

Example of computation for the Index of a DAE

> restart;

The DAE

> EQ1 := diff(x(t), t) + diff(y(t), t) + diff(z(t), t) - x(t) + y(t) * z(t) ;

$$EQ1 := \frac{d}{dt} x(t) + \frac{d}{dt} y(t) + \frac{d}{dt} z(t) - x(t) + y(t) z(t) \quad (1)$$

> EQ2 := diff(x(t), t) - diff(z(t), t) - f(t) ;

$$EQ2 := \frac{d}{dt} x(t) - \left(\frac{d}{dt} z(t) \right) - f(t) \quad (2)$$

> EQ3 := 2*diff(x(t), t) + diff(y(t), t) + z(t) - 1 ;

$$EQ3 := 2 \left(\frac{d}{dt} x(t) \right) + \frac{d}{dt} y(t) + z(t) - 1 \quad (3)$$

Try to eliminate the derivative on the 3rd equation

> EQ3bis := EQ3 - EQ1 - EQ2 ;

$$EQ3bis := z(t) - 1 + x(t) - y(t) z(t) + f(t) \quad (4)$$

> DEQ3bis := diff(EQ3bis, t) ;

$$DEQ3bis := \frac{d}{dt} z(t) + \frac{d}{dt} x(t) - \left(\frac{d}{dt} y(t) \right) z(t) - y(t) \left(\frac{d}{dt} z(t) \right) + \frac{d}{dt} f(t) \quad (5)$$

Solve EQ1 and EQ2 respect to y' and z'

> SOL1 := solve({EQ1, EQ2}, diff({y(t), z(t)}, t)) ;

$$SOL1 := \left\{ \frac{d}{dt} y(t) = -2 \left(\frac{d}{dt} x(t) \right) + f(t) + x(t) - y(t) z(t), \frac{d}{dt} z(t) = \frac{d}{dt} x(t) - f(t) \right\} \quad (6)$$

> subs(SOL1, DEQ3bis) ; EQ3tris := solve(%, {diff(x(t), t)}) ;

$$EQ3tris := \left\{ \frac{d}{dt} x(t) = \frac{-f(t) - z(t)f(t) - z(t)x(t) + y(t)z(t)^2 + y(t)f(t) + \frac{d}{dt} f(t)}{-2 - 2z(t) + y(t)} \right\} \quad (7)$$

Thus, the ODE is

> ODE1 := subs(EQ3tris, lhs(SOL1[1]) - rhs(SOL1[1])) ;

$$ODE1 := \frac{d}{dt} y(t) \quad (8)$$

$$+ \frac{2 \left(-f(t) - z(t)f(t) - z(t)x(t) + y(t)z(t)^2 + y(t)f(t) + \frac{d}{dt}f(t) \right)}{-2 - 2z(t) + y(t)} - f(t) - x(t) + y(t)z(t)$$

> ODE3 := subs(EQ3tris, lhs(SOL1[2]) - rhs(SOL1[2])) ;

$$ODE3 := \frac{d}{dt}z(t) - \frac{-f(t) - z(t)f(t) - z(t)x(t) + y(t)z(t)^2 + y(t)f(t) + \frac{d}{dt}f(t)}{-2 - 2z(t) + y(t)} + f(t) \quad (9)$$

> ODE2 := lhs(op(EQ3tris)) - rhs(op(EQ3tris)) ;

$$ODE2 := \frac{d}{dt}x(t) - \frac{-f(t) - z(t)f(t) - z(t)x(t) + y(t)z(t)^2 + y(t)f(t) + \frac{d}{dt}f(t)}{-2 - 2z(t) + y(t)} \quad (10)$$