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Petroleum Engineering

EN6 381

Assignment II

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

Show that $y'' = y'(2x+1) + 2y$ and hence, prove that

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

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

Differentiating

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

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

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

finding the nth term.

Assuming that $P_1 = (2x+1)y'$

$$P_2 = 2y$$

for P_1

$$u = y'$$

$$v = 2x+1$$

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

$$v' = 2$$

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

$$v'' = 0$$

for P_2

$$u = y$$

$$v = 2$$

$$u^n = y^n$$

$$v' = 0$$

for P_1

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

for P_2

$$y^n(2)$$

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

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

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

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

$$y^{(n+3)} = (2x+1)y^{(n+2)} + 2(n+1)y^n$$

2. Using the Leibnitz theorem, given that

a) $y = x^3 e^{4x}$, determine $y^{(5)}$

$$y^n = \sum_{r=0}^n u^{(n-r)} v^{(r)}$$

Solu

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

$$v = x^3$$

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

$$v' = 3x^2$$

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

$$v'' = 6x$$

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

$$v''' = 6$$

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

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

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

$$v^{(5)} = 0$$

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

$$y^n = u^n v + n \frac{u^{(n-1)}}{1!} v' + \frac{n(n-1)}{2!} u^{(n-2)} v'' + \frac{n(n-1)(n-2)}{3!} u^{(n-3)} v''' + \frac{n(n-1)(n-2)(n-3)}{4!} u^{(n-4)} v^{(4)} + \dots$$

Substituting into the general solution

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

$$\therefore y^n = x^3 4^n e^{4x} + 3nx^2 4^{(n-1)} e^{4x} + \frac{3}{2!} n(n-1) 4^{(n-2)} e^{4x} + \frac{2}{3!} 6n(n-1)(n-2) 4^{(n-3)} e^{4x} + 0 + 0$$

$$y^n = x^3 4^n e^{4x} + 3nx^2 4^{(n-1)} e^{4x} + 3nx(n-1) 4^{(n-2)} e^{4x} + n(n-1)(n-2) 4^{(n-3)} e^{4x}$$

Recall $y^n = y^5 = n = 5$

$$y^{(5)} = x^3 4^5 e^{4x} + 3(5)x^2 4^{(5-1)} e^{4x} + 3(5)x(5-1) 4^{(5-2)} e^{4x} + 5(5-1)(5-2) 4^{(5-3)} e^{4x}$$

$$= 1024x^3 e^{4x} + 15(256)x^2 e^{4x} + 15(256)x e^{4x} + 60(16)e^{4x}$$

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

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

$$\text{Show that } x^2 y^{(n+2)} + (2n+1)xy^{(n+1)} + (n^2+1)y^n = 0$$

Solu

1st term Differentiate $x^2 y''$ n times

$$v = x^2$$

$$u = y''$$

$$v' = 2x$$

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

$$v'' = 2$$

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

2nd term Diff. xy' n times

$$v = x$$

$$u = y'$$

$$v' = 1$$

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

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

3rd term Differentiate y n times

$$u = y$$

$$u^n = y^n$$

Adding the terms:

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

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

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

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

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

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