

Buller, Florence Iueh-Ochuwah

16/ENG01/005

Chemical Engineering

ENG 301 - Engineering Mathematics III

Assignment 2

Questions

1. If $y = e^{x^2+x}$

Show that

$$y'' = y'(2x+1) + 2y$$

and hence prove that; $y^{(n+2)} = (2x+1)y^{(n+1)} + 2(n+1)y^n$

Solution

$$y = e^{x^2+x} \quad \text{--- (1)}$$

using chain rule; let $u = x^2+x \Rightarrow y = e^u$

$$\frac{dy}{dx} = \frac{dy}{du} \times \frac{du}{dx}$$

$$\frac{dy}{du} = e^u, \quad \frac{du}{dx} = 2x+1$$

$$\Rightarrow \frac{dy}{dx} = e^u (2x+1)$$

$$\therefore \frac{dy}{dx} = e^{x^2+x} (2x+1)$$

$$\frac{dy}{dx} = y' \Rightarrow y' = e^{x^2+x} (2x+1) \quad \text{--- (2)}$$

$$\frac{d^2y}{dx^2} = y''$$

using product rule; $\frac{dy}{dx} = U \frac{dv}{dx} + V \frac{du}{dx}$

$$\text{let } u = e^{x^2+x}, \quad \frac{du}{dx} \Rightarrow \frac{du}{dx} \times \frac{dy}{dx}$$

$$\text{let } x^2+x = y \quad \therefore \frac{dy}{dx} = 2x+1$$

$$\text{let } \Rightarrow u = e^y \quad \therefore \frac{du}{dy} = e^y$$

$$\Rightarrow \frac{du}{dx} = \frac{dy}{dx} \times \frac{dy}{dx}$$

$$= e^y \times (2x+1)$$

$$\Rightarrow \frac{du}{dx} = (2x+1) e^{x^2+x}$$

$$\frac{dx}{dx} = 1 + 2x = 2x+1$$

$$\frac{dv}{dx} = 2$$

$$\therefore y'' = \frac{d^2y}{dx^2} = (e^{x^2+x})^2 + (2x+1)(2x+1) e^{x^2+x}$$

$$y'' = 2(e^{x^2+x}) + (2x+1)(2x+1) e^{x^2+x}$$

recall from (1) $y = e^{x^2+x}$

$$y' = (2x+1) e^{x^2+x}$$

$$\Rightarrow y'' = 2y + (2x+1)y'$$

$$\Rightarrow \underline{y'' = y'(2x+1) + 2y} \quad \text{--- (3)}$$

from (3) $y'' = y'(2x+1) + 2y$

$$\Rightarrow y^{(2)} = y^{(1)}(2x+1) + 2y$$

Let $w_1 = y^{(2)}$

$$w_2 = y^{(1)}(2x+1)$$

$$w_3 = 2y$$

a) $w_1 = y^{(2)}$

$$\Rightarrow u = y^{(2)}, \quad v = 1$$

$$\therefore u^n = y^{n+2}, \quad v' = 0$$

hence, $w_1^n = u^n v^0 + {}^n C_1 \cdot u^{n-1} v^1 + {}^n C_2 \cdot u^{n-2} v^2 + \dots$

$$\Rightarrow w_1^n = u^n v^0 + n u^{n-1} v^1 + \frac{n(n-1)}{2} u^{n-2} v^2$$

$$w_1^n = y^{n+2} \cdot 1 + n y^{n-1+2} \cdot 0$$

$$\Rightarrow w_1^n = y^{n+2}$$

$$b) w_2 = y^{(2)} (2x+1)$$

$$u = y', \quad v = 2x+1$$

$$u' = y'', \quad v' = 2, \quad v'' = 0$$

$$\Rightarrow u^n = y^{n+1}$$

$$w_2^n = u^n v^0 + n u^{n-1} v^1 + \frac{n(n-1)}{2} u^{n-2} v^2$$

$$w_2^n = y^{n+1} (2x+1) + n (y^{n+1-1}) 2 + \frac{n(n-1)}{2} y^{n-2+1} \cdot 0$$

$$w_2^n = (2x+1) y^{n+1} + 2n y^n$$

$$c) w_3 = 2y$$

$$u = y, \quad v = 2$$

$$u' = y', \quad v' = 0$$

$$\Rightarrow u^n = y^n$$

$$\text{hence, } w_3^n = u^n v^0 + n u^{n-1} v^1 + \frac{n(n-1)}{2} u^{n-2} v^2$$

$$w_3^n = y^n \cdot 2 + n y^{n-1} \cdot 0$$

$$\Rightarrow w_3^n = 2y^n$$

$$\text{hence, } w_1^n = w_2^n + w_3^n$$

$$y^{(n+2)} = (2x+1) y^{(n+1)} + 2n y^n + 2y^n$$

$$\underline{y^{(n+2)} = (2x+1) y^{(n+1)} + 2(n+1) y^n \text{ (Proven)}}$$

Question 2

$$y = x^3 e^{4x}$$

$$v = x^3, \quad u = e^{4x}$$

$$v' = 3x^2, \quad u' = 4e^{4x}$$

$$\therefore u^n = 4^n e^{4x}$$

$$v'' = 6x, \quad u'' = 16e^{4x}$$

$$v''' = 6, \quad u''' = 64e^{4x}$$

$$y^n = {}^n C_0 u^n v^0 + {}^n C_1 u^{n-1} v^1 + {}^n C_2 u^{n-2} v^2 + {}^n C_3 u^{n-3} v^3$$

$$y^n = u^n v^0 + n u^{n-1} v^1 + \frac{n(n-1)}{2!} u^{n-2} v^2 + \frac{n(n-1)(n-2)}{3!} u^{n-3} v^3$$

$$y^n = u^n v^0 + n u^{n-1} v^1 + \frac{n(n-1)}{2!} u^{n-2} v^2 + \frac{n(n-1)(n-2)}{3!} u^{n-3} v^3$$

where $n=5$

$$y^{(5)} = \left(4^5 e^{4x} \cdot x^3 \right) + \left(5 \cdot 4^{5-1} e^{4x} \cdot 3x^2 \right) + 5 \cdot \frac{5-1}{2!} 4^{5-2} e^{4x} \cdot 6x + \frac{5(5-1)(5-2)}{3!} 4^{5-3} e^{4x} \cdot 6$$

$$y^{(5)} = 1024 e^{4x} x^3 + 3840 e^{4x} x^2 + 3840 e^{4x} x + 960 e^{4x}$$

~~$\Rightarrow y^{(5)} = 64 e^{4x} (16x^3 + 60x^2 + 60x + 15)$~~

$$\Rightarrow y^{(5)} = 64 e^{4x} (16x^3 + 60x^2 + 60x + 15)$$

ii) $x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + y = 0$

show that $x^2 y^{(n+2)} + (2n+1) x y^{(n+1)} + (n^2+1) y^{(n)} = 0$

$$\Rightarrow x^2 y'' + x y' + y = 0$$

a) let $w_1 = x^2 y''$ so that, $w_1^n + w_2^n + w_3^n = 0$ — *

$$v = x^2, \quad u = y''$$

$$v' = 2x, \quad u' = y'''$$

$$v'' = 2, \quad u'' = y^{(4)}$$

$$\Rightarrow u^n = y^{n+2}$$

$$w_1^n = u^n v^0 + n u^{n-1} v^1 + \frac{n(n-1)}{2} u^{n-2} v^2$$

$$w_1^n = y^{n+2} \cdot x^2 + n (y^{n+2-1}) \cdot 2x + \frac{n(n-1)}{2} y^{n+2-2} \cdot x^2$$

$$w_1^n = x^2 (y^{n+2}) + 2n x (y^{n+1}) + \frac{n(n-1)}{2} y^n$$

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b) let $w_2 = xy'$

$$v = x, \quad u = y'$$

$$v' = 1, \quad u' = y''$$

$$\Rightarrow u^n = y^{n+1}$$

$$w_2^n = u^n v^0 + n u^{n-1} v^1 + \frac{n(n-1)}{2} u^{n-2} v^2$$

$$w_2^n = (y^{n+1})x + n(y^{n+1-1}) \cdot 1$$

$$w_2^n = xy^{n+1} + ny^n$$

c) let $w_3 = y$

$$u = y, \quad v = 1$$

$$u' = y', \quad v' = 0$$

$$\Rightarrow u^n = y^n$$

$$w_3^n = u^n v^0 + n u^{n-1} v^1$$

$$w_3^n = y^n \cdot 1 + n y^{n-1} \cdot 0$$

$$\therefore w_3^n = y^n$$

recall from (*) $w_1^n + w_2^n + w_3^n = 0$

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

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

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

$$\therefore x^2 y^{(n+2)} + (2n+1)xy^{(n+1)} + (n^2+1)y^{(n)} = 0 \quad (\text{Proven})$$