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161MHS01029

Computer Engineering

ENG 381

Assignment 2

1. If $y = e^{x^2+x}$, show that $y'' = y'(2x+1) + 2y$ and hence prove that $y^{(n+2)} = (2x+1)y^{(n+1)} + 2n(1)y^{(n)}$

Answer

$$y = e^{x^2+x}$$

$$\ln y = x^2 + x$$

differentiating

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

Multiplying by y

$$\frac{dy}{dx} = (2x+1)y$$

$$\frac{d^2y}{dx^2} = v \frac{dv}{dx} + u \frac{dv}{dx}$$

$$v = (2x+1)$$

$$u = y$$

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

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

$$\frac{du}{dy} = 1$$

$$\frac{du}{dx} = 1 \cdot \frac{dy}{dx} = \frac{dy}{dx}$$

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

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

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

$$y'' - (2x+1)y' - 2y = 0$$

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

For $y^{(2)}$

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

for $(2x+1)y'$

$$u = y^1 \quad v = 2x+1$$

$$u^n = y^{(n+1)} \quad v^{(1)} = 2$$

$$u^{(n-1)} = y^n \quad v^{(2)} = 0$$

Using Leibnitz theorem

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

For $2y$

$$n \text{th derivative} = 2y^n$$

$$w_1^{(n)} = y^{(n+2)}$$

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

$$w_3^{(n)} = 2y^n$$

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

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

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

2) Using Leibnitz theorem given that

(1) $y = x^2 e^{4x}$, determine $y^{(5)}$

(ii) $x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + y = 0$, show that $x^2 y^{(n+2)} + (2n+1)xy^{(n+1)} + (n^2+1)y^{(n)} = 0$

Answer

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

$$u = e^{4x}$$

$$v = x^2$$

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

$$v^{(1)} = 2x$$

$$u^{(n-1)} = 4^{(n-1)} e^{4x}$$

$$v^{(2)} = 2$$

$$u^{(n-2)} = 4^{(n-2)} e^{4x}$$

$$v^{(3)} = 0$$

$$u^{(n-3)} = 4^{(n-3)} e^{4x}$$

$$v^{(4)} = 0$$

$$u^n = 4^5 e^{4x} = 1024 e^{4x}$$

$$u^{(n-1)} = 4^{(5-1)} e^{4x} = 256 e^{4x}$$

$$u^{(n-2)} = 4^{(5-2)} e^{4x} = 64 e^{4x}$$

$$u^{(n-3)} = 4^{(5-3)} e^{4x} = 16 e^{4x}$$

$$y^{(5)} = 1024 e^{4x} x^3 + 5 \times 256 e^{4x} \times 3x^2 + 5(5-1) \times 64 e^{4x} \times 2 + 5(5-1)(5-2) \times 16 e^{4x} \times 1$$

$$y^{(5)} = 1024 e^{4x} x^3 + 3840 e^{4x} x^2 + 7680 e^{4x} x + 5760 e^{4x}$$

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

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

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

It can be written as

$$x^2 y'' + xy' + y = 0$$

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

For $x^2 y^{(2)}$

$$u = y^{(2)}$$

$$v = x^2$$

$$u^{(n)} = y^{(n+2)}$$

$$v^{(1)} = 2x$$

$$u^{(n-1)} = y^{(n+1)}$$

$$v^{(2)} = 2$$

$$u^{(n-2)} = y^{(n)}$$

$$v^{(3)} = 0$$

For xy'

$$u = y'$$

$$v = x$$

$$u^{(n)} = y^{(n+1)}$$

$$v^{(1)} = 1$$

$$u^{(n-1)} = y^{(n)}$$

$$v^{(2)} = 0$$

$$u^{(n-2)} = y^{(n-1)}$$

For y

$$nth \text{ derivative} = y^{(n)}$$

Applying Leibnitz theorem

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

$$W_1^{(n)} = y^{(n+2)}x^2 + ny^{(n+1)} \cdot 2x + \frac{n(n-1)}{2!}y^{(n)} \cdot 2 + \frac{n(n-1)(n-2)}{3!}y^{(n-1)} \cdot 0$$

$$W_2^{(n)} = y^{(n+1)} \cdot x + ny^{(n)} \cdot 1 + \frac{n(n-1)}{2!}y^{(n-1)} \cdot 0$$

$$W_3^{(n)} = y^{(n)}$$

$$W_1^{(n)} + W_2^{(n)} + W_3^{(n)} = 0$$

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

Collecting like terms

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

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