



ENGINEERING ANALYSIS

جامعة الموصل

كلية الهندسة

قسم الهندسة المدنية

المرحلة الثالثة

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Contents

- 1- linear Diff. Equ.
- 2- System of Diff. Equ.
- 3- Fourier Series.
- 4- Partial Diff. Equ.

Second order linear Diff. Equ.

$$y=F(x) \rightarrow \frac{dy}{dx}$$

$$y=F(x,t) = \frac{dy}{dx}, \frac{dy}{dt}$$

$$y'' + p(x)y' + g(x)y = r(x)$$

where $p(x)$, $q(x)$ and $r(x)$ are functions of x only.



Examples:-

$$y''+x^2 y'+6y=e^x$$

linear – Non homogenous

$$yy''+x^3 y'+(x-1)y=\sin x$$

Non linear – Non homogenous

$$y''+\sqrt{(x^2+2)} y'+4y=0$$

linear – homogenous

if $r(x) = 0 \rightarrow$ Homogeneous.

If $r(x) \neq 0$ Non homogenous

P(x) & q(x) Coefficients of equation.



$$y''+ay'+by=0$$

(homogenous – second order linear D. E with constant) coefficients.

$$y = e^{\alpha x}$$

$$y'' = \alpha e^{\alpha x}$$

$$y'' = \alpha^2 e^{\alpha x}$$

$$\alpha^2 e^{\alpha x} + a \alpha e^{\alpha x} + b e^{\alpha x} = 0$$

$$(\alpha^2 + a \alpha + b) e^{\alpha x} = 0$$

$$\alpha^2 + a \alpha + b = 0 \quad \text{characteristic equation.}$$

$$\alpha = \frac{-a \pm \sqrt{a^2 - 4b}}{2}$$

$$\alpha_1 = \frac{1}{2} \left[-a + \sqrt{a^2 - 4b} \right], \alpha_2 = \frac{1}{2} \left[-a - \sqrt{a^2 - 4b} \right]$$



1- Two real roots

$$\alpha_1, \alpha_2$$

$$y = c_1 e^{\alpha_1 x} + c_2 e^{\alpha_2 x}$$

Example :

$$y'' + y' - 2y = 0$$

$$\alpha^2 + \alpha - 2 = 0$$

$$(\alpha + 2)(\alpha - 1) = 0$$

$$\alpha_1 = -2, \alpha_2 = 1$$

$$y = c_1 e^{-2x} + c_2 e^x$$

$$y'' + ay' + by = 0$$

$$y = e^{\alpha x} \quad y' = \alpha e^{\alpha x} \quad y'' = \alpha^2 e^{\alpha x}$$

$$\alpha^2 e^{\alpha x} + a \alpha e^{\alpha x} + b e^{\alpha x} = 0$$

$$(\alpha^2 + a \alpha + b) e^{\alpha x} = 0$$

$$\alpha^2 + a \alpha + b = 0$$

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characteristic equation

$$\alpha_{1,2} = \frac{-a \pm \sqrt{a^2 - 4b}}{2}$$



3-Double roots

$$\alpha_1 = \alpha_2 = -a$$

$$y = (c_1 + c_2x) e^{-ax}$$

Example :

$$y'' + 8y' + 16y = 0$$

Solution :-

$$\lambda^2 + 8\lambda + 16 = 0$$

$$(\lambda + 4)(\lambda + 4) = 0$$

$$\lambda_1 = -4, \lambda_2 = -4$$

$$y = (c_1 + c_2x) e^{-4x}$$

general solution



3-Double roots

Find the particular solution

$$\text{if } y(0) = 3, y'(0) = 1$$

$$y'(0) = 3, 3 = (c_1 + c_2 * 0) e^{-ax0}$$

$$dy/dx = (c_1 + c_2 x) * -4e^{-4x} + e^{-4x} (c_2)$$

$$1 = (c_1 + 3 * 0) * -4e^{-4x0} + e^{-4x0} (c_2)$$

$$1 = -4c_1 + c_2$$

$$1 = -4 * 3 + c_2$$

$$c_2 = 13$$

$$y = (3 + 13x) e^{-4x}$$

particular solution