# Section 9

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#### Nonhomogeneous Differential Equations

It's now time to start thinking about how to solve nonhomogeneous differential equations. A second order, linear nonhomogeneous differential equation is

$$y'' + p(t)y' + q(t)y = g(t)$$

where g(t) is a non-zero function.

 $A \times^{2} + B \times + C$ 

(1)

The general solution to a differential equation can then be written as.

$$g(t) = y_c(t) + Y_P(t)$$

$$g(t) = Y_P(t) \text{ guess}$$

$$ae^{\beta t} = Ae^{\beta t}$$

$$a\cos(\beta t) = A\cos(\beta t) + B\sin(\beta t)$$

$$b\sin(\beta t) = A\cos(\beta t) + B\sin(\beta t)$$

$$a\cos(\beta t) + b\sin(\beta t) = A\cos(\beta t) + B\sin(\beta t)$$

$$n^{\text{th}} \text{ degree polynomial} = A_n t^n + A_{n-1} t^{n-1} + \cdots + A_1 t + A_0$$

r(x)	Initial guess for $y_p(x)$
k (a constant)	A (a constant)
ax + b	Ax+B ( <i>Note</i> : The guess must include both terms even if $b=0$ .)
$ax^2 + bx + c$	$Ax^2 + Bx + C$ ( <i>Note</i> : The guess must include all three terms even if $b$ or $c$ are zero.)
Higher-order polynomials	Polynomial of the same order as $r(x)$
$ae^{\lambda x}$	$Ae^{\lambda x}$
$a\cos \beta x + b\sin \beta x$	$A\cos eta x + B\sin eta x$ ( <i>Note</i> : The guess must include both terms even if either $a=0$ or $b=0$ .)
$ae^{\alpha x}\cos\beta x + be^{\alpha x}\sin\beta x$	$Ae^{\alpha x}\cos\beta x + Be^{\alpha x}\sin\beta x$
$(ax^2 + bx + c)e^{\lambda x}$	$(Ax^2 + Bx + C)e^{\lambda x}$
$(a_2x^2+a_1x+a_0)\cos eta x \ +(b_2x^2+b_1x+b_0)\sin eta x$	$(A_2x^2 + A_1x + A_0)\cos eta x \ + (B_2x^2 + B_1x + B_0)\sin eta x$
$(a_2x^2 + a_1x + a_0)e^{lpha x}\coseta x \ + (b_2x^2 + b_1x + b_0)e^{lpha x}\sineta x$	$(A_2 x^2 + A_1 x + A_0) e^{\alpha x} \cos \beta x \ + (B_2 x^2 + B_1 x + B_0) e^{\alpha x} \sin \beta x$

## Solve the following D.E:-

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

$$y(x) = C_1 e^{-x} + C_2 x e^{-x} + 4e^{-2x}$$

First we solve the related homogeneous D.E:-

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

the roots of the characteristic equation are:-

$$r^{2} + 2r + 1 = 0$$
  
 $(r + 1)(r + 1) = 0$   
 $\therefore r_{1,2} = -1$ 

Hence the general solution of the homogeneous equation is given by:

$$y_o(x) = C_1 e^{-x} + C_2 x e^{-x}$$



Based on the form " $g(x) = 4e^{-2x}$ " the particular solution would be in the form of : " $y_p = Ae^{-2x}$ "

The derivatives are given by :-

$$y_{p}' = -2Ae^{-2x}$$

$$y_{p}'' = 4Ae^{-2x}$$

$$y_{p}'' + 2y_{p}' + y_{p} = 4e^{-2x}$$

$$Ae^{-2x} - 4Ae^{-2x} + Ae^{-2x} = 4e^{-2x}$$

$$Ae^{-2x} = 4e^{-2x}$$

$$Ae^{-2x} = 4e^{-2x}$$

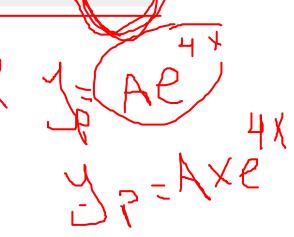
$$A = 4$$

$$y_{p} = 4e^{-2x}$$

Hence the general solution of the homogeneous equation is given by :

$$y(x) = C_1 e^{-x} + C_2 x e^{-x} + 4e^{-2x}$$

Solve the differential equation  $y''' - 5y' + 4y \# e^{4x}$ 



First we solve the related homogeneous equation  $y^{(y)} - 5y^{(y)} + 4y = 0$ . The roots of the characteristic equation are

$$k^{2} - 5k + 4 = 0, \ \ \Rightarrow D = 25 - 4 \cdot 4 = 9, \ \ \Rightarrow k_{1,2} = rac{5 \pm \sqrt{9}}{2} = rac{5 \pm 3}{2} = 4, 1$$

Hence, the general solution of the homogeneous equation is given by

$$y_{0}\left( x
ight) =\overline{C_{1}e^{4x}}+C_{2}e^{x},$$

where  $C_1$ ,  $C_2$  are constant numbers.

Find a particular solution of the nonhomogeneous differential equation. Notice that the power of the exponential function on the right coincides with the root  $k_1 = 4$  of the auxiliary characteristic equation. Therefore we will look for a particular solution of the form  $y_1 = Axe^{4x}$ 

$$y_1 = A \underline{\underline{x}} e^{4x}.$$

The derivatives are given by

$$y_1' = (Axe^{4x})' = Ae^{4x} + 4Axe^{4x} = (A+4Ax)e^{4x};$$

$$y_{1}'' = \left[ \left( A + 4Ax \right) e^{4x} \right]' = 4Ae^{4x} + \left( 4A + 16Ax \right) e^{4x} = \left( 8A + 16Ax \right) e^{4x}.$$

Substituting the function  $y_1$  and its derivatives in the differential equation yields:

$$(8A + 16Ax) e^{4x} - 5(A + 4Ax) e^{4x} + 4Axe^{4x} = e^{4x},$$
  
 $\Rightarrow 8A + 16Ax - 5A - 20Ax + 4Ax = 1, \Rightarrow 3A = 1, \Rightarrow A = \frac{1}{3}.$ 

Thus, the particular solution to the differential equation can be written in the form:

$$y_1 = \frac{x}{3}e^{4x}.$$

Now we can write the full solution of the nonhomogeneous equation:

$$y=y_0+y_1=C_1e^{4x}+C_2e^x+rac{x}{3}e^{4x}.$$

Find the general solution of the equation  $y'' + 9y = 2x^{2} - 5$ .

$$U = C_1 \cos^2 3x + C_2 \sin^3 3x + \frac{2}{9}x^2 - \frac{49}{81}$$

$$U = C_1 \cos^3 3x + C_2 \sin^3 3x + \frac{2}{9}x^2 - \frac{49}{81}$$

2 ( 65 5 X + ( 1 th 5) 1 5 X

First we determine the general solution of the related homogeneous equation. Solve the auxiliary characteristic equation:

$$k^2 + 9 = 0$$
,  $\Rightarrow k^2 = -9$ ,  $\Rightarrow k_{1,2} = \pm 3i$ .

The solution is written in the form:

$$y_{0}\left( x
ight) =C_{1}\cos 3x+C_{2}\sin 3x.$$

Now we construct a particular solution. The right-hand side of the given equation is a quadratic function. So we can guess on a particular solution of the same form:

$$y_1 = Ax^2 + Bx + C,$$

where the numbers A, B, C can be determined by the method of undetermined coefficients. Hence, we can write:

$$egin{pmatrix} y_1'=2Ax, & y_1''=2A. \\ +\mathcal{B} \end{pmatrix}$$

Substituting this into the original nonhomogeneous differential equation, we have

$$2A+9\left(Ax^2+Bx+C\right)=2x^2-5, \quad \Rightarrow \underline{2A+9Ax^2+9Bx+9C}=2x^2-5.$$

By equating the coefficients of like powers of x, we obtain:

$$\left\{ egin{array}{ll} rac{9A=2}{2B=0} \ 2A+9C=-5 \end{array} 
ight. , \;\; \Rightarrow \left\{ egin{array}{ll} A=rac{2}{9} \ B=0 \ C=-rac{49}{81} \end{array} 
ight. .$$

Thus, the particular solution is given by

$$y_1=rac{2}{9}x^2-rac{49}{81}.$$

Then the general solution of the original nonhomegeneous differential equation is expressed by the formula

$$y=y_0+y_1=C_1\cos 3x+C_2\sin 3x+rac{2}{9}x^2-rac{49}{81}.$$

Solve the following D.E:-

$$y'' + 2y' = 24x + e^{-2x}$$

First we solve the related homogeneous D.E:-

$$y^{\prime\prime} + 2y^{\prime} = 0$$

the roots of the characteristic equation are:-

$$r^{2} + 2r = 0$$

$$r(r + 2) = 0$$

$$\therefore r_{1} = 0 \quad and \quad r_{2} = -2$$

Hence the general solution of the homogeneous equation is given by :

$$y_o(x) = C_1 + C_2 e^{-2x}$$

Based on the form " $g(x) = 24x + e^{-2x}$ " the particular solution would be in the form of : " $y_p = Ax^2 + Bx + Cxe^{-2x}$ "

The derivatives are given by :-

$$y_p' = 2Ax + B + C(e^{-2x} - 2xe^{-2x})$$

$$y_p' = 2Ax + B + Ce^{-2x} - 2Cxe^{-2x}$$

$$y_p'' = 2A - 2Ce^{-2x} - 2C(e^{-2x} - 2xe^{-2x})$$

$$\therefore y_p'' = 2A - 2Ce^{-2x} - 2Ce^{-2x} + 4Cxe^{-2x}$$

$$v'' + 2v' = 24x + e^{-2x}$$

$$\therefore 2A - 2Ce^{-2x} - 2Ce^{-2x} + 4Cxe^{-2x} + 4Ax + 2B + 2Ce^{-2x} - 4Cxe^{-2x} = 24x + e^{-2x}$$

$$\therefore (2A + 2B) + 4Ax - 2Ce^{-2x} = 24x + e^{-2x}$$

$$AA = 24$$
 ,  $A = 6$ 

$$-2C = 1$$
,  $C = -0.5$ 

$$(2A + 2B) = 0$$
,  $B = -6$ 

Hence the general solution of the homogeneous equation is given by:

$$y(x) = C_1 e^{-x} + C_2 e^{-x} + 6x^2 - 6x - 0.5xe^{-2x}$$



Solve the differential equation 
$$y'' + 16y = 2\cos^2 x$$
.  $= \frac{\cos^2 x + 1}{\cos^2 x}$ 

First of all we solve the related homogeneous equation. The characteristic equation has roots:

$$k^2+16=0, \;\; \Rightarrow k^2=-16, \;\; \Rightarrow k_{1,2}=\pm 4i,$$

so the general solution has the form:

$$y_0\left(x\right) = C_1\cos 4x + C_2\sin 4x.$$

Now we find a particular solution for the nonhomogeneous equation. Rewrite the right-hand side as  $\left( \frac{1}{2} \right) = \frac{1}{2} \left( \frac{1}{2} \right)^2 y$ 

$$2\cos^2 x = \cos 2x + 1.$$

It follows from here that the particular solution is defined by the function

$$y_1 = A\cos 2x + B\sin 2x + C,$$

where the numbers A, B, and C can be calculated using the method of undetermined coefficients. The first and second derivatives of the function  $y_1$  are

$$y_1'=-2A\sin 2x+2B\cos 2x, \ y_1''=-4A\cos 2x-4B\sin 2x.$$

$$y_1'' = -4A\cos 2x - 4B\sin 2x$$

Substituting this back into the differential equation produces:

$$-4A\cos 2x - 4B\sin 2x + 16(A\cos 2x + B\sin 2x + C) = \cos 2x + 1$$

$$-4A\cos 2x - 4B\sin 2x + 16A\cos 2x + 16B\sin 2x + 16C = \cos 2x + 1,$$

$$12A\cos 2x + 12B\sin 2x + 16C = \cos 2x + 1.$$

The latter expression is identical. Therefore we can write the following system of equations to determine the coefficients A, B, C:

$$\begin{cases} 12A = 1 \\ 12B = 0 \\ 16C = 1 \end{cases} \Rightarrow \begin{cases} A = \frac{1}{12} \\ B = 0 \\ C = \frac{1}{16} \end{cases}.$$

Thus, the particular solution has the form:

$$y_1 = rac{1}{12} \cos 2x + rac{1}{16}.$$

Respectively, the general solution of the original nonhomogeneous equation is written as

$$y=y_0+y_1=C_1\cos 4x+C_2\sin 4x+rac{1}{12}\cos 2x+rac{1}{16}.$$

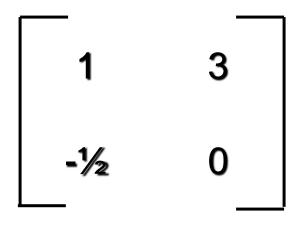
## Determinants

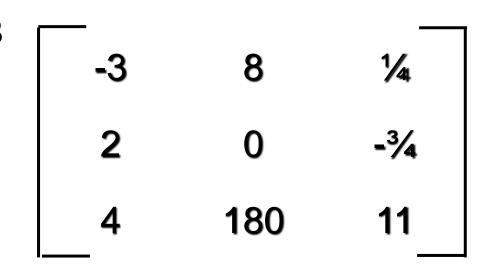
2 x 2 and 3 x 3 Matrices

## Matrices

- A matrix is an array of numbers that are arranged in rows and columns.
- A matrix is "square" if it has the same number of rows as columns.
- We will consider only 2x2 and 3x3 square matrices

Note that Matrix is the singular form, matrices is the plural form!





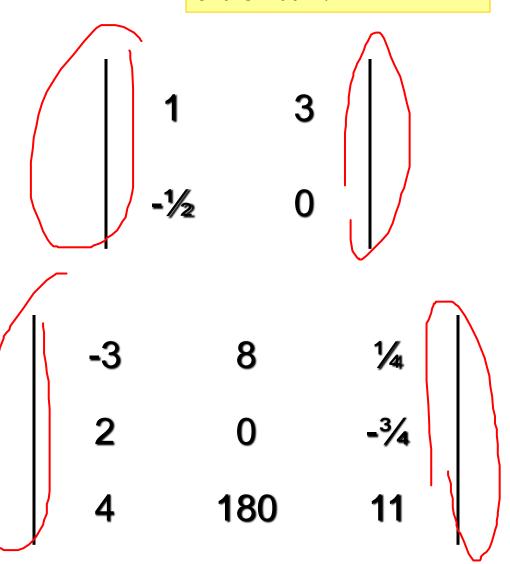
## **Determinants**

Note the difference in the matrix and the determinant of the matrix!

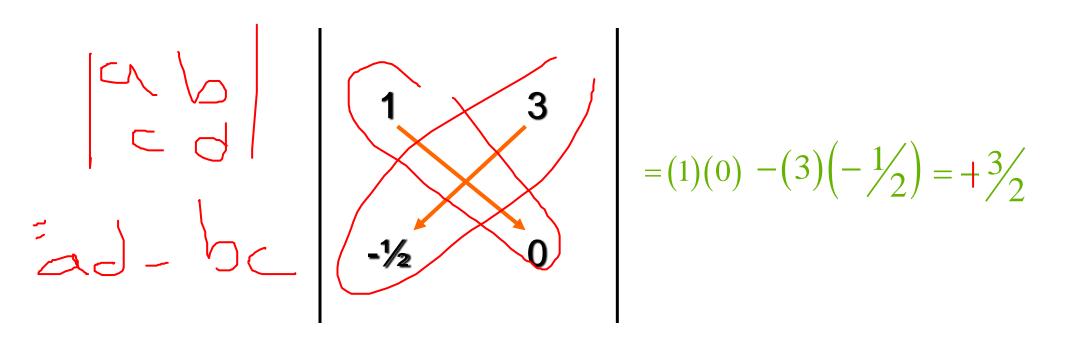
• Every square matrix has a determinant.

• The determinant of a matrix is a number.

 We will consider the determinants only of 2x2 and 3x3 matrices.



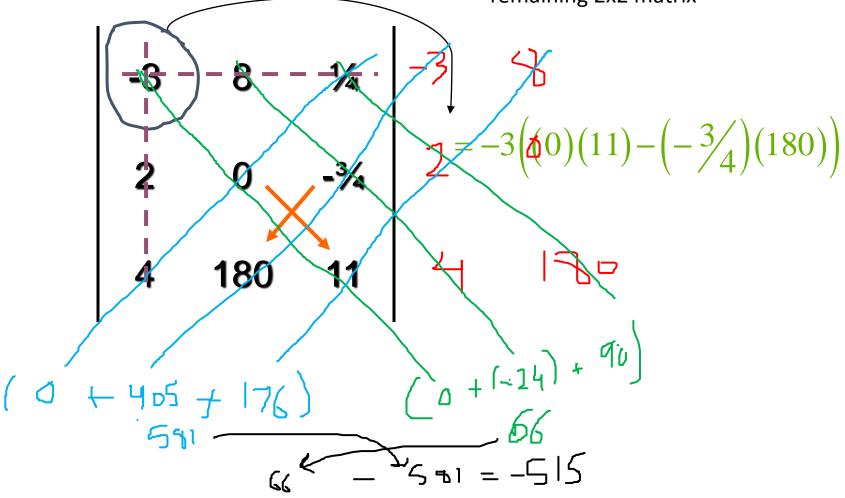
## Determinant of a 2x2 matrix



## Determinant of a 3x3 matrix

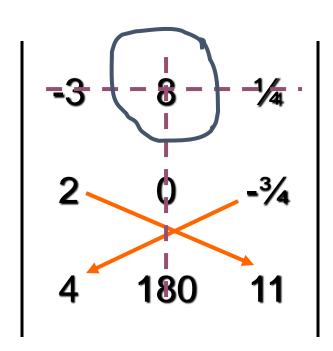
Imagine crossing out the first row. And the first column.

Now take the double-crossed element. . . And multiply it by the determinant of the remaining 2x2 matrix



## Determinant of a 3x3 matrix

Now keep the first row crossed. Cross out the second column.

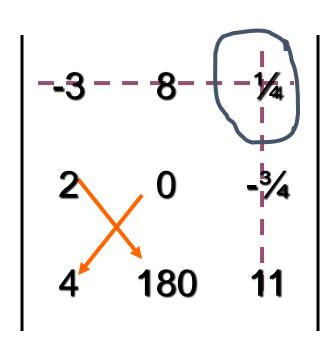


- •Now take the negative of the doublecrossed element.
- •And multiply it by the determinant of the remaining 2x2 matrix.
- •Add it to the previous result.

$$=-3\Big((0)\big(11\big)-\Big(-\frac{3}{4}\Big)\big(180\big)\Big)-8\Big((2)\big(11\big)-\Big(-\frac{3}{4}\Big)\big(4\big)\Big)$$

## Determinant of a 3x3 matrix

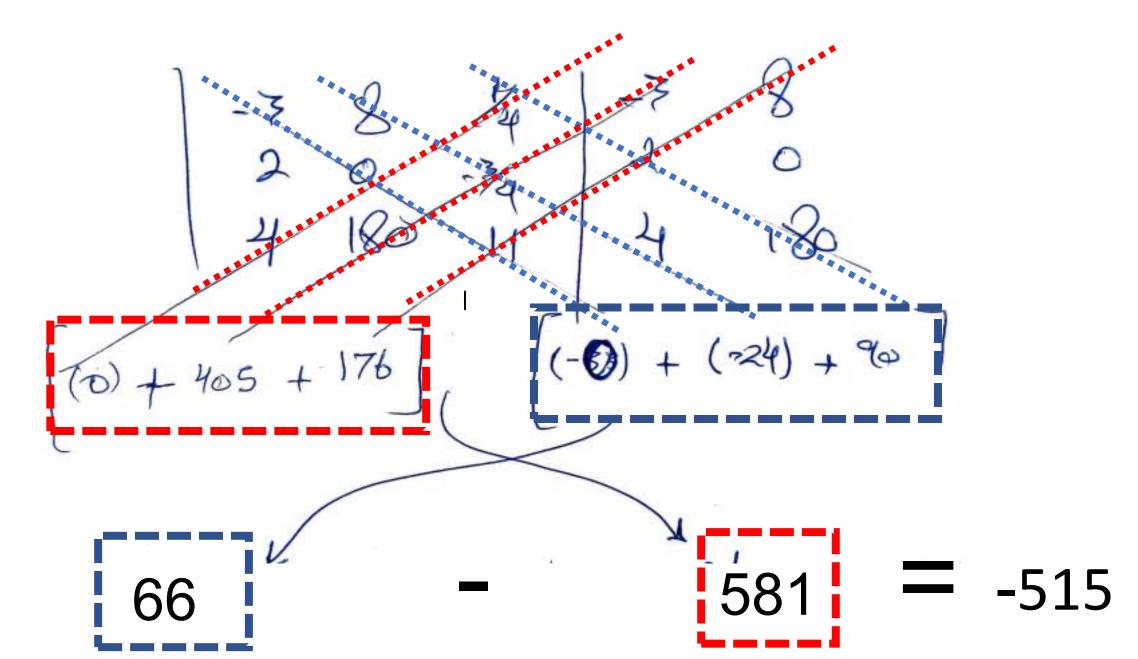
Finally, cross out first row and last column.



- •Now take the double-crossed element.
- •Multiply it by the determinant of the remaining 2x2 matrix.
- •Then add it to the previous piece.

$$= -3((0)(11) - (-\frac{3}{4})(180)) - 8((2)(11) - (-\frac{3}{4})(4))$$
$$+ (\frac{1}{4})((2)(180) - (0)(4)) = -515$$

## Another method (short-cut method)



## Cramer's Rule for Solution of Linear Equations:

If 
$$a_1 x + b_1 y + c_1 z \neq d_1$$
  
 $a_2 x + b_2 y + c_2 z = d_2$   
 $a_3 x + b_3 y + c_3 z = d_3$ 

with 
$$\Delta = \begin{vmatrix} a_1 \\ a_2 \\ a_3 \end{vmatrix} \begin{vmatrix} b_1 \\ b_2 \\ c_3 \end{vmatrix} \neq 0$$

Then 
$$x = \frac{1}{\Delta} \Delta_x$$
,  $y = \frac{1}{\Delta} \Delta_y$ ,  $z = \frac{1}{\Delta} \Delta_z$ 

$$\begin{vmatrix} d_1 & b_2 & c_1 \end{vmatrix} = \begin{vmatrix} a_1 & d_2 & c_2 \end{vmatrix} = \begin{vmatrix} a_2 & d_3 & c_4 \end{vmatrix}$$

where 
$$\Delta_x = \begin{vmatrix} d_1 & b_1 & c_1 \\ d_2 & b_2 & c_2 \\ d_3 & b_3 & c_3 \end{vmatrix}$$
,  $\Delta_y = \begin{vmatrix} a_1 & d_1 & c_1 \\ a_2 & d_2 & c_2 \\ a_3 & d_3 & c_3 \end{vmatrix}$ ,  $\Delta_z = \begin{vmatrix} a_1 & b_1 & d_1 \\ a_2 & b_2 & d_2 \\ a_3 & b_3 & d_3 \end{vmatrix}$ 

Remember: Cramer's rule can be fruitfully applied in case of  $\Delta \neq 0$ .

Use Cramer's rule to solve the system of equations:

(1) 
$$2x + 3y - z = 0$$
,

$$x + 2z - 3y = 2$$
,

$$y+z+2=0$$

$$\{(1,-1,-1)\}$$

(2) 
$$x-2y+2z=1$$
,

$$3x + 4z = 8$$
,

$$6z-y=2$$

$$\left\{\left(2,1,\frac{1}{2}\right)\right\}$$

(3) 
$$x-y-z=3$$
,

$$3x+y=2,$$

$$2y + 3z = 1$$

$$\{(2,-4,3)\}$$

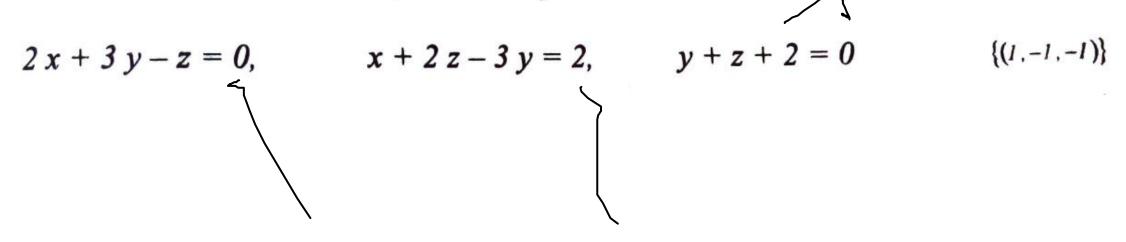
(4) 
$$2x-y+3z=0$$
,

$$y-4x-6z=2$$
,

$$4x + 3y = 8$$

$$4x + 3y = 8$$
  $\{\left(\frac{7}{2}, -2, -3\right)\}$ 

Use Cramer's rule to solve the system of equations:



$$\Delta = \begin{bmatrix} 2 & 3 & -1 \\ 1 & -3 & 2 \\ 0 & 1 & 1 \end{bmatrix}$$

$$= (2)(+1)(-5)+(1)(-1)(4)+0$$

$$= -10-4$$

$$= -14$$

$$\Delta_{x} = \begin{bmatrix} 0 & 3 & -1 \\ 2 & -3 & 2 \\ -2 & 1 & 1 \end{bmatrix}$$

$$= 0+(3)(-1)(6)+(-1)(+1)(-4)$$

$$= -18+4$$

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$$\Delta_{J} = \begin{vmatrix} 2 & 0 & -1 \\ 1 & 2 & 2 \\ 0 & -2 & 1 \end{vmatrix}$$

$$= (2)(+1)(6)+0+(-1)(+1)(-2)$$

$$= 12+2$$

$$= 14$$

$$\Delta_{J} = \begin{vmatrix} 2 & 3 & 0 \\ 1 & -3 & 2 \\ 0 & 1 & -2 \end{vmatrix}$$

$$= (2)(+1)(4)+(3)(-1)(-2)+0$$

$$= 8+6$$

$$= 14$$

$$x = \frac{\Delta_{x}}{\Delta} = 1,$$

$$y = \frac{\Delta_{y}}{\Delta} = -1,$$

$$z = \frac{\Delta_{y}}{\Delta} = -1$$

$$\therefore \text{ S.S.} = \{(1, -1, -1)\}$$

Use Cramer's rule to solve the system of equations:

$$x-2y+2z=1$$
,

$$3x + 4z = 8$$
,

$$6z-y=2$$

$$\left\{ \left(2,1,\frac{1}{2}\right)\right\}$$

$$\Delta = \begin{vmatrix} 1 & -2 & 2 \\ 3 & 0 & 4 \\ 0 & -1 & 6 \end{vmatrix}$$

$$= (1)(+1)(4)+(3)(-1)(-10)+0$$

$$= 4+30$$

$$= 34$$

$$\Delta_x = \begin{vmatrix} 1 & -2 & 2 \\ 8 & 0 & 4 \\ 2 & -1 & 6 \end{vmatrix}$$

$$= (8)(-1)(-10)+0+(4)(-1)(3)$$

$$= 80-12$$

$$= 68$$

$$\Delta_{y} = \begin{vmatrix} 1 & 1 & 2 \\ 3 & 8 & 4 \\ 0 & 2 & 6 \end{vmatrix}$$

$$= (1)(+1)(40)+(3)(-1)(2)+0$$

$$= 40-6$$

$$= 34$$

$$\Delta_{z} = \begin{vmatrix} 1 & -2 & 1 \\ 3 & 0 & 8 \\ 0 & -1 & 2 \end{vmatrix}$$

$$= (1)(+1)(8)+(3)(-1)(-3)+0$$

$$= 8+9$$

$$= 17$$

$$x = \frac{\Delta_x}{\Delta} = 2,$$

$$y = \frac{\Delta_y}{\Delta} = 1,$$

$$z = \frac{\Delta_z}{\Delta} = \frac{1}{2}$$

$$S.S. = \left\{ \left( 2, 1, \frac{1}{2} \right) \right\}$$

Use Cramer's rule to solve the system of equations:

$$x-y-z=3,$$

$$3x+y=2,$$

$$2y + 3z = 1$$

$$\{(2,-4,3)\}$$

$$\Delta = \begin{vmatrix} 1 & -1 & -1 \\ 3 & 1 & 0 \\ 0 & 2 & 3 \end{vmatrix}$$

$$= (1)(+1)(3)+(3)(-1)(-1)+0$$

$$= 3+3$$

$$= 6$$

$$\Delta_x = \begin{vmatrix} 3 & -1 & -1 \\ 2 & 1 & 0 \\ 1 & 2 & 3 \end{vmatrix}$$

$$= (-1)(+1)(3)+0+(3)(+1)(5)$$

$$= -3+15$$

$$= 12$$

$$\Delta_y = \begin{vmatrix} 1 & 3 & -1 \\ 3 & 2 & 0 \\ 0 & 1 & 3 \end{vmatrix}$$

$$= (1)(+1)(6)+(3)(-1)(10)+0$$

$$= 6-30$$

$$= -24$$

$$\Delta_{z} = \begin{vmatrix} 1 & -1 & 3 \\ 3 & 1 & 2 \\ 0 & 2 & 1 \end{vmatrix}$$

$$= (1)(+1)(-3)+(3)(-1)(-7)$$

$$= -3+21$$

$$= 18$$

$$\therefore x = \frac{\Delta_{x}}{\Delta} = 2,$$

$$y = \frac{\Delta_{y}}{\Delta} = -4,$$

$$S.S. = \{ (2, -4, 3) \}$$

Use Cramer's rule to solve the system of equations:

$$2x-y+3z=0$$
,

$$y - 4x - 6z = 2$$

$$4x + 3y = 8$$
  $\{(\frac{7}{2}, -2, -3)\}$ 

$$\Delta = \begin{vmatrix} 2 & -1 & 3 \\ -4 & 1 & -6 \\ 4 & 3 & 0 \end{vmatrix}$$

$$= (3)(+1)(-16)+(-6)(-1)(10)+0$$

$$= -48+60$$

$$= 12$$

$$\Delta_{x} = \begin{vmatrix} 0 & -1 & 3 \\ 2 & 1 & -6 \\ 8 & 3 & 0 \end{vmatrix}$$

$$= 0+(-1)(-1)(48)+(3)(+1)(-2)$$

$$= 48-6$$

$$= 42$$

$$\Delta_{y} = \begin{vmatrix} 2 & 0 & 3 \\ -4 & 2 & -6 \\ 4 & 8 & 0 \end{vmatrix}$$

$$= (2)(+1)(48)+0+(3)(+1)(-40)$$

$$= -24$$

$$\Delta_{z} = \begin{vmatrix} 2 & -1 & 0 \\ -4 & 1 & 2 \\ 4 & 3 & 8 \end{vmatrix}$$

$$= (2)(+1)(2)+(-1)(-1)(-40)$$

$$= 4-40$$

$$= -36$$

$$\therefore x = \frac{\Delta_{z}}{\Delta} = \frac{7}{2},$$

$$y = \frac{\Delta_{y}}{\Delta} = -2,$$

$$z = \frac{\Delta_{z}}{\Delta} = -3$$

$$\therefore \text{ S.S.} = \left\{ \left(\frac{7}{2}, -2, -3\right) \right\}$$

# Thank you