

Math 3331 - ODEs

Previously $ay'' + by' + cy = 0$ homogeneous

$y = e^{mx}$ gives $am^2 + bm + c = 0$

- Solⁿ
- (i) $m = r_1, r_2$ $y = c_1 e^{r_1 x} + c_2 e^{r_2 x}$
 - (ii) $m = r, r$ $y = c_1 e^{rx} + c_2 x e^{rx}$
 - (iii) $m = \alpha \pm i\beta$ $y = c_1 e^{\alpha x} \cos \beta x + c_2 e^{\alpha x} \sin \beta x$

Now we solve

$ay'' + by' + cy = g(x)$

Solⁿ of this | Solⁿ of entire ODE

y_p + y_p

↑
and we add together

Techniques to y_p - particular solⁿ

- (i) Method of undetermined Coeff.
- (ii) reduction of order
- (iii) variation of parameter

(i) method of u.c.

Solve $y'' - 3y' + 2y = 12e^{4x}$

1st find y_c

Solve $y'' - 3y' + 2y = 0$

$$m^2 - 3m + 2 = 0 \quad (m-1)(m-2) = 0$$

$$m = 1, 2$$

$$y_c = c_1 e^x + c_2 e^{2x}$$

for y_p try $y_p = Ae^{4x}$

so $y_p' = 4Ae^{4x}$, $y_p'' = 16Ae^{4x}$

$$16Ae^{4x} - 12Ae^{4x} + 2Ae^{4x} =$$

$$\Rightarrow 6Ae^{4x} = 12e^{4x}$$

$$A = 2$$

so $y_p = 2e^{4x}$

∴ G.S. $y = y_c + y_p = C_1 e^x + C_2 e^{2x} + 2e^{4x}$

So when RHS is exponential try

$$y_p = \text{exponential}$$

e.g. $y'' + 2y' + y = 4x^2 + 5x + 9$

y_c $y'' + 2y' + y = 0$

$$m^2 + 2m + 1 = 0$$

$$(m+1)^2 = 0$$

$$m = -1, -1$$

$$y_c = C_1 e^{-x} + C_2 x e^{-x}$$

for $y_p = Ax^2 + Bx + C$

$$y_p' = 2Ax + B, \quad y_p'' = 2A$$

Sub $2A + 2(2Ax + B) + Ax^2 + Bx + C = 4x^2 + 5x + 9$

$$Ax^2 + (4A + B)x + 2A + 2B + C = 4x^2 + 5x + 9$$

$$A = 4 \quad 4A + B = 5 \quad 2A + 2B + C = 9$$

$$B = 5 - 4(4) = -1$$

$$C = 9 - 2(4) - 2(-1) = 9 - 8 + 2 = 3$$

so $y_p = 4x^2 - x + 3$

Q.S. $y = y_c + y_p = c_1 e^{-x} + c_2 x e^{-x} + 4x^2 - x + 3$

Ex 3 $y'' - 4y' + 5y = 16 \sin x$

yc $y'' - 4y' + 5y = 0$

$m^2 - 4m + 5 = 0$ $m = \frac{4 \pm \sqrt{16 - 4(5)}}{2} = \frac{4 \pm 2i}{2} = 2 \pm i$

$y_c = c_1 e^{2x} \sin x + c_2 e^{2x} \cos x$

for y_p if we try $y_p = A \sin x$

$y_p' = A \cos x$ $y_p'' = -A \sin x$

Sub $-A \sin x - 4A \cos x + 5A \sin x = 16 \sin x$
problem

try $y_p = A \sin x + B \cos x$

$y_p' = A \cos x - B \sin x$

$y_p'' = -A \sin x - B \cos x$

Sol

$$-A \sin x - B \cos x - 4(A \cos x - B \sin x) + 5(A \sin x + B \cos x) = 16 \sin x$$

$$(-A + 4B + 5A) \sin x + (-B - 4A + 5B) \cos x = 16 \sin x$$

$$\begin{aligned} 4A + 4B &= 16 \\ -4A + 4B &= 0 \end{aligned} \quad \begin{aligned} 8B &= 16 \quad B = 2 \\ A &= B = 2 \end{aligned}$$

So $y_p = 2 \sin x + 2 \cos x$

Q.S. $y = C_1 e^{2x} \sin x + C_2 e^{2x} \cos x + 2 \sin x + 2 \cos x$

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

CA: $m^2 - 3m + 2 = 0$ $m = 1, 2$ as before

$$y_c = c_1 e^x + c_2 e^{2x}$$

try $y_p = A e^x$ (not part of y_c)

$$y_p' = A e^x \quad y_p'' = A e^x$$

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

$$A e^x - 3A e^x + A e^x \stackrel{?}{=} e^x$$

$$0 = e^x$$

so we need to do more when RHS has parts of y_c in it!