

Exact Solutions > Functional Equations > Linear Difference and Functional Equations with One Independent Variable > Second-Order Constant-Coefficient Linear Nonhomogeneous Difference Equation

4. y(x+2) + ay(x+1) + by(x) = f(x).

Second-order constant-coefficient linear nonhomogeneous difference equation.

1°. Solution:

$$y(x) = Y(x) + \bar{y}(x),$$

where Y(x) is the general solution of the corresponding homogeneous equation Y(x+2)aY(x+1)+bY(x)=0 (see the preceding equation), and  $\bar{y}(x)$  is any particular solution of the nonhomogeneous equation.

2°. If  $f(x) = \sum_{k=0}^{n} A_k x^k$  and  $a+b+1 \neq 1$ , the nonhomogeneous equation has a particular solution

 $\bar{y}(x) = \sum_{k=0}^{n} B_k x^n$ , where the constants  $B_k$  are found by the method of undetermined coefficients.

3°. If  $f(x) = \sum_{k=1}^{n} A_k \exp(\lambda_k x)$ , the nonhomogeneous equation has a particular solution  $\bar{y}(x) =$ 

 $\sum_{k=1}^{n} B_k \exp(\lambda_k x)$ , where the constants  $B_k$  are found by the method of undetermined coefficients.

 $4^{\circ}$ . If  $f(x) = \sum_{k=1}^{n} A_k \cos(\lambda_k x)$ , the nonhomogeneous equation has a particular solution  $\bar{y}(x) =$ 

 $\sum_{k=1}^{n} B_k \cos(\lambda_k x) + \sum_{k=1}^{n} D_k \sin(\lambda_k x),$  where the constants  $B_k$  and  $D_k$  are found by the method of undetermined coefficients.

5°. If  $f(x) = \sum_{k=1}^{n} A_k \sin(\lambda_k x)$ , the nonhomogeneous equation has a particular solution  $\bar{y}(x) =$ 

 $\sum_{k=1}^{n} B_k \cos(\lambda_k x) + \sum_{k=1}^{n} D_k \sin(\lambda_k x),$  where the constants  $B_k$  and  $D_k$  are found by the method of undetermined coefficients.

## Reference

Kuczma, M., Functional Equations in a Single Variable, Polish Scientific Publishers, 1968.

Mirolyubov, A. A., and Soldatov, M. A., Linear Nonhomogeneous Difference Equations [in Russian], Nauka, Moscow, 1986.

**Polyanin, A. D. and Manzhirov, A. V.,** Handbook of Integral Equations: Exact Solutions (Supplement. Some Functional Equations) [in Russian], Faktorial, Moscow, 1998.

2nd-Order Constant-Coefficient Linear Difference Equation 2