

A self made DE-solver:

Gegeven de volgende procedure **EULERMETHODELIJST**:

```
EULERMETHODELIJST := proc (n, a, b, F, x0, y0)  
local stapgrootte, X, Y, i, LIJST;  
stapgrootte := (b-a)/n; X := x0; Y := y0; LIJST := [X, Y];  
for i to n  
do  
    Y := Y+stapgrootte*F(X, Y);  
    X := X+stapgrootte;  
    LIJST := LIJST, [X, Y]  
end do;  
return LIJST  
end proc
```

Solving rules for DE-'s:

Solving rules:

- ▶ For the DE-'s we try to solve them by hand if they are separable.
- ▶ If not separable judge if maple can find a exact solution, if so, find it.
- ▶ If not exact solvable by Maple try to sketch a solution with aid of Euler or a numerical solver of Maple.

Solving DE-'s:

The given DE-'s again:

- ▶ **DE1:** $y' = y^2 + xy$. **Type1:** First order not sep. not lin.
- ▶ **DE2:** $y' = y + xy$. **Type2:** First order sep. and lin.
- ▶ **DE3:** $y' = xy^2$. **Type3:** First order sep. and not lin.
- ▶ **DE4:** $y' = y + x$. **Type4:** First order not sep. and lin.
- ▶ **DE5:** $y'' = y + xy'$. **Type5:** Second order not linear with constant coefficients, still linear
- ▶ **DE6:** $\frac{y''+2y+y'}{x^2+\sin(x)} = 1$. **Type6:** Second order linear with constant coefficients
- ▶ **DE7:** $\frac{v''}{(\sqrt{1+v'^2})^3} = \frac{M(x)}{E(x)I(x)}$. **Type7:** First order Sep.

Solving DE1:

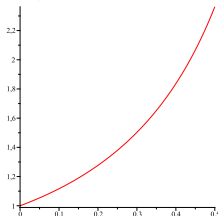
Question:

Given $y' = y^2 + xy$ with initial condition $y(0) = 1$.
Solve it!

Answer:

DE1 is First order not sep. not lin.

So we start a numerical approximation with Euler. (See Maple sheet) and get the picture:



Solving DE2:

Question:

Given $y' = y + xy$ with initial condition $y(0) = 1$.
Solve it!

Answer:

DE2 is sep.

So we solve it by hand:

- ▶ We rewrite DE2 as: $dy = y(1 + x)dx$
- ▶ Separation: $\frac{1}{y}dy = (1 + x)dx$
- ▶ Integration: $\ln |y| = x + \frac{1}{2}x^2 + K$ (K a constant)
- ▶ Simplify: $y(x) = Ce^{x + \frac{1}{2}x^2}$ (C a constant)
- ▶ Initial condition: $y(x) = e^{x + \frac{1}{2}x^2}$
- ▶ Check with Maple: right!

Solving DE3:

Question:

Given $y' = xy^2$ with initial condition $y(0) = 1$.
Solve it!

Answer:

DE3 is sep.

So we solve it by hand:

- ▶ We rewrite DE3 as: $dy = xy^2 dx$
- ▶ Separation: $\frac{1}{y^2} dy = x dx$
- ▶ Integration: $-\frac{1}{y} = \frac{1}{2}x^2 + K$ (K a constant)
- ▶ Simplify: $y(x) = -\frac{2}{x^2 + C}$ (C a constant)
- ▶ Initial condition: $y(x) = -\frac{2}{x^2 - 2}$
- ▶ Check with Maple: right!

Solving DE4:

Question:

Given $y' = y + x$ with initial condition $y(0) = 1$.

Solve it!

Answer:

DE3 is not sep. but linear

So Maple probably gives an exact solution.

From this we get:

$$y(x) = -x - 1 + 2e^x$$

Solving DE5:

Question:

Given $y'' = y + xy'$ with initial conditions $y(0) = 0$ and $y'(0) = 1$.

Why two conditions?

Solve it!

Answer:

DE5 is a second order linear DE (with nonconstant coefficients)

We try Maple to get an exact solution.

From this we get:

$$y(x) = 1/2 \operatorname{erf}\left(1/2 \sqrt{2}x\right) e^{1/2 x^2} \sqrt{\pi} \sqrt{2}.$$

An exact (!!) solution with a **unfamiliar**, but known by Maple, function *erf*.

Footnote:

The definition of *erf* is

$$\operatorname{erf}(x) = \frac{2 \int_0^x e^{-t^2} dt}{\sqrt{\pi}}$$

Solving DE6:

Question:

Given $\frac{y''+2y+y'}{x^2+\sin(x)} = 1$ with initial conditions $y(0) = 0$ and $y'(0) = 1$.

Why two conditions?

Solve it!

Answer:

DE6 is a second order linear DE (with constant coefficients)

So Maple probably gives an exact solution.

Running Maple we get as solution:

$$y(x) = \frac{11}{28} e^{-1/2x} \sin\left(\frac{1}{2}\sqrt{7}x\right) \sqrt{7} + 3/4 e^{-1/2x} \cos\left(\frac{1}{2}\sqrt{7}x\right) \\ -1/2x - 1/4 + 1/2x^2 + 1/2 \sin(x) - 1/2 \cos(x)$$

Solving DE7:

Question:

Given $\frac{v''}{(\sqrt{1+v'^2})^3} = \frac{M(x)}{E(x)I(x)}$ (which is one of the core DE-'s of **mechanics of materials!!**).

Solve it (general solution, no initial conditions) for $M(x) = 1, I(x) = 1, E(x) = 1!$

Answer:

DE7 is sep. after the substitution $u = v'$. So we solve it by hand:

- ▶ We rewrite DE7 after substitution $u = v'$ as: $\frac{u'}{(\sqrt{1+u^2})^3} = 1$
- ▶ Separation: $\frac{du}{(\sqrt{1+u^2})^3} = dx$
- ▶ Integration: $\frac{u}{\sqrt{1+u^2}} = (x + K)$ (K a constant)
- ▶ Solving for u we get: $u(x) = \pm \sqrt{\frac{(x+K)^2}{1-(x+K)^2}}$
- ▶ With $u = v'$ we get $v'(x) = \pm \sqrt{\frac{(x+K)^2}{1-(x+K)^2}}$
- ▶ Again integration: $v(x) = \pm \sqrt{1 - (x + K)^2} + L$ (L a constant)
- ▶ Squaring gives: $(v(x) - L)^2 + (x + K)^2 = 1$, so solutions of DE7 (under given conditions) are parts of circles
- ▶ Check with Maple: right!