

Typical Question and It's Solutions

Q1- Solve the 2nd order equation: $x^2 y'' - xy' - 3y = x^2 \ln x$.

Solⁿ: $[x^2 y'' - xy' - 3y = x^2 \ln x] / x$

$$xy'' - y' - 3\frac{y}{x} = x \ln x \text{ --- --- --- --- ---} *$$

$$\text{let } v = \frac{y}{x} \Rightarrow y = v.x, \Rightarrow \frac{dy}{dx} = v + x \frac{dv}{dx},$$

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

$$\therefore x \frac{d^2 y}{dx^2} = 2x \frac{dv}{dx} + x^2 \frac{d^2 v}{dx^2},$$

Now substitute in eq. *

$$x^2 \frac{d^2 v}{dx^2} + 2x \frac{dv}{dx} - x \frac{dv}{dx} - v - 3v = x \ln x,$$

$$x^2 \frac{d^2 v}{dx^2} + x \frac{dv}{dx} - 4v = x \ln x \text{ --- --- --- --- ---} **$$

Now let $t = \ln x$, $\therefore x = e^t$, $\frac{dt}{dx} = \frac{1}{x}$, & $\frac{d^2 t}{dx^2} = -\frac{1}{x^2}$

$$\text{Now } \frac{dv}{dx} = \frac{dv}{dt} \cdot \frac{dt}{dx} = \frac{dv}{dt} \cdot \frac{1}{x}, \quad \frac{d^2 v}{dx^2} = -\frac{1}{x^2} \frac{dv}{dt} + \frac{1}{x} \frac{d}{dx} \left(\frac{dv}{dt} \right)$$

$$= -\frac{1}{x^2} \frac{dv}{dt} + \frac{1}{x} \frac{d}{dt} \frac{dv}{dt} \frac{dt}{dx} = \frac{1}{x^2} \frac{d^2 v}{dt^2} - \frac{1}{x^2} \frac{dv}{dt}$$

Now substitute in eq.**

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$$\frac{d^2v}{dt^2} - \frac{dv}{dt} + \frac{dv}{dt} - 4v = te^t, \Rightarrow \frac{d^2v}{dt^2} - 4v = te^t, \Rightarrow \left(\frac{d^2}{dt^2} - 4\right)v = te^t$$

$$(D^2 - 4)v = te^t,$$

$$\text{Now solve for } v_c, (D^2 - 4)v_c = 0, (D - 2)(D + 2)v_c = 0$$

$$\therefore r_1 = 2 \text{ \& } r_2 = -2, \Rightarrow v_c = Ae^{2t} + Be^{-2t}$$

$$\text{Now solve for } v_p, \text{ let } v_p = (\alpha_0 + \alpha_1 t)e^t,$$

$$v'_p = (\alpha_0 + \alpha_1 t)e^t + \alpha_1 e^t$$

$$v''_p = (\alpha_0 + \alpha_1 t)e^t + \alpha_1 e^t + \alpha_1 e^t, \text{ now substitut for } v''_p$$

$$(\alpha_0 + \alpha_1 t)e^t + 2\alpha_1 e^t - 4(\alpha_0 + \alpha_1 t)e^t = te^t$$

$$2\alpha_1 e^t - 3\alpha_0 e^t - 3\alpha_1(t)e^t = te^t$$

$$2\alpha_1 - 3\alpha_0 = 0, -3\alpha_1 = 1, \alpha_1 = -\frac{1}{3}, \alpha_0 = -\frac{2}{9}$$

$$\therefore v_p = \left(-\frac{2}{9} - \frac{1}{3}t\right)e^t,$$

$$\therefore v = Ae^{2t} + Be^{-2t} - \frac{2}{9}e^t - \frac{1}{3}te^t$$

$$\frac{y}{x} = Ax^2 + Bx^{-2} - \frac{2}{9}x - \frac{1}{3}x \ln x$$

$$y = Ax^3 + Bx^{-1} - \frac{2}{9}x^2 - \frac{1}{3}x^2 \ln x$$

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Q2: Solve the 2nd order differential equation:

$$y'' - 2y' + y = x^3 e^x .$$

Solⁿ: solve for y_c ,

$$(D^2 - 2D + 1)y_c = 0 , \quad \therefore (D - 1)(D - 1) = 0 , \therefore r_1 = r_2 = 1$$

$$y_c = (Ax + B)e^x$$

Now solve for y_p

let $y_p = (\alpha_0 + \alpha_1 x + \alpha_2 x^2 + \alpha_3 x^3)e^x$, But $\alpha_0 e^x$ & $\alpha_1 x e^x$ exist in y_c

$$\text{so } y_p = (\alpha_0 x^2 + \alpha_1 x^3 + \alpha_2 x^4 + \alpha_3 x^5)e^x$$

$$y'_p = (\alpha_0 x^2 + \alpha_1 x^3 + \alpha_2 x^4 + \alpha_3 x^5)e^x + (2\alpha_0 x^1 + 3\alpha_1 x^2 + 4\alpha_2 x^3 + 5\alpha_3 x^4)e^x$$

$$y''_p = (\alpha_0 x^2 + \alpha_1 x^3 + \alpha_2 x^4 + \alpha_3 x^5)e^x + (2\alpha_0 x + 3\alpha_1 x^2 + 4\alpha_2 x^3 + 5\alpha_3 x^4)e^x + (2\alpha_0 + 6\alpha_1 x + 12\alpha_2 x^2 + 20\alpha_3 x^3)e^x$$

$$\therefore (2\alpha_0 + 6\alpha_1 x + 12\alpha_2 x^2 + 20\alpha_3 x^3)e^x = x^3 e^x$$

$$20\alpha_3 = 1 \rightarrow \alpha_3 = \frac{1}{20} , \quad \therefore y_p = \frac{1}{20} x^5 e^x$$

$$\therefore y = y_c + y_p , \quad y = (Ax + B + \frac{1}{20} x^3)e^x$$

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Q3: Solve the 2nd order differential equation: $x^2 y'' + xy' = 1$.

$$\text{Sol}^n: x^2 y'' + xy' = 1 \left] \frac{1}{x^2} \right., \therefore y'' + \frac{1}{x} y' = \frac{1}{x^2}, \text{ let } y' = p \text{ \& } y'' = \frac{dp}{dx}$$

$$\frac{dp}{dx} + \frac{1}{x} p = \frac{1}{x^2}, \text{ linear diffe.eq. } I = e^{\int p dx} = e^{\int \frac{1}{x} dx} = e^{\ln x} = x$$

$$x.p = \int Q . I dx = \int \frac{1}{x^2} x dx = \ln x + c$$

$$\therefore p = \frac{\ln x}{x} + \frac{c}{x}$$

$$\therefore \frac{dy}{dx} = p, \therefore \frac{dy}{dx} = \frac{\ln x}{x} + \frac{c}{x}, \therefore \int dy = \int \frac{\ln x}{x} dx + \int \frac{c}{x} dx$$

$$y = \frac{(\ln x)^2}{2} + c \ln x + c_1$$

Q4: Solve the 2nd order differential equation: $y'' - 2y' + 2y = e^x \cos x$

$$\text{Sol}^n: (D^2 - 2D + 2)y_c = 0, \therefore D = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$D = \frac{2 \pm \sqrt{2^2 - 8}}{2} = 1 \pm i, \therefore \alpha = 1 \text{ \& } \beta = 1$$

$$\therefore y_c = e^x (A \cos x + B \sin x)$$

Now solve for y_p , let $y_p = e^x (D \cos x + E \sin x)$, but it is exist

$$\text{so } y_p = e^x (D x \cos x + E x \sin x)$$

$$y'_p = e^x (D x \cos x + E x \sin x) + (D \sin x + D x \cos x + E \cos x - E x \sin x)e^x$$

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$$y''_p = e^x (D x \cos x + E x \sin x) + (D \sin x + D x \cos x + E \cos x - E x \sin x) e^x + (D \cos x + D \cos x - D x \sin x - E \sin x - E \sin x - E x \cos x) e^x$$

now substitute for y_p & y'_p & y''_p in main eq. to get:

$$(2D \cos x - 2E \sin x) e^x = e^x \cos x, \rightarrow 2D = 1 \rightarrow D = \frac{1}{2}, \& E = 0$$

$$\therefore y_p = \frac{1}{2} x \sin x e^x, \quad \therefore y = (A \cos x + B \sin x + \frac{1}{2} x \sin x) e^x$$

Q5: Find the Fourier series and the sine and cosine half range expansion of each one of the following function:-

$$f(x) = \begin{cases} 0 & -2 < x < -1 \\ 1 & -1 < x < 0 \\ -1 & 0 < x < 1 \\ 0 & 1 < x < 2 \end{cases}$$

Solⁿ: period: $2p = 4 \rightarrow p = 2$

$$a_0 = \frac{1}{2p} \int f(x) dx = \frac{1}{4} [\int_{-2}^{-1} 0 dx + \int_{-1}^0 dx + \int_0^1 -dx + \int_1^2 0 dx]$$

$$a_0 = \frac{1}{4} [x]_{-1}^0 - [x]_0^1 = \frac{1}{4} [0 - (-1) - 1] = 0$$

$$a_n = \frac{1}{p} \int f(x) \cos \frac{n\pi x}{p} dx = \frac{1}{2} [\int_{-2}^{-1} 0 \cos \frac{n\pi x}{2} dx + \int_{-1}^0 \cos \frac{n\pi x}{2} dx + \int_0^1 -\cos \frac{n\pi x}{2} dx + \int_1^2 0 \cos \frac{n\pi x}{2} dx]$$

$$a_n = \frac{1}{n\pi} \left[\sin \frac{n\pi x}{2} \Big|_{-1}^0 - \sin \frac{n\pi x}{2} \Big|_0^1 \right] = \left[0 - \sin \frac{n\pi}{2} - \sin \frac{n\pi}{2} + 0 \right]$$

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$$\text{for } n = \begin{cases} \text{odd} & \sin -\frac{n\pi}{2} = -1 \& \sin \frac{n\pi}{2} = 1 \\ \text{even} & \sin -n\pi = 0 \& \sin n\pi = 0 \end{cases} \text{ so } a_n = 0$$

$$b_n = \frac{1}{p} \int f(x) \sin \frac{n\pi x}{p} dx = \frac{1}{2} \left[\int_{-2}^{-1} 0 \sin \frac{n\pi x}{2} dx + \int_{-1}^0 \sin \frac{n\pi x}{2} dx + \int_0^1 -\sin \frac{n\pi x}{2} dx + \int_1^2 0 \sin \frac{n\pi x}{2} dx \right]$$

$$b_n = -\frac{1}{n\pi} [\cos \frac{n\pi x}{2}]_{-1}^0 + \frac{1}{n\pi} [\cos \frac{n\pi x}{2}]_0^1$$

$$b_n = \frac{1}{n\pi} \left[-\cos 0 + \cos -\frac{n\pi}{2} + \cos \frac{n\pi}{2} - \cos 0 \right] = \frac{1}{n\pi} [-2 + 2 \cos \frac{n\pi}{2}]$$

$$b_n = \frac{2}{n\pi} \left[-1 + \cos \frac{n\pi}{2} \right] = \begin{cases} -\frac{2}{n\pi} & \text{for } n \text{ odd} \\ 0 & n \text{ even, } 2, 4, 8, \dots \\ -\frac{4}{n\pi} & n \text{ even, } 6, 10, 14, \dots \end{cases}$$

$$\therefore f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos \frac{n\pi x}{p} + b_n \sin \frac{n\pi x}{p})$$

$$\therefore f(x) = -\frac{2}{n\pi} \left[\sin \frac{\pi x}{2} + 0 + \sin \frac{3\pi x}{2} + 0 + \sin \frac{5\pi x}{2} + 2 \sin 3\pi x + \dots \right]$$

Q6: Find the Fourier series and the sine and cosine half range expansion of each one of the following function:-

$$f(x) = \left\{ \cos x \quad -\frac{\pi}{2} < x < \frac{\pi}{2} \right\}$$

$$\text{period: } 2p = \pi \rightarrow p = \pi/2$$

$$a_0 = \frac{1}{2p} \int f(x) dx = \frac{1}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos x dx = \frac{1}{\pi} [\sin x]_{-\frac{\pi}{2}}^{\frac{\pi}{2}} = \frac{1}{\pi} \left[\sin \frac{\pi}{2} - \sin -\frac{\pi}{2} \right]$$

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$$\text{and } \because \sin -\frac{\pi}{2} = -\sin \frac{\pi}{2}, \therefore a_0 = \frac{1}{\pi} \left[\sin \frac{\pi}{2} + \sin \frac{\pi}{2} \right] = \frac{2}{\pi}$$

$$a_n = \frac{1}{p} \int f(x) \cos \frac{n\pi x}{p} dx = \frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos x \cos \frac{n\pi x}{2} dx$$

$$a_n = \frac{2}{\pi} \int_{-\pi/2}^{\pi/2} \cos x \cos 2nx dx$$

$$\because \cos x \cos 2nx = \frac{1}{2} [\cos(1-2n)x + \cos(1+2n)x]$$

$$\therefore \frac{2}{\pi} \int_{-\pi/2}^{\pi/2} \cos x \cos 2nx dx = \frac{1}{\pi} \int_{-\pi/2}^{\pi/2} [\cos(1-2n)x + \cos(1+2n)x] dx$$

$$a_n = \frac{1}{\pi} \left[\frac{\sin(1-2n)x}{1-2n} + \frac{\sin(1+2n)x}{1+2n} \right]_{-\frac{\pi}{2}}^{\frac{\pi}{2}} = \frac{1}{\pi} \left[\frac{-2 \sin \frac{n\pi}{2}}{1-2n} + \frac{2 \sin \frac{n\pi}{2}}{1+2n} \right]$$

$$\because \sin(A-B) = \sin A \cos B - \cos A \sin B$$

$$\text{and } \sin(A+B) = \sin A \cos B + \cos A \sin B$$

$$\therefore \sin\left(\frac{\pi}{2} - n\pi\right) = \sin \frac{\pi}{2} \cos n\pi - \cos \frac{\pi}{2} \sin n\pi = \cos n\pi$$

$$\text{and } \sin\left(\frac{\pi}{2} + n\pi\right) = \sin \frac{\pi}{2} \cos n\pi + \cos \frac{\pi}{2} \sin n\pi = \cos n\pi$$

$$\sin\left(-\frac{\pi}{2} + n\pi\right) = \sin\left(-\frac{\pi}{2}\right) \cos n\pi + \cos\left(-\frac{\pi}{2}\right) \sin n\pi = -\sin \frac{\pi}{2} \cos n\pi$$

$$= -\cos n\pi, \& \sin\left(-\frac{\pi}{2} - n\pi\right) = -\cos n\pi$$

$$a_n = \frac{1}{\pi} \left[\frac{\cos n\pi}{1-2n} + \frac{\cos n\pi}{1+2n} \right] - \frac{1}{\pi} \left[\frac{-\cos n\pi}{1-2n} + \frac{-\cos n\pi}{1+2n} \right] =$$

$$a_n = \frac{2 \cos n\pi}{\pi} \left[\frac{1}{1-2n} + \frac{1}{1+2n} \right] = \frac{2 \cos n\pi}{\pi} \left[\frac{1+2n+1-2n}{1-4n^2} \right]$$

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$$a_n = \frac{4 \cos n\pi}{\pi(1-4n^2)}, \cos n\pi = \begin{cases} -1 & n \text{ odd} \\ 1 & n \text{ even} \end{cases}, a_n = \begin{cases} \frac{-4}{\pi(1-4n^2)} & n \text{ odd} \\ \frac{4}{\pi(1-4n^2)} & n \text{ even} \end{cases}$$

$$a_n ; a_1 = \frac{4}{3\pi}, a_2 = \frac{-4}{15\pi}, a_3 = \frac{4}{35\pi}, \dots$$

$$b_n = \frac{1}{p} \int f(x) \sin \frac{n\pi x}{p} dx = \frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos x \sin \frac{n\pi x}{\frac{\pi}{2}} dx =$$

$$\frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos x \sin 2nx dx$$

$$b_n = \frac{1}{p} \int f(x) \sin \frac{n\pi x}{p} dx = \frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos x \sin \frac{n\pi x}{\frac{\pi}{2}} dx$$

$$b_n = \frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos x \sin 2nx dx ,$$

$$\text{and } \because \sin mx \cos nx = \frac{1}{2} [\sin(m-n)x + \sin(m+n)x]$$

$$\therefore \sin mx \cos nx = \frac{1}{2} [\sin(2n-1)x + \sin(2n+1)x]$$

$$\therefore b_n = \frac{2}{2\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} [\sin(2n-1)x + \sin(2n+1)x] dx$$

$$b_n = -\frac{1}{\pi} \left[\frac{\cos(2n-1)x}{2n-1} + \frac{\cos(2n+1)x}{2n+1} \right]_{-\frac{\pi}{2}}^{\frac{\pi}{2}}$$

$$\cos(A-B) = \cos A \cos B + \sin A \sin B$$

$$\therefore \cos(n\pi - \frac{\pi}{2}) = \cos n\pi \cos \frac{\pi}{2} + \sin n\pi \sin \frac{\pi}{2} = 0$$

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$$\cos(A + B) = \cos A \cos B - \sin A \sin B$$

$$\therefore \cos(n\pi + \frac{\pi}{2}) = \cos n\pi \cos \frac{\pi}{2} - \sin n\pi \sin \frac{\pi}{2} = 0$$

$$\text{and so } \cos(-n\pi + \frac{\pi}{2}) = 0, \& \cos(-n\pi - \frac{\pi}{2}) = 0$$

$$\therefore b_n = 0$$

$$\therefore f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos \frac{n\pi x}{p} + b_n \sin \frac{n\pi x}{p})$$

$$\therefore f(x) = \frac{2}{\pi} + \frac{4}{\pi} \left[\frac{\cos 2x}{3} - \frac{\cos 4x}{15} + \frac{\cos 6x}{35} - \frac{\cos 8x}{63} + \dots \right]$$

Q7: Evaluate the following integrals:-

1- $I = \int_0^{\infty} e^{-\sqrt[3]{x}} dx$

Solⁿ: let $\sqrt[3]{x} = t$, $\rightarrow x = t^3$, and $dx = 3t^2 dt$,

$$\therefore I = \int_0^{\infty} e^{-t} 3t^2 dt = 3 \int_0^{\infty} t^2 e^{-t} dt = 3 \int_0^{\infty} t^{(3-1)} e^{-t} dt$$

$$I = 3\Gamma 3 = 3 \times 2 \times 1 = 6$$

2- $I = \int_0^{\infty} (x + 1)^2 e^{-x^3} dx$

Solⁿ: let $x^3 = t$, $\rightarrow x = t^{\frac{1}{3}}$, $dx = \frac{1}{3} t^{-2/3} dt$

$$I = \int_0^{\infty} \left(t^{\frac{1}{3}} + 1 \right)^2 e^{-t} \cdot \frac{1}{3} t^{-\frac{2}{3}} dt$$

$$I = \frac{1}{3} \int_0^{\infty} (t^{2/3} + 2t^{1/3} + 1) e^{-t} t^{-2/3} dt$$

$$I = \frac{1}{3} \int_0^{\infty} e^{-t} dt + \frac{2}{3} \int_0^{\infty} t^{-1/3} e^{-t} dt + \frac{1}{3} \int_0^{\infty} t^{-2/3} e^{-t} dt$$

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$$I = \frac{1}{3} + \frac{2}{3} \int_0^{\infty} t^{\left(\frac{2}{3}-1\right)} e^{-t} dt + \frac{1}{3} \int_0^{\infty} t^{\left(\frac{1}{3}-1\right)} e^{-t} dt$$

$$I = \frac{1}{3} + \frac{2}{3} \Gamma\left(\frac{2}{3}\right) + \frac{1}{3} \Gamma\left(\frac{1}{3}\right)$$
