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### 1.6 Differential equation

Differential equation is a relationship between an independent variable  $x$  and dependent variable  $y$  and one or more derivative of  $y$  with respect to  $x$ .

Examples

(i)  $\frac{d^2y}{dx^2} - 3\frac{dy}{dx} + 2y = x^2$

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

(b)  $y = Ae^{-4x} + Be^{-6x}$

$\frac{dy}{dx} = -4Ae^{-4x} + (-6)Be^{-6x}$

$\frac{dy}{dx} = -4Ae^{-4x} - 6Be^{-6x} \dots (1)$

$\frac{d^2y}{dx^2} = 16Ae^{-4x} + 36Be^{-6x} \dots (2)$

Multiply eqn (1) by 6

$6 \frac{dy}{dx} = -24Ae^{-4x} - 36Be^{-6x} \dots (3)$

Adding eqn (2) and eqn (3)

$\left( 6 \frac{dy}{dx} = -24Ae^{-4x} - 36Be^{-6x} \right)$   
 $+ \left( \frac{d^2y}{dx^2} = 16Ae^{-4x} + 36Be^{-6x} \right)$

$6 \frac{dy}{dx} + \frac{d^2y}{dx^2} = -8Ae^{-4x} \dots (4)$

$A = -\frac{1}{8e^{-4x}} \left( 6 \frac{dy}{dx} + \frac{d^2y}{dx^2} \right) \dots (5)$

put eqn (5) into eqn (2)

$\frac{d^2y}{dx^2} = 16Ae^{-4x} + 36Be^{-6x}$

$\frac{d^2y}{dx^2} = 16e^{-4x} \left[ -\frac{1}{8e^{-4x}} \left( 6 \frac{dy}{dx} + \frac{d^2y}{dx^2} \right) \right] + 36Be^{-6x}$

$\frac{d^2y}{dx^2} = -2 \left( 6 \frac{dy}{dx} + \frac{d^2y}{dx^2} \right) + 36Be^{-6x}$

$\frac{d^2y}{dx^2} = -12 \frac{dy}{dx} + \left( 2 \frac{d^2y}{dx^2} \right) + 36Be^{-6x}$

$$\frac{d^2y}{dx^2} = -12 \frac{dy}{dx} - 2 \frac{d^2y}{dx^2} + 36B e^{-6x}$$

$$36B e^{-6x} = 2 \frac{d^2y}{dx^2} + \frac{d^2y}{dx^2} + 12 \frac{dy}{dx}$$

$$36B e^{-6x} = 3 \frac{d^2y}{dx^2} + 12 \frac{dy}{dx}$$

Divide through by 3

$$12B e^{-6x} = \frac{d^2y}{dx^2} + 4 \frac{dy}{dx}$$

$$B = \left( \frac{d^2y}{dx^2} + 4 \frac{dy}{dx} \right) \times \frac{1}{12B e^{-6x}}$$

$$y = A e^{-4x} + B e^{-6x}$$

Substituting A and B into the above equation

$$y = e^{-4x} \times \frac{1}{2e^{-4x}} \left( 6 \frac{dy}{dx} + \frac{d^2y}{dx^2} \right) + e^{-6x} \times \frac{1}{12e^{-6x}} \left( \frac{d^2y}{dx^2} + 4 \frac{dy}{dx} \right)$$

$$y = \frac{-1}{8} \left( 6 \frac{dy}{dx} + \frac{d^2y}{dx^2} \right) + \frac{1}{12} \left( \frac{d^2y}{dx^2} + 4 \frac{dy}{dx} \right)$$

$$y = \frac{-3 \left( 6 \frac{dy}{dx} + \frac{d^2y}{dx^2} \right) + 2 \left( \frac{d^2y}{dx^2} + 4 \frac{dy}{dx} \right)}{24}$$

Cross multiply

$$24y = -18 \frac{dy}{dx} - 3 \frac{d^2y}{dx^2} + 2 \frac{d^2y}{dx^2} + 8 \frac{dy}{dx}$$

$$24y = -10 \frac{dy}{dx} - \frac{d^2y}{dx^2}$$

$$\frac{d^2y}{dx^2} + 10 \frac{dy}{dx} + 24y = 0 \quad \dots (6)$$

\(\therefore\) Equation (6) is the required equation

- (i) The equation is a 2nd order differential equation
- (ii) The highest power of the derivative is 2
- (iii) The differential equation has two arbitrary constants (A and B)