mathbb{e}^{2\;(x-Log\,[1+x]\,)}\;\mathbb{c}_1 \right\} \right\}$$

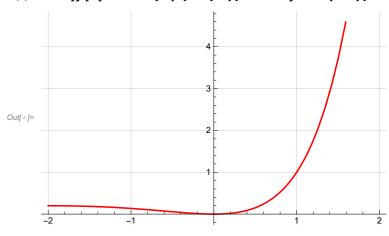
Initial value problem

The solution of this type differential equations does not contain constant

Ques 4: Solve
$$y' = \frac{y+2}{xy}$$
, $y[1] = 1$

$$\label{eq:local_local_local_local_local} $\inf\{y'[x] = y[x] + 2 / x * y[x], y[1] == 1 \}, y[x], x $\Big(\left\{ y[x] \to e^{-1 + x} \, x^2 \right\} \Big)$$$$

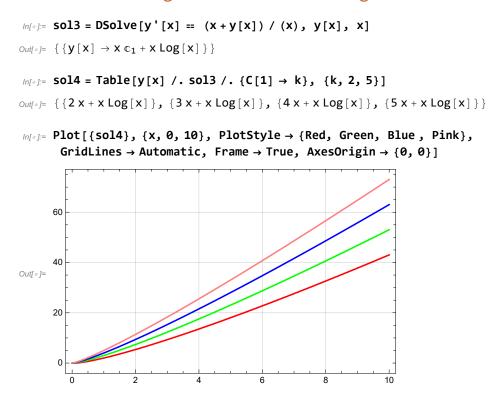
 $log_{n} = Plot[y[x] /. sol2, \{x, -2, 2\}, PlotStyle \rightarrow \{Red\}, GridLines \rightarrow Automatic]$



Homogenous Equations

here is a homogenous equation in which the total degree of both the

numerator and the denominator of the righthand side is name. The two parts of the solution list give branches of the integral curves in the form:



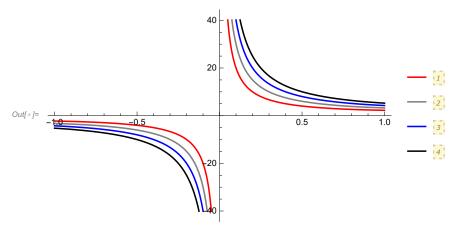
Linear First-Order Equations

The following is a linear first order ODE because both y[x] and its derivative y'[x]occur in it with power 1 and is the highest derivative. Note that the solution contains the imaginary error function Erfi:

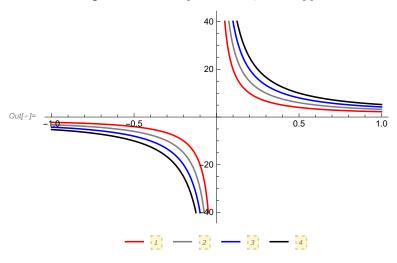
Ques 6 : Solve y'+ y/(x) =
$$x^2$$

$$\begin{aligned} & & \text{In}[*] := \text{ sol5 = DSolve}[y'[x] + y[x] / (x) == x^2, y[x], x] \\ & \text{Out}[*] := \left\{ \left\{ y[x] \to \frac{x^3}{4} + \frac{c_1}{x} \right\} \right\} \\ & & \text{In}[*] := \text{ sol6 = Table}[y[x] /. \text{ sol5 /. } \{C[1] \to k\}, \{k, 2, 5\}] \\ & \text{Out}[*] := \left\{ \left\{ \frac{2}{x} + \frac{x^3}{4} \right\}, \left\{ \frac{3}{x} + \frac{x^3}{4} \right\}, \left\{ \frac{4}{x} + \frac{x^3}{4} \right\}, \left\{ \frac{5}{x} + \frac{x^3}{4} \right\} \right\} \end{aligned}$$

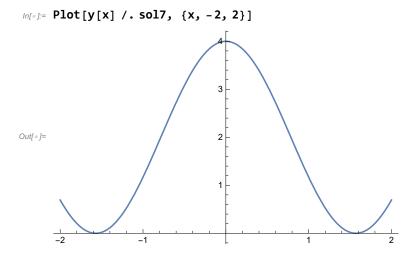
 $log(x) = Plot[{sol6}, {x, -1, 1}, PlotStyle \rightarrow {Red, Gray, Blue, Black}, PlotLegends \rightarrow Automatic]$



 $ln(*):= Plot[{sol6}, {x, -1, 1}, PlotStyle \rightarrow {Red, Gray, Blue, Black}, PlotLegends \rightarrow Placed[Automatic, Below]]$



Ques 7:
$$\frac{dy}{dx}$$
 * tan(x) = 2y - 8 , y[Pi/2] = 0



Bernoulli Equations

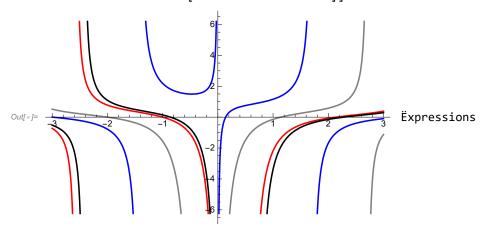
A Bernoulli Equation is a first - order equation of the form y'(x) + P(x)y(x) = Q(x) $y(x)^n$

Ques 8 : Solve
$$x \frac{dy}{dx} + y = y^2 x^2 + 1$$

$$\begin{array}{ll} \text{In[*]:= sol8 = DSolve[x * y '[x] + y[x] == y[x]^2 x^2 + 1, y[x], x]} \\ \text{Out[*]= } \left\{ \left\{ y[x] \rightarrow \frac{\text{Tan[x + c_1]}}{x} \right\} \right\} \end{array}$$

$$\begin{aligned} & & \text{out[*]= } \text{sol9 = Table[y[x] /. sol8 /. } \{C[1] \to k\}, \ \{k, 1, 4\}] \\ & & \text{out[*]= } \Big\{ \Big\{ \frac{\text{Tan}[1+x]}{x} \Big\}, \Big\{ \frac{\text{Tan}[2+x]}{x} \Big\}, \Big\{ \frac{\text{Tan}[3+x]}{x} \Big\}, \Big\{ \frac{\text{Tan}[4+x]}{x} \Big\} \Big\} \end{aligned}$$

 $ln[*]:= Plot[{sol9}, {x, -3, 3}, PlotStyle \rightarrow {Red, Gray, Blue, Black},$ PlotLegends → Placed["Expressions", Right]]



Exact Equations

Let M(x,y) and N(x,y) be two smooth functions having continuous partial derivatives in some domain R^2 without holes. A differential equation, written in differentials:

$$M(x,y) dx + N(x,y)dy = 0$$

is called **Exact** if and only if

$$dM(x, y)/dy = dN(x,y)/dz$$

or there exists a smooth function v(x,y) called the potential function such that its total differential:

$$dv=M(x,y) dx + N(x,y) = 0$$

Classify the differential equation as exact or not

```
D[f(x, y), differentiatewithrespectto]
D[f(x, y), x] diffwrtx
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Ques 9:
$$(xy^2 + x) dx + (x^2 y) dy = 0$$

$$\begin{aligned} & & \text{In}[*] := \text{M1}[x_{-}, y_{-}] := \left(x * y^{2} + x\right) \\ & & \text{In}[*] := \text{N1}[x_{-}, y_{-}] := \left(y * x^{2}\right) \\ & & \text{In}[*] := \text{Simplify}[\text{D}[\text{M1}[x, y], y] - \text{D}[\text{N1}[x, y], x]] \\ & \text{Out}[*] := 0 \\ & & \text{In}[*] := \text{eqn} = y'[x] = -\text{M1}[x, y[x]] / \text{N1}[x, y[x]] \\ & \text{Out}[*] := y'[x] = \frac{-x - xy[x]^{2}}{x^{2}y[x]} \\ & & \text{In}[*] := \text{sol11} = \text{DSolve}[\text{eqn}, y[x], x] \\ & & \text{In}[*] := \left\{ \left\{ y[x] \rightarrow -\frac{\sqrt{\text{e}^{2\text{c1}} - x^{2}}}{x} \right\}, \left\{ y[x] \rightarrow \frac{\sqrt{\text{e}^{2\text{c1}} - x^{2}}}{x} \right\} \right\} \\ & \text{Out}[*] := \left\{ \left\{ y[x] \rightarrow -\frac{\sqrt{\text{e}^{2\text{c1}} - x^{2}}}{x} \right\}, \left\{ y[x] \rightarrow \frac{\sqrt{\text{e}^{2\text{c1}} - x^{2}}}{x} \right\} \right\} \\ & & \text{In}[*] := \text{p}[x_{-}, y_{-}] := -\left(5x^{2} - 2y^{2} + 11\right) \\ & & \text{In}[*] := \text{q}[x_{-}, y_{-}] := \left(\text{Sin}[y] + 4xy + 3\right) \\ & & \text{In}[*] := \text{Simplify}[\text{D}[\text{p}[x, y], y] - \text{D}[\text{q}[x, y], x]] \\ & \text{Out}[*] := 4y \end{aligned}$$

Ques 10:
$$(3x + 2y)dx + (2x+y) dy = 0$$

$$\begin{array}{l} \ln[2] = & p[x_{-}, y_{-}] := 3x + 2y \\ & q[x_{-}, y_{-}] := 2x + y \\ & \text{Simplify}[D[p[x, y], y] - D[q[x, y], x]] \\ \\ \text{Out}[4] = & 0 \end{array}$$

Ques 11: (y^2+3) dx + (2xy - 4)dy = 0

$$\begin{array}{lll} & \text{In}[14] := & p[x_{\tt,y_{\tt}}] & := & (y^2 + 3) \\ & & q[x_{\tt,y_{\tt}}] & := & (2 * x * y - 4) \\ & & & \text{Simplify}[D[p[x_{\tt,y_{\tt,y_{\tt}}}], y] - D[q[x_{\tt,y_{\tt,y_{\tt,y_{\tt}}}}] \\ & & \text{Out}[16] = & 0 \end{array}$$

Ques 12: $(4x + 3y^2)dx + (2xy) dy = 0$

$$\begin{array}{lll} & \text{In}[17] := & p[x_{,}, y_{,}] & := & (4x + 3y^{2}) \\ & & q[x_{,}, y_{,}] & := & (2*x*y) \\ & & & \text{Simplify}[D[p[x, y], y] - D[q[x, y], x]] \\ & \text{Out}[19] = & 4y \end{array}$$