Consider the linear equation of second order with constant co-efficients

$$\frac{d^2y}{dx^2} + a_1 \frac{dy}{dx} + a_2 y = X \tag{...}$$

Let its C.F. be $y = c_1y_1 + c_2y_2$ so that y_1 and y_2 satisfy the equation

$$\frac{d^2y}{dx^2} + a_1 \frac{dy}{dx} + a_2 y = 0 \qquad \dots$$

Now, replacing c_1 , c_2 (regarded as parameters) by unknown functions u(x) and v(x) let us assume that the P.I. of (1) is $y = uy_1 + vy_2$

Differentiating (3) w.r.t. x, we have $y' = uy_1' + vy_2' + u'y_1 + v'y_2 = uy_1' + vy_2'$...(
assuming that u, v satisfy the equation $u'y_1 + v'y_2 = 0$...(

Differentiating (4) w.r.t. x, we have $y'' = uy_1'' + u'y_1' + vy_2'' + v'y_2'$

Substituting the values of y, y' and y'' in (1), we get

or
$$(uy_1'' + u'y_1' + vy_2'' + v'y_2') + a_1(uy_1' + vy_2') + a_2(uy_1 + vy_2) = X$$

$$u(y_1'' + a_1y_1' + a_2y_1) + v(y_2'' + a_1y_2' + a_2y_2) + u'y_1' + v'y_2' = X$$

$$u'y_1' + v'y_2' = X$$

since y_1 and y_2 satisfy (2).

and

Solving (5) and (6), we get
$$u' = \begin{vmatrix} 0 & y_2 \\ X & y_2' \end{vmatrix} \div \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = -\frac{y_2 X}{W}$$

$$v' = \begin{vmatrix} y_1 & 0 \\ y_1' & X \end{vmatrix} \div \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \frac{y_1 X}{W}$$

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where $W = \begin{vmatrix} y_1 & y_2 \\ y'_1 & y'_2 \end{vmatrix}$ is called the Wronskian of y_1, y_2 .

Integrating,

$$u = -\int \frac{y_2 X}{W} dx$$
, $v = \int \frac{y_1 X}{W} dx$

Substituting in (3), the P.I. is known. Thus P.I. = $-y_1 \int \frac{y_2 X}{W} dx + y_2 \int \frac{y_1 X}{W} dx$.

Note 1. As the solution is obtained by varying the arbitrary constants c_1 , c_2 of the C.F., the method is known as variation of parameters.

Note 2. Method of variation of parameters is to be used if instructed to do so.

ILLUSTRATIVE EXAMPLES

Example 1. Apply the method of variation of parameters to solve

$$\frac{d^2y}{dx^2} + 4y = 4\sec^2 2x.$$

Sol. Given equation in symbolic form is $(D^2 + 4)y = 4 \sec^2 2x$

Its A.E. is

$$D^2 + 4 = 0$$
 so that $D = \pm 2i$

∴ C.F. is

$$y = c_1 \cos 2x + c_2 \sin 2x$$

Here, $y_1 = \cos 2x$, $y_2 = \sin 2x$ and $X = 4 \sec^2 2x$

$$W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} \cos 2x & \sin 2x \\ -2\sin 2x & 2\cos 2x \end{vmatrix} = 2$$

$$P.I. = -y_1 \int \frac{y_2 X}{W} dx + y_2 \int \frac{y_1 X}{W} dx$$

$$= -\cos 2x \int \frac{\sin 2x \cdot 4 \sec^2 2x}{2} dx + \sin 2x \int \frac{\cos 2x \cdot 4 \sec^2 2x}{2} dx$$

$$= -2\cos 2x \int \sec 2x \tan 2x dx + 2\sin 2x \int \sec 2x dx$$

$$= -2\cos 2x \cdot \frac{\sec 2x}{2} + 2\sin 2x \cdot \frac{1}{2} \log (\sec 2x + \tan 2x)$$

$$= -1 + \sin 2x \log (\sec 2x + \tan 2x)$$

Hence the C.S. is $y = c_1 \cos 2x + c_2 \sin 2x - 1 + \sin 2x \log (\sec 2x + \tan 2x)$.

Example 2. Solve by the method of variation of parameters:

$$\frac{d^2y}{dx^2} - 6\frac{dy}{dx} + 9y = \frac{e^{3x}}{x^2}.$$

Sol. Given equation in symbolic form is

$$(D^{2} - 6D + 9)y = \frac{e^{3x}}{x^{2}}$$
Its A.E. is
$$(D - 3)^{2} = 0 \Rightarrow D = 3, 3$$

$$\therefore \text{ C.F. is}$$

$$y = (c_{1} + c_{2}x)e^{3x}$$

or

or

...(1

Here,
$$y_1 = e^{3x}$$
, $y_2 = xe^{3x}$ and $X = \frac{e^{3x}}{x^2}$

$$W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} e^{3x} & xe^{3x} \\ 3e^{3x} & (3x+1)e^{3x} \end{vmatrix} = e^{6x}$$

$$P.I. = -y_1 \int \frac{y_2 X}{W} dx + y_2 \int \frac{y_1 X}{W} dx$$

$$= -e^{3x} \int \frac{xe^{3x} \cdot \frac{e^{3x}}{x^2}}{e^{6x}} dx + xe^{3x} \int \frac{e^{3x} \cdot \frac{e^{3x}}{x^2}}{e^{6x}} dx$$

$$= -e^{3x} \int \frac{1}{x} dx + xe^{3x} \int \frac{1}{x^2} dx$$

$$= -e^{3x} \log x + xe^{3x} \left(-\frac{1}{x} \right) = -(1 + \log x) e^{3x}$$

$$y = (c_1 + c_2 x) e^{3x} - (1 + \log x) e^{3x}$$

$$y = [(c_1 - 1) + c_2 x - \log x] e^{3x}$$

$$y = [(c_1 + c_2 x) - \log x] e^{3x}, \quad \text{where } C_1 = c_1 - 1.$$

Example 3. Solve by the method of variation of parameters

$$\frac{d^2y}{dx^2} - y = e^{-x}\sin(e^{-x}) + \cos(e^{-x}).$$

Sol. Given equation in symbolic form is

$$(D^{2} - 1)y = e^{-x} \sin(e^{-x}) + \cos(e^{-x})$$
Its A.E. is
$$D^{2} - 1 = 0 \Rightarrow D = \pm 1$$

$$\therefore \text{ C.F. is} \qquad y = c_{1}e^{x} + c_{2}e^{-x}$$
Here, $y_{1} = e^{x}$, $y_{2} = e^{-x}$ and $X = e^{-x} \sin(e^{-x}) + \cos(e^{-x})$

$$W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} e^x & e^{-x} \\ e^x & -e^{-x} \end{vmatrix} = -2$$

$$P.I. = -y_1 \int \frac{y_2 X}{W} dx + y_2 \int \frac{y_1 X}{W} dx$$

$$= -e^x \int \frac{e^{-x} \left[e^{-x} \sin \left(e^{-x}\right) + \cos \left(e^{-x}\right)\right]}{-2} dx + e^{-x} \int \frac{e^x \left[e^{-x} \sin \left(e^{-x}\right) + \cos \left(e^{-x}\right)\right]}{-2} dx$$

$$= \frac{1}{2} e^x \int e^{-x} \left[e^{-x} \sin \left(e^{-x}\right) + \cos \left(e^{-x}\right)\right] dx - \frac{1}{2} e^{-x} \int e^x \left[e^{-x} \sin \left(e^{-x}\right) + \cos \left(e^{-x}\right)\right] dx$$

Now,
$$\int e^{-x} [e^{-x} \sin (e^{-x}) + \cos (e^{-x})] dx$$

$$= -\int (t \sin t + \cos t) dt, \text{ where } t = e^{-x}$$

$$= -[t(-\cos t) - \int 1 \cdot (-\cos t) dt + \sin t]$$

$$= -(-t \cos t + 2 \sin t) = e^{-x} \cos (e^{-x}) - 2 \sin (e^{-x})$$

Also,
$$\int e^x [\cos (e^{-x}) + e^{-x} \sin (e^{-x})] dx$$
 | Form $\int e^x [f(x) + f'(x)] dx = e^x f(x)$
= $e^x \cos (e^{-x})$

From (1), we have

P.I. =
$$\frac{1}{2} e^{x} [e^{-x} \cos (e^{-x}) - 2 \sin (e^{-x})] - \frac{1}{2} e^{-x} \cdot e^{x} \cos (e^{-x})$$

= $\frac{1}{2} \cos (e^{-x}) - e^{x} \sin (e^{-x}) - \frac{1}{2} \cos (e^{-x}) = -e^{x} \sin (e^{-x})$

Hence, C.S. is $y = c_1 e^x + c_2 e^{-x} - e^x \sin(e^{-x})$.

TEST YOUR KNOWLEDGE

Solve by the method of variation of parameters:

$$1. \quad \frac{d^2y}{dx^2} + y = \csc x.$$

2. (i)
$$\frac{d^2y}{dx^2} + 16 y = 32 \sec 2x$$

$$(iii) y'' + y = \sec^2 x$$

$$3. \quad \frac{d^2y}{dx^2} + y = \tan x.$$

5. (i)
$$\frac{d^2y}{dx^2} + y = x \sin x$$
.

6. (i)
$$y'' - 2y' + 2y = e^x \tan x$$
.

7.
$$\frac{d^2y}{dx^2} + 6\frac{dy}{dx} + 9y = \frac{1}{x^3}e^{-3x}$$

9.
$$\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 4y = e^{2x} \sec^2 x.$$

11.
$$\frac{d^2y}{dx^2} - y = \frac{2}{1 + e^x}.$$

$$(ii) \frac{d^2y}{dx^2} + a^2y = \sec ax$$

$$(iv) y'' + 3y' + 2y = \sin(e^x)$$

4.
$$\frac{d^2y}{dx^2} + 4y = \tan 2x$$
.

$$(ii) (D^2 + 1)y = \csc x \cot x$$

(ii)
$$\frac{d^2y}{dx^2} - 2 \frac{dy}{dx} = e^x \sin x.$$

8.
$$\frac{d^2y}{dx^2} - 8\frac{dy}{dx} + 16y = \frac{12e^{4x}}{x^4}$$
.

10.
$$y'' - 2y' + y = e^x \log x$$
.

12.
$$\frac{d^2y}{dx^2} + y = \frac{1}{1 + \sin x}$$
.

Answers

1.
$$y = c_1 \cos x + c_2 \sin x - x \cos x + \sin x \log \sin x$$

1.
$$y = c_1 \cos x + c_2 \sin x - x \cos x + \sin x \cos x$$

2. (i) $y = c_1 \cos 4x + c_2 \sin 4x + 8 \cos 2x - 4 \sin 4x \log (\sec 2x + \tan 2x)$

(ii)
$$y = c_1 \cos ax + c_2 \sin ax + \frac{1}{a^2} \cos ax \log(\cos ax) + \frac{1}{a} x \sin ax$$

(iii)
$$y = c_1 \cos x + c_2 \sin x - 1 + \sin x \log (\sec x + \tan x)$$

(iv)
$$y = c_1 e^{-x} + c_2 e^{-2x} + e^{-2x} \sin(e^x)$$

3.
$$y = c_1 \cos x + c_2 \sin x - \cos x \log (\sec x + \tan x)$$

4.
$$y = c_1 \cos 2x + c_2 \sin 2x - \frac{1}{4} \cos 2x \log (\sec 2x + \tan 2x)$$

8. $y = \left(c_1 + c_2 x + \frac{2}{r^2}\right) e^{4x}$

- 5. (i) $y = c_1 \cos x + c_2 \sin x + \frac{x}{4} \sin x \frac{x^2}{4} \cos x$
 - (ii) $y = c_1 \cos x + c_2 \sin x + \cos x \log \sin x x \sin x$
- (i) $y = e^x (c_1 \cos x + c_2 \sin x) e^x \cos x \log (\sec x + \tan x)$
- (ii) $y_1 = c_1 + c_2 e^{2x} \frac{1}{2} e^x \sin x$
- 7. $y = \left(c_1 + c_2 x + \frac{1}{2x}\right) e^{-3x}$
- **10.** $y = (c_1 + c_2 x) e^x + \frac{1}{4} x^2 e^x (2 \log x 3)$ 9. $y = (c_1 + c_9 x - \log \cos x) e^{2x}$
- 11. $y = c_1 e^x + c_2 e^{-x} 1 xe^x + (e^x e^{-x}) \log (1 + e^x)$
 - $y = c_1 \cos x + c_2 \sin x + \sin x \log (1 + \sin x) x \cos x 1.$