Menoufia University Faculty of Engineering, Shebin El-Kom, Basic Engineering science Department Second Semester Examination, 2014-2015 Date of Exam: 1/6/2015



Subject: Ordinary Differential Equations (1). Code : BES 609 Year : postgraduate students Time Allowed : 3 hours Total Marks: 100 marks

Answer the following questions

Question 1

a) Use the method of Frobenius to find one solution near x = 0 of the equation

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

b) Consider the nonlinear system

$$x' = -x + 3y^2$$
, $y' = -y$, $z' = 3y^2 + z$

Solve this system and compute the stable and unstable for the equilibrium at the origin.

c) write the following system in matrix form:

$$y'_1 = y_1 + 2y_2 + 2e^{4t}$$

 $y'_2 = 2y_1 + y_2 + e^{4t}$

- Conclude that every initial value problem for above system has a unique solution on (-∞,∞).
- Verify that

$$\mathbf{y} = \frac{1}{5} \begin{bmatrix} 8\\7 \end{bmatrix} e^{4t} + c_1 \begin{bmatrix} 1\\1 \end{bmatrix} e^{3t} + c_2 \begin{bmatrix} 1\\-1 \end{bmatrix} e^{-t}$$

is a solution of the above system for all values of the constants c_1 and c_2 .

• Find the solution of the initial value problem

$$\mathbf{y}' = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} \mathbf{y} + \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{4t}, \ \mathbf{y}(0) = \frac{1}{5} \begin{bmatrix} 3 \\ 22 \end{bmatrix}$$

(50 marks)

Question 2

- a) Write briefly the steps of the Runge-Kutta algorithm to solve the differential equations.
- b) Solve the initial value problem using Runge-Kutta Method with step size h=0.2 on the interval [1,2], then compare the approximate solution with the actual solution :

$$x^{2}y'' - xy' + y = 0,$$
 $y'(1) = 2, y(1) = 4.$

- c) Find y(1) for y' = y x; y(0) = 2. using Euler's method with h=0.25.
- d) A cylindrical tank is receiving and discharge water at the same time. Initially the tank is empty and at time t the depth is h. h and t are replaced by the equation

$$\frac{dh}{dt} + kh = kh_0 e^{-kt}$$

- Find the depth of water as a function of t and sketch the graph of h against t.
- Sketch the direction field.

(50 marks)