

Problem 1: Method of Undetermined Coefficients

Use Method of Undetermined Coefficients to find the IVP solution to the second-order linear non-homogeneous differential equation:

$$\text{DE: } y'' - 2y' - 3y = 3e^{2t} \quad \text{IC: } y(0) = 1, \quad y'(0) = 0$$

a. First find the general solution for the corresponding homogeneous equation: $y'' - 2y' - 3y = 0$

The characteristic equation factors nicely over the integers. Show it.

$$\begin{aligned} \text{aux: } r^2 - 2r - 3 &= 0 \\ (r - 3)(r + 1) &= 0, r = 3, -1 \end{aligned}$$

The general solution for our homogeneous DE is:

$$y(t) = c_1 e^{3t} + c_2 e^{-t}$$

b. Next find the particular solution to the original DE using the method of undetermined coefficients.

We need to guess a form $y_p(t)$ which includes the forcing term $g(t) = 3e^{2t}$ and all its derivatives.

Since exponentials are proportional to their derivatives we only need that one term: Use A as the constant.

$$\text{Form of Guess: } y_p(t) = Ae^{2t}$$

To perform the substitution of the particular solution into the DE we also need the derivatives:

$$y_p' = 2Ae^{2t} \quad \text{and} \quad y_p'' = 4Ae^{2t}$$

Plugging into the DE, find A .

$$\begin{aligned} 4Ae^{2t} - 4Ae^{2t} - 3Ae^{2t} &= 3e^{2t} \\ -3Ae^{2t} &= 3e^{2t} \end{aligned}$$

$$A = -1$$

Thus, the particular solution is: $y_p(t) = -e^{2t} \dots$ and the general solution is:

$$y(t) = y_p(t) + y_h(t) = -e^{2t} + c_1 e^{3t} + c_2 e^{-t}$$

c. Find the unique solution that matches the initial conditions.

First find the derivative:

$$y'(t) = -2e^{2t} + 3c_1 e^{3t} - c_2 e^{-t}$$

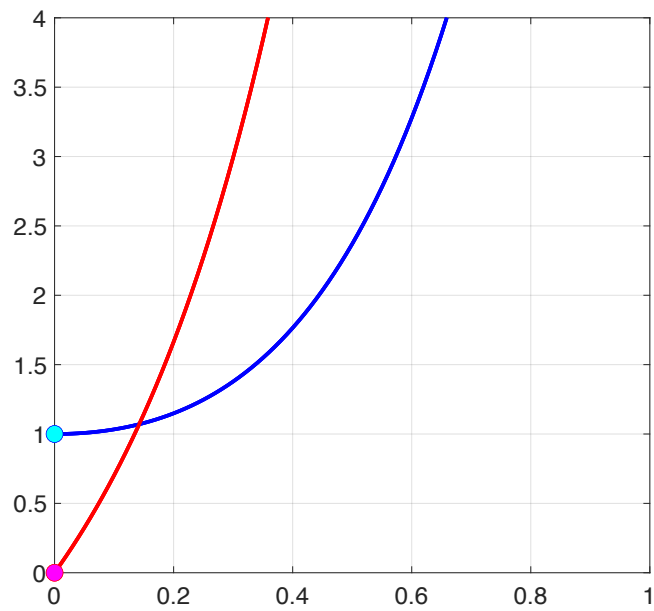
Now find c_1 and c_2 .

$$\begin{aligned} y(0) = 1 &= -1 + c_1 + c_2 \\ c_1 + c_2 &= 2 \\ y'(0) = 0 &= -2 + 3c_1 - c_2 \\ 3c_1 - c_2 &= 2 \end{aligned}$$

$$\begin{aligned}
c_1 &= 2 - c_2 \\
3(2 - c_2) - c_2 &= 2 \\
6 - 4c_2 &= 2 \\
4c_2 &= 4, \quad c_2 = 1 \\
c_1 + 1 &= 2 \\
c_1 &= 1
\end{aligned}$$

The unique solution matching the initial conditions is: $y(t) = -e^{2t} + e^{3t} + e^{-t}$

Plot for Problem 1: $y(t)$ in blue, $y'(t)$ in red



Problem 2: Method of Undetermined Coefficients

Use the Method of Undetermined Coefficients for solving the second-order linear non-homogeneous differential equation. Find the general form of the particular solution, the particular solution, and the general solution to the differential equations

$$\text{DE: } y'' - 2y' - 3y = 3 + 4\sin(2t)$$

a. First find the general solution to the homogeneous equation: $y'' - 2y' - 3y = 0$

Since this is the same as the homogeneous **DE on Problem 1 and 2** we repeat:

$$y_h(t) = c_1 e^{3t} + c_2 e^{-t}$$

The general solution for our homogeneous DE is:

$$y_h(t) = c_1 e^{r_1 t} + c_2 e^{r_2 t} = c_1 e^{3t} + c_2 e^{-t}$$

Done for you!

b. Next find the particular solution to the original DE using the method of undetermined coefficients.

We need to guess a form $y_p(t)$ which includes the forcing term $g(t) = 3 + 4\sin(2t)$ and all its derivatives.

Use A , B and C as the unknown coefficients.

$$y_p(t) = A + B\sin(2t) + C\cos(2t)$$

To perform the substitution of the particular solution into the DE we also need the derivatives:

$$y_p' = 2B\cos(2t) - 2C\sin(2t) \quad \text{and} \quad y_p'' = -4B\sin(2t) - 4C\cos(2t)$$

Plugging into the DE $y'' - 2y' - 3y = 3 + 4\sin(2t)$ we find:

$$\begin{aligned} [-4B\sin(2t) - 4C\cos(2t)] - 2[2B\cos(2t) - 2C\sin(2t)] - 3[A + B\sin(2t) + C\cos(2t)] &= 3 + 4\sin(2t) \\ (-4B + 4C - 3B)\sin(2t) + (-4C - 4B - 3C)\cos(2t) &= 3 + 4\sin(2t) \end{aligned}$$

$$\text{Scalar Coefficients:} \quad -3A$$

$$\text{Coefficients of } \sin(2t): \quad -7B + 4C$$

$$\text{Coefficients of } \cos(2t): \quad -7C - 4B$$

Solve for A , B and C :

$$-3A = 3, A = -1$$

$$-7B + 4C = 4$$

$$-4B - 7C = 0$$

$$B = -\frac{28}{65}$$

$$C = \frac{16}{65}$$

Thus, the particular solution is: $y_p(t) = -1 - \frac{28}{65}\cos(2t) + \frac{16}{65}\sin(2t)$

and the general solution to the non-homogeneous DE is:

$$y(t) = y_p(t) + y_h(t) = \left(-1 - \frac{28}{65}\cos(2t) + \frac{16}{65}\sin(2t)\right) + [c_1 e^{3t} + c_2 e^{-t}]$$

Problem 3: Method of Undetermined Coefficients

Use the Method of Undetermined Coefficients for solving the second-order linear non-homogeneous differential equation. Find the general form of the particular solution, the particular solution, and the general solution to the differential equation.

DE: $y'' - 2y' - 3y = -3te^{-t}$ **Warning: The factor e^{-t} is already a homogeneous solution!**

a. First find the general solution to the homogeneous equation: $y'' - 2y' - 3y = 0$

Since this is the same as the homogeneous DE on Problem 1 and 2 we repeat:

$$y_h(t) = c_1 e^{3t} + c_2 e^{-t}$$

Done for you!

b. Next find the **FORM** of the particular solution to the original DE using the method of undetermined coefficients. We need to guess a form $y_p(t)$ which includes the forcing term $g(t) = -3te^{-t}$ and all its derivatives:

Repeat Warning: The factor e^{-t} is already a homogeneous solution!

i. If this were not a homogeneous solution we would guess:

$$y_p(t) = A \cdot te^{-t} + Be^{-t}$$

Done for you!

ii. But since e^{-t} is already a homogeneous solution, we must bump up (the entire guess) by a factor of t . Write out the new guess using A and B as the constants:

$$y_p(t) = A \cdot t^2 e^{-t} + Bte^{-t}$$

c. Find the undetermined coefficients A and B .

To perform the substitution of the particular solution into the DE we also need the derivatives, which requires several applications of the product rule.

$$y_p' = A(2t - t^2)e^{-t} + B(1 - t)e^{-t} \quad \text{and} \quad y_p'' = A(2 - 4t + t^2)e^{-t} + B(t - 2)e^{-t}$$

Plugging into the DE $y'' - 2y' - 3y = -3te^{-t}$ gives:

$$[A(2 - 4t + t^2)e^{-t} + B(t - 2)e^{-t}] - 2[A(2t - t^2)e^{-t} + B(1 - t)e^{-t}] - 3[A \cdot t^2 e^{-t} + Bte^{-t}] = -3te^{-t}$$
$$-8Ae^{-t}t + (2A - 4B)e^{-t} = -3te^{-t}$$

Now match all the coefficients to find A and B .

Coefficient of $t^2 e^{-t}$: 0

Coefficient of te^{-t} : $-8A = -3$

Coefficient of e^{-t} : $2A - 4B = 0$

So $A = 3/8$ and $B = 3/16$

Thus, the particular solution is: $y_p(t) = \frac{3}{8}t^2 e^{-t} + \frac{3}{16}te^{-t}$

and the general solution to the non-homogeneous DE is:

$$y(t) = y_p(t) + y_h(t) = \left(\frac{3}{8}t^2 e^{-t} + \frac{3}{16}te^{-t} \right) + [c_1 e^{3t} + c_2 e^{-t}]$$