

(a) Consider The Differential Equation - $u'''(x) = X \ln(0,1)$, $Ta(0) = U(1) = 0$. (i) Show That $(1) == (x-x)$,

Understanding the Differential Equation: $-u''(x) = X \ln(x)$ on $(0,1)$ with Boundary Conditions

(a) Consider The Differential Equation $-u''(x) = X \ln(x)$ on $(0,1)$, with boundary conditions $u(0) = u(1) = 0$. (i) Show that the solution satisfies $(1) == (x - x)$,

This article delves into solving a specific second-order differential equation with boundary conditions and understanding the properties of its solution. The problem statement involves analyzing the differential equation:

$$\begin{aligned} & \backslash[\\ & -u''(x) = X \ln(x), \quad x \in (0,1), \\ & \backslash] \end{aligned}$$

with boundary conditions:

$$\begin{aligned} & \backslash[\\ & u(0) = 0, \quad u(1) = 0. \\ & \backslash] \end{aligned}$$

Our goal is to find the explicit form of the solution and verify certain properties, specifically demonstrating that the solution satisfies a particular relation, denoted as $(1) == (x - x)$. The notation here likely signifies an expected functional form or a specific property of the solution, which we will clarify through the solution process.

Setting Up the Problem and Basic Concepts

Understanding the Differential Equation

The given differential equation is:

$$\begin{aligned} & \backslash[\\ & -u''(x) = X \ln(x), \\ & \backslash] \end{aligned}$$

which can be rewritten as:

$$u''(x) = -X \ln(x).$$

This is a nonhomogeneous second-order ordinary differential equation. The term $(X \ln(x))$ acts as the forcing function.

Boundary Conditions and Their Significance

The boundary conditions:

$$u(0) = 0, \quad u(1) = 0,$$

are essential for determining the particular solution. Since $(\ln(x))$ approaches $(-\infty)$ as $(x \rightarrow 0^+)$, special care must be taken to ensure the solution remains finite and well-defined within the domain.

Methodology for Solving the Differential Equation

Step 1: Find the General Solution of the Homogeneous Equation

The associated homogeneous differential equation is:

$$u''(x) = 0.$$

Integrating twice:

$$u''(x) = 0 \implies u'(x) = C_1 \implies u(x) = C_1 x + C_2,$$

where (C_1, C_2) are constants determined by boundary conditions.

Step 2: Find a Particular Solution to the Nonhomogeneous Equation

Since the forcing term involves $(\ln(x))$, a suitable method is variation of parameters or

integration of the Green's function. Here, we opt for variation of parameters.

The general solution:

$$u(x) = u_h(x) + u_p(x),$$

where $u_h(x) = C_1 x + C_2$, and $u_p(x)$ is a particular solution.

To find $u_p(x)$, recall the general form of variation of parameters for second-order linear ODEs:

$$u_p(x) = v_1(x) y_1(x) + v_2(x) y_2(x),$$

where $y_1(x)$ and $y_2(x)$ are linearly independent solutions of the homogeneous equation. Here, $y_1(x) = x$, and $y_2(x) = 1$.

However, because the right-hand side involves $\ln(x)$, an alternative approach is to directly integrate twice, considering the structure of the differential equation.

Step 3: Integrate to Find $u(x)$

Given:

$$u''(x) = -x \ln(x),$$

integrate once:

$$u'(x) = \int -x \ln(x) dx + D_1,$$

where D_1 is an integration constant.

Recall:

$$\int \ln(x) dx = x \ln(x) - x + C,$$

so:

$$u'(x) = -x (x \ln(x) - x) + D_1,$$

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or:

$$\begin{aligned} \int u'(x) dx &= -X \int x \ln(x) dx + X \int x dx + D_1. \end{aligned}$$

Next, integrate $\int u'(x) dx$ to find $u(x)$:

$$\begin{aligned} u(x) &= \int u'(x) dx + D_2, \end{aligned}$$

which gives:

$$\begin{aligned} u(x) &= \int \left(-X x \ln(x) + X x + D_1 \right) dx + D_2. \end{aligned}$$

Break the integral into parts:

$$\begin{aligned} u(x) &= -X \int x \ln(x) dx + X \int x dx + D_1 \int dx + D_2. \end{aligned}$$

Calculate each integral.

Integral 1: $\int x \ln(x) dx$

Use integration by parts:

- Let $u = \ln(x)$, $dv = x dx$,
- then $du = \frac{1}{x} dx$, $v = \frac{x^2}{2}$.

Applying integration by parts:

$$\begin{aligned} \int x \ln(x) dx &= \frac{x^2}{2} \ln(x) - \int \frac{x^2}{2} \cdot \frac{1}{x} dx = \\ &= \frac{x^2}{2} \ln(x) - \frac{1}{2} \int x dx. \end{aligned}$$

Calculate the remaining integral:

$$\begin{aligned} \int x dx &= \frac{x^2}{2}, \end{aligned}$$

so:

$$\int x \ln(x) dx = \frac{x^2}{2} \ln(x) - \frac{1}{2} \cdot \frac{x^2}{2} = \frac{x^2}{2} \ln(x) - \frac{x^2}{4}.$$

Integral 2: $\int x dx = \frac{x^2}{2}$

Integral 3: $\int dx = x$

Putting all together:

$$u(x) = -X \left(\frac{x^2}{2} \ln(x) - \frac{x^2}{4} \right) + X \frac{x^2}{2} + D_1 x + D_2.$$

Simplify:

$$u(x) = -\frac{X x^2}{2} \ln(x) + \frac{X x^2}{4} + \frac{X x^2}{2} + D_1 x + D_2.$$

Combine similar terms:

$$u(x) = -\frac{X x^2}{2} \ln(x) + \left(\frac{X x^2}{4} + \frac{X x^2}{2} \right) + D_1 x + D_2,$$

$$u(x) = -\frac{X x^2}{2} \ln(x) + \frac{3 X x^2}{4} + D_1 x + D_2.$$

Applying Boundary Conditions to Determine Constants

Recall:

$$u(0) = 0, \quad u(1) = 0.$$

However, as $(x \rightarrow 0^+)$, note that:

$$u(x) \sim -\frac{X x^2}{2} \ln(x),$$

and since $(\lim_{x \rightarrow 0^+} x^2 \ln(x) = 0)$, the first term tends to zero. The remaining parts:

$$u(0) = 0 + 0 + D_1 \cdot 0 + D_2 = D_2,$$

so:

$$D_2 = 0.$$

Next, evaluate at $(x=1)$:

$$u(1) = -\frac{X \cdot 1^2}{2} \ln(1) + \frac{3 X \cdot 1^2}{4} + D_1 \cdot 1 + 0,$$

$$u(1) = -\frac{X}{2} \cdot 0 + \frac{3X}{4} + D_1 = \frac{3X}{4} + D_1.$$

Since $(u(1) = 0)$, we have:

$$D_1 = -\frac{3X}{4}.$$

Final Solution Expression

Putting all constants back in, the explicit solution is:

$$u(x) = -\frac{X x^2}{2} \ln(x) + \frac{3 X x^2}{4} - \frac{3X}{4} x.$$

This expression satisfies the differential equation and boundary conditions.

Verifying the Property: Showing $(1) == (x - x)$

The problem suggests demonstrating that the solution satisfies a relation akin to $((1) == (x$

- $x \ln(x)$). Interpreting this,

Frequently Asked Questions

What is the differential equation given in the problem?

The differential equation is $-u''(x) = x \ln(x)$ for x in $(0,1)$, with boundary conditions $u(0) = 0$ and $u(1) = 0$.

How do we verify that $u(x) = (x - 1)x/2$ satisfies the boundary conditions?

Substituting $x=0$ yields $u(0)=0$, and $x=1$ yields $u(1)=0$, confirming it meets the boundary conditions.

What method can be used to solve the differential equation $-u''(x) = x \ln(x)$?

One approach is to integrate twice, applying boundary conditions to determine the constants of integration.

How does integrating the differential equation help in finding the particular solution?

Integrating $-u''(x) = x \ln(x)$ twice reduces it to an expression for $u(x)$, involving integrals of $x \ln(x)$.

What is the significance of showing that $(1) == (x - x)$ in this context?

It likely indicates that the particular solution $u(x) = (x - 1)x/2$ satisfies the differential equation and boundary conditions, confirming its validity.

Are there any special considerations when integrating $x \ln(x)$ during the solution process?

Yes, integration by parts is typically used to integrate $x \ln(x)$, with $u = \ln(x)$ and $dv = x \, dx$.

What is the overall approach to solving this boundary value problem?

The method involves integrating the differential equation twice, applying boundary conditions to find constants, and verifying the solution matches the proposed form.

Additional Resources

Understanding the Differential Equation $-u''(x) = x \ln(x)$ in $(0,1)$, with Boundary Conditions $u(0) = u(1) = 0$ is a fundamental task in applied mathematics, especially in solving boundary value problems that arise in physics, engineering, and mathematical modeling. This type of differential equation, which involves a second derivative and a nonhomogeneous term, challenges us to employ a variety of techniques—from analytical methods to special functions—to find solutions that satisfy the given boundary conditions. In this comprehensive guide, we will dissect this problem step-by-step, demonstrating how to approach it systematically, and ultimately show that the solution can be expressed in the form $u(x) = (x - 1) \int_0^x t \ln(t) dt$.

Introduction to the Differential Equation and Boundary Conditions

The differential equation under consideration is:

$$\begin{aligned} & \\ -u''(x) &= x \ln(x), \quad x \in (0,1) \\ & \end{aligned}$$

with boundary conditions:

$$\begin{aligned} & \\ u(0) &= 0, \quad u(1) = 0 \\ & \end{aligned}$$

This is a second-order linear ordinary differential equation (ODE) with a nonhomogeneous term $(x \ln(x))$. The negative second derivative indicates that the problem may be related to physical models such as heat conduction or elastic deformation under specific forces, but our focus remains on the mathematical structure.

The primary goal here is to find the explicit form of $u(x)$ satisfying both the differential equation and the boundary conditions.

Step 1: Understanding the Boundary Value Problem

Before solving, it's essential to recognize that:

- The differential operator involved is $(-\frac{d^2}{dx^2})$.
- The right side $(x \ln(x))$ is singular at $(x=0)$, but since $(\ln(x) \rightarrow -\infty)$ as $(x \rightarrow 0^+)$, the behavior near zero needs careful analysis, often involving integrability considerations.
- Boundary conditions are homogeneous: $(u(0) = u(1) = 0)$.

This structure suggests that the method of Green's functions or variation of parameters can be employed to find a particular solution, combined with the general solution of the associated homogeneous equation.

Step 2: Homogeneous Solution

The corresponding homogeneous differential equation is:

$$\begin{aligned} & \\ -u''(x) &= 0 \\ & \end{aligned}$$

which simplifies to:

$$\begin{aligned} & \\ u''(x) &= 0 \\ & \end{aligned}$$

The general solution to this is linear:

$$\begin{aligned} & \\ u_h(x) &= A x + B \\ & \end{aligned}$$

where (A) and (B) are constants determined by boundary conditions and the particular solution.

Step 3: Constructing the Green's Function

Since the differential operator is linear and self-adjoint with boundary conditions $(u(0)=u(1)=0)$, the Green's function $(G(x, t))$ for this problem satisfies:

$$\begin{aligned} & \\ -u''(x) &= \delta(x - t) \\ & \end{aligned}$$

with the boundary conditions:

$$\begin{aligned} & \\ G(0, t) &= 0, \quad G(1, t) = 0 \\ & \end{aligned}$$

The Green's function for this boundary value problem (a standard second-order ODE with fixed boundary conditions) is well known and can be expressed as:

$$\begin{aligned} & \\ G(x, t) &= \\ \begin{cases} x(1 - t), & 0 \leq x \leq t \leq 1 \\ t(1 - x), & 0 \leq t \leq x \leq 1 \end{cases} \\ & \end{aligned}$$

\]

This piecewise function ensures the boundary conditions are satisfied and the discontinuity in the derivative at $(x = t)$ reproduces the delta function.

Step 4: Formulating the Particular Solution

The solution $(u(x))$ to the nonhomogeneous problem can be written as:

$$u(x) = \int_0^1 G(x, t) \cdot x \ln(x) \, dt$$

but since the nonhomogeneous term depends on (t) , we adjust the integral accordingly. More precisely,

$$u(x) = \int_0^1 G(x, t) \cdot t \ln(t) \, dt$$

because the source term is $(t \ln(t))$.

Substituting the explicit form of $(G(x, t))$, the solution becomes:

$$u(x) = \int_0^x t \ln(t) \cdot t(1-x) \, dt + \int_x^1 t \ln(t) \cdot x(1-t) \, dt$$

which simplifies to:

$$u(x) = (1-x) \int_0^x t^2 \ln(t) \, dt + x \int_x^1 t \ln(t) (1-t) \, dt$$

Step 5: Simplifying the Solution

While the integral expressions may seem complex, the key insight provided in the problem statement is that the solution can take the form:

$$u(x) = (x-1) \int_0^x t \ln(t) \, dt$$

Let's verify this form.

Verification of the Solution Form:

Suppose:

$$u(x) = (x - 1) \int_0^x t \ln(t) \, dt$$

then,

- First, compute $u'(x)$:

$$u'(x) = \frac{d}{dx} \left[(x - 1) \int_0^x t \ln(t) \, dt \right]$$

Applying the product rule:

$$u'(x) = \int_0^x t \ln(t) \, dt + (x - 1) \cdot \frac{d}{dx} \left(\int_0^x t \ln(t) \, dt \right)$$

Since:

$$\frac{d}{dx} \int_0^x t \ln(t) \, dt = x \ln(x)$$

we have:

$$u'(x) = \int_0^x t \ln(t) \, dt + (x - 1) \cdot x \ln(x)$$

- Next, compute $u''(x)$:

$$u''(x) = \frac{d}{dx} u'(x) = \frac{d}{dx} \left[\int_0^x t \ln(t) \, dt + (x - 1) x \ln(x) \right]$$

The derivative of the first term:

$$\frac{d}{dx} \int_0^x t \ln(t) \, dt = x \ln(x)$$

For the second term:

$$\frac{d}{dx} \left[(x - 1) x \ln(x) \right]$$

Applying the product rule:

$$\frac{d}{dx} \left[(x - 1) x \ln(x) \right] = \left(\frac{d}{dx} (x - 1) x \right) \ln(x) + (x - 1) x \cdot \frac{1}{x}$$

Calculate:

$$\frac{d}{dx} (x - 1) x = (1)(x) + (x - 1)(1) = x + x - 1 = 2x - 1$$

and

$$(x - 1) x \cdot \frac{1}{x} = (x - 1) \cdot 1 = x - 1$$

Thus,

$$\frac{d}{dx} \left[(x - 1) x \ln(x) \right] = (2x - 1) \ln(x) + x - 1$$

Putting it all together:

$$u''(x) = x \ln(x) + (2x - 1) \ln(x) + x - 1 = (x + 2x - 1) \ln(x) + x - 1$$

Simplify:

$$u''(x) = (3x - 1) \ln(x) + x - 1$$

Recall the original differential equation:

$$-u''(x) = x \ln(x)$$

which implies:

$$u''(x) = -x \ln(x)$$

Compare this with our derived $u''(x)$:

$$u''(x) = (3x - 1) \ln(x) + x - 1$$

\]

They are equal if and only if:

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$$(3x - 1) \ln(x) + x - 1 = -x \ln(x)$$

\]

or

\[

$$(3x - 1) \ln(x) + x - 1 + x \ln(x) = 0$$

\]

which simplifies to:

\[

$$(3x - 1 + x) \ln(x) + x - 1 = 0$$

\]

\[

$$(4x - 1) \ln(x)$$

[A Consider The Differential Equation \$U' + X \ln U = 0\$ In \$0 < U < 1\$ Show That \$1 < X < 4\$](#)

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