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15/11/2021

PETROLEUM ENG

ENG 381

Assignment 4

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

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

$$y^{(n)} = u^n v + n u^{(n-1)} v' + \frac{n(n-1)}{2!} u^{n-2} v'' + \dots$$

$$\left[y^{(2+n)} \cdot (1-x^2) + n y^{(1+n)} \cdot (-2x) + \frac{n(n-1)}{2!} y^{(n)} \cdot (-2) \right] + \left[y^{(1+n)} \cdot (-2x) + n y^{(n)} \cdot (-2) \right]$$

$$+ [2y^{(n)}] = 0$$

$$(1+x^2)y^{(2+n)} - 2xny^{(1+n)} - n(n-1)y^{(n)} - 2xy^{(1+n)} - 2ny^{(n)} + 2y^{(n)} = 0$$

let $x=0$

$$y^{(2+n)} - n(n-1)y^{(n)} - 2ny^{(n)} + 2y^{(n)} = 0$$

$$y^{(2+n)} + y^{(n)} [-n(n-1) - 2n + 2] = 0$$

$$y^{(2+n)} + y^{(n)} [-n^2 + n - 2n + 2] = 0$$

$$y^{(2+n)} + y^{(n)} [-n^2 - n + 2] = 0$$

$$y^{(2+n)} = -y^{(n)} \cdot [-n^2 - n + 2] \rightarrow \text{recurrence relation}$$

$$n=0 \therefore (y^{(2)})_0 = -y^{(0)}_0 \cdot (2) = -2(y^{(0)})_0$$

$$n=1 \therefore (y^{(3)})_0 = -y^{(1)}_0 \cdot [0] = 0$$

$$n=2 \therefore (y^{(4)})_0 = -y^{(2)}_0 \cdot [-4] = 4(y^{(2)})_0 = (4)(-2)(y^{(0)})_0$$

$$n=3 \therefore (y^{(5)})_0 = -y^{(3)}_0 \cdot [-10] = 10(y^{(3)})_0 = (10)(0) = 0$$

$$n=4 \therefore (y^{(6)})_0 = -y^{(4)}_0 \cdot [-18] = 18(y^{(4)})_0 = (18)(4)(-2)(y^{(0)})_0$$

$$n=5 \therefore (y^{(7)})_0 = -y^{(5)}_0 \cdot [-28] = 28(y^{(5)})_0 = (28)(0) = 0$$

$$y = (y^{(0)})_0 + x(y^{(1)})_0 + \frac{x^2}{2!}(y^{(2)})_0 + \frac{x^3}{3!}(y^{(3)})_0 + \dots$$

$$y = (y^{(0)})_0 + x(y^{(1)})_0 + \frac{x^2}{2!}(-2)(y^{(0)})_0 + \frac{x^3}{3!}(0) + \frac{x^4}{4!}(4)(-2)(y^{(0)})_0 + \dots$$

$$\dots + \frac{x^5}{5!}(0) + \frac{x^6}{6!}(18)(4)(-2)(y^{(0)})_0 + \frac{x^7}{7!}(0)$$

$$y = (y^{(0)})_0 + x(y^{(1)})_0 - x^2(y^{(2)})_0 - \frac{x^4}{3 \times 1} (y^{(4)})_0 - \frac{x^6}{5} (y^{(6)})_0$$

$$y = (y^{(0)})_0 \left[1 - x^2 - \frac{x^4}{3} - \frac{x^6}{5} \right] + (y^{(1)})_0 [x]$$

2) i) $3e^{-4t} - 5e^{4t} = f(t)$

$$L[f(t)] = \frac{3}{s+4} - \frac{5}{s-4} = \frac{3(s-4) - 5(s+4)}{(s+4)(s-4)} = \frac{3s-12-5s-20}{(s+4)(s-4)}$$

$$= \frac{-2s-32}{(s+4)(s-4)}$$

ii) $\sin 4t + \cos 4t = f(t)$

$$L[f(t)] = \frac{4}{s^2+4^2} + \frac{s}{s^2+4^2} = \frac{4+s}{(s^2+4^2)}$$

iii) $t^3 + 2t^2 - t + 4$

$$\frac{n!}{s^{n+1}} = \frac{3!}{s^4} + 2 \cdot \frac{2!}{s^3} - \frac{1!}{s^2} + \frac{4}{s} = \frac{6}{s^4} + \frac{4}{s^3} - \frac{1}{s^2} + \frac{4}{s}$$

$$= \frac{6 + 4s - s^2 + 4s^3}{s^4}$$

iv) $t \sin 3t = f(t)$

$$L[\sin 3t] = \frac{3}{s^2+9}$$

$$L[t \sin 3t] = -\frac{d}{ds} f(s)$$

$$\frac{(s^2+9) \cdot 0 - 3(2s)}{(s^2+9)^2} = \frac{-6s}{(s^2+9)^2}$$

v) $e^{-2t} \cos 3t = f(t)$

$$L[f(t)] = L[\cos 3t] = \frac{s}{s^2+3^2}$$

$$L[f(t)] = \frac{s+2}{(s+2)^2 + 3^2}$$

vi) $\frac{e^{-t} - e^{-2t}}{t}$

$$\lim_{t \rightarrow 0} \left[\frac{-e^{-t} + 2e^{-2t}}{1} \right] = \frac{2}{1} = 2$$

$$L[e^{-t} - e^{-2t}] = \frac{1}{s+1} - \frac{1}{s+2}$$

$$L \left[\frac{e^t - e^{-2t}}{t} \right] = \int_{\sigma=s}^{\infty} \left(\frac{1}{\sigma+1} \right) - \left(\frac{1}{\sigma+2} \right) d\sigma$$

$$= \int_{\sigma=s}^{\infty} \frac{1}{\sigma+1} d\sigma - \int_{\sigma=s}^{\infty} \frac{1}{\sigma+2} d\sigma$$

$$= \left[\ln(\sigma+1) - \ln(\sigma+2) \right]_s^{\infty}$$

$$= \left[\ln(\sigma+1) - \ln(\sigma+2) \right]_s^{\infty}$$

$$= \left[\ln \frac{\sigma+1}{\sigma+2} \right]_s^{\infty} = \ln \left[\frac{\infty+1}{\infty+2} - \frac{s+1}{s+2} \right]$$

$$= -\ln \left[\frac{s+1}{s+2} \right] = \ln \left[\frac{(s+2)}{s+1} \right]$$

vii) $e^{4t} \cos 2t$

$$t(\cos 2t) = \frac{s}{s^2+2^2} = \frac{s}{s^2+4}$$

$$L[e^{4t} \cos 2t] = \frac{s-4}{(s-4)^2+4}$$

viii) $t \sin 2t$

$$L[t \sin 2t] = \frac{2}{s^2+2^2}$$

$$L[t \sin 2t] = -\frac{d}{ds} \left[\frac{f(s)}{s^2+4} \right]$$

$$u = 2 \quad du = 2 ds$$

$$v = s^2+4 \quad dv = 2s ds$$

$$\frac{(s^2+4) \cdot 0 - 2(2s)}{(s^2+4)^2} = \frac{-4s}{(s^2+4)^2} = \frac{4s}{(s^2+4)^2}$$

ix) $t^3+4t^2+5 = f(t)$

$$= \frac{3!}{s^4} + \frac{4 \cdot 2!}{s^3} + \frac{5}{s} = \frac{6}{s^4} + \frac{8}{s^3} + \frac{5}{s}$$

$$= \frac{1}{s^4} [6 + 8s + 5s^3]$$

x) $e^x (t^2+4)$

$$L[t^2+4] = \frac{2!}{s^3} + \frac{4}{s} = \frac{2}{s^3} + \frac{4}{s}$$

$$L\{e^{3t}\} = \frac{2}{(s-3)^3} + \frac{4}{s-3}$$

$$= \frac{4s^2 - 24s + 38}{(s-3)^3}$$

2.1) $t^2 \cos t = f(t)$

$$L\{\cos t\} = \frac{s}{s^2+1}$$

$$\therefore L\{t^2 \cos t\} = -\frac{d^2}{ds^2} \left[\frac{s}{s^2+1} \right]$$

$$\frac{d}{ds} \left[\frac{s}{s^2+1} \right] = \frac{(s^2+1) \cdot 1 - s(2s)}{(s^2+1)^2} = \frac{s^2+1-2s^2}{(s^2+1)^2}$$

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

$$\frac{d}{ds} \left[\frac{1-s^2}{(s^2+1)^2} \right] = \therefore u = \frac{1-s^2}{(s^2+1)^2} \quad v = (s^2+1)^2$$

$$du = -2s \quad dv = 4s(s^2+1)$$

$$u = s^2+1 \quad v = s^2$$

$$du = 2s \quad dv = 2s$$

$$\frac{du}{ds} \times \frac{dv}{du} = 2s \times 2s = 4s^2$$

$$\frac{(s^2+1)^2 - 2s \cdot 4s(s^2+1)}{(s^2+1)^4}$$

$$= \frac{-2s(s^2+1)^2 - 4s(s^2+1)(1-s^2)}{(s^2+1)^4}$$

$$\frac{(s^2+1)[-2s(s^2+1) - 4s(1-s^2)]}{(s^2+1)^3} = \frac{-2s[s^2+1 - 2 + 2s^2]}{(s^2+1)^3}$$

$$= \frac{-2s[3s^2-1]}{(s^2+1)^3}$$

$$\therefore L\{t^3 \cos t\} = -\frac{d^2}{ds^2} \left[\frac{s}{s^2+1} \right]$$

$$= \frac{d^2}{ds^2} \left[\frac{s}{s^2+1} \right] = \frac{2s[3s^2-1]}{(s^2+1)^3}$$

3) $\frac{s-5}{(s-3)(s-4)} = f(t) = \frac{A}{s-3} + \frac{B}{s-4}$

$$A = \frac{(s-3) \cdot (s-5)}{(s-3)(s-4)} \Big|_{s=3} = \frac{(3-5)}{(3-4)} = 2$$

$$B = \frac{(s-4) \cdot (s-5)}{(s-3)(s-4)} \Big|_{s=4} = \frac{4-5}{4-3} = -1$$

$$f(t) = \frac{2}{s-3} - \frac{1}{s-4}$$

$$f(t) = 2e^{3t} - e^{4t}$$

$$\text{ii) } \frac{2s-6}{(s-2)(s-4)} = f(t) = \frac{A}{s-2} + \frac{B}{s-4}$$

$$A: \frac{2s-6}{s-4} \Big|_{s=2} = \frac{2(2)-6}{2-4} = 1$$

$$B: \frac{2s-6}{s-2} \Big|_{s=4} = \frac{2(4)-6}{4-2} = 1$$

$$f(t) = \frac{1}{s-2} + \frac{1}{s-4}$$

$$f(t) = e^{2t} + e^{4t}$$

$$\text{iii) } \frac{5s-8}{5(s-4)} = f(t) = \frac{A}{s} + \frac{B}{s-4}$$

$$A: \frac{5s-8}{s-4} \Big|_{s=0} = \frac{5(0)-8}{0-4} = \frac{8}{4} = 2$$

$$B: \frac{5s-8}{s} \Big|_{s=4} = \frac{5(4)-8}{4} = \frac{12}{4} = 3$$

$$f(s) = \frac{2}{s} + \frac{3}{s-4}$$

$$f(t) = 2 + 3e^{4t}$$

$$\text{iv) } \frac{s^2-3s-4}{(s-3)(s-1)^2} = f(s) = \frac{A}{s-3} + \frac{B}{s-1} + \frac{C}{(s-1)^2}$$

$$A: \frac{s^2-3s-4}{(s-1)^2} \Big|_{s=3} = \frac{3^2-3(3)-4}{(3-1)^2} = -1$$

$$B: \frac{s^2-3s-4}{s-3} \Big|_{s=1} = \frac{1^2-3(1)-4}{1-3} = 3$$

C: