#### Example.

$$\frac{d^4y}{dx^4} + \frac{d^2y}{dx^2} = 3x^2 + 4\sin x - 2\cos x.$$

The corresponding homogeneous equation is

$$\frac{d^4y}{dx^4} + \frac{d^2y}{dx^2} = 0,$$

and the complementary function is

$$y_c = c_1 + c_2 x + c_3 \sin x + c_4 \cos x.$$

The nonhomogeneous term is the linear combination

$$3x^2 + 4 \sin x - 2 \cos x$$

of the three UC functions given by

$$x^2$$
,  $\sin x$ , and  $\cos x$ .

1. Form the UC set for each of these three functions. These sets are, respectively,

$$S_1 = \{x^2, x, 1\},\$$
  
 $S_2 = \{\sin x, \cos x\},\$   
 $S_3 = \{\cos x, \sin x\}.$ 

2. Observe that  $S_2$  and  $S_3$  are identical and so we retain only one of them, leaving the two sets

$$S_1 = \{x^2, x, 1\}, \qquad S_2 = \{\sin x, \cos x\}.$$

3. Now observe that  $S_1 = \{x^2, x, 1\}$  includes 1 and x, which, as the complementary function shows, are both solutions of the corresponding homogeneous differential equation. Thus we multiply each member of the set  $S_1$  by  $x^2$  to obtain the revised set

$$S_1' = \{x^4, x^3, x^2\},\$$

none of whose members are solutions of the homogeneous differential equation. We observe that multiplication by x instead of  $x^2$  would not be sufficient, since the resulting set would be  $(x^3, x^2, x)$ , which still includes the homogeneous solution x. Turning to the set  $S_2$ , observe that both of its members,  $\sin x$  and  $\cos x$ , are also solutions of the homogeneous differential equation. Hence we replace  $S_2$  by the revised set

$$S_2' = \{x \sin x, x \cos x\}.$$

4. None of the original UC sets remain here. They have been replaced by the revised sets  $S'_1$  and  $S'_2$  containing the five elements

$$x^4$$
,  $x^3$ ,  $x^2$ ,  $x \sin x$ ,  $x \cos x$ .

We form a linear combination of these,

$$Ax^4 + Bx^3 + Cx^2 + Dx \sin x + Ex \cos x$$

with undetermined coefficients A, B, C, D, E.

5. We now take this as our particular solution

$$y_p = Ax^4 + Bx^3 + Cx^2 + Dx \sin x + Ex \cos x.$$

Then

$$y'_{p} = 4Ax^{3} + 3Bx^{2} + 2Cx + Dx \cos x + D \sin x - Ex \sin x + E \cos x,$$

$$y''_{p} = 12Ax^{2} + 6Bx + 2C - Dx \sin x + 2D \cos x - Ex \cos x - 2E \sin x,$$

$$y'''_{p} = 24Ax + 6B - Dx \cos x - 3D \sin x + Ex \sin x - 3E \cos x,$$

$$y'''_{p} = 24A + Dx \sin x - 4D \cos x + Ex \cos x + 4E \sin x.$$

Substituting into the differential equation, we obtain

$$24A + Dx \sin x - 4D \cos x + Ex \cos x + 4E \sin x + 12Ax^{2} + 6Bx + 2C$$

$$-Dx \sin x + 2D \cos x - Ex \cos x - 2E \sin x$$

$$= 3x^{2} + 4 \sin x - 2 \cos x.$$

Equating coefficients, we find

$$24A + 2C = 0$$

$$6B = 0$$

$$12A = 3$$

$$-2D = -2$$

$$2E = 4$$

Hence  $A = \frac{1}{4}$ , B = 0, C = -3, D = 1, E = 2, and the particular integral is  $y_p = \frac{1}{4}x^4 - 3x^2 + x \sin x + 2x \cos x.$ 

The general solution is

$$y = y_c + y_p$$
  
=  $c_1 + c_2 x + c_3 \sin x + c_4 \cos x + \frac{1}{4}x^4 - 3x^2 + x \sin x + 2x \cos x$ .

### **Example.** An Initial-Value Problem

$$\frac{d^2y}{dx^2} - 2\frac{dy}{dx} - 3y = 2e^x - 10\sin x,$$
  
$$y(0) = 2,$$
  
$$y'(0) = 4.$$

By Theorem 1, this problem has a unique solution, defined for all  $x, -\infty < x < \infty$ ; let us proceed to find it. The general solution of the differential equation is

$$y = c_1 e^{3x} + c_2 e^{-x} - \frac{1}{2} e^x + 2 \sin x - \cos x.$$

From this, we have

$$\frac{dy}{dx} = 3c_1e^{3x} - c_2e^{-x} - \frac{1}{2}e^x + 2\cos x + \sin x.$$

Applying the initial conditions we have

$$2 = c_1 e^0 + c_2 e^0 - \frac{1}{2} e^0 + 2 \sin 0 - \cos 0,$$
  
$$4 = 3c_1 e^0 - c_2 e^0 - \frac{1}{2} e^0 + 2 \cos 0 + \sin 0.$$

These equations simplify at once to the following:

$$c_1 + c_2 = \frac{7}{2}, \qquad 3c_1 - c_2 = \frac{5}{2}.$$

From these two equations we obtain

$$c_1 = \frac{3}{2}, \qquad c_2 = 2.$$

$$y = \frac{3}{2}e^{3x} + 2e^{-x} - \frac{1}{2}e^{x} + 2\sin x - \cos x.$$

#### **VARIATION OF PARAMETERS**

We seek a method of finding a particular integral that applies in all cases (including variable coefficients) in which the complementary function is known. Such a method is the method of variation of parameters, which we now consider.

We shall develop this method in connection with the general second-order linear differential equation with variable coefficients

$$a_0(x)\frac{d^2y}{dx^2} + a_1(x)\frac{dy}{dx} + a_2(x)y = F(x).$$
 (1)

Suppose that  $y_1$  and  $y_2$  are linearly independent solutions of the corresponding homogeneous equation

$$a_0(x)\frac{d^2y}{dx^2} + a_1(x)\frac{dy}{dx} + a_2(x)y = 0.$$
 (2)

Then the complementary function of Equation (1) is

$$c_1 y_1(x) + c_2 y_2(x),$$

where  $y_1$  and  $y_2$  are linearly independent solutions of (2) and  $c_1$  and  $c_2$  are arbitrary constants. The procedure in the method of variation of parameters is to replace the arbitrary constants  $c_1$  and  $c_2$  in the complementary function by respective functions  $v_1$  and  $v_2$  which will be determined so that the resulting function, which is defined by

$$v_1(x)y_1(x) + v_2(x)y_2(x),$$
 (3)

will be a particular integral of Equation (1) (hence the name, variation of parameters).

We have at our disposal the *two functions*  $v_1$  and  $v_2$  with which to satisfy the *one* condition that (3) be a solution of (1). Since we have *two* functions but only *one* condition on them, we are thus free to impose a second condition, provided this second condition does not violate the first one. We shall see when and how to impose this additional condition as we proceed.

We thus assume a solution of the form (3) and write

$$y_n(x) = v_1(x)y_1(x) + v_2(x)y_2(x). (4)$$

Differentiating (4), we have

$$y_n'(x) = v_1(x)y_1'(x) + v_2(x)y_2'(x) + v_1'(x)y_1(x) + v_2'(x)y_2(x),$$
 (5)

where we use primes to denote differentiations. At this point we impose the

aforementioned second condition; we simplify  $y'_p$  by demanding that

$$v_1'(x)y_1(x) + v_2'(x)y_2(x) = 0. (6)$$

With this condition imposed, (5) reduces to

$$y_p'(x) = v_1(x)y_1'(x) + v_2(x)y_2'(x).$$
 (7)

Now differentiating (7), we obtain

$$y_p''(x) = v_1(x)y_1''(x) + v_2(x)y_2''(x) + v_1'(x)y_1'(x) + v_2'(x)y_2'(x).$$
 (8)

We now impose the basic condition that (4) be a solution of Equation (1). Thus we substitute (4), (7), and (8) for y, dy/dx, and  $d^2y/dx^2$ , respectively, in Equation (1) and obtain the identity

$$a_0(x)[v_1(x)y_1''(x) + v_2(x)y_2''(x) + v_1'(x)y_1'(x) + v_2'(x)y_2'(x)] + a_1(x)[v_1(x)y_1'(x) + v_2(x)y_2'(x)] + a_2(x)[v_1(x)y_1(x) + v_2(x)y_2(x)] = F(x).$$

This can be written as

$$v_{1}(x)[a_{0}(x)y_{1}'(x) + a_{1}(x)y_{1}'(x) + a_{2}(x)y_{1}(x)] + v_{2}(x)[a_{0}(x)y_{2}'(x) + a_{1}(x)y_{2}'(x) + a_{2}(x)y_{2}(x)] + a_{0}(x)[v_{1}'(x)y_{1}'(x) + v_{2}'(x)y_{2}'(x)] = F(x).$$
(9)

Since  $y_1$  and  $y_2$  are solutions of the corresponding homogeneous differential equation (2), the expressions in the first two brackets in (9) are identically zero. This leaves merely

$$v_1'(x)y_1'(x) + v_2'(x)y_2'(x) = \frac{F(x)}{a_0(x)}.$$
 (10)

This is actually what the basic condition demands. Thus the two imposed conditions require that the functions  $v_1$  and  $v_2$  be chosen such that the system of equations

$$y_1(x)v_1'(x) + y_2(x)v_2'(x) = 0,$$
  
$$y_1'(x)v_1'(x) + y_2'(x)v_2'(x) = \frac{F(x)}{a_0(x)},$$
 (11)

is satisfied. The determinant of coefficients of this system is precisely

$$W[y_1(x), y_2(x)] = \begin{vmatrix} y_1(x) & y_2(x) \\ y'_1(x) & y'_2(x) \end{vmatrix}.$$

Since  $y_1$  and  $y_2$  are linearly independent solutions of the corresponding homogeneous differential equation (2), we know that  $W[y_1(x), y_2(x)] \neq 0$ . Hence the system (11) has a unique solution. Actually solving this system, we obtain

$$v_1'(x) = \frac{\begin{vmatrix} 0 & y_2(x) \\ \frac{F(x)}{a_0(x)} & y_2'(x) \\ y_1(x) & y_2(x) \\ y_1'(x) & y_2'(x) \end{vmatrix}}{\begin{vmatrix} y_1(x) & y_2(x) \\ y_1'(x) & y_2'(x) \end{vmatrix}} = -\frac{F(x)y_2(x)}{a_0(x)W[y_1(x), y_2(x)]},$$

$$v_2'(x) = \frac{\begin{vmatrix} y_1(x) & 0 \\ y_1'(x) & \frac{F(x)}{a_0(x)} \end{vmatrix}}{\begin{vmatrix} y_1(x) & y_2(x) \\ y_1'(x) & y_2'(x) \end{vmatrix}} = \frac{F(x)y_1(x)}{a_0(x)W[y_1(x), y_2(x)]}.$$

Thus we obtain the functions  $v_1$  and  $v_2$  defined by

$$v_{1}(x) = -\int_{a_{0}(t)}^{x} \frac{F(t)y_{2}(t) dt}{a_{0}(t)W[y_{1}(t), y_{2}(t)]},$$

$$v_{2}(x) = \int_{a_{0}(t)}^{x} \frac{F(t)y_{1}(t) dt}{a_{0}(t)W[y_{1}(t), y_{2}(t)]}.$$
(12)

Therefore a particular integral  $y_p$  of Equation (1) is defined by

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

where  $v_1$  and  $v_2$  are defined by (12).

# Examples.

Consider the differential equation

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

The complementary function is defined by

$$y_c(x) = c_1 \sin x + c_2 \cos x.$$

We assume

$$y_p(x) = v_1(x)\sin x + v_2(x)\cos x,$$

where the functions  $v_1$  and  $v_2$  will be determined such that this is a particular integral of the differential equation

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

Then

$$y_p'(x) = v_1(x)\cos x - v_2(x)\sin x + v_1'(x)\sin x + v_2'(x)\cos x.$$

We impose the condition

$$v_1'(x)\sin x + v_2'(x)\cos x = 0,$$

leaving

$$y_p'(x) = v_1(x)\cos x - v_2(x)\sin x.$$

From this

$$y_p''(x) = -v_1(x)\sin x - v_2(x)\cos x + v_1'(x)\cos x - v_2'(x)\sin x$$

and we obtain

$$v_1'(x)\cos x - v_2'(x)\sin x = \tan x.$$

Thus we have the two equations from which to determine  $v'_1(x)$ ,  $v'_2(x)$ :

$$v'_1(x)\sin x + v'_2(x)\cos x = 0,$$
  
 $v'_1(x)\cos x - v'_2(x)\sin x = \tan x.$ 

Solving we find:

$$v_1'(x) = \frac{\begin{vmatrix} 0 & \cos x \\ \tan x & -\sin x \end{vmatrix}}{\begin{vmatrix} \sin x & \cos x \\ \cos x & -\sin x \end{vmatrix}} = \frac{-\cos x \tan x}{-1} = \sin x,$$

$$v_2'(x) = \frac{\begin{vmatrix} \sin x & 0 \\ \cos x & \tan x \end{vmatrix}}{\begin{vmatrix} \sin x & \cos x \\ \cos x & -\sin x \end{vmatrix}} = \frac{\sin x \tan x}{-1} = \frac{-\sin^2 x}{\cos x}$$

$$= \frac{\cos^2 x - 1}{\cos x} = \cos x - \sec x.$$

Integrating we find:

$$v_1(x) = -\cos x + c_3, \quad v_2(x) = \sin x - \ln|\sec x + \tan x| + c_4.$$

$$y_p(x) = (-\cos x + c_3)\sin x + (\sin x - \ln|\sec x + \tan x| + c_4)\cos x$$

$$= -\sin x \cos x + c_3\sin x + \sin x \cos x$$

$$-\ln|\sec x + \tan x|(\cos x) + c_4\cos x$$

$$= c_3\sin x + c_4\cos x - (\cos x)(\ln|\sec x + \tan x|).$$

Since a particular integral is a solution free of arbitrary constants, we may assign any particular values A and B to  $c_3$  and  $c_4$ , respectively, and the result will be the particular integral

$$A \sin x + B \cos x - (\cos x)(\ln|\sec x + \tan x|).$$

Thus  $y = y_c + y_p$  becomes

 $y = c_1 \sin x + c_2 \cos x + A \sin x + B \cos x - (\cos x)(\ln|\sec x + \tan x|),$ which we may write as

$$y = C_1 \sin x + C_2 \cos x - (\cos x)(\ln|\sec x + \tan x|),$$

where 
$$C_1 = c_1 + A$$
,  $C_2 = c_2 + B$ .

Thus we see that we might as well have chosen the constants  $c_3$  and  $c_4$  both equal to 0, for essentially the same result,

$$y = c_1 \sin x + c_2 \cos x - (\cos x)(\ln|\sec x + \tan x|),$$

would have been obtained. This is the general solution of the equation.

# Examples.

Consider the differential equation

$$\frac{d^3y}{dx^3} - 6\frac{d^2y}{dx^2} + 11\frac{dy}{dx} - 6y = e^x.$$

The complementary function is

$$y_c(x) = c_1 e^x + c_2 e^{2x} + c_3 e^{3x}.$$

We assume as a particular integral

$$y_p(x) = v_1(x)e^x + v_2(x)e^{2x} + v_3(x)e^{3x}.$$

Since we have three functions  $v_1$ ,  $v_2$ ,  $v_3$  at our disposal in this case, we can apply three conditions. We have:

$$y_p'(x) = v_1(x)e^x + 2v_2(x)e^{2x} + 3v_3(x)e^{3x} + v_1'(x)e^x + v_2'(x)e^{2x} + v_3'(x)e^{3x}.$$

Proceeding in a manner analogous to that of the second-order case, we impose the condition

$$v_1'(x)e^x + v_2'(x)e^{2x} + v_3'(x)e^{3x} = 0,$$

leaving

$$y_p'(x) = v_1(x)e^x + 2v_2(x)e^{2x} + 3v_3(x)e^{3x}$$
.

Then

$$y_p''(x) = v_1(x)e^x + 4v_2(x)e^{2x} + 9v_3(x)e^{3x} + v_1'(x)e^x + 2v_2'(x)e^{2x} + 3v_3'(x)e^{3x}.$$

We now impose the condition

$$v_1'(x)e^x + 2v_2'(x)e^{2x} + 3v_3'(x)e^{3x} = 0,$$

leaving

$$y_p''(x) = v_1(x)e^x + 4v_2(x)e^{2x} + 9v_3(x)e^{3x}$$
.

From this,

$$y_p'''(x) = v_1(x)e^x + 8v_2(x)e^{2x} + 27v_3(x)e^{3x} + v_1'(x)e^x + 4v_2'(x)e^{2x} + 9v_3'(x)e^{3x}.$$

$$v_{1}(x)e^{x} + 8v_{2}(x)e^{2x} + 27v_{3}(x)e^{3x} + v'_{1}(x)e^{x} + 4v'_{2}(x)e^{2x} + 9v'_{3}(x)e^{3x}$$

$$-6v_{1}(x)e^{x} - 24v_{2}(x)e^{2x} - 54v_{3}(x)e^{3x} + 11v_{1}(x)e^{x} + 22v_{2}(x)e^{2x} + 33v_{3}(x)e^{3x}$$

$$-6v_{1}(x)e^{x} - 6v_{2}(x)e^{2x} - 6v_{3}(x)e^{3x} = e^{x}$$

or

$$v_1'(x)e^x + 4v_2'(x)e^{2x} + 9v_3'(x)e^{3x} = e^x.$$

Thus we have the three equations from which to determine  $v'_1(x), v'_2(x), v'_3(x)$ :

$$v'_{1}(x)e^{x} + v'_{2}(x)e^{2x} + v'_{3}(x)e^{3x} = 0,$$

$$v'_{1}(x)e^{x} + 2v'_{2}(x)e^{2x} + 3v'_{3}(x)e^{3x} = 0,$$

$$v'_{1}(x)e^{x} + 4v'_{2}(x)e^{2x} + 9v'_{3}(x)e^{3x} = e^{x}.$$

Solving, we find

$$v_1'(x) = \begin{vmatrix} 0 & e^{2x} & e^{3x} \\ 0 & 2e^{2x} & 3e^{3x} \\ e^{x} & 4e^{2x} & 9e^{3x} \end{vmatrix} = \frac{e^{6x} \begin{vmatrix} 1 & 1 \\ 2 & 3 \end{vmatrix}}{e^{6x} \begin{vmatrix} 1 & 1 & 1 \\ 2 & 3 \end{vmatrix}} = \frac{1}{2},$$

$$e^{x} \begin{vmatrix} e^{x} & 2e^{2x} & 3e^{3x} \\ e^{x} & 4e^{2x} & 9e^{3x} \end{vmatrix} = \frac{e^{6x} \begin{vmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 4 & 9 \end{vmatrix}}{e^{1x} \begin{vmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 4 & 9 \end{vmatrix}} = \frac{1}{2},$$

$$v_2'(x) = \begin{vmatrix} e^x & 0 & e^{3x} \\ e^x & 0 & 3e^{3x} \\ e^x & e^x & 9e^{3x} \\ e^x & e^{2x} & e^{3x} \\ e^x & 2e^{2x} & 3e^{3x} \\ e^x & 4e^{2x} & 9e^{3x} \end{vmatrix} = \frac{-e^{5x} \begin{vmatrix} 1 & 1 \\ 1 & 3 \end{vmatrix}}{2e^{6x}} = -e^{-x},$$

$$v_3'(x) = \frac{\begin{vmatrix} e^x & e^{2x} & 0 \\ e^x & 2e^{2x} & 0 \\ e^x & 4e^{2x} & e^x \end{vmatrix}}{\begin{vmatrix} e^x & e^{2x} & e^{3x} \\ e^x & 2e^{2x} & 3e^{3x} \\ e^x & 4e^{2x} & 9e^{3x} \end{vmatrix}} = \frac{e^{4x} \begin{vmatrix} 1 & 1 \\ 1 & 2 \end{vmatrix}}{2e^{6x}} = \frac{1}{2}e^{-2x}.$$

We now integrate, choosing all the constants of integration to be zero. We find:

$$v_1(x) = \frac{1}{2}x$$
,  $v_2(x) = e^{-x}$ ,  $v_3(x) = -\frac{1}{4}e^{-2x}$ .

Thus

$$y_p(x) = \frac{1}{2}xe^x + e^{-x}e^{2x} - \frac{1}{4}e^{-2x}e^{3x} = \frac{1}{2}xe^x + \frac{3}{4}e^x$$

Thus the general solution is

$$y = y_c + y_p = c_1 e^x + c_2 e^{2x} + c_3 e^{3x} + \frac{1}{2} x e^x + \frac{3}{4} e^x$$

or

$$y = c_1' e^x + c_2 e^{2x} + c_3 e^{3x} + \frac{1}{2} x e^x,$$

where  $c_1' = c_1 + \frac{3}{4}$ .

### Examples.

Consider the differential equation

$$(x^2 + 1)\frac{d^2y}{dx^2} - 2x\frac{dy}{dx} + 2y = 6(x^2 + 1)^2.$$

$$(x^2 + 1)\frac{d^2y}{dx^2} - 2x\frac{dy}{dx} + 2y = 0.$$

the complementary function of equation

$$y_c(x) = c_1 x + c_2(x^2 - 1).$$

To find a particular integral, we therefore let

$$y_p(x) = v_1(x)x + v_2(x)(x^2 - 1).$$

Then

$$y_p(x) = v_1(x) \cdot 1 + v_2(x) \cdot 2x + v_1(x)x + v_2(x)(x^2 - 1).$$

We impose the condition

$$v_1'(x)x + v_2'(x)(x^2 - 1) = 0,$$

leaving

$$y_p(x) = v_1(x) \cdot 1 + v_2(x) \cdot 2x.$$

From this, we find

$$y_p''(x) = v_1'(x) + 2v_2(x) + v_2''(x) \cdot 2x.$$

we obtain

$$(x^{2} + 1)[v'_{1}(x) + 2v_{2}(x) + 2xv'_{2}(x)] - 2x[v_{1}(x) + 2xv_{2}(x)] + 2[v_{1}(x)x + v_{2}(x)(x^{2} - 1)] = 6(x^{2} + 1)^{2}$$

or

$$(x^2 + 1)[v_1'(x) + 2xv_2'(x)] = 6(x^2 + 1)^2.$$

Thus we have the two equations from which to determine  $v'_1(x)$  and  $v'_2(x)$ ; that is,  $v'_1(x)$  and  $v'_2(x)$  satisfy the system

$$v'_1(x)x + v'_2(x)[x^2 - 1] = 0,$$
  
 $v'_1(x) + v'_2(x)[2x] = 6(x^2 + 1).$ 

Solving this system, we find

$$v_1'(x) = \frac{\begin{vmatrix} 0 & x^2 - 1 \\ 6(x^2 + 1) & 2x \end{vmatrix}}{\begin{vmatrix} x & x^2 - 1 \\ 1 & 2x \end{vmatrix}} = \frac{-6(x^2 + 1)(x^2 - 1)}{x^2 + 1} = -6(x^2 - 1),$$

$$v_2'(x) = \frac{\begin{vmatrix} x & 0 \\ 1 & 6(x^2 + 1) \end{vmatrix}}{\begin{vmatrix} x & x^2 - 1 \\ 1 & 2x \end{vmatrix}} = \frac{6x(x^2 + 1)}{x^2 + 1} = 6x.$$

Integrating, we obtain

$$v_1(x) = -2x^3 + 6x, \quad v_2(x) = 3x^2,$$

where we have chosen both constants of integration to be zero.

$$y_p(x) = (-2x^3 + 6x)x + 3x^2(x^2 - 1)$$
  
=  $x^4 + 3x^2$ .

Therefore the general solution may be expressed in the form

$$y = y_c + y_p$$
  
=  $c_1 x + c_2 (x^2 - 1) + x^4 + 3x^2$ .

$$y^{(n)} + p_1 y^{(n-1)} + p_2 y^{(n-2)} + \dots + p_{n-1} y' + p_n y = f(x),$$

$$y^{(n)} + p_1 y^{(n-1)} + \dots + p_{n-1} y' + p_n y = 0.$$

$$y = C_1 y_1 + C_2 y_2 + \dots + C_n y_n,$$

$$y_1 \frac{dC_1}{dx} + y_2 \frac{dC_2}{dx} + \dots + y_n \frac{dC_n}{dx} = 0.$$

$$y_1' \frac{dC_1}{dx} + y_2' \frac{dC_2}{dx} + \ldots + y_n' \frac{dC_n}{dx} = 0,$$

• • •

. . .

$$y_1^{(n-2)}\frac{dC_1}{dx}+y_2^{(n-2)}\frac{dC_2}{dx}+\ldots+y_n^{(n-2)}\frac{dC_n}{dx}=0,$$

$$y_1^{(n-1)} \frac{dC_1}{dx} + y_2^{(n-1)} \frac{dC_2}{dx} + \ldots + y_n^{(n-1)} \frac{dC_n}{dx} = f(x).$$

$$\frac{dC_i}{dx} = \varphi_i(x),$$

$$C_i = \int \varphi_i(x) \, dx + \gamma_i$$

$$y = \gamma_1 y_1 + \gamma_2 y_2 + \ldots + \gamma_n y_n + \sum_{i=1}^n y_i \int \varphi_i(x) dx.$$

Example.  $xy'' - y' = x^2$ .

$$xy'' - y' = 0$$
,  $\frac{y''}{y'} = \frac{1}{x}$ ,

$$y' = Ax$$
,  $y = \frac{A}{2}x^2 + B$ ;  $y = C_1 + C_2x^2$ ;

$$1 \cdot \frac{dC_1}{dx} + x^2 \frac{dC_2}{dx} = 0,$$

$$0 \cdot \frac{dC_1}{dx} + 2x \frac{dC_2}{dx} = x.$$

$$\frac{dC_2}{dx} = \frac{1}{2}$$
,  $C_2 = \frac{x}{2} + \gamma_2$ ,  $\frac{dC_1}{dx} = -\frac{x^2}{2}$ ,  $C_1 = -\frac{x^3}{6} + \gamma_1$ .

$$y = \gamma_1 + \gamma_2 x^2 + \frac{x^3}{3}$$