Bangladesh Open University

School of Science and Technology

B.Sc in Computer Science and Engineering

First Year Second Semester Examination,

Course Code & Title: MAT1234 Linear Algebra and Differential Equation

1. (a) Define differential equation. Show that the differential equation of circle touch the x-axis at the origin is

$$(x^2 - y^2) dy - 2xy dx = 0.$$

- (b) Define order and degree of a differential equation with examples. Distinguish between an ODE and a PDE.
- (c) Find the differential equations from the following equation: $y = e^x(A\sin 2x + B\cos 2x)$.
- (d) Show that, $Ax^2 + By^2 = 1$ is the solution of $x \left[y \frac{d^2 y}{dx^2} + \left(\frac{dy}{dx} \right)^2 \right] = y \frac{dy}{dx}$
- (e) Find the differential equation of which $y = 2A + Blogx + C(logx)^2 + 3x^2$ is a solution
- (f) Find the differential equation of which $y = ae^x + be^{-x} + c \cos x + d \sin x$ is a solution
- 2. Solve any three of the following equations:

(i)
$$dy = (y^2 - 1) dx$$
;

(ii)
$$\frac{dy}{dx} = 1 + e^{x-y};$$

(iii)
$$\frac{dy}{dx} = \sin(x+y) + \cos(x+y);$$

(iv)
$$(x^2 + y^2) dy = xy dx$$
.

(v)
$$x^2(1+y)dy + y^2(x-1)dx = 0$$

(vi)
$$e^{x-y}dx + e^{y-x} = 0$$
;

(vii)
$$(x^2-yx^2)dy + (y^2+xy^2)dx = 0$$

(viii)
$$(x^2 + y^2) dy = xy dx.$$

(ix)
$$x\sqrt{1+y^2} dx + y\sqrt{1+x^2} dy = 0$$
.

- 3. (a) Prove that the differential equation M dx + N dy = 0 is exact if and only if $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$, where M and N both are functions of x, y.
 - (b) Verify that the differential equation $\left(1 + e^{\frac{x}{y}}\right)dx + e^{\frac{x}{y}}\left(1 \frac{x}{y}\right)dy = 0$ is exact and hence solve it
 - (c) Determine whether the equation (2x + 3y + 4) dx + (3x 6y 5) dy = 0 is exact. If it is then solve it.
 - (d) Explain an exact differential equation and a linear differential equation with example
 - (e) What is integrating factor? Solve the following equations:

(i)
$$(12y + 4y^3 + 6x^2)dx + 3(x + xy^2)dy = 0$$
;

(ii)
$$y^2(ydx + 2xdy) - x^2(2ydx + xdy) = 0$$
.

4. Define homogeneous and linear differential equation with examples. Solve:

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(iii)
$$(x^3 + 3xy^2) dx + (3x^2y + y^3) dy = 0$$
;

(iv)
$$(1 + xy)y dx + (1 - xy)x dy = 0$$
.

(v)
$$(x^3 + 3xy^2) dx + (y^3 + 3x^2y) dy = 0$$

(vi)
$$\frac{dy}{dx} = \frac{4x+6y+5}{3y+2x+4}$$

(vii)
$$(x^3 + 3xy^2) dx + (y^3 + 3x^2y) dy = 0$$

(viii)
$$\frac{dy}{dx} + 2ytanx = sinx, \qquad y\left(\frac{\pi}{3}\right) = 0.$$

(ix)
$$\frac{dy}{dx} = \frac{y(y+x)}{x(y-x)}$$

$$(x) \frac{dy}{dx} = \frac{y - x - 1}{y + x + 5}$$

(xi)
$$\frac{dy}{dx} = \frac{3y - 7x + 7}{3x - 7y - 3}$$

$$(xii)\frac{dy}{dx} = \frac{y}{x} + tan\frac{y}{x}$$

(xiii)
$$(x + y + 1)dx - (2x + 2y + 1)dy = 0$$

- 5. (a) Define Bernoulli's equation and hence solve $\frac{dy}{dx} + x \sin 2y = x^3 \cos^2 y$
 - (b) Solve the equations:

(i)
$$(1+y^2) dx = (\tan^{-1} y - x) dy$$
; (ii) $x \frac{dy}{dx} + y = y^2 \log_e x$.

- (c) (i) Find the general solution of 2y'' 7y' + 3y = 0.
 - (ii) Find the particular solution of $\frac{d^2y}{dx^2} + 3\frac{dy}{dx} + 2y = 0$ when y(0) = 0 and y'(0) = 1.
- (d) It is evident that $y_p = 3x$ is a particular solution of the equation y'' + 4y = 12x, and that $y_c(x) = c_1 cos 2x + c_2 sin 2x$ is its complementary solution. Find a solution of this differential equation that satisfies the initial conditions y(0) = 5, y'(0) = 7.
- (e) Find the complementary function of the equations:

i)
$$(D^3 - 8)v = 0$$
;

ii)
$$(D^3 + 3D^2 + 3D + 1)v = 0$$
.

- 6. (a) Solve
 - (i) $(D^2 4D + 13)y = 0$;
 - (ii) $(D^2 + 4)y = e^x + x^2$;
 - (iii) $(D^2 + a^2)y = \cos ax$
 - (iv) $(4D^2 + 12D + 9)y = 144e^{-3x}$
 - (v) $(D^3 + 8)y = x^4 + 2x + 1$.
 - (vi) $(D^3 2D^2 19D + 20)\nu = 0$
 - (vii) $(D^2 + 1)y = \sin 3x$
 - (viii) $(D^2 + 3D + 2)y = 0$ when y(0) = 0 and y'(0) = 1.
 - (ix) $(D^2 5D + 6)y = x^3e^{2x}$
 - (x) $(D^2 + 4)y = 12x$ when y(0) = 5, y'(0) = 7.
 - (xi) $(D^2 2D + 4)y = e^x Cosx$;

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ASSIGNMENT-01



COMPUTER SCIENCE & ENGINEERING 1ST YEAR 2ND SEMESTER

LINEAR ALGEBRA & DIFFERENTIAL EQUATION

COURSE & CODE: MAT-1231

GROUP: 01

QUESTION NO - 2 & 6

DATE OF SUBMISSION: 07-03-2020

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ASSIGNMENT-01

ANSWER TO THE QUESTION NO. 2

(i)
$$dy = (y^2 - 1)dx$$

Soln:

$$dy = (y^2 - 1)dx$$

$$\Rightarrow (y^2 - 1)dx - dy = 0 \quad \cdots \cdots \cdots (1)$$

Here,

$$M = y^2 - 1$$

$$\Rightarrow \frac{\partial M}{\partial y} = 2y$$

And

$$N = -1$$

$$\Longrightarrow \frac{\partial N}{\partial x} = 0$$

Since, $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ therefore equation (1) is not exact

Now,

$$\frac{1}{M} \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) = \frac{1}{y^2 - 1} (-2y)$$

$$= -\frac{2y}{y^2 - 1} \text{ which is a function of y only}$$

$$= f(y)$$

$$\therefore Integrating Factor = e^{\int -\frac{2y}{y^2-1} dy}$$

$$= e^{-\int \frac{2y}{y^2-1} dy}$$

$$= e^{-ln(y^2-1)}$$

$$= e^{ln(y^2-1)^{-1}}$$

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

Multiplying equation (1) by $\frac{1}{y^2-1}$

$$dx - \frac{1}{y^2 - 1}dy = 0 \cdots (2)$$

Which is exact.

Now the solution is

$$\int_{y=constant} dx + \int -\frac{1}{y^2 - 1} dy = c'$$

$$\Rightarrow x - \int \frac{1}{y^2 - 1} dy = c'$$

$$\Rightarrow x - \frac{1}{2} ln \left(\frac{y - 1}{y + 1} \right) = c'$$

$$\Rightarrow 2x - ln \left(\frac{y - 1}{y + 1} \right) = 2c'$$

$$\therefore 2x - ln \left(\frac{y - 1}{y + 1} \right) = c \quad [where 2c' = c]$$

Which is the required solution.

(ii)
$$\frac{dy}{dx} = 1 + e^{x-y}$$

Soln:

$$\frac{dy}{dx} = 1 + e^{x-y}$$

Multiplying by e^y

$$\implies e^{y} \frac{dy}{dx} = e^{y} + e^{x}$$

$$\Rightarrow e^y dy = e^y dx + e^x dx$$

Integrating both side

$$\Rightarrow \int e^y dy = \int e^y dx + \int e^x dx$$

$$\Rightarrow e^y = xe^y + e^x + c$$

$$\Rightarrow e^y - xe^y = e^x + c$$

$$\Rightarrow e^y(1-x) = e^x + c$$

which is the required solution.

(iii)
$$\frac{dy}{dx} = sin(x+y) + cos(x+y)$$

Soln:

$$\frac{dy}{dx} = \sin(x+y) + \cos(x+y)$$

let, x + y = z

 $\implies 1 + \frac{dy}{dx} = \frac{dz}{dx}$

 $\Rightarrow \frac{dy}{dx} = \frac{dz}{dx} - 1$

$$\Rightarrow \frac{dz}{dx} - 1 = sinz + cosz$$

$$\Rightarrow \frac{dz}{dx} = 1 + sinz + cosz$$

$$\Rightarrow \frac{dz}{dx} = 2\cos^2\frac{z}{2} + 2\sin\frac{z}{2} \cdot \cos\frac{z}{2}$$

$$\Rightarrow \frac{dz}{dx} = 2\cos^2\frac{z}{2}\left(1 + \frac{\sin^2\frac{z}{2}}{\cos^2\frac{z}{2}}\right)$$

$$\Rightarrow \frac{dz}{dx} = 2\cos^2\frac{z}{2}(1 + \tan\frac{z}{2})$$

$$\Longrightarrow \frac{dz}{dx} = \frac{1 + tan_{\frac{z}{2}}^{z}}{\frac{1}{2}sec^{2}\frac{z}{2}}$$

$$\Rightarrow \int \frac{\frac{1}{2} sec^2 \frac{z}{2}}{1 + tan_2^z} dz = \int dx$$

$$\Rightarrow ln\left(1 + tan\frac{z}{2}\right) = x + c$$

$$\Rightarrow ln\left(1 + tan\frac{x+y}{2}\right) = x + c$$

Which is the required solution.

(iv)
$$(x^2 + y^2)dy = xy dx$$

Soln:

$$(x^2 + y^2)dy = xy dx$$

$$\Rightarrow \frac{dy}{dx} = \frac{xy}{x^2 + y^2} \quad \cdots \cdots \cdots (1)$$

Let, y = vx

$$\Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

From equation (1)

$$v + x \frac{dv}{dx} = \frac{x \cdot vx}{x^2 + v^2 x^2} = \frac{vx^2}{x^2(1+v^2)}$$

$$\Rightarrow x \frac{dv}{dx} = \frac{v}{1+v^2} - v$$

$$\Rightarrow x \frac{dv}{dx} = \frac{v - v - v^3}{1+v^2}$$

$$dv \qquad v^3$$

$$\implies x \frac{dv}{dx} = -\frac{v^3}{1 + v^2}$$

$$\implies -\frac{1+v^2}{v^3} \ dv = \frac{dx}{x}$$

$$\implies -\left(\frac{1}{v^3} + \frac{v^2}{v^3}\right) dv = \frac{dx}{x}$$

$$\Rightarrow \int -\left(\frac{1}{v^3} + \frac{1}{v}\right) dv = \int \frac{dx}{x}$$

$$\Rightarrow -\frac{1}{-2v^2} - lnv = lnx + lnc$$

$$\Rightarrow \frac{1}{2v^2} = lnx + lnc + lnv$$

$$\Rightarrow \frac{1}{2v^2} = ln(cvx)$$

$$\Rightarrow \frac{1}{2\frac{y^2}{x^2}} = \ln(c \cdot \frac{y}{x} \cdot x)$$

$$\Longrightarrow \frac{x^2}{2y^2} = \ln(cy)$$

(v)
$$x^2(1+y)dy + y^2(x-1)dx = 0$$

Soln:

$$x^{2}(1 + y) dy + y^{2}(x - 1) dx = 0$$

Dividing by x^2y^2

$$\Rightarrow \frac{1+y}{y^2} dy + \frac{x-1}{x^2} dx = 0$$

$$\Longrightarrow \left(\frac{1}{y^2} + \frac{y}{y^2}\right) dy + \left(\frac{x}{x^2} - \frac{1}{x^2}\right) dx = 0$$

Integrating both side

$$\implies \int \left(\frac{1}{y^2} + \frac{y}{y^2}\right) dy + \int \left(\frac{x}{x^2} - \frac{1}{x^2}\right) dx = c$$

$$\Rightarrow -\frac{1}{y} + lny + lnx + \frac{1}{x} = c$$

$$\Rightarrow ln(xy) + \frac{1}{x} - \frac{1}{y} = c$$

$$\implies \ln(xy) + \frac{y - x}{xy} = c$$

$$\Rightarrow xy \ln(xy) + y - x = cxy$$

(vi)
$$e^{x-y}dx + e^{y-x}dy = 0$$

Soln:

$$e^{x-y}dx + e^{y-x}dy = 0$$

$$\Rightarrow \frac{e^x}{e^y}dx + \frac{e^y}{e^x}dy = 0$$

Multiplying by $e^x e^y$

$$e^{2x}dx + e^{2y}dy = 0$$

Integrating both side

$$\Rightarrow \frac{e^{2x}}{2} + \frac{e^{2y}}{2} = c'$$

$$\Rightarrow e^{2x} + e^{2y} = 2c'$$

$$\Rightarrow e^{2x} + e^{2y} = c$$

[where 2c' = c]

Which is the required solution.

(vii)
$$(x^2 - yx^2)dy + (y^2 + xy^2)dx = 0$$

Solⁿ:

$$(x^2 - yx^2)dy + (y^2 + xy^2)dx = 0$$

$$\Rightarrow x^2(1-y)dy + y^2(1+x)dx = 0$$

Dividing by x^2y^2

$$\Rightarrow \frac{1-y}{y^2}dy + \frac{1-x}{x^2}dx = 0$$

$$\Longrightarrow \left(\frac{1}{y^2} - \frac{1}{y}\right) dy + \left(\frac{1}{x^2} + \frac{1}{x}\right) dx = 0$$

Integrating both side

$$\implies \int \left(\frac{1}{y^2} - \frac{1}{y}\right) dy + \int \left(\frac{1}{x^2} + \frac{1}{x}\right) dx = c$$

$$\Rightarrow \frac{1}{-y} - lny + \frac{1}{-x} + lnx = c$$

$$\Rightarrow -\frac{1}{y} - \ln y - \frac{1}{x} + \ln x = c$$

$$\implies ln\frac{x}{y} - \left(\frac{1}{x} + \frac{1}{y}\right) = c$$

$$\implies ln\frac{x}{y} - \frac{x+y}{xy} = c$$

$$\Rightarrow xy \ln \frac{x}{y} - x - y = cxy$$

(viii)
$$(x^2 + y^2)dy = xy dx$$

Soln:

$$(x^2 + y^2)dy = xy dx$$

$$\Rightarrow \frac{dy}{dx} = \frac{xy}{x^2 + y^2} \cdots \cdots \cdots \cdots (1)$$

Let,
$$y = vx$$

$$\Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx}$$

From equation (1)

$$v + x \frac{dv}{dx} = \frac{x \cdot vx}{x^2 + v^2 x^2} = \frac{vx^2}{x^2 (1 + v^2)}$$

$$\Rightarrow x \frac{dv}{dx} = \frac{v}{1+v^2} - v$$

$$\Rightarrow x \frac{dv}{dx} = \frac{v - v - v^3}{1 + v^2}$$

$$\Rightarrow x \frac{dv}{dx} = -\frac{v^3}{1+v^2}$$

$$\implies -\frac{1+v^2}{v^3}dv = \frac{dx}{x}$$

$$\Rightarrow -\left(\frac{1}{v^3} + \frac{v^2}{v^3}\right) dv = \frac{dx}{x}$$

$$\implies \int -\left(\frac{1}{v^3} + \frac{1}{v}\right) dv = \int \frac{dx}{x}$$

$$\Rightarrow -\frac{1}{-2v^2} - lnv = lnx + lnc$$

$$\Rightarrow \frac{1}{2v^2} = lnx + lnc + lnv$$

$$\Longrightarrow \frac{1}{2v^2} = \ln(cvx)$$

$$\Rightarrow \frac{1}{2\frac{y^2}{x^2}} = \ln(c \cdot \frac{y}{x} \cdot x)$$

$$\Rightarrow \frac{x^2}{2y^2} = \ln(cy)$$

(ix)
$$x\sqrt{1+y^2}dx + y\sqrt{1+x^2}dy = 0$$

Soln:

$$x\sqrt{1+y^2}dx + y\sqrt{1+x^2}dy = 0$$

Dividing by $\sqrt{1+x^2} \cdot \sqrt{1+y^2}$

$$\Rightarrow \frac{x}{\sqrt{1+x^2}} dx + \frac{y}{\sqrt{1+y^2}} dy = 0$$

Integrating both side

$$\Rightarrow \int \frac{x}{\sqrt{1+x^2}} dx + \int \frac{y}{\sqrt{1+y^2}} dy = c'$$

$$\Rightarrow \int \frac{1}{\sqrt{z}} \cdot \frac{1}{2} dz + \int \frac{1}{\sqrt{v}} \cdot \frac{1}{2} dv = c'$$

$$\Rightarrow \frac{1}{2} \int \frac{1}{\sqrt{z}} dz + \frac{1}{2} \int \frac{1}{\sqrt{v}} dv = c'$$

$$\Rightarrow \frac{1}{2} \int \frac{1}{\sqrt{z}} dz + \frac{1}{2} \int \frac{1}{\sqrt{v}} dv = c'$$

$$\Rightarrow \frac{\sqrt{z}}{2} + \frac{\sqrt{v}}{2} = c'$$

$$\Rightarrow \sqrt{z} + \sqrt{v} = 2c'$$
Let, $1 + x^2 = z$

$$\Rightarrow 2x = \frac{dz}{dx}$$

$$\Rightarrow x dx = \frac{1}{2} dz$$
Let, $1 + y^2 = v$

$$\Rightarrow 2y = \frac{dv}{dy}$$

$$\Rightarrow ydy = \frac{1}{2} dv$$

Which is the required solution.

 $\Rightarrow \sqrt{1+x^2} + \sqrt{1+y^2} = c$ [where 2c' = c]

ANSWER TO THE QUESTION NO 6

(i)
$$(D^2 - 4D + 13)y = 0$$

Soln:

$$(D^2 - 4D + 13)y = 0$$

Let,
$$y = e^{mx}$$

$$\Rightarrow Dy = me^{mx}$$

$$\Rightarrow D^2y = m^2e^{mx}$$

The Auxiliary Equation (A. E)is,

$$(m^2 + 4m + 13)e^{mx} = 0$$

$$\Rightarrow (m^2 + 4m + 13) = 0 \qquad [\because e^{mx} \neq 0]$$

$$\implies m = \frac{4 \pm \sqrt{16 - 52}}{2}$$

$$\implies m = \frac{4 \pm 6i}{2}$$

$$\therefore m = 2 \pm 3i$$

The General Solution (G.S) is,

$$\therefore y = e^{2x} [A \cos 3x + B \sin 3x]$$

 $Which \ is \ the \ required \ solution.$

(ii)
$$(D^2 + 4)y = e^x + x^2$$

Soln:

$$(D^2 + 4)y = e^x + x^2$$

Let,
$$y = e^{mx}$$

$$\implies Dy = me^{mx}$$

$$\Rightarrow D^2y = m^2e^{mx}$$

The Auxiliary Equation (A. E) is,

$$(m^2+4)e^{mx}=0$$

$$\Rightarrow (m^2 + 4) = 0 \qquad [\because e^{mx} \neq 0]$$

$$\therefore m = \pm 2i$$

The Cofficient Function (C.F) is,

$$\therefore y_c = [A \ cas2x + B \ Sin2x]$$

The Particular Integral (P.I) is,

$$y_p = \frac{1}{D^2 + 4} (e^x + x^2)$$

$$= \frac{1}{D^2 + 4} \cdot e^x + \frac{1}{D^2 + 4} \cdot x^2$$

$$= \frac{1}{1^2 + 4} \cdot e^x + \frac{1}{4} \left(1 + \frac{D^2}{4} \right)^{-1} \cdot x^2$$

$$= \frac{1}{5} \cdot e^x + \frac{1}{4} \left(1 - \frac{D^2}{4} + \frac{D^4}{16} - \dots \right) x^2$$

$$= \frac{1}{5} \cdot e^x + \frac{1}{4} \left(x^2 - \frac{2}{4} \right)$$

$$= \frac{1}{5} \cdot e^x + \frac{1}{4} \left(x^2 - \frac{1}{2} \right)$$

$$\therefore y_p = \frac{1}{5} \cdot e^x + \frac{1}{8} (2x^2 - 1)$$

The General Equation (G.S) is,

$$y = y_c + y_p$$

$$\therefore y = ACos2x + BSin2x + \frac{1}{5} \cdot e^{x} + \frac{1}{8}(2x^{2} - 1)$$

Which is the required solution.

(iii)
$$(D^2 + a^2)y = \cos ax$$

Soln:

$$(D^2 + a^2)y = Cos \ ax$$

Let,
$$y = e^{mx}$$

$$\implies Dy = me^{mx}$$

$$\Longrightarrow D^2y=m^2e^{mx}$$

$$(m^2 + a^2)e^{mx} = 0$$

$$\Rightarrow (m^2 + a^2) = 0 \qquad [\because e^{mx} \neq 0]$$

$$\therefore m = \pm ai$$

The Cofficient Function (C.F) is,

$$\therefore y_c = [A \ cas \ ax + B \ Sin \ ax]$$

The Particular Integral (P.I) is

$$y_p = \frac{1}{D^2 + a^2} \cos ax$$

$$= x.\frac{1}{2D} \cos ax$$

$$=\frac{x}{2}\int Cos\ ax$$

$$\therefore y_p = \frac{x}{2a} Sin ax$$

The General Equation (G.S) is,

$$y = y_c + y_p$$

$$\therefore y = ACos \ ax + BSin \ ax + \frac{x}{2a} \ Sin \ ax$$

Which is the required solution.

(iv)
$$(4D^2 + 12D + 9)y = 144 e^{-3x}$$

Soln:

$$(4D^2 + 12D + 9)y = 144 e^{-3x}$$

$$Let,y=e^{mx}$$

$$\Rightarrow Dy = me^{mx}$$

$$\Longrightarrow D^2y = m^2e^{mx}$$

$$(4m^2 + 12m + l)e^{mx} = 0$$

$$\Rightarrow (2m^2 + 3) = 0$$

$$[\because e^{mx} \neq 0]$$

$$\therefore m = -\frac{3}{2}, -\frac{3}{2}$$

The Cofficient Function (C.F) is,

$$\therefore y_c = C_1 e^{-\frac{3x}{2}} + x C_2 e^{-\frac{3x}{2}}$$

The Particular Integral (P.I) is

$$y_p = \frac{1}{(2D+3)^2} 144 e^{-3x}$$

$$= 144 \; \frac{1}{\{2(-3)+3\}^2} \;\; e^{-3x}$$

$$= 144.\frac{1}{9}. e^{-3x}$$

$$\therefore y_p = 16 e^{-3x}$$

The General Equation (G.S) is,

$$y = y_c + y_p$$

$$\therefore y = C_1 e^{-\frac{3x}{2}} + x C_2 e^{-\frac{3x}{2}} + 16 e^{-3x}$$

Which is the required solution.

(v)
$$(D^3+8)y=x^4+2x+1$$

Solⁿ:

$$(D^3 + 8)y = x^4 + 2x + 1$$

Let,
$$y = e^{mx}$$

$$\Rightarrow Dy = me^{mx}$$

$$\Rightarrow D^2y = m^2e^{mx}$$

$$\Rightarrow D^3 y = m^3 e^{mx}$$

$$(m^{3} + 8)e^{mx} = 0$$

$$\Rightarrow (m^{3} + 8) = 0 \qquad [\because e^{mx} \neq 0]$$

$$\Rightarrow m^{3} + 2m^{2} - 2m^{2} - 4m + 4m + 8 = 0$$

$$\Rightarrow m^{2}(m+2) - 2m(m+2) + 4(m+2) = 0$$

$$\Rightarrow (m+2)(m^{2} - 2m + 4) = 0$$

$$\Rightarrow m = -2, \frac{2\pm\sqrt{4-16}}{2}$$

$$\Rightarrow m = -2, \frac{2\pm2\sqrt{3}i}{2}$$

$$\therefore m = -2, 1 + i\sqrt{3}$$

The Cofficient Function (C.F) is,

$$\therefore y_c = C_1 e^{-2x} + e^x \left[A \cos \sqrt{3} x + B \sin \sqrt{3} x \right]$$

The Particular Integral (P.I) is

$$y_p = \frac{1}{D^3 + 8} (x^4 + 2x + 1)$$

$$= \frac{1}{8} \left(1 + \frac{D^3}{8} \right)^{-1} (x^4 + 2x + 1)$$

$$= \frac{1}{8} \left(1 - \frac{D^3}{8} + \frac{D^6}{64} \dots \right) (x^4 + 2x + 1)$$

$$= \frac{1}{8} \left(x^4 + 2x + 1 - \frac{24x}{8} \right)$$

$$\therefore y_p = \frac{1}{8} (x^4 - x + 1)$$

The General Equation (G.S) is,

$$y = y_c + y_p$$

$$\therefore y = C_1 e^{-2x} + e^x \left[A \cos \sqrt{3} x + B \sin \sqrt{3} x \right] + \frac{1}{8} (x^4 - x + 1)$$

Which is the required solution.

(vi)
$$(D^3-2D^2-19D+20)y=0$$

Soln:

$$(D^3 - 2D^2 - 19D + 20)y = 0$$

Let, $y = e^{mx}$

$$\Rightarrow Dy = me^{mx}$$

$$\Rightarrow D^2 y = m^2 e^{mx}$$

$$\Rightarrow D^3 v = m^3 e^{mx}$$

The Auxiliary Equation (A. E) is,

$$(m^3 - 2m^2 - 19m + 20) e^{mx} = 0$$

$$\Rightarrow m^3 - 2m^2 - 19m + 20 = 0$$

$$[\because e^{mx} \neq 0]$$

$$\Rightarrow m^3 - m^2 - m^2 + m - 20m + 20 = 0$$

$$\Rightarrow m^2(m-1) - m(m-1) + 20(m-1) = 0$$

$$\Rightarrow (m-1)(m^2-m+20)=0$$

$$\Rightarrow (m-1)(m-5)(m+4) = 0$$

$$m = 1.5. -4$$

The General Equation (G.S) is,

$$\therefore y = C_1 e^x + C_2 e^{5x} + C_3 e^{-4x}$$

Which is the required solution.

(vii)
$$(D^2 + 1)y = Sin 3x$$

Soln:

$$(D^2 + 1)y = Sin 3x$$

Let,
$$y = e^{mx}$$

$$\Rightarrow Dy = me^{mx}$$

$$\Rightarrow D^2 y = m^2 e^{mx}$$

The Auxiliary Equation (A. E)is,

$$(m^2+1)e^{mx}=0$$

$$\Rightarrow (m^2 + 1) = 0 \qquad [\because e^{mx} \neq 0]$$

$$\therefore m = \pm i$$

The Cofficient Function (C.F) is,

$$\therefore y_c = [A \cos x + B \sin x]$$

The Particular Integral (P.I) is

$$y_p = \frac{1}{D^2 + 1} \sin 3x$$
$$= \frac{1}{-3^2 + 1} \sin 3x$$
$$\therefore y_p = -\frac{1}{8} \sin 3x$$

The General Equation (G.S) is,

$$y = y_c + y_p$$

$$\therefore y = A \cos x + B \sin x - \frac{1}{8} \sin 3x$$

Which is the required solution.

(viii)
$$(D^2 + 3D + 2)y = 0$$

Soln:

$$(D^2 + 3D + 2)y = 0$$

Let,
$$y = e^{mx}$$

$$\Rightarrow Dy = me^{mx}$$

$$\Rightarrow D^2 v = m^2 e^{mx}$$

The Auxiliary Equation (A. E)is,

$$(m^2 + 3m + 2) e^{mx} = 0$$

$$\Rightarrow m^2 + 3m + 2 = 0 \qquad [\because e^{mx} \neq 0]$$

$$\Rightarrow (m+2)(m+1) = 0$$

$$\therefore m = -1, -2$$

The General Equation (G.S) is,

Now,

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

$$\Rightarrow 0 = C_1 + C_2$$

Again,

$$y'(0) = -C_1 - 2C_2$$

$$\Rightarrow 1 = -C_1 - 2C_2$$

$$\Rightarrow -(-C_2) - 2C_2 = 1$$

$$\therefore C_2 = -1$$

From equation (2)

$$\Rightarrow C_1 = -(-1)$$

$$\therefore C_1 = 1$$

Now From equation (1) the Particular solution is,

$$\therefore y = e^{-x} - e^{-2x}$$

Which is the required solution.

(ix)
$$(D^2 + 5D + 6)y = x^3e^{2x}$$

Soln:

$$(D^2 + 5D + 6)y = x^3 e^{2x}$$

Let,
$$y = e^{mx}$$

$$\Rightarrow Dy = me^{mx}$$

$$\Longrightarrow D^2y = m^2e^{mx}$$

$$(m^2 - 5m + 6) e^{mx} = 0$$

$$\Rightarrow m^2 - 3m - 2m + 6 = 0 \qquad [\because e^{mx} \neq 0]$$

$$\Rightarrow (m - 2) (m - 3) = 0$$

$$\therefore m = 2,3$$

The Cofficient Function (C.F) is,

$$\therefore y_c = C_1 e^{2x} + C_2 e^{3x}$$

The Particular Integral (P.I) is

$$y_p = \frac{1}{(D-2)(D-3)} x^3 e^{2x}$$

$$= \frac{1}{(D+2-2)(D+2-3)} x^3 e^{2x}$$

$$= e^{2x} \frac{1}{D(D-1)} x^3$$

$$= -e^{2x} \frac{1}{D} (1-D)^{-1} x^3$$

$$= -e^{2x} \frac{1}{D} (1+D+D^2+D^3+\cdots\dots) x^3$$

$$= -e^{2x} \frac{1}{D} (x^3 + 3x^2 + 6x + 6)$$

$$= -e^{2x} \left(\frac{x^4}{4} + 3\frac{x^3}{3} + 6\frac{x^2}{2} + 6x\right)$$

$$\therefore y_p = -\frac{e^{2x}}{4} (x^4 + 4x^3 + 12x^2 + 24x)$$

The General Equation (G.S) is,

$$y = y_c + y_p$$

$$\therefore y = C_1 e^{2x} + C_2 e^{3x} - \frac{e^{2x}}{4} (x^4 + 4x^3 + 12x^2 + 24x)$$

Which is the required solution.

(x)
$$(D^2+4)y=12x$$

Solⁿ:

$$(D^2 + 4)y = 12x$$

Let,
$$y = e^{mx}$$

$$\Rightarrow Dy = me^{mx}$$

$$\Rightarrow D^2y = m^2e^{mx}$$

The Auxiliary Equation (A. E)is,

$$(m^2 + 4) e^{mx} = 0$$

$$\Rightarrow (m^2 + 4) = 0 \qquad [\because e^{mx} \neq 0]$$

$$\therefore m = \pm 2i$$

The Cofficient Function (C.F) is,

$$\therefore y_c = [A \cos 2x + B \sin 2x]$$

The Particular Integral (P.I) is

$$y_p = \frac{1}{D^2 + 4} \cdot 12x$$

$$= 12 \cdot \frac{1}{4} \cdot \frac{1}{\left(1 + \frac{D^2}{4}\right)} \cdot x$$

$$= 3 \cdot \left(1 + \frac{D^2}{4}\right)^{-1} \cdot x$$

$$= 3 \cdot \left(1 - \frac{D^2}{4} + \frac{D^4}{16} - \dots \right) \cdot x$$

The General Equation (G.S) is,

$$y(x) = y_c + y_n$$

 $\therefore y_p = 3x$

$$\Rightarrow$$
 $y'(x) = -2A \sin 2x + 2B \cos 2x + 3$

Now,

$$y(0) = A Cas 2.0 + B Sin 2.0 + 3.0$$

$$\Rightarrow$$
 5 = $A Cas 0 + B Sin 0$

$$\Rightarrow$$
 5 = $A.1 + B.0$

$$A = 5$$

Again,

$$y'(0) = -2A \sin 2.0 + 2B \cos 2.0 + 3$$

$$\Rightarrow$$
 7 = -2A sin 0 + 2B cos 0 + 3

$$\implies$$
 -2A . 0 + 2B . 1 = 7 - 3

$$\therefore B = 2$$

From equation (1) the particular solution is,

$$\therefore y = 5 Cas 2x + 2 Sin 2x + 3x$$

Which is the required solution.

(xi)
$$(D^2-2D+4)y=e^x Cosx$$

Solⁿ:

$$(D^2 - 2D + 4)y = e^x Cosx$$

$$Let, y = e^{mx}$$

$$\Longrightarrow Dy=me^{mx}$$

$$\Rightarrow D^2y = m^2e^{mx}$$

The Auxiliary Equation (A. E)is,

$$(m^2 - 2m + 4) e^{mx} = 0$$

$$\Rightarrow m^2 - 2m + 4 = 0 \qquad [\because e^{mx} \neq 0]$$

$$\rightarrow m - 2m + 4 = 0$$
 [. e \neq

$$\implies m = \frac{2 \pm \sqrt{4 - 16}}{2}$$

$$\implies m = -2, \; \frac{2 \pm 2\sqrt{3} \; i}{2}$$

$$\therefore m = 1 \pm i\sqrt{3}$$

The Cofficient Function (C.F) is,

$$\therefore y_c = e^x \left[ACos\sqrt{3} x + BSin\sqrt{3} x \right]$$

The Particular Integral (P.I) is,

$$y_p = \frac{1}{D^2 - 2D + 4} e^x \cos x$$

$$= e^x \frac{1}{(D+1) - 2(D+1) + 4} \cos x$$

$$= e^x \frac{1}{D^2 + 3} \cos x$$

$$= e^x \frac{1}{-1^2 + 3} \cos x$$

$$\therefore y_p = \frac{1}{2} e^x \cos x$$

The General Equation (G.S) is,

$$y = y_c + y_p$$

$$\therefore y = e^x \left[A \cos \sqrt{3} x + B \sin \sqrt{3} x \right] + \frac{1}{2} e^x \cos x$$

Which is the required solution.



School of Science and Technology

B.Sc. in Computer Science and Engineering

Assignment-1

Assignment On: Linear Algebra and Differential Equation

Course code – MAT 1234

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Solution: let ,Mdx + Ndy = 0 ---- (1) is exact

then the differential equation function is U=U(x,y)

$$\therefore Mdx + Ndy = du ----(2)$$

But,
$$du = \frac{\delta u}{\delta x}(dx) + \frac{\delta u}{\delta y}(dy) - - - - (3)$$

Now (2) and (3) we get,

$$\frac{\delta u}{\delta x} = M - - - - - (4)$$

$$\frac{\delta u}{\delta v} = N - - - - - (4)$$

$$\therefore \frac{\partial u^2}{\delta y \partial x} = \frac{\partial u^2}{\partial x \delta y}$$

$$or \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial x} \right) = \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial y} \right)$$

or
$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

(proved)

3(b) Verify that the differential equation

$$\left(1 + e^{\frac{x}{y}}\right)dx + e^{\frac{x}{y}}\left(1 - \frac{x}{y}\right)dy = 0$$
 is exact and hence solve it.

Solution: Given that,
$$\left(1 + e^{\frac{x}{y}}\right) dx + e^{\frac{x}{y}} \left(1 - \frac{x}{y}\right) dy = 0$$

$$= > (1 + e^{y}) d(yy) + (1 - y) e^{y} dy = 0 \qquad \text{Let, x=vy}$$

$$= > (1 + e^{y}) (y dy + y dy) + (1 - y) e^{y} dy = 0$$

$$= > (1 + e^{y}) y dy + (y + y e^{y} + e^{y} - y e^{y}) dy = 0$$

$$= > (1 + e^{y}) y dy + (y + e^{y}) dy = 0$$

$$= > \frac{1 + e^{y}}{y + e^{y}} dy + \frac{dy}{y} = 0$$

$$= > \ln(y + e^{y}) + \ln y = \ln c$$

$$=> ln(v + e^{v})y = lnc$$

$$=> vy + e^{v}y = c$$

$$\therefore x + e^{\frac{x}{y}}y = c \qquad \text{since, V} = \frac{x}{y}$$

3(c) solve it
$$(2x+3y+4)dx + (3x-6y-5)dy = 0$$

Solution: let, M = 2x + 3y + 4

$$N = 3x - 6y - 5$$

Now,
$$\frac{\delta M}{\delta y} = 3$$

$$\frac{\delta N}{\delta y} = 3$$

∴ the given equation is exact

 \therefore the solution is $\int_{v=const.} Mdx + \int (term\ in\ N\ independent\ of\ x) dy = c$

Or
$$\int (2x + 3y + 4)dx + \int (-6y - 5)dy = c$$

Or
$$2\frac{x^2}{2} + 3xy + 4x - 6 - 5y = c$$

$$x^2 + 3xy + 4x - 5y - 6 = c$$

Which is the required solution

3(d)

Solution:

Exact differential equation:

The differential equation M dx+N dy=0-----(1) is called exact differential equation if L.H.S(1) is exact, that is if M dx+ N dy=du where M=M(x,y), N=N(x,y) and U=U(x,y)

Linear differential equation:

Linear equation with constant co-efficient equation of the 'n'th order the typical form of linear differential equation with constant co-efficient of the nth order is

$$\therefore \frac{d^n}{dx^n} + a1 \frac{d^{n-1}y}{dx^{n-1}} + a2 \frac{d^{n-2}y}{dx^{n-2}} + \dots \dots a_{nY=X}$$

$$((D^n + a1D^{n-1} + a2d^{n-2} \dots \dots a_n)Y = X$$

$$2(a)$$

3(e)

(i)solve it $(12y+4y^3+6x^2)dx + 3(x+xy^2)dy=0$ using integrating factor Solution: Here, $M=12y+4y^3+6x^2$

$$\frac{\delta M}{\delta y} = 12 + 12y^2$$

$$N = 3x + 3xy^2$$

$$\frac{\delta N}{\delta x} = 3 + 3y^2$$

The given equation is not exact

Now,
$$\frac{1}{N} \left(\frac{\delta M}{\delta y} - \frac{\delta N}{\delta x} \right)$$

= $\frac{1}{3x(1+y^2)} (9 + 9y^2)$
= $\frac{3}{x}$

Which is the function is X only

$$\therefore \text{ the } I.F \text{ is } = e^{\int f(x)dx}$$

$$= e^{\int \frac{3}{x}dx}$$

$$= e^{3lnx}$$

$$= e^{3}$$

Now multiplying the given equation by I. $F = x^3$

$$\therefore x^{3}(12y + 4y^{3} + 6x^{2})dx + 3x^{3}(x + xy^{2})dy = 0$$

Which is exact

The solution is

$$\int (12x^3 + 4x^3y^3 + 6x^5)dx + \int 0. dy = c (y = constant)$$

$$12\frac{x^4}{4}.y + 4\frac{y^3x^4}{4} + 6\frac{x^6}{6} = c$$

$$3x^4y + x^4y^3 + x^6 = c Which is the required solution.$$

(ii) solve it $y^2(y dx+2x dy)-x^2(2y dy+x dy)=0$ using integrating factor

Given that,
$$y^2(ydx + 2xdy) - x^2(2ydx + xdy) = 0$$

 $=> y^3dx + 2xy^2dy - 2x^2ydx - x^3dy = 0$
 $=> (y^3 - 2x^2y)dx + (2xy^2 - x^3)dy = 0$ -----(i)
 $M=y^3 - 2x^2 = > \frac{\partial M}{\partial y} = 3y^2 - 2x^2$ and
 $N = 2xy^2 - x^3 = > \frac{\partial N}{\partial x} = 2y^2 - 3x^2$

Since $\frac{\partial M}{\partial N} \neq \frac{\partial N}{\partial x}$ So, the equation (i) is not exact.

Now,
$$Mx + Ny = xy^3 - 2x^3y + 2xy^3 - x^3y$$

= $3xy^3 - 3x^3y$
= $3xy(y^2 - x^2)$

IF =
$$\frac{1}{Mx + Ny} = \frac{1}{3xy(y^2 - x^2)}$$

Now multiplying both sides of equation (i) we have

Now the equation (ii) exact equation.

$$\int_{y=const} \left[\frac{1}{3x} - \frac{x}{3(y^2 - x^2)} \right] dx + \int \frac{1}{3y} dy = 0$$

$$= \frac{1}{3} \log x + \frac{1}{6} \log(y^2 - x^2) + \frac{1}{3} \log y = \frac{1}{6} \log c$$

$$= \log x^2 + \log(y^2 - x^2) + \log y^2 = \log c$$

$$\therefore x^2 y^2 (y^2 - x^2) = c \qquad \text{Ans.}$$

5.(a):

Define Bernoulli's equation and hence solve $\frac{dy}{dx} + x\sin 2y = x^3\cos^2 y$

Bernoulli's equation: The first order differential equation of

$$\frac{dy}{dx} + P(x)y = Q(x)y^n$$
 is called Bernoulli's equation.

Now,
$$\frac{dy}{dx} + x\sin 2y = x^3\cos^2 y$$

 $= \sec^2 y \frac{dy}{dx} + 2x \tan y = x^3$ Multiplying by $\sec^2 x$
 $= \frac{d(\tan y)}{dx} + 2x \tan y = x^3$ This is a first order linear differential equation of tan y

Now I.F. =
$$e^{\int 2x \, dx} = e^{x^2}$$

So, the general solution
$$\tan y e^{x^2} = \int e^{x^2} dx$$

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

$$= > 2 \tan y = x^2 + c e^{x^{-2}}$$

5.(b): Solve

(I)
$$(1+y^2)dx = (\tan^{-1} y - x)dy$$

Solution:
$$\frac{dx}{dy} + \frac{x}{1+y^2} = \frac{\tan^{-1} y}{1+y^2} = \dots (1)$$

I.F=
$$e^{\int \frac{1}{1+y^2}} = e^{\tan^{-1} y}$$

Multiplying (1) by I.F we have

$$e^{\tan^{-1}y} \frac{dx}{dy} + x \frac{e^{\tan^{-1}y}}{1+y^2} = \frac{e^{\tan^{-1}y}}{1+y^2} \cdot e^{\tan^{-1}y}$$

Or,
$$\frac{d}{dx}(xe^{\tan^{-1}y}) = \frac{e^{\tan^{-1}y}}{1+y^2} \cdot e^{\tan^{-1}y}$$

Integrating
$$xe^{\tan^{-1}y} = \int \frac{e^{\tan^{-1}y}}{1+y^2} \cdot e^{\tan^{-1}y} \, dy + c$$

Let,
$$e^{\tan^{-1} y} = z$$
, $\frac{1}{1+y^2} dy = dz$

Or,
$$xe^z = \int ze^z dz + c$$

Or,
$$xe^{z} = e^{z}(z-1) + c$$

Or,
$$xe^{\tan^{-1}y} = e^{\tan^{-1}y} (e^{\tan^{-1}y} - 1) + c$$

$$x\frac{dy}{dx} + y = y^2 \log x$$

Let,
$$y^2 = z$$
, $y^2 \frac{dy}{dx} = \frac{dz}{dx}$, $\frac{dy}{dx} = \frac{1}{y^2} \frac{dz}{dx}$

Or,
$$\frac{dy}{dx} + y\frac{1}{z} = \frac{y^2}{x}\log x$$

Or,
$$\frac{1}{v^2} \frac{dz}{dx} = \frac{\log x}{x}$$

Or,I.F =
$$e^{\int \frac{1}{x} dx}$$

$$=e^{-\mathrm{lo}}$$
 $=\frac{1}{x}$

5.(c):

$$2y'' - 7y' + 3y = 0$$

Let,
$$y = e^{mx}$$

 $\Rightarrow y' = me^{mx}$
 $\Rightarrow y'' = m^2 e^{mx}$

Now,
$$2y'' - 7y' + 3y = 0$$

$$=> 2m^2e^{mx} - 7me^{mx} + 3e^{mx} = 0$$

$$=> e^{mx}(2m^2-7m+3)=0$$

$$=> 2m^2 - 6m - m + 3 = 0$$

$$[e^{mx} \neq 0]$$

$$=> 2m(m-3)-1(m-3)=0$$

$$=> (m-3)(2m-1) = 0$$

So,
$$m = 3$$
, $\frac{1}{2}$

Now the general solution is $y = c_1 e^{3x} + c_2 e^{\frac{x}{2}}$

5.(c):

(II) Find the particular solution of $\frac{d^2y}{dx^2} + 3\frac{dy}{dx} + 2y = 0$,

when
$$y(0) = 0$$
 and $y'(0) = 1$

Solution: Given that, $\frac{d^2y}{dx^2} + 3\frac{dy}{dx} + 2y = 0$

Let,
$$y = e^{mx}$$

$$=> \frac{dy}{dx} = me^{mx}$$

$$=> \frac{d^2y}{dx^2} = m^2 e^{mx}$$

So,
$$m^2 e^{mx} + 3 m e^{mx} + 2 e^{mx} = 0$$

$$=> e^{mx}(m^2 + 3m + 2) = 0$$

$$=> m^2 + 2m + m + 2$$

[Hence $e^{mx} \neq 0$]

$$=> m(m+2) + 1(m+2) = 0$$

So,
$$m = -1, -2$$

Now the general solution is $y = c_1 e^{-x} + c_2 e^{-2x}$ -----(I)

$$y' = -c_1 e^{-x} + c_2 e^{-2x}$$

$$y(0) = c_1 e^{-0} + c_2 e^{-2.0} = c_1 + c_2$$

Given that y(0) = 0, so $c_1 + c_2 = 0$ -----(II)

Again,
$$y''(0) = c_1 e^{-0} + 2c_2 e^{-2.0} = -c_1 + 2c_2$$

And
$$y'(0) = 1$$

$$=> -c_1 + 2c_2 = 1$$
 -----(III)

Add equation (II) and (III) we get, $c_1 + c_2 - c_1 + 2c_2 = 1$

$$So, c_2 = \frac{1}{3}$$

Applying c_2 in equation (II) and (III) we get, $c_2 = -\frac{1}{3}$

Now, $y = -\frac{1}{3}e^{-x} + \frac{1}{3}e^{-2x}$ which is the particular solution

5(d): It is evident that $y_p = 3x$ is a particular solution of the equation y'' + 4y = 12x, and that $y_c(x) = c_1 \cos 2x + c_2 \sin 2x$ is its complementary solution. Find a solution of this differential equation that satisfies the initial conditions y(0) = 5, y'(0) = 7.

Solution: Given that, y'' + 4y = 12x

Let,
$$y = e^{mx}$$

$$=> y' = me^{mx}$$

$$=> y^{\prime\prime} = m^2 e^{mx}$$

Now,
$$m^2 e^{mx} + 4e^{mx} = 0$$

$$=>e^{mx}(m^2+4)=0$$

$$=> m^2 + 4 = 0$$
 [$e^{mx} \neq 0$]

So,
$$m = \pm 2i$$

Now the complementary solution is $y_c = A \cos 2x + B \sin 2x$

And the particular solution, P.I.= $\frac{1}{D^2+4}$ 12x

$$= \frac{1}{4} \left(1 + \frac{D^2}{4} \right)^{-1} 12x$$

$$= \frac{1}{4} \left(1 - \frac{D^2}{4} \right) 12x$$

$$= \frac{1}{4} 12x$$

$$y_p=3x$$

Now, the general solution G.S. $y = y_c + y_p = A \cos 2x + B \sin 2x + 3x$

Given that, y(0) = 5

So,
$$A \cos 2.0 + B \sin 2.0 + 3.0 = 5$$

$$=> A = 5$$

$$Again, y' = 3x - 2A \sin 2x + 2B \cos 2x$$

$$=> y'(0) = 2B$$

But,
$$y'(0) = 7$$

So,
$$2B = 7$$

$$=> B = \frac{7}{2}$$

So, the solution of the differential equation is

$$y = 3x + 5\cos 2x + \frac{7}{2}\sin 2x$$

5.(e):

(i) (I)
$$(D^3-8)y=0$$

Or, $D^3y-8y=0$

let ,y =
$$e^{mx}$$
, $\frac{dy}{dx}$ = me^{mx} , $\frac{d^2y}{dx^2}$ = m^2e^{mx} , $\frac{d^3y}{dx^3}$ = m^3e^{mx}

or,
$$m^{3}e^{mx}$$
- $8e^{mx}$ =0
or, $e^{mx}(m^{3}-8)$ =0
or, $e^{mx}(m^{3}-2^{3})$ =0 [$e^{mx} \neq 0$]
or(m-2)($m^{2} + 2m + 4$) = 0
Or, m-2=0 and $m^{2} + 2m + 4$ =0
Or, m=2
$$m = \frac{-2 \pm \sqrt{2^{2}-4.1.4}}{2.1}$$

$$= \frac{-2 \pm \sqrt{-12}}{2}$$

$$= \frac{-2 \pm 2i\sqrt{3}}{2}$$

$$= \frac{2(-1 \pm i\sqrt{3})}{2}$$

$$= \frac{(-1 \pm i\sqrt{3})}{2}$$

The complementary function is

$$y_c = c_1 e^{2x} + e^{-x} (A\cos\sqrt{3}x + B\sin\sqrt{3}x)$$

(II)
$$y(D^3+3D^2+3D+1)=0$$

let,

$$y=e^{mx}$$
 , $\frac{d^2y}{dx^2} = m^2e^{mx}$, $\frac{d^3y}{dx^3} = m^3e^{mx}$

Or,
$$y(D^3+3D^2+3D+1)=0$$

Or,
$$e^{mx}(m^3+3m^2+3m+1)=0$$

Or,
$$e^{mx}(m^3+3m^2+3m+1)=0$$

Or,
$$m^3+3m^2+3m+1=0$$

Or,
$$m^2(m+1)+2m(m+1)+1(m+1)=0$$

Or,
$$(m+1)(m^2+2m+1)=0$$

$$Or,(m+1)(m+1)(m+1)=0$$

Or,
$$m=-1,-1,-1$$

The complementary function is

$$y_c = c_1 e^{-x} + x c_2 e^{-x} + x^2 c_3 e^{-x}$$

$$e^{-x}(c_1 + x c_2 + x^2 c_3)$$

Which is the required solution:



COMPUTER SCIENCE & ENGINEERING

Title: Linear Algebra and Differential Equation
COURSE & CODE: MAT1234

ASSIGNMENT: 01

GROUP: 03

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Assignment-1 (Mathematics)

1(a)

<u>Defination:</u> An equation involving derivatives of one or more dependent variable with respect to one or more independent variable is called a different equation.

Solution:

According to the question, the circle passes through the origin at x-axis.

So, equation-

$$x^{2} + y^{2} + 2fy = 0 [where, c = 0, g = 0]$$

$$= > 2x + 2y \cdot y_{1} + 2f \cdot y_{1} = 0$$

$$= > 2x + 2y \cdot y_{1} + 2\frac{-x^{2} - y^{2}}{2y} \cdot y_{1} = 0$$

$$= > 2x + 2y \cdot \frac{dy}{dx} - \frac{(x^{2} + y^{2})}{y} \cdot \frac{dy}{dx} = 0$$

$$= > 2xy \cdot dy + 2y^{2} \cdot dy - (x^{2} + y^{2})dy = 0 [Multiply by y.dx]$$

$$= > 2xy \cdot dy + dy(2y^{2} - x^{2} - y^{2}) = 0$$

$$= > 2xy \cdot dy + dy(y^{2} - x^{2}) = 0$$

$$= > (x^{2} - y^{2})dy - 2xy \cdot dy = 0$$

Which is the Required Solution.

1(b)

Order: The order of a different differentiates equation is the order of the highest differential of the equation.

Example:

$$2\left(\frac{d^3y}{dx^3}\right)^2 + 3\frac{d^2y}{dx^2} + \frac{d^5y}{dx^5} = 0$$

Here, order of the differential equation is 5

<u>Degree:</u> The degree of a differential equation is the degree of the derivative of the highest degree in the differential equation.

Example:

$$2\left(\frac{d^3y}{dx^3}\right)^2 + 3\frac{d^2y}{dx^2} + \frac{d^5y}{dx^5} = 0$$

Here, degree of the differential equation is 1

Distinguish between an ODE & PDE:

- 1. ODE's involve derivative is only one variable where as PDE's involve derivatives in multiple variables.
- 2. ODE has one independent variable, say x. Solution is y(x). PDE has more independent variables say x_1, x_2, \dots, x_n .

Solution is $y = (x_1, x_2, x_n)$.

1(c)

Solution:

$$y = e^{x}(A\sin 2x + B\cos 2x)$$

$$\Rightarrow \frac{dy}{dx} = e^{x}(A\sin 2x + B\cos 2x) + e^{x}(2 \cdot A\cos 2x - 2 \cdot B\sin 2x)$$

$$\Rightarrow \frac{dy}{dx} = y + e^{x}(2A\cos 2x - 2B\sin 2x)$$

$$\Rightarrow \frac{d^{2}y}{dx^{2}} = \frac{dy}{dx} + e^{x}(2A\cos 2x - 2B\sin 2x) + e^{x}(-4 \cdot A\sin 2x - 4 \cdot B\cos 2x)$$

$$\Rightarrow \frac{d^{2}y}{dx^{2}} = \frac{dy}{dx} + \left(\frac{dy}{dx} - y\right) - 4e^{x}(A\sin 2x + B\cos 2x)$$

$$\Rightarrow \frac{d^{2}y}{dx^{2}} = \frac{dy}{dx} + \frac{dy}{dx} - y - 4y$$

$$\Rightarrow \frac{d^{2}y}{dx^{2}} = \frac{dy}{dx} + \frac{dy}{dx} - y - 4y$$

$$\Rightarrow \frac{d^{2}y}{dx^{2}} - 2\frac{dy}{dx} + 5y = 0$$

Which is the required solution.

1(d)

Solution:

$$\Rightarrow Ax^{2} + By^{2} = 1$$

$$\Rightarrow 2Ax + 2Byy' = 0$$

$$\Rightarrow Ax + Byy' = 0$$

Multiplying both side with "x" we find

$$\Rightarrow Ax^2 + Bxyy' = 0 \underline{\hspace{1cm}} (ii)$$

Now equation (ii) –(i)

$$\Rightarrow Bxyy' - By^2 + Ax^2 - Ax^2 = -1$$

$$\Rightarrow xyy' - y^2 = -\frac{1}{B}$$

Differentiating w.r.t x

$$\Rightarrow x \frac{d}{dx}(yy') + y.y' - 2y.y' = 0$$

$$\Rightarrow x(yy'' + y'y') - y.y' = 0$$

$$\Rightarrow x \left[y \cdot \frac{d^2 y}{dx^2} + \left(\frac{dy}{dx} \right)^2 \right] = y \cdot \frac{dy}{dx}$$

Which is the required Solution.

1(e)

Solution:

$$y = (2A + Blogx + c(logx)^2 + 3x^2)$$

$$\Rightarrow \frac{dy}{dx} = 0 + B.\frac{1}{x} + 2c.\log x.\frac{1}{x} + 6x$$

$$\Rightarrow x.\frac{dy}{dx} = B + 2clogx + 6x^2 \qquad [Multiplying both side with x]$$

$$\Rightarrow x.\frac{d^2y}{dx^2} + \frac{dy}{dx}.1 = 0 + 2c.\frac{1}{x} + 12x$$

$$\Rightarrow x^2 \cdot \frac{d^2y}{dx^2} + x \cdot \frac{dy}{dx} = 2c + 12x^2$$
 [Multiplying both side with x]

$$\Rightarrow x^2 \cdot \frac{d^3y}{dx^3} + 2x \cdot \frac{d^2y}{dx^2} + x \cdot \frac{d^2y}{dx^2} + \frac{dy}{dx} \cdot 1 = 24x$$

$$\Rightarrow x^2 \cdot \frac{d^3y}{dx^3} + 3x \cdot \frac{d^2y}{dx^2} + \frac{dy}{dx} - 24x = 0$$

Which is the required equation.

1(f)

Solution:

$$y = ae^x + be^{-x} + ccosx + dsinx$$

$$\Rightarrow \frac{dy}{dx} = ae^x - be^{-x} - csinx + dcosx$$

$$\Rightarrow \frac{d^2y}{dx^2} = ae^x + be^{-x} - ccosx - dsinx$$

$$\Rightarrow \frac{d^3y}{dx^3} = ae^x - be^{-x} + csinx - dcosx$$

$$\Rightarrow \frac{d^4y}{dx^4} = ae^x + be^{-x} + ccosx + dsinx$$

$$\Rightarrow \frac{d^4y}{dx^4} = y$$

$$\Rightarrow \frac{d^4y}{dx^4} - y = 0$$

4 (i)

Homogeneous differential equation:

When M and N of the equation Mdx + Ndy = 0 both are the same degree in x and y and homogeneous then the equation is called to be homogeneous. Example:

$$F(x) = x^2 + 2xy + y^2$$

4 (ii)

Linear differential equation:

A differential equation of the form $\frac{dy}{dx} + py = Q$; where P and Q are function of x alone or constant is called a linear differential equation of 1st order. Example:

$$\frac{dy}{dx} + 3xy = x^2$$

4 (iii)

Solution:

Given equation,

$$(x^3 + 3xy^2)dx + (3x^2y + y^3)dy = 0$$

Here,

$$M = x^{3} + 3xy^{2} \quad \therefore \frac{\partial M}{\partial y} = 6xy$$

$$N = 3x^{2}y + y^{3} \quad \therefore \frac{\partial N}{\partial x} = 6xy$$

: The given differential equation is exact.

The solution is,

$$\int_{y=const} (x^3 + 3xy^2) dx + \int y^3 dy = \dot{c}$$

$$=> \frac{x^4}{4} + 3y^2 \frac{x^2}{2} + \frac{y^4}{4} = \acute{c}$$

$$=> (x^4 + 6x^2y^2 + y^4) = 4\acute{c}$$

$$=> x^4 + 6x^2y^2 + y^4 = \acute{c} \text{ [Where } 4\acute{c} = c\text{]}$$

4(iv)

Solution:

Given Equation,

$$(1 + xy)y dx + (1 - xy)x dy = 0$$

Here,

$$M = y + xy^{2} :: \frac{\partial M}{\partial y} = 1 + 2xy$$

$$N = x - x^{2}y :: \frac{\partial N}{\partial x} = 1 - 2xy$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$; the given differential equation is not exact.

Now,

$$Mx - Ny = xy + x^2y^2 - xy + x^2y^2 = 2x^2y^2$$

 $\therefore Mx - Ny \neq 0$

Therefore the integrating factor, I.F =
$$\frac{1}{Mx-Ny}$$

= $\frac{1}{2x^2v^2}$

Now multiplying the given equation by I.F, $\frac{1}{2x^2y^2}$

$$\frac{1}{2x^2y^2} (1+xy)y dx + \frac{1}{2x^2y^2} (1-xy)x dy = 0$$

$$= > \left(\frac{1}{2x^2y} + \frac{1}{2x}\right)dx + \left(\frac{1}{2xy^2} - \frac{1}{2y}\right)dy = 0$$

Now the differential equation is exact.

∴ The solution is,

$$\int_{y=const} \left(\frac{1}{2x^2y} + \frac{1}{2x} \right) dx + \int \frac{1}{2y} dy = \dot{c}$$

$$= > \frac{1}{2y} \left(-\frac{1}{x} \right) + \frac{1}{2} \ln x - \frac{1}{2} \ln y = \dot{c}$$

$$= > \ln x - \ln y - \frac{1}{xy} = 2\dot{c}$$

$$=> ln\frac{x}{y} - \frac{1}{xy} = c$$
 [Where $2\dot{c} = c$]

4(v)

Solution:

Given equation,

$$(x^3 + 3xy^2)dx + (y^3 + 3x^2y)dy = 0$$

Here,

$$M = x^{3} + 3xy^{2} \quad \therefore \frac{\partial M}{\partial y} = 6xy$$

$$N = y^{3} + 3x^{2}y \quad \therefore \frac{\partial N}{\partial x} = 6xy$$

: The given differential equation is exact.

The solution is,

$$\int_{y=const} (x^3 + 3xy^2) dx + \int y^3 dy = \dot{c}$$

$$=> \frac{x^4}{4} + 3y^2 \frac{x^2}{2} + \frac{y^4}{4} = \dot{c}$$
$$=> (x^4 + 6x^2y^2 + y^4) = 4\dot{c}$$

$$=> x^4 + 6x^2y^2 + y^4 = c$$
 [Where $4c = c$]

Which is the required solution.

4(vi)

Solution:

Given equation,

$$\frac{dy}{dx} = \frac{4x + 6y + 5}{3y + 2x + 4}$$

$$= > \frac{dy}{dx} = \frac{2(2x + 3y + 5)}{2x + 3y + 4} \dots (1)$$
Let,

$$2x + 3y = v$$

$$\Rightarrow$$
 2 + 3 $\frac{dy}{dx} = \frac{dv}{dx}$

$$= > \frac{dy}{dx} = \frac{1}{3} \left(\frac{dv}{dx} - 2 \right)$$
Now eq(1) becomes,
$$\frac{1}{3} \left(\frac{dv}{dx} - 2 \right) = \frac{2v + 5}{v + 4}$$

$$= > \left(\frac{dv}{dx} - 2 \right) = \frac{6v + 15}{v + 4}$$

$$= > \frac{dv}{dx} = \frac{6v + 15}{v + 4} + 2$$

$$= > \frac{dv}{dx} = \frac{6v + 15 + 2v + 8}{v + 4}$$

$$= > \frac{dv}{dx} = \frac{8v + 23}{v + 4}$$

$$= > dv \left(\frac{v + 4}{8v + 23} \right) = dx$$

$$= > dv \left(\frac{v + 4}{8(v + 4) - 9} \right) = dx$$
Now integrating both side.

$$\int dv \left(\frac{1}{8} - \frac{v+4}{9}\right) = \int dx$$

$$= > \frac{v}{8} - \frac{1}{9} \left(\frac{v^2}{2} + 4v\right) = x + \acute{c}$$

$$= > \frac{9v - 4v^2 + 32v}{72} = x + \acute{c}$$

$$= > 9v - 4v^2 + 32v = 72x + 72\acute{c}$$

$$= > 41v - 4v^2 = 72x + 72\acute{c}$$

$$= > 41(2x + 3y) - 4(2x + 3y)^2 = 72x + c$$

$$= > 82x + 123y - 4(2x + 3y)^2 = 72x + c$$

$$= > 10x + 123y - 4(2x + 3y)^2 = c$$

4(vii)

Solution:

Given equation,

Which is the required solution.

$$(x^3 + 3xy^2)dx + (y^3 + 3x^2y)dy = 0$$

Here,

$$M = x^{3} + 3xy^{2} \quad \therefore \frac{\partial M}{\partial y} = 6xy$$

$$N = y^{3} + 3x^{2}y \quad \therefore \frac{\partial N}{\partial x} = 6xy$$

∴ The given differential equation is exact.

The solution is,

$$\int_{y=const} (x^3 + 3xy^2) dx + \int y^3 dy = \acute{c}$$

$$=> \frac{x^4}{4} + 3y^2 \frac{x^2}{2} + \frac{y^4}{4} = \acute{c}$$

$$=> (x^4 + 6x^2y^2 + y^4) = 4c$$

$$=> x^4 + 6x^2y^2 + y^4 = \acute{c}$$
 [Where $4\acute{c} = c$]

Which is the required solution.

4(viii)

Solution:

Given equation

$$\frac{dy}{dx} + 2ytanx = sinx; \ y\left(\frac{\pi}{3}\right) = 0$$

Differential equation of the form,

$$\frac{dy}{dx} + py = Q$$

$$\frac{dy}{dx} + 2ytanx = sinx \dots (1)$$

Where,

$$P = 2 tanx$$

$$Q = sinx$$

$$\therefore I.F = e^{\int 2tanx \, dx}$$

$$= e^{2 \log secx}$$

$$= e^{\log sec^{2}x}$$

$$= sec^{2}x$$

Multiplying both side of (1) by sec^2x

$$sec^2x \frac{dy}{dx} + sec^2x 2ytanx = sec^2x sinx$$

$$\frac{d}{dx}(sec^2xy) = sec^2x \sin x$$

Now integrating both side,

$$\int d (sec^2 x y) = \int tanx secx dx$$
$$=> sec^2 xy = secx + c$$

4(ix)

Solution:

Given equation,

$$\frac{dy}{dx} = \frac{y(y+x)}{x(y-x)}$$
....(1)

Let,

$$Y = vx$$

$$=>\frac{dy}{dx}=v+x\frac{dv}{dx}....(2)$$

From (1) and (2) we get,

$$\frac{vx(x+vx)}{x(vx-x)} = v + x\frac{dv}{dx}$$

$$=> \frac{v(1+v)}{(v-1)} = v + x \frac{dv}{dx}$$

$$=> \frac{v + v^2 - v^2 + v}{v - 1} = x \frac{dv}{dx}$$

$$=> \frac{2v}{v-1} = x\frac{dv}{dx}$$

$$=>\frac{1}{2}\left(\frac{v-1}{2v}\right)dv=\frac{dx}{x}$$

Now integrating both side,

$$\int \frac{1}{2} \left(\frac{v-1}{2v} \right) dv = \int \frac{dx}{x}$$

$$=>\frac{1}{2}v-\frac{1}{2}lnv=lnx+\acute{c}$$

$$=>\frac{y}{x}-ln\frac{y}{x}=2lnx+2c$$

$$=>\frac{y}{x}-ln\frac{y}{x}=2lnx+c$$

Solution:

Given equation,

$$\frac{dy}{dx} = \frac{y-x+1}{y+x+5}$$
....(1)

Let,

$$x = x+h$$
; $y = y+k$

$$=> \frac{dY}{dX} = \frac{Y + K - X - h + 1}{Y + X + K + h + 5}$$

$$=>\frac{dY}{dX}=\frac{Y-X+K-h+1}{Y+X+K+h+5}$$

$$K-h+1=0$$
(2)
 $k+h+5=0$ (3)

From (1) and (3) we get

$$2k + 6 = 0$$

$$=> k = -3$$

$$\therefore h = -2$$

Now,

$$\frac{dY}{dX} = \frac{Y - X}{Y + X} \dots (4)$$

Let,

$$Y = vX$$

$$=> \frac{dY}{dX} = v + X \frac{dv}{dX}$$

Now eq(4)becomes,

$$v + X \frac{dv}{dX} = \frac{vX - X}{vX + X}$$

$$=> X\frac{dv}{dX} = \frac{v-1}{v+1} - v$$

$$=> -X \frac{dv}{dX} = \frac{1-v^2}{v+1}$$

$$=> -\frac{dX}{X} = \left(\frac{1}{1+v^2} + \frac{2}{2+2v^2}\right)dv$$

4(xii)

Solution:

Given equation,

$$\frac{dy}{dx} = \frac{y}{x} + tan \frac{y}{x}$$
....(1)

Let,

$$Y = vx$$

$$= > \frac{dy}{dx} = v + x \frac{dv}{dx} \dots (2)$$

From (1) and (3) we get,

$$v + x \frac{dv}{dx} = v + tanv$$

$$= > x \frac{dv}{dx} = tanv$$

$$= > \frac{dv}{tanv} = \frac{dx}{x}$$

Now integrating both side,

$$\int \cot v \, dv = \int \frac{dx}{x}$$

$$= \log(\sin v) + c = \log x$$

=>
$$\log(c \sin v) = \log x$$

=> $c \sin v = x$
=> $x = c \sin \frac{y}{x}$

4(xiii)

Solution:

Given equation,

$$\frac{dy}{dx} = \frac{x+y+1}{2x+2y+1} \dots (1)$$
=> $\frac{d}{dx}(v-x) = \frac{v+1}{2v+1}$ [Let x+y = v]
=> $\frac{dv}{dx} - 1 = \frac{v+1}{2v+1}$
=> $\frac{dv}{dx} = \frac{3v+2}{2v+1}$
=> $\frac{2v+1}{3v+2} dv = dx$

Now integrating both side,

$$\int \frac{2v+1}{3v+2} dv = \int dx$$

$$= > \frac{1}{3} \left(2v - \frac{1}{3} \ln(3v+2) \right) = x + \acute{c}$$

$$= > 6(x+y) - \ln(3x+3y+2) = 9x + 9 \acute{c}$$

$$= > 6x + 6y - \ln(3x+3y+2) = 9x + c$$

$$= > 6y - 3x - \ln(3x+3y+2) = c$$

Which is the required solution.