

Syllabus

→ Section-1

Ch-1 Ordinary Linear Differential Eqⁿ
of Second Order & Higher Or.

Ch-2 Series Solution of Ordinary diff.
Eqⁿ

Ch-3 Partial Differ. Eqⁿ & its appli.ⁿ

→ Section-2

Ch-4 Laplace Transform → 12 Marks

Ch-5 Fourier Series & Fourier Integral
→ 12 Marks

Ch-6 Probability & Probability Distribution
→ 6 Marks

Chapter-1

Ordinary Linear Differential Equation of Second Order And Higher Order

Linear Homogeneous Differential Equation

In which dependent Variable and all its derivatives occur in the 1st degree only and are not multiplying together.

$$\frac{d^n y}{dx^n} + \frac{d^{n-1} y}{dx^{n-1}} + \dots + f(x) = 0 \rightarrow \text{Homogeneous parameter}$$

$\mathbb{D} \Rightarrow$ Diff. Operator

Solⁿ $y = \text{Complementary function}$

Table to find the CF

Nature of roots

C.F (Y_C)

1. If roots are real & different.

$$C.F = C_1 e^{m_1 x} + C_2 e^{m_2 x} + C_3 e^{m_3 x} + \dots$$

i.e. $m = m_1, m_2, m_3, \dots$

$$G.S \rightarrow y = Y_C = \dots$$

$$m = 1, 2$$

$$Y_C = C_1 e^{c_1 x} + C_2 e^{c_2 x}$$

2. If roots are real & equal

$$\text{i.e. } m = m_1, m_1, m_2$$

$$m = 2, 2, 3$$

$$C_3 e^{m_2 x}$$

$$Y_C = e^{2x} (C_1 + x C_2) + C_3 e^{3x}$$

3. If roots are imaginary

$$2y$$

$$x = a + i b$$

$$m = 2 + 3i$$

$$C.F = e^{ax} (C_1 \cos bx + C_2 \sin bx)$$

$$Y_C = e^{2x} (C_1 \cos 3x + C_2 \sin 3x)$$



4. If roots are fractional
i.e. $m = a \pm \sqrt{b}$
 $m = 3 \pm \sqrt{5}$

$$C.F = e^{ax} (c_1 \cosh(bx) + c_2 \sinh(bx))$$

$$Y_C = e^{3x} (c_1 \cosh(\sqrt{5}x) + c_2 \sinh(\sqrt{5}x))$$

5. If roots are equal & imaginary

$$m = a + ib, a \neq 0$$

$$m = 4 \pm 3i, 4 \neq 3i$$

$$C.F = e^{ax} [(c_1 + xc_2) \cos bx + (c_3 + xc_4) \sin bx]$$

$$Y_C = e^{4x} [(c_1 + xc_2) \cos 3x + (c_3 + xc_4) \sin 3x]$$

Solve $\frac{dy}{dx} - 4xy = 0$

$$\int \frac{dy}{y} = 4 \int x dx$$

$$\log y = 2x^2 + C$$

$$y = e^{2x^2 + C}$$

General eqⁿ

$$Dy + f(x) = 0$$

$$a_n D^n y + a_{n-1} D^{n-1} y + \dots = 0$$

$$(a_n D^n + a_{n-1} D^{n-1} + a_{n-2} D^{n-2} + \dots) y = 0$$

$$m = 1, 2, 3, 2, 3$$

$$y_c = C_1 e^{10x} + e^{2x} (C_2 + x C_3) + e^{3x} (C_4 + x C_5)$$

$$\text{Solve } \frac{d^2y}{dx^2} - 3\frac{dy}{dx} - 4y = 0$$

$$\begin{aligned} & \times \left[y'' - 3y' - 4y = 0 \right] \quad \therefore (D = \frac{d}{dx}) \\ & \left[\begin{aligned} y'' - 3y' &= 4y \\ y'' - 3y' &= 4(y'' - 3y') \end{aligned} \right] \end{aligned}$$

$$(D^2 - 3D - 4)y = 0$$

$$\text{auxiliary eqn } m^2 - 3m - 4 = 0$$

$$m^2 - 4m + m - 4 = 0$$

$$m(m-4) + 1(m-4) = 0$$

$$m = -1, 4$$

General Sol'n

$$y = y_c = C_1 e^{-x} + C_2 e^{4x}$$

$$\text{Solve } y'' - 5y' + 6y = 0$$

$$(\because D = \frac{d}{dx})$$

$$(D^2 - 5D + 6)y = 0$$

$$\text{auxiliary eqn}$$

$$m^2 - 5m + 6 = 0$$

$$m^2 - 3m + 2m + 6 = 0$$

$$m(m-3) - 2(m-3) = 0$$

$$(m-2)(m-3) = 0$$

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1	1	6	3-10
0	1	5	10
1	5	10	0

$$m = 3, 2$$

General soln

$$y = y_c = c_1 e^{2x} + c_2 e^{3x}$$

Solve $y''' + 6y'' + 3y' - 10y = 0$

$(D^3 + 6D^2 + 3D - 10)y = 0 \quad (\because D = d/dx)$
auxiliary eqn

$$m^3 + 6m^2 + 3m - 10 = 0$$

$$(m-1)(m^2 + 7m + 10) = 0$$

$$m^2 + 7m + 10 = 0$$

$$m^2 + 5m + 2m + 10 = 0$$

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

$$m = -5, -2, 1$$

General soln

$$y = y_c = c_1 e^{-5x} + c_2 e^{-2x} + c_3 e^x$$

Solve $(D^3 - 3D + 2)y = 0$

auxiliary eqn

$$m^3 - 3m + 2 = 0$$

$$m^3 - 3m = -2$$

$$m(m^2 - 3) = -2$$

$$m = -2 \therefore m^2 - 3 = -2$$

$$m^2 = 1$$

$$m = 1, +1, -2$$

General Soln

$$y = y_c = (C_1 + x C_2) e^x + C_3 e^{2x}$$

Solve $y''' - 3y' + 2y = 0$

$$(D^3 - 3D + 2)y = 0$$

auxiliary eqn

$$m^3 - 3m + 2 = 0$$

$$m^3 - 2m^2 - m + 2 = 0$$

$$(m-2)(m+1)^2 = 0$$

$$m = 1, 2$$

General soln

$$y = y_c = C_1 e^x + C_2 x e^x + C_3 x^2 e^x$$

Solve $(D^4 - D^3 - 9D^2 - 11D - 4)y = 0$

auxiliary eqn

$$m^4 - m^3 - 9m^2 - 11m - 4 = 0$$

$$m = -1$$

$$m^3 - 2m^2 - 7m - 4 = 0 \quad | \quad 1 \quad -1 \quad -9 \quad -11 \quad -4$$

$$m = -1$$

$$m^2 - 3m + 4 = 0 \quad | \quad 0 \quad -1 \quad 2 \quad 7 \quad 4$$

$$m^2 - 4m + m + 4 = 0 \quad | \quad 1 \quad -2 \quad -7 \quad -4 \quad 0$$

$$(m-4)(m+1) = 0$$

$$m = -1, -1, 1, 4 \quad | \quad 1 \quad -2 \quad -7 \quad -4$$

$$| \quad 0 \quad -1 \quad 3 \quad 4$$

$$| \quad +1 \quad -3 \quad -4 \quad 0$$

General eqn

$$y = y_c = c_1 e^{4x} + c_2 e^{-x} + c_3 x e^{-x} + c_4 x^2 e^{-x}$$

$+ x^2$

The mind ones extended to the dimension
of larger ~~ideas~~ never returns to its
original size.

$$\text{Solve } (D^4 + 1)^3 (D^2 + D + 1)^2 y = 0$$

$$\Rightarrow ((D^2)^3 + (1)^3 + 3(D^2)^2(1) + 3(D^2)(1)^2) \cdot (D^4 + D^2 + 1 + 2D^3 + 2D^2 + 2D) y = 0$$

$$\Rightarrow (D^6 + 1 + 3D^4 + 3D^2) \cdot (D^4 + 2D^3 + 3D^2 + 2D + 1) y = 0$$

$$\Rightarrow (D^{10} + 2D^9 + 3D^8 + 2D^7 + D^6 + D^4 + 2D^3 + 3D^2 + 2D + 1 + 3D^8 + 6D^7 + 9D^6 + 6D^5 + 3D^4 + 3D^6 + 6D^5 + 9D^4 + 6D^3 + 3D^2) y = 0$$

$$\Rightarrow (D^{10} + 2D^9 + 6D^8 + 8D^7 + 13D^6 + 12D^5 + 13D^4 + 8D^3 + 6D^2 + 2D + 1) y = 0$$

auxiliary eqn

$$m^{10} + 2m^9 + 6m^8 + 8m^7 + 13m^6 + 12m^5 + 13m^4 + 8m^3 + 6m^2 + 2m + 1 = 0$$

$0 \pm i$

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$$(m^2 + 1)^3 (D^2 - m^2 + m + 1)^2 = 0$$

$$(m^2 + 1)^3 = 0 \quad (m^2 + m + 1)^2 = 0$$

$$m^2 + 1 = 0$$

$$m^2 + m + 1 = 0$$

$$m^2 = -1$$

$$m = \pm i$$

$$m = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$= \frac{-1 \pm \sqrt{3}i}{2}$$

$$m = i, -i, -\frac{i}{2}, -\frac{1+i\sqrt{3}}{2}, -\frac{1-i\sqrt{3}}{2}$$

General soln.

$$y = y_c = [(c_1 + xc_2 + x^2 c_3) \cos x + (c_4 + xc_5 + x^2 c_6) \sin x] + e^{-\frac{x}{2}} [(c_7 + xc_8) \cos(\frac{\sqrt{3}}{2}x) + (c_9 + xc_{10}) \sin(\frac{\sqrt{3}}{2}x)]$$

$$\text{Solve } y''' - 1 = 0$$

$$(D^3 - 1)y = 0$$

auxiliary eqn

$$m^3 - 1 = 0 \Rightarrow (m-1)(m^2 + m + 1)$$

$$m^3 = 1$$

$$m = 1, 1, i \quad m = \frac{-1 \pm \sqrt{3}i}{2}$$

General eqn.

$$y = y_c \quad (c_1 + xc_2 + x^2 c_3) e^x$$

$$y_c = C_1 e^{\alpha x} + (C_2 + \alpha x C_3)$$

An idea which can be used once is a trick. If it can be used more than ones it's become method.



Complementary function table

$$f(m) = 0$$

$$\begin{aligned} m = 2, 3, 5, 6 \Rightarrow y_c &= C_1 e^{2x} + C_2 e^{3x} + C_3 e^{5x} + C_4 e^{6x} \\ &= 2, 2, 3, 3, 7, 8 \Rightarrow y_c = (C_1 + \alpha C_2) e^{2x} \\ &\quad + (C_3 + \alpha C_4 + \alpha^2 C_5) e^{3x} + C_6 e^{7x} + C_7 e^{8x} \end{aligned}$$

$$m = a+ib, a-ib \Rightarrow y_c = e^{ax} [C_1 \cos bx + C_2 \sin bx]$$

$$\begin{aligned} m = a \pm ib, a \pm ib \Rightarrow y_c &= e^{ax} [(C_1 + \alpha C_2) \cos bx \\ &\quad + (C_3 + \alpha C_4) \sin bx] \end{aligned}$$

$$m = a + \sqrt{b}, a - \sqrt{b} \Rightarrow y_c = e^{ax} [C_1 \cosh \sqrt{b} x + C_2 \sinh \sqrt{b} x]$$

Q. Solve $y''' - 8y = 0$

$$(D^3 - 8)y = 0$$

$$m^3 - 8 = 0$$

$$(m-2)(m^2 + 2m + 4) = 0$$

$$m = 2$$

$$m = \frac{-2 \pm \sqrt{4+8}}{2}$$

$$= \frac{-2 \pm \sqrt{12}i}{2}$$

$$= -1 \pm \sqrt{3}i$$

General eqn.

$$y_c = C_1 e^{2x} + e^{-x} [C_2 \cos \sqrt{3}x + C_3 \sin \sqrt{3}x]$$

Solve $(D^2 + 6D + 4)y = 0$

auxiliary eqn.

$$m^2 + 6m + 4 = 0$$

$$m = \frac{-6 \pm \sqrt{36-16}}{2}$$

$$= \frac{-6 \pm \sqrt{20}}{2}$$

$$= \frac{-6 \pm 2\sqrt{5}}{2}$$

$$= -3 \pm \sqrt{5}$$

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General eqⁿ

$$y = y_c = e^{-3x} [c_1 \cosh h\sqrt{5}x + c_2 \sinh h\sqrt{5}x]$$

$$\text{Solve } (D^6 + 6D^4 + 9D^2)y = 0$$

$$m^6 + 6m^4 + 9m^2 = 0$$

$$m^2(m^4 + 6m^2 + 9) = 0 \quad m^2 = 0$$

$$m^4 + 6m^2 + 9 = 0 \quad m = 0, 0$$

$$m^4 + 3m^2 + 3m^2 + 9 = 0$$

$$m^2(m^2 + 3) + 3(m^2 + 3) = 0$$

$$(m^2 + 3)(m^2 + 3) = 0.$$

$$m^2 = -3$$

$$m = \pm \sqrt{3}i$$

$$m = \pm \sqrt{3}i$$

General Solⁿ

$$y = y_c = (c_1 + xc_2) + ((c_3 + xc_4) \cos \sqrt{3}x + (c_5 + xc_6) \sin \sqrt{3}x)$$

1. $y'' + y' - 6y = 0$
 $(D^2 + D - 6)y = 0$
auxiliary eqⁿ
 $m^2 + m - 6 = 0$
 $m^2 + 3m - 2m - 6 = 0$
 $m(m+3) - 2(m+3) = 0$
 $(m-2)(m+3) = 0$
 $m = -3, 2$
General soln
 $y = y_c = C_1 e^{-3x} + C_2 e^{2x}$

2. $y'' - 9y' + 20y = 0$
 $(D^2 - 9D + 20)y = 0$
auxiliary eqⁿ
 $m^2 - 9m + 20 = 0$
 $m^2 - 5m - 4m + 20 = 0$
 $m(m-5) - 4(m-5) = 0$
 $(m-4)(m-5) = 0$
 $m = 4, 5$
General Soln
 $y = y_c = C_1 e^{4x} + C_2 e^{5x}$

3. $y'' + y' = 0$
 $(D^2 + D)y = 0$
auxiliary eqⁿ
 $m^2 + m = 0$
 $m(m+1) = 0$
 $m = -1, 0$
General Soln
 $y = y_c = C_1 e^{-x} + C_2$

4. $y'' = 4y$
 $y'' - 4y = 0$
 $(D^2 - 4)y = 0$
auxiliary eqⁿ
 $m^2 - 4 = 0$
 $m^2 = 4$
 $m = \pm 2$
General soln
 $y = y_c = C_1 e^{-2x} + C_2 e^{2x}$

5. $2y'' + y' - y = 0$
 $(2D^2 + D - 1)y = 0$
auxiliary eqⁿ
 $2m^2 + m - 1 = 0$
 $m = -1, \frac{1}{2}$
General Soln
 $y = y_c = C_1 e^{-x} + C_2 e^{x/2}$

$$6. \quad y'' + 4y' - 5y = 0$$

$$(D^2 + 4D - 5)y = 0$$

auxiliary eqn.

$$m^2 + 4m - 5 = 0$$

$$m^2 + 5m - m - 5 = 0$$

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

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

$$m = -5, 1$$

General soln

$$y = y_c = C_1 e^{-5x} + C_2 e^{x/2}$$

$$7. \quad 4y'' - 12y' + 5y = 0$$

$$(4D^2 - 12D + 5)y = 0$$

auxiliary eqn.

$$4m^2 - 12m + 5 = 0$$

$$4m^2 - 10m - 2m + 5 = 0$$

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

$$(2m-1)(2m-5) = 0$$

$$m = \frac{1}{2}, m = \frac{5}{2}$$

General soln.

$$y = y_c = C_1 e^{x/2} + C_2 e^{5x/2}$$

$$8. \quad 2y'' - 9y' = 0$$

$$2D^2 - 9D = 0$$

$$D(2D-9) = 0$$

$$D = 0, \frac{9}{2}$$

General soln.

$$y = y_c = C_1 + C_2 e^{9x/2}$$

$$9. \quad 4y'' + 4y' - 3y = 0$$

$$(4D^2 + 4D - 3)y = 0$$

auxiliary eqn.

$$4m^2 + 4m - 3 = 0$$

$$4m^2 + 6m - 2m - 3 = 0$$

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

$$m = -\frac{3}{2}, \frac{1}{2}$$

General soln.

$$y = y_c = C_1 e^{-\frac{3}{2}x} + C_2 e^{x/2}$$

$$10. \quad y'' + 9y' + 20y = 0$$

$$(D^2 + 9D + 20)y = 0$$

auxiliary eqn.

$$m^2 + 9m + 20 = 0$$

$$m^2 + 4m + 5m + 20 = 0$$

$$m(m+4) + 5(m+4) = 0$$

$$(m+5)(m+4) = 0$$

$$m = -4, -5$$

General soln.

$$y = y_c = C_1 e^{-5x} + C_2 e^{-4x}$$

$$11. \quad y'' + 2y' + y = 0$$

$$(D^2 + 2D + 1)y = 0$$

auxiliary eqn.

$$m^2 + 2m + 1 = 0$$

$$m^2 + m + m + 1 = 0$$

$$m(m+1) + 1(m+1) = 0$$

$$(m+1)(m+1) = 0$$

$$m = -1, -1$$

General soln.

$$y = y_c = (C_1 + xC_2)e^{-x}$$

$$m = \frac{-1 \pm 3i}{2}$$

General Sol^m
 $y = y_c = e^{-\frac{x}{2}} \left[C_1 \cos \frac{3x}{2} + C_2 \sin \frac{3x}{2} \right]$

30. $y'' + 5y' + 12y = 0$
 $10y'' + 50y' + 125y = 0$
 $(10D^2 + 50D + 125)y = 0$

auxiliary eq^m
 $10m^2 + 50m + 125 = 0$
 $m = \frac{-5 \pm 5i}{2}$

General Sol^m
 $y = y_c = e^{-\frac{5x}{2}} \left[C_1 \cos \frac{5x}{2} + C_2 \sin \frac{5x}{2} \right]$

Solve $(D^4 + 2D^2 + 1)y = 0$
auxiliary eq^m
 $m^4 + 2m^2 + 1 = 0$
 $(m^2 + 1)^2 = 0$
 $m^2 = -1$
 $m = \pm i$ (2 times)

1	0	2	1
0			
1			

General Sol^m
 $y = y_c = C_1 e^{ix} \cos x + C_2 e^{ix} \sin x$
 $= C(C_1 + xC_2) \cos x + C(C_3 + xC_4) \sin x$

Solve $(D^4 - 1)y = 0$
auxiliary eq^m

$$\begin{aligned} m^4 - 1 &= 0 \\ (m^2 + 1)(m^2 - 1) &= 0 \\ m^2 &= 1 \\ m &= \pm 1 \\ m &= \pm i \end{aligned}$$

General Sol^m
 $y = y_c = C_1 e^{-x} + C_2 e^x + C_3 \cos x + C_4 \sin x$

Solve $y''' + y = 0$

$$\begin{aligned} (D^3 + 1)y &= 0 \\ \text{auxiliary eq } m^3 &= -1 \\ m^3 - 1 &= 0 \\ (m-1)(m^2 + m + 1) &= 0 \\ m &= 1 \\ m &= -\frac{1 \pm \sqrt{1-4}}{2} \\ &= -1 \pm \frac{\sqrt{3}i}{2} \end{aligned}$$

General Sol^m
 $y = y_c = C_1 e^{-x} + C_2 \cos \sqrt{3}x + C_3 \sin \sqrt{3}x$

Non-Homogeneous Differential Equation

$$(a_n D^n + a_{n-1} D^{n-1} + a_{n-2} D^{n-2} + \dots + c) y = R(x)$$

$$f(D)y = R(x)$$

General Solⁿ

$$y = C.F + P.I \quad (P.I = \text{Particular Integral})$$

$$= y_c + y_p$$

$$y_c \Rightarrow f(m) = 0 \Rightarrow y_c = \dots$$

$y_p \Rightarrow$

$$y_p = \frac{1}{(D-a)} R(x) = e^{ax} \int R(x) e^{-ax} dx$$

$$\text{Solve } y'' - 3y' + 2y = e^x$$

$$(D^2 - 3D + 2)y = R(x) - e^x$$

auxiliary eqⁿ

$$m^2 - 3m + 2 = 0$$

$$m^2 - 2m - m + 2 = 0$$

$$m(m-2) - 1(m-2) = 0$$

$$(m-1)(m-2) = 0$$

$$m = 1, 2$$

General Solⁿ

$$y_c = C_1 e^x + C_2 e^{2x}$$

$$y_p = e^{2x} \int e^x \times e^{-2x} dx$$

$$= -e^x$$

General Solⁿ

$$y = C_1 e^x + C_2 e^{2x} +$$

$$y_p = \frac{1}{f(D)} R(x) = \frac{1}{(D^2 - 3D + 2)} e^x$$

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

$$= -\frac{1}{(D-1)} x e^x$$

$$y_p = + e^x \int e^{+x} \times e^x dx$$

$$= e^x \int dx$$

$$= e^x (x)$$

$$= x e^x$$

$$y_p = -x e^{2x}$$

General Solⁿ

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

$$\frac{1}{f(D)} e^{ax} = \frac{1}{f(a)} e^{ax}$$

$$Y_p = \frac{1}{D^2 - 3D + 2} e^{ax}$$

$$f(a) = 0$$

$$f'(a) = 0$$

$$= x \frac{1}{f'(D)} e^{ax} = x \frac{1}{2D-3} e^{ax}$$

$$= \frac{1}{D-2} e^{ax} - \frac{1}{D-1} e^{ax}$$

$$= \begin{bmatrix} x e^{ax} \\ -1 \end{bmatrix} = -x e^{ax}$$

Special Case of RDX

$$R(D) = e^{2ax}$$

$$Y_p = \frac{1}{f(D)} e^{2ax} = \frac{1}{f(a)} e^{2ax} \quad f(a) \neq 0$$

$$= x \frac{1}{f'(a)} e^{2ax} \quad f'(a) = 0$$

$$= x^2 \frac{1}{f''(a)} e^{2ax} \quad f''(a) \neq 0$$

$$\text{Solve } (D^3 - 5D^2 + 7D - 3) y = 0 \ e^{2x} \ \text{cosh} x.$$

auxiliary eqⁿ
 $m^3 - 5m^2 + 7m - 3 = 0$ $\cos bx = 0$.
 $(m-1)(m^2 - 4m + 3) = 0$. $| \begin{array}{cccc} 1 & 1 & -5 & 7 & -3 \end{array}$
 $m^2 - 3m - m + 3 = 0$. $| \begin{array}{cccc} 0 & 1 & -4 & 3 \end{array}$
 $m(m-3) - 1(m-3) = 0$. $| \begin{array}{cccc} 1 & -4 & 3 & 0 \end{array}$
 $(m-1)(m-1)(m-3) = 0$.
 $m = 1, 1, 3$.

$$y_c = (C_1 + xC_2) e^{2x} + C_3 e^{3x}$$

$$Y_p = \frac{1}{D^3 - 5D^2 + 7D - 3} e^{2x} \times \left[\frac{e^{2x} + e^{-2x}}{2} \right]$$

$$= \frac{1}{D^3 - 5D^2 + 7D - 3} \left[\frac{e^{2x+2x} + e^{2x-2x}}{2} \right]$$

$$= \frac{1}{D^3 - 5D^2 + 7D - 3} \left[\frac{e^{4x}}{2} + \frac{1}{2} [e^{3x} + e^{-3x}] \right]$$

$$\Rightarrow \frac{1}{2} \frac{e^{3x}}{D^3 - 5D^2 + 7D - 3} + \frac{1}{2} \frac{e^{-3x}}{D^3 - 5D^2 + 7D - 3}$$

$$\Rightarrow \frac{1}{2} \times \frac{x}{3D^2 - 10D + 7} x e^{3x} + \frac{1}{2} \frac{x e^{-3x}}{3D^2 - 10D + 7}$$

$$\Rightarrow \frac{x e^{3x}}{8} + \frac{1}{2} x^2 e^{3x}$$

$$= \frac{x e^{3x} - x^2 e^{-3x}}{8} = \frac{x e^{3x} - e^{-3x} x^2}{8}$$

General soln

$$y = (c_1 + xc_2)e^x + c_3 e^{3x} + \frac{xe^{3x} - x^2 e^x}{8}$$

$$\text{Solve } (D^3 - 5D^2 + 7D - 3)y = e^{3x} \sinh 2x$$

\Rightarrow auxiliary eqn
 $m^3 - 5m^2 + 7m - 3 = 0$
 $(m-1)(m^2 + m + 1) = 0$
 $m = 1, 1, 3.$

$$y_c = (c_1 + xc_2)e^x + c_3 e^{3x}$$

$$\Rightarrow y_p = \frac{1}{f(D)} e^{3x} \sinh 2x$$

$$= \frac{1}{f(D)} e^{3x} \left[\frac{e^{2x} - e^{-2x}}{2} \right]$$

$$= \frac{1}{2} \left[\frac{e^{4x}}{D^3 - 5D^2 + 7D - 3} - \frac{e^{2x}}{D^3 - 5D^2 + 7D - 3} \right]$$

$$= \frac{1}{2} \left[\frac{e^{4x}}{9} + \frac{e^{2x}}{8} \right]$$

$$= \frac{e^{4x}}{18} + \frac{e^{2x}}{2}$$

General soln

$$y = (c_1 + xc_2)e^x + c_3 e^{3x} + \frac{e^{4x}}{18} + \frac{e^{2x}}{2}$$

$$\text{Solve } y''' - y = (e^x + 1)^2$$
$$(D^3 - 1)y = (e^x + 1)^2 = e^{2x} + 2e^x + 1$$

auxiliary eqn

$$m^3 - 1 = 0$$
$$(m-1)(m^2 + m + 1) = 0$$
$$m = 1, -\frac{1 \pm \sqrt{3}i}{2}$$

$$y_c = c_1 e^{x_1} + e^{-x/2} \left[c_2 \cos \frac{\sqrt{3}}{2}x + c_3 \sin \frac{\sqrt{3}}{2}x \right]$$

$$y_p = \frac{1}{(D^3 - 1)} [e^{2x} + 2e^x + 1]$$

$$= \frac{e^{2x}}{D^3 - 1} + 2 \frac{e^x}{D^3 - 1} + \frac{1}{D^3 - 1} x e^{ox}$$

$$= \frac{e^{2x}}{7} + \frac{2x e^x}{30^2 - 1} + -1$$

$$y_p = \frac{e^{2x}}{7} + x e^x - 1$$

$$y = c_1 e^{x_1}$$

$$+ c_2 e^{-x/2} \left[c_2 \cos \frac{\sqrt{3}}{2}x + c_3 \sin \frac{\sqrt{3}}{2}x \right]$$

$$+ \frac{e^{2x}}{7} + x e^x - 1$$

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Solve

$$y'' - 6y' + 9y = 6e^{3x} - 5\log 2$$

$$\Rightarrow (D^2 - 6D + 9)y = 6e^{3x} - 5\log 2.$$

auxiliary eqn.

$$m^2 - 6m + 9 = 0$$

$$m^2 - 3m - 3m + 9 = 0$$

$$m(m-3) - 3(m-3) = 0$$

$$m = 3, 3$$

$$y_c = (C_1 + xC_2)e^{3x}$$

$$y_p = \frac{1}{f(D)} [\log e^{-5\log 2}]$$

$$= \frac{e^{3x\log 6}}{D^2 - 6D + 9} - \frac{e^{\log(5\log 2)}}{D^2 - 6D + 9} x e^{0x}$$

$$= \frac{x e^{3x\log 6}}{2D-6} + - \frac{e^{\log(5\log 2)} x e^{0x}}{2D-6-9}$$

$$\Rightarrow \frac{6x^2 e^{3x\log 6}}{2} - \frac{e^{\log(5\log 2)}}{9}$$

$$= \frac{x^2 \cdot 6^{3x}}{2} - \frac{5\log 2}{9}$$

$$y = (C_1 + xC_2)e^{3x} + \frac{x^2 6^{3x}}{2} - \frac{5\log 2}{9}$$

Extra Question

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

auxiliary eqn

$$m^2 + 3m + 2 = 0$$

$$m(m+2) + 1(m+2) = 0$$

$$(m+1)(m+2) = 0$$

$$m = -1, -2$$

$$y_c = C_1 e^{-x} + C_2 e^{-2x}$$

$$\begin{aligned} y_p &= \frac{1}{f(D)} x 2e^{2x} \\ &= \frac{2}{D^2 + 3D + 2} e^{2x} \\ &= \frac{2}{4+6+2} e^{2x} \\ &= \frac{2}{12} e^{2x} \\ &= \frac{e^{2x}}{6} \end{aligned}$$

General soln

$$y = C_1 e^{-x} + C_2 e^{-2x} + \frac{e^{2x}}{6}$$

$$2. (D^2 + 3D + 2)y = \sinh 3x$$

auxiliary eqn

$$m^2 + 3m + 2 = 0$$

$$m = -1, -2$$

$$y_p = \frac{1}{f(D)} \left[\frac{e^{3x} - e^{-3x}}{2} \right]$$

$$= \frac{e^{3x}}{2(D^2+3D+2)} - \frac{e^{-3x}}{2(D^2+3D+2)}$$

$$= \frac{e^{3x}}{40} - \frac{e^{-3x}}{4}$$

General sol^m

$$Y = C_1 e^{-x} + C_2 e^{-2x} + \frac{e^{3x}}{40} - \frac{e^{-3x}}{4}$$

$$3. (D^2+3D+2)y = 5\sinh 3x \cosh 3x$$

auxiliary eq^m.

$$m^2 + 3m + 2 = 0$$

$$m = -1, -2$$

$$Y_p = \frac{1}{f(D)} \left[\frac{e^{3x} - e^{-3x}}{2} \right] \left[\frac{e^{3x} + e^{-3x}}{2} \right]$$

$$= \frac{1}{4f(D)} [e^{6x} - e^{-6x}]$$

$$= \frac{e^{6x}}{4(D^2+3D+2)} - \frac{e^{-6x}}{4(D^2+3D+2)}$$

$$= \frac{e^{6x}}{224} - \frac{e^{-6x}}{80}$$

General eq^m

$$Y = C_1 e^{-x} + C_2 e^{-2x} + \frac{e^{6x}}{224} - \frac{e^{-6x}}{80}$$

$$4. (D^2+3D+2)y = 6\log 2$$

auxiliary eq^m

$$m^2 + 3m + 2 = 0$$

$$m = -1, -2$$

$$Y_p = \frac{1}{f(D)} 6\log 2 \times e^{0x}$$

$$= \frac{6\log 2}{2}$$

$$= 3\log 2$$

General sol^m

$$Y = C_1 e^{-x} + C_2 e^{-2x} + 3\log 2$$

$$5. (D^2+3D+2)y = 2e^{2x} \sinh 2x$$

auxiliary eq^m.

$$m^2 + 3m + 2 = 0$$

$$m = -1, -2$$

$$Y_p = \frac{1}{f(D)} x e^{2x} \left[\frac{e^{2x} - e^{-2x}}{2} \right]$$

$$= \frac{1}{f(D)} [e^{4x} - e^{0x}]$$

$$= \frac{e^{4x}}{D^2+3D+2} - \frac{e^{0x}}{D^2+3D+2}$$

$$= \frac{e^{4x}}{30} - \frac{1}{2}$$

General sol^m

$$Y = C_1 e^{-x} + C_2 e^{-2x} + \frac{e^{4x}}{30} - \frac{1}{2}$$

$$6. (D^2+2D+1)y = 2e^{2x} \sinh 2x$$

auxiliary eq^m

$$m^2 + 2m + 1 = 0$$

$$m = -1, -1$$

$$Y_c = (C_1 + xCC_2) e^{-x}$$

$$Y_p = \frac{1}{f(D)} \times 2e^{2x} \left[\frac{e^{2x} - e^{-2x}}{2} \right]$$

$$= \frac{e^{4x}}{D^2 + 2D + 1} - \frac{1}{D^2 + 2D + 1}$$

$$= \frac{e^{4x}}{25} - 1$$

General Soln

$$y = (C_1 + xC_2)e^{-x} + \frac{e^{4x} - 1}{25}$$

7. $(D^2 + 2D + 1)y = 5 \sinh 3x$

auxiliary eqn

$$m^2 + 2m + 1 = 0$$

$$m = -1, -1$$

$$Y_p = \frac{1}{f(D)} \left[\frac{e^{3x} - e^{-3x}}{2} \right]$$

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

$$= \frac{e^{3x}}{32} - \frac{e^{-3x}}{8}$$

General Soln

$$y = (C_1 + xC_2)e^{-x} + \frac{e^{3x}}{32} - \frac{e^{-3x}}{8}$$

8. $(D^2 + 2D + 1)y = \sinh 3x \cosh 3x$

auxiliary eqn

$$m^2 + 2m + 1 = 0$$

$$m = -1, -1$$

$$Y_p = \frac{1}{f(D)} \left[\frac{e^{3x} - e^{-3x}}{2} \right] \left[\frac{e^{3x} + e^{-3x}}{2} \right]$$

$$= \frac{1}{4f(D)} [e^{6x} - e^{-6x}]$$

$$= \frac{e^{6x}}{4(D^2 + 2D + 1)} - \frac{e^{-6x}}{4(D^2 + 2D + 1)}$$

$$= \frac{e^{6x}}{196} - \frac{e^{-6x}}{100}$$

General Soln

$$y = (C_1 + xC_2)e^{-x} + \frac{e^{6x} - e^{-6x}}{196}$$

9. $(D^2 + 2D + 1)y = 6 \log 2$

auxiliary eqn

$$m^2 + 2m + 1 = 0$$

$$m = -1, -1$$

$$Y_p = \frac{1}{f(D)} 6 \log 2 \times e^{0x}$$

$$= \frac{6 \log 2 \times e^{0x}}{(D^2 + 2D + 1)}$$

$$= 6 \log 2$$

General Soln

$$y = (C_1 + xC_2)e^{-x} + 6 \log 2$$

10. $(D^2 - 1)y = 2e^{2x} \sinh 2x$

auxiliary eqn

$$m^2 - 1 = 0$$

$$m^2 = 1$$

$$m = \pm 1$$

$$Y_c = C_1 e^x + C_2 e^{-x}$$

$$Y_p = \frac{1}{f(D)} \times 2e^{2x} \left[\frac{e^{2x} - e^{-2x}}{2} \right]$$

$$= \frac{e^{4x}}{D^2 - 1} - \frac{1}{D^2 - 1}$$

$$= \frac{e^{4x}}{15} + 1$$

General Soln
 $y = C_1 e^{-x} + C_2 e^x + \frac{e^{4x}}{15} + 1$

11. $(D^2 - 1)y = \sinh 3x$
 auxiliary eqn

$$m^2 - 1 = 0$$

$$\begin{aligned} m &= -1, 1 \\ y_p &= \frac{1}{f(D)} \left[\frac{e^{3x} - e^{-3x}}{2} \right] \\ &= \frac{e^{3x}}{2(D^2 - 1)} - \frac{e^{-3x}}{2(D^2 - 1)} \\ &= \frac{e^{3x}}{16} - \frac{e^{-3x}}{16} \end{aligned}$$

General Soln
 $y = C_1 e^{-x} + C_2 e^x + \frac{e^{3x}}{16} - \frac{e^{-3x}}{16}$

12. $(D^2 - 1)y = \sinh 3x \cosh 3x$
 auxiliary eqn

$$m^2 - 1 = 0$$

$$\begin{aligned} m &= -1, 1 \\ y_p &= \frac{1}{f(D)} \left[\frac{e^{3x} - e^{-3x}}{2} \right] \left[\frac{e^{3x} + e^{-3x}}{2} \right] \\ &= \frac{-1}{4(D^2 - 1)} [e^{6x} - e^{-6x}] \\ &= \frac{e^{6x}}{4(D^2 - 1)} - \frac{e^{-6x}}{4(D^2 - 1)} \\ &= \frac{e^{6x}}{140} - \frac{e^{-6x}}{140} \end{aligned}$$

General Soln

$$y = C_1 e^{-x} + C_2 e^x + \frac{e^{6x}}{140} - \frac{e^{-6x}}{140}$$

13. $(D^2 - 1)y = 6 \log 2$
 auxiliary eqn

$$m^2 - 1 = 0$$

$$m = -1, 1$$

$$\begin{aligned} y_p &= \frac{1}{f(D)} 6 \log 2 \times e^{0x} \\ &= \frac{1}{D^2 - 1} 6 \log 2 \\ &= -6 \log 2 \end{aligned}$$

General Soln

$$y = C_1 e^{-x} + C_2 e^x + 6 \log 2$$

14. $(D^2 - 1) D^2 y = 2e^{2x} \sinh 2x$

auxiliary eqn

$$m^2(m^2 - 1) = 0$$

$$m = 0, 0, m^2 = 1$$

$$m = \pm 1$$

$$y_c = C_1 + C_2 + C_3 e^{-x} + C_4 e^x$$

$$\begin{aligned} y_p &= \frac{1}{f(D)} x e^{2x} \left[\frac{e^{2x} - e^{-2x}}{2} \right] \\ &= \frac{e^{4x}}{D^2(D^2 - 1)} - \frac{1}{D^2(D^2 - 1)} \\ &= \frac{e^{4x}}{240} - \frac{x^2}{12D^2 - 2} \end{aligned}$$

General Soln

$$y = C_1 + C_2 + C_3 e^{-x} + C_4 e^x + \frac{e^{4x}}{240} + \frac{x^2}{2}$$

15. $D^2(D^2-1)y = \sinh 3x$
auxiliary eqⁿ

$$m^2(m^2-1) = 0$$

$$m = 0, 0, -1, 1$$

$$Y_p = \frac{1}{f(D)} \left[\frac{e^{3x}}{2} - \frac{e^{-3x}}{2} \right]$$

$$= \frac{e^{3x}}{2(D^2 \times (D^2-1))} - \frac{e^{-3x}}{2(D^2 \times (D^2-1))}$$

$$= \frac{e^{3x}}{144} - \frac{e^{-3x}}{144}$$

General soln

$$Y = C_1 + C_2 + C_3 e^{-x} + C_4 e^x + \frac{e^{3x}}{144} - \frac{e^{-3x}}{144}$$

16. $D^2(D^2-1)y = \sinh 3x \cosh 3x$
auxiliary eqⁿ

$$m^2(m^2-1) = 0$$

$$m = 0, 0, -1, 1$$

$$Y_p = \frac{1}{f(D)} \left[\frac{e^{3x}}{2} - \frac{e^{-3x}}{2} \right] \left[\frac{e^{3x}}{2} + \frac{e^{-3x}}{2} \right]$$

$$= \frac{e^{6x}}{4(D^2(D^2-1))} - \frac{e^{-6x}}{4(D^2(D^2-1))}$$

$$= \frac{e^{6x}}{5040} - \frac{e^{-6x}}{5040}$$

General soln

$$Y = C_1 + C_2 + C_3 e^{-x} + C_4 e^x + \frac{e^{6x}}{5040} - \frac{e^{-6x}}{5040}$$

17. $D^2(D^2-1)y = 6 \log 2$
auxiliary eqⁿ

$$m^2(m^2-1) = 0$$

$$m = 0, 0, -1, 1$$

$$Y_p = \frac{1}{D^2(D^2-1)} 6 \log 2 x e^{0x} + \frac{x^2 6 \log 2}{12 D^2 - 2}$$

$$= 0$$

General soln

$$Y = C_1 + C_2 + C_3 e^{-x} + C_4 e^x + \frac{x^2 6 \log 2}{-2}$$

Special Case R(x) =

$$\frac{e^{ax}}{f(D)} = \frac{1}{f(a)} e^{ax} f(a) \neq 0$$

$$= \frac{x}{f'(a)} e^{ax} f'(a) \neq 0$$

2. $\frac{1}{\phi(D^2)} \sin ax / \cos ax = \frac{1}{\phi(-a^2)} \sin ax / \cos ax$
 $\phi(-a^2) \neq 0$

$$= \frac{x}{\phi(-a^2)} \sin ax$$

Solve $(D^2+9)y = \cos 4x$

auxiliary eqⁿ

$$(D^2+9)y = 0$$

$$m^2 + 9 = 0$$

$$m^2 = -9$$

$$m = \pm 3i$$

$$Y_c = (C_1 \cos 3x + C_2 \sin 3x)$$

$$Y_p = \frac{1}{-\alpha^2 + g} \cos 4x$$

$$D = \alpha i$$

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$$y_p = -\frac{\cos 4x}{7}$$

General Soln

$$y = (C_1 \cos 3x + C_2 \sin 3x) + \frac{\cos 4x}{7}$$

$$\text{Solve } \{y'' - y' - 2y\} - \sin 2x = 0$$

$$y'' - y' - 2y = \sin 2x$$

$$(D^2 - D - 2)y = \sin 2x$$

auxiliary eqn

$$m^2 - m - 2 = 0$$

$$m^2 - 2m + m - 2 = 0$$

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

$$m = -1, 2$$

$$y_p = \frac{1}{(D^2 - D - 2)} \sin 2x$$

$$= \frac{1}{-a^2 - a - 2} \sin 2x$$

$$= \frac{1}{-4 - D - 2} \sin 2x$$

$$= \frac{1}{-D - 6} \sin 2x$$

$$= \frac{-1}{(D+6)} \sin 2x$$

$$= (-1) \frac{1}{D+6} \times \frac{D-6}{D-6} \times \sin 2x$$

$$= (-1) \frac{(D-6)}{D^2 - 36} \sin 2x$$

$$= \frac{6-D}{D^2 - 36} \sin 2x$$

$$= \frac{-1}{40} (6-D) \sin 2x$$

$$= -\frac{6}{40} \sin 2x + \frac{1}{40} D \sin 2x$$

$$= -\frac{3}{20} \sin 2x + \frac{1}{20} \cos 2x$$

$$\text{Solve } (D^2 + 4)y = e^x + \sin 2x$$

auxiliary eqn

$$m^2 + 4 = 0$$

$$m^2 = -4$$

$$m = \pm 2i$$

$$y_c = (C_1 \cos 2x + C_2 \sin 2x)$$

$$y_p = \frac{1}{(D^2 + 4)} [e^x + \sin 2x]$$

$$= \frac{e^x}{D^2 + 4} + \frac{\sin 2x}{-a^2 + 4}$$

$$= \frac{e^x}{5} + \frac{\sin 2x \times x}{-2d + 0}$$

$$= \frac{e^x}{5} + \frac{x \sin 2x \times d}{-2d} \frac{d}{d}$$

$$= \frac{e^x}{5} - \frac{x}{2} \frac{D \sin 2x}{D^2}$$

$$= \frac{e^x}{5} + \frac{(-x) \times 2 \cos 2x}{8}$$

General soln
 $y = (c_1 \cos 2x + c_2 \sin 2x) + \frac{e^{2x}}{5} - \frac{x \cos 2x}{4}$

Solve $(D^2 + 4)y = \sin^2 2x$

$$(D^2 + 4)y = \frac{(1 - \cos 2x)}{2}$$

$$y_p = \frac{1}{(D^2 + 4)} \left[\frac{1}{2} - \frac{\cos 2x}{2} \right]$$

$$= \frac{\frac{1}{2} \times e^{0x}}{2(D^2 + 4)} - \frac{\frac{1}{2} \cos 2x}{2(-a^2 + 4)}$$

$$= \frac{1}{8} - \frac{1}{2(-2D)} \cos 2x$$

$$= \frac{1}{8} + \frac{x}{4D} \times \frac{D}{D} \cos 2x$$

$$= \frac{1}{8} + \frac{x}{4x-4} [D \cos 2x]$$

$$= \frac{1}{8} + \frac{x}{16} \times \cancel{x} \sin 2x$$

$$= \frac{1}{8} [1 + x \sin 2x]$$

General soln

$$y = (c_1 \cos 2x + c_2 \sin 2x) + \frac{1}{8} [1 + x \sin 2x]$$

Solve $(D^2 + 9)(D^2 + 1)y = \cos 3x$

auxiliary eqn

$$cm^2 + 9)(m^2 + 1) = 0$$

$$m = \pm 3i, \pm i$$

$$yc = (c_1 \cos 3x + c_2 \sin 3x) + (c_3 \cos x + c_4 \sin x)$$

$$y_p = \frac{1}{(D^2 + 9)(D^2 + 1)} \cos 3x$$

$$= \frac{1}{(D^2 + 9)} \left[\frac{\cos 3x}{D^2 + 1} \right]$$

$$= \frac{1}{D^2 + 9} \left[\frac{\cos 3x}{-8} \right]$$

$$= -\frac{1}{8} \left[\frac{\cos 3x}{-2D} \right]$$

$$= \frac{1}{16} \left[\frac{D}{D^2} \cos 3x \right]$$

$$= \frac{1}{16} \left[\frac{1}{f} \times f 8 \sin 3x \right]$$

$$= \frac{\sin 3x}{48}$$

(1) $(D^2 + 2D + 1)y = \sin 3x$
 auxillary eqn
 $m^2 + 2m + 1 = 0$
 $m^2 + m + m + 1 = 0$
 $m(m+1) + 1(m+1) = 0$
 $m = -1, -1$
 $y_c = (C_1 + xC_2)e^{-x}$

$$Y_p = \frac{1}{f(D)} \sin 3x$$

1. $(D^2 + 4)y = \sin 3x$
 $y_c = C_1 \cos 2x + C_2 \sin 2x$

$$Y_p = \frac{\sin 3x}{D^2 + 4}$$

$$= -\frac{\sin 3x}{5}$$

General soln

$$y = C_1 \cos 2x + C_2 \sin 2x - \frac{\sin 3x}{5}$$

2. $(D^2 + 4)y = \cos 4x$

$$y_c = C_1 \cos 2x + C_2 \sin 2x$$

$$Y_p = \frac{\cos 4x}{D^2 + 4}$$

$$= -\frac{\cos 4x}{12}$$

General soln

$$y = C_1 \cos 2x + C_2 \sin 2x - \frac{\cos 4x}{12}$$

3. $(D^2 + 9)(D^2 + 1)y = \sin 3x$

$$y_c = (C_1 \cos 3x + C_2 \sin 3x) + (C_3 \cos x + C_4 \sin x)$$

$$Y_p = \frac{\sin 3x}{(D^2 + 9)(D^2 + 1)}$$

$$= \frac{1}{(D^2 + 9)} \left[\frac{\sin 3x}{D^2 + 1} \right]$$

$$= \frac{1}{(D^2 + 9)} \left[\frac{-\sin 3x}{8} \right]$$

$$= -\frac{1}{8} \left[\frac{5 \sin 3x}{D^2 + 9} \right]$$

$$= -\frac{1}{8} \left[\frac{\sin 3x}{-2D} \right]$$

$$= \frac{1}{8} \left[\frac{D}{2D^2} \cos \sin 3x \right]$$

$$= \frac{1}{16} \left[\frac{1}{-9} \times 3 \cos 3x \right]$$

$$= -\frac{\cos 3x}{48}$$

4. $(D^2 + 9)(D^2 + 1)y = \cos 4x$

$$y_c = (C_1 \cos 3x + C_2 \sin 3x) + (C_3 \cos x + C_4 \sin x)$$

$$Y_p = \frac{\cos 4x}{(D^2+9)(D^2+1)}$$

$$= \frac{1}{(D^2+9)} \left[\frac{\cos 4x}{D^2+1} \right]$$

$$= \frac{1}{(D^2+9)} \left[-\frac{\cos 4x}{15} \right]$$

$$= -\frac{1}{15} \left[\frac{\cos 4x}{D^2+9} \right]$$

$$= -\frac{1}{15} \left[\frac{\cos 4x}{-7} \right]$$

$$= \frac{\cos 4x}{105}$$

General Soln.

$$y = (C_1 \cos 3x + C_2 \sin 3x) + (C_3 \cos x + C_4 \sin x) + \frac{\cos 4x}{105}$$

$$5. (D^2 - D - 2)y = \sin 3x$$

$$y_c = C_1 e^{-x} + C_2 e^{2x}$$

$$Y_p = \frac{\sin 3x}{(D^2 - D - 2)}$$

$$= \frac{\sin 3x}{-9 - D - 2}$$

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$$= \frac{\sin 3x}{-D - 11}$$

$$= -\frac{1}{(D+11)} \sin 3x$$

$$= -\frac{D-11}{(D^2-121)} \sin 3x$$

$$= \frac{11-D}{D^2-121} \sin 3x$$

$$= -\frac{11}{130} \sin 3x + \frac{D}{130} \sin 3x$$

$$= -\frac{11}{130} \sin 3x + \frac{3}{130} \cos 3x$$

$$6. (D^2 - D - 2)y = \cos 4x$$

$$y_c = C_1 e^{-x} + C_2 e^{2x}$$

$$Y_p = \frac{\cos 4x}{(D^2 - D - 2)}$$

$$= \frac{\cos 4x}{-16 - D - 2}$$

$$= -\frac{1}{(D+18)} \cos 4x$$

$$= \frac{298 - D}{D^2 - 324} (\cos 4x)$$

$$= -\frac{18}{340} \cos 4x + \frac{4}{340} \sin 4x$$

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General Soln

$$Y = C_1 e^{-x} + C_2 e^{2x} - \frac{18}{340} \cos 4x - \frac{4}{340} \sin 4x$$

* Special Case

$$\frac{1}{f(D)} R(x) \text{ where } R(x) = D^m \\ = [1 - f(D)]^{-1}$$

$$\begin{aligned} \frac{1}{(D^2+2)^2} &= \frac{1}{D^2+4D+4} \\ &= \frac{1}{4(D^2/4+D+1)} \\ &= \frac{1}{4} [1 - (-D^2/4 - D)]^{-1} \end{aligned}$$

General eqn

$$(1+x)^a = 1 + ax + \frac{a(a-1)}{2!} x^2 + \dots + \frac{a(a-1)(a-2)x^3}{3!} + \dots + \frac{a(a-1)\dots(a-(n-1))x^n}{n!}$$

$$(1+x)^{-1} = 1 - x + x^2 - x^3 + \dots$$

$$(1+x)^{-1} = 1 + x + x^2 + x^3 + x^4 + \dots$$

$$(1+x)^{-2} = 1 - 2x + 3x^2 - 4x^3 + \dots$$

$$(1-x)^{-2} = 1 + 2x + 3x^2 + 4x^3 + \dots$$

$$\text{Solve } (D^2-4)y = x^2$$

auxiliary eqn

$$m^2 - 4 = 0$$

$$m^2 = 4$$

$$m = \pm 2$$

$$y_c = C_1 e^{-2x} + C_2 e^{2x}$$

$$\begin{aligned} y_p &= \frac{1}{D^2-4} x^2 \\ &= \frac{1}{4(D^2/4-1)} x^2 \\ &= \frac{1}{4} \left(\frac{D^2-1}{D^2/4-1} \right) x^2 \\ &= \frac{1}{4} \left(\frac{1-D^2/4}{1-D^2/4} \right) x^2 \end{aligned}$$

$$= -\frac{1}{4} (1 - D^2/4)^{-1} x^2$$

$$= -\frac{1}{4} \left[1 + \frac{D^2}{24} + \frac{D^4}{16} + \frac{D^6}{64} + \dots \right] x^2$$

$$= -\frac{1}{4} \left[x^2 + \frac{D^2 x^2}{4} + \frac{D^4 x^2}{16} \right]$$

$$= -\frac{1}{4} [x^2 +$$

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$$= -\frac{1}{4} \left[x^2 + \frac{1}{4}(2) + 0 + 0 - \right]$$

$$= -\frac{1}{4} \left(x^2 + \frac{1}{2} \right)$$

Solve $(D^3 - D^2 - 6D)y = x^2 + 1$

auxiliary eqn

$$m^3 - m^2 - 6m = 0$$

$$(m-2)(m^2 - m - 6) = 0$$

$$m = 0$$

$$m^2 - 3m + 2m - 6 = 0$$

$$m = 3, -2$$

$$y_c = C_1 + C_2 e^{-2x} + C_3 e^{3x}$$

$$y_p = \frac{1}{(D^3 - D^2 - 6D)} x(x^2 + 1)$$

$$= \frac{1}{-6D(1 - D^2 + D)} x(x^2 + 1)$$

$$= \frac{1}{-6D} (1 - (D^2/6 - D/6))^{-1} (x^2 + 1)$$

$$= \frac{-1}{6D} \left[1 + (D^2/6 - D/6) + (D^2/6 - D/6)^2 + \dots \right] (x^2 + 1)$$

$$= \frac{-1}{6D} \left[1 + \frac{1}{6}(D^2 - D) + \frac{1}{36} D^2 (D^2 - D)^2 + \dots \right] (x^2 + 1)$$

$$= -\frac{1}{6D} \left[x^2 + 1 + \frac{1}{3} - \frac{x}{3} + \frac{1}{18} \right]$$

$$= -\frac{1}{6} \int \left(x^2 + 1 + \frac{1}{3} - \frac{x}{3} + \frac{1}{18} \right) dx$$

$$= -\frac{1}{6} \left[\frac{x^3}{3} + x + \frac{x}{3} - \frac{x^2}{6} + \frac{x}{18} \right]$$

$$= -\frac{1}{6} \left[\frac{x^3}{3} - \frac{x^2}{6} + \frac{18x + 6x + x}{18} \right]$$

$$= -\frac{1}{18} \left[\frac{x^3}{3} - \frac{x^2}{6} + \frac{25x}{18} \right]$$

General Sol'n

$$y = C_1 + C_2 e^{-2x} + C_3 e^{3x} - \frac{1}{6} \left[\frac{x^3}{3} - \frac{x^2}{6} + \frac{25x}{18} \right]$$

Special Case

$$R(\alpha) = e^{\alpha x} (V(x)) = \frac{1}{f(D)} R(x)$$

$$= e^{\alpha x} \frac{1}{f(D+\alpha)} V(x)$$

Solve $(D^2 + 3D + 2)y = e^{2x} \sin x$
auxiliary eqn

$$m^2 + 3m + 2 = 0$$

$$m^2 + 2m + m + 2 = 0$$

$$m(m+2) + 1(m+2) = 0$$

$$(m+1)(m+2) = 0$$

$$m = -1, -2$$

$$y_c = C_1 e^{-x} + C_2 e^{-2x}$$

$$y_p = e^{2x} \frac{1}{D^2 + 3D + 2} \sin x$$

$$= e^{2x} \frac{1}{(D+1)(D+2)} \sin x$$

not required

$$= e^{2x} \frac{1}{(D+1)} \left[\frac{\sin x}{D+2} \right]$$

$$= e^{2x} \frac{1}{(D+2)^2 + 3(D+2) + 2} \sin x$$

$$= e^{2x} \frac{1}{D^2 + 7D + 12} \sin x$$

$$= e^{2x} \frac{1}{(-1 + 7D + 12)} \sin x$$

$$= e^{2x} \frac{1}{(7D + 11)} \sin x$$

$$= e^{2x} \left[\frac{(7D + 11)}{49D^2 + 121} \sin x \right] + e^{2x} \frac{7D \sin x}{-72}$$

$$= e^{2x} \left[\frac{-7 \cos x}{72} + \frac{11}{72} \sin x \right]$$

General soln

$$y = C_1 e^{-x} + C_2 e^{-2x} + e^{2x} \left[\frac{-7}{72} \cos x + \frac{11}{72} \sin x \right]$$

Solve $(D^2 - 2D + 1)y = x^2 e^{3x}$

auxiliary eqn

$$m^2 - 2m + 1 = 0$$

$$m(m-1) - 1(m-1) = 0$$

$$m = +1, +1$$

$$y_c = (C_1 + xC_2) e^{x^2}$$

$$y_p = e^{3x} \frac{1}{D^2 - 2D + 1} x^2$$

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

$$= e^{3x} \frac{1}{D^2 + 4D + 7} x^2$$

$$= e^{3x} \left[\frac{x^2}{4 \left[\frac{D^2 + D + 1}{4} \right]} \right]$$

$$= \frac{e^{3x}}{4} \left[[1 + (D^2/4 + D)^{-1}] x^2 \right]$$

$$\begin{aligned}
 &= \frac{e^{3x}}{4} \left[1 - \left(\frac{D^2}{4} + D \right) + \left(\frac{D^2}{4} + D \right)^2 - \dots \right] x^2 \\
 &= \frac{e^{3x}}{4} \left[x^2 - \left(\frac{x}{4} + 2x \right) + 2 \right] \\
 &= \frac{e^{3x}}{4} \left[x^2 + 2x + \frac{3}{2} \right]
 \end{aligned}$$

General Soln

$$y = (C_1 + xc_2)e^{-x} + \frac{e^{3x}}{4} \left[x^2 + 2x + \frac{3}{2} \right]$$

Solve $(D^2 - 1)y = \cosh x \cos 3x$

auxiliary eqn.

$$m^2 - 1 = 0$$

$$m^2 = 1$$

$$m = \pm 1$$

$$y_c = C_1 e^{-x} + C_2 e^{x}$$

$$y_p = \frac{1}{(D^2 - 1)} \cosh x \cos 3x$$

$$= \frac{1}{[D^2 - 1]} \left[\frac{e^{3x} + e^{-3x}}{2} \right] \cos x$$

$$= \frac{1}{2(D^2 - 1)} [e^{3x} \cos x + e^{-3x} \cos x]$$

$$\begin{aligned}
 &= \frac{e^x}{2} \left[\frac{\cos 3x}{D^2 - 1} \right] + \frac{e^{-x}}{2} \left[\frac{\cos 3x}{D^2 - 1} \right] \\
 &= \cancel{\frac{e^x}{2} \times \frac{x \sin 3x}{2}} + \cancel{\frac{e^{-x}}{2} \times \frac{x \sin 3x}{2}} + \frac{\cos 3x}{2} \\
 &= -\frac{x e^x \cos x}{4} + \frac{x e^{-x} \cos x}{4}
 \end{aligned}$$

General Soln.

$$\begin{aligned}
 y = & C_1 e^{-x} + C_2 e^x + \left[\frac{x e^x \cos x}{4} \right. \\
 & \left. + \frac{x e^{-x} \cos x}{4} \right]
 \end{aligned}$$

$$\begin{array}{ccccc}
 1 & 2 & 0 & 0 & 0 \\
 0 & 0 & 1 & 2 & 0
 \end{array}$$

1. Solve $(D^2 - 2D + 1)y = x^2 e^{3x}$

auxiliary eqn

$$m^2 - 2m + 1 = 0$$

$$m^2 - m - m + 1 = 0$$

$$m(m-1) - 1(m-1) = 0$$

$$m = 1, 1$$

$$y_c = (C_1 + xc_2)e^x$$

$$y_p = \frac{e^x}{D^2 - 2D + 1} x^2$$

$$= e^x \frac{1}{(D-1)^2 - 2(D-1) + 1} x^2$$

$$= e^x \frac{x^2}{D^2}$$

$$= e^x \times \frac{1}{D} \int x^2 dx = e^x \frac{1}{D} \frac{x^3}{3}$$

$$= e^x \times \frac{1}{3} \int x^3 dx = \frac{1}{12} x^4 e^x$$

General soln

$$y = (C_1 + x C_2) e^x + \frac{1}{12} x^4 e^x$$

$$2. (D^2 - 3D + 2)y = xe^x$$

auxiliary eqn

$$m^2 - 3m + 2 = 0$$

$$m^2 - 2m - m + 2 = 0$$

$$m(m-2) - 1(m-2) = 0$$

$$m = 1, 2$$

$$y_c = C_1 e^x + C_2 x e^x$$

$$y_p = e^x \times \frac{x}{D^2 - 3D + 2}$$

$$= e^x \times \frac{x}{(D+1)^2 - 3(D+1) + 2}$$

$$= e^x \times \frac{x}{D(D-1)}$$

$$= e^x \times \frac{1}{-D} (1-D)^{-1} x$$

$$= -\frac{e^x}{D} [1 + D + D^2 + D^3 + \dots] x$$

$$= -\frac{e^x}{D} [x + 1]$$

$$= -e^x \int (x+1) dx$$

$$= -e^x \left[\frac{x^2}{2} + x \right]$$

General soln

$$y = C_1 e^x + C_2 x e^x - e^x \left(\frac{x^2}{2} + x \right)$$

$$3. (D^3 - 3D^2 - 2)y = 540x^3 e^{-x}$$

auxiliary eqn.

$$m^3 - 3m^2 - 2 = 0$$

$$(m+1)(m^2 - m - 2) = 0$$

$$m^2 - 2m + m - 2 = 0$$

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

$$m = -1, 1, 2$$

$$y_c = C_1 e^{-x} + C_2 x e^{-x} + C_3 x^2 e^{-x}$$

$$y_p = e^{-x} \times \frac{x^3}{D^3 - 3D^2 - 2}$$

$$= 540 e^{-x} \times \frac{x^3}{(D-1)^3 - 3(D-1) - 2}$$

$$= 540 e^{-x} \times \frac{x^3}{D^3 - 3D^2}$$

$$= 540 e^{-x} \times \frac{x^3}{D^2(D-3)}$$

$$= 540 e^{-x} \times \frac{x^3}{-3D^2(1 - \frac{D}{3})}$$

$$= -180 e^{-x} \times \frac{(1 - D/3)x^3}{D^2}$$

$$= -180 e^{-x} \times \frac{(2x^3 - 8x^2)}{D^2}$$

$$\begin{aligned}
 &= -180e^{-x} \times \frac{1}{D} \int (Dx^3 - x^2) dx \\
 &= -180e^{-x} \times \frac{1}{D} \left[\frac{x^4}{4} - \frac{x^3}{3} \right] \\
 &= -180e^{-x} \times \left[\frac{x^5}{20} - \frac{x^4}{12} \right] \\
 &= \\
 &= -180e^{-x} \times \frac{1}{D^2} \left(1 + \frac{D}{3} + \frac{D^2}{9} + \frac{D^3}{27} + \frac{D^4}{81} + \dots \right) x^3 \\
 &= -180e^{-x} \times \frac{1}{D^2} \left[x^3 + \frac{3x^2}{3} + \frac{6x}{9} + \frac{6}{27} \right] \\
 &= -180e^{-x} \times \frac{1}{D} \int \left[x^3 + 3x^2 + \frac{2}{3}x + \frac{2}{9} \right] dx \\
 &= -180e^{-x} \times \frac{1}{D} \left[\frac{x^4}{4} + \frac{x^3}{3} + \frac{x^2}{3} + \frac{2}{9}x \right] \\
 &= -180e^{-x} \int \left[\frac{x^4}{4} + \frac{x^3}{3} + \frac{x^2}{3} + \frac{2}{9}x \right] dx \\
 &= -180e^{-x} \left[\frac{x^5}{20} + \frac{x^4}{12} + \frac{x^3}{9} + \frac{x^2}{9} \right] \\
 &= -e^{-x} [9x^5 + 15x^4 + 20x^3 + 20x^2]
 \end{aligned}$$

General Soln.

$$y = (C_1 + xC_2)e^{-x} + C_3 e^{2x} - e^{-x}$$

$$(9x^5 + 15x^4 + 20x^3 + 20x^2)$$

4. $(D-2)^3 y = x e^{2x}$
auxiliary eqn
 $D(D-2)^3 = 0$
 $m-2 = 0$
 $m = 2$ (3 times)
 $y_c = (C_1 + xC_2 + x^2 C_3) e^{2x}$

$$\begin{aligned}
 y_p &= e^{2x} \times \frac{x}{(D-2)^3} \\
 &= e^{2x} \times \frac{dx}{(D+2-2)^3} \\
 &= e^{2x} \times \frac{x}{D^3} \\
 &= e^{2x} \times \frac{1}{D^2} \int x dx \\
 &= e^{2x} \times \frac{1}{D^2} \left[\frac{x^2}{2} \right] \\
 &= \frac{e^{2x}}{2} \times \frac{1}{D} \int x^2 dx \\
 &= \frac{e^{2x}}{2} \times \frac{1}{D} \times \frac{x^3}{3} \\
 &= \frac{e^{2x}}{6} \times \int x^3 dx \\
 &= \frac{e^{2x}}{6} \times \frac{x^4}{4} \\
 &= \frac{1}{24} x^4 e^{2x}
 \end{aligned}$$

General Soln.

$$y = (C_1 + xC_2 + x^2 C_3) e^{2x} + \frac{1}{24} x^4 e^{2x}$$

$$Y_p = \frac{1}{f(D)} DC V(x)$$

$$= DC \frac{1}{f(D)} V(x) - \frac{f'(D)}{(f(D))^2} V(x)$$

1. Solve $(D^2 + 9)y = x \sin 3x$

auxiliary eqn

$$m^2 + 9 = 0$$

$$m^2 = -9$$

$$m = \pm 3i$$

$$Y_c = (C_1 \cos 3x + C_2 \sin 3x)$$

$$Y_p = \frac{1}{(D^2 + 9)} x \sin 3x$$

$$= x \left[\frac{\sin 3x}{D^2 + 9} \right] - \frac{2D}{(D^2 + 9)^2} \sin 3x$$

$$= x \left[\frac{\sin 3x}{-1+9} \right] - \frac{2D}{(-1+9)^2} \left[\frac{\sin 3x}{(-1+9)^2} \right]$$

$$= \frac{x \sin 3x}{8} - \frac{2D \sin 3x}{64}$$

$$= \frac{x \sin 3x}{8} - \frac{cos 3x}{32}$$

General soln

$$y = (C_1 \cos 3x + C_2 \sin 3x) + \frac{x \sin 3x}{8} - \frac{cos 3x}{32}$$

2. $(D^2 - 2D + 1)y = x \sin 3x$

auxiliary eqn

$$m^2 - 2m + 1 = 0$$

$$m^2 - m - m + 1 = 0$$

$$m(m-1) - 1(m-1) = 0$$

$$m = 1, 1$$

$$Y_c = (C_1 + xC_2)e^x$$

$$Y_p = \frac{1}{(D^2 - 2D + 1)} x \sin 3x$$

$$= x \left[\frac{\sin 3x}{D^2 - 2D + 1} \right] - \frac{(2D-2)}{(D^2 - 2D + 1)^2} \sin 3x$$

$$= x \left[\frac{\sin 3x}{-2D} \right] - \frac{2D}{(-2D)^2} \sin 3x + \frac{2}{(-2D)^2} \sin 3x$$

$$= -\frac{x}{2} \cos 3x - \frac{1}{2} x \cos 3x + \frac{1}{2} \cos 3x$$

$$= \frac{x}{2} \cos 3x + \frac{1}{2} \cos 3x - \frac{1}{2} \sin 3x$$

$$= \frac{1}{2} (x \cos 3x + \cos 3x - \sin 3x)$$

General soln

$$y = (C_1 + xC_2)e^x + \frac{1}{2} (x \cos 3x + \cos 3x - \sin 3x)$$

3. $(D^2 + 4)y = x \sin 2x$

auxiliary eqn.

$$m^2 + 4 = 0$$

$$m^2 = -4$$

$$m = \pm 2i$$

$$Y_c = (C_1 \cos 2x + C_2 \sin 2x)$$

$$Y_p = \frac{1}{(D^2 + 4)} x \sin 2x$$

$$= x \left[\frac{\sin 2x}{D^2 + 4} \right] - \frac{2D}{(D^2 + 4)^2} \sin 2x$$

$$= x \times x \sin 2x - \frac{2Dx}{2(D^2 + 4) \times 2D} \sin 2x$$

$$= \frac{x^2}{2} \int \sin 2x dx - \frac{x^2}{2 \times 2D} \sin 2x$$

$$= -\frac{x^2}{4} \cos 2x + \frac{x^2}{8} \cos 2x$$

$$= -\frac{x^2}{8} \cos 2x$$

General Sol'n

$$y = (C_1 \cos 2x + C_2 \sin 2x) - \frac{x^2}{8} \cos 2x$$

$$e^{iax} = \cos ax + i \sin ax$$

$\cos ax$ = Real Part of e^{iax}

$\sin ax$ = I.P of e^{iax}

$$4. (D^2 + 1)y = x^2 \sin 2x$$

$$m^2 + 1 = 0$$

$$m^2 = -1$$

$$m = \pm i$$

$$Y_C = (C_1 \cos x + C_2 \sin x)$$

$$Y_P = \frac{1}{D^2 + 1} x^2 \sin 2x$$

$$= \text{I.P of } \left(\frac{x^2 \times e^{i2x}}{(D^2 + 1)} \right)$$

$$= \text{I.P of } \left(\frac{x^2 \times e^{i2x}}{(D+2i)^2 + 1} \right)$$

$$= \text{I.P of } \left(e^{i2x} \frac{1}{D^2 + 4Di - 3} x^2 \right)$$

$$= (\cos 2x + i \sin 2x) \left[e^{i2x} x - \frac{1}{3} \left(1 + \left(\frac{D^2}{3} + \frac{4Di}{3} \right) + \left(\frac{D^2}{3} + \frac{4Di}{3} \right)^2 + \dots \right) x^2 \right]$$

$$= (\cos 2x + i \sin 2x) \left[-\frac{e^{i2x}}{3} \left[x^2 + \frac{2}{3} + \frac{8}{3}xi - \frac{16x^2i^2}{9} \right] \right]$$

$$= (\cos 2x + i \sin 2x) \left[-\frac{e^{i2x}}{3} \left[x^2 + \frac{2}{3} + \frac{8}{3}xi - \frac{32}{9} \right] \right]$$

$$= -\frac{1}{3} \text{I.P} \left[e^{i2x} \left(x^2 + \frac{8}{3}xi - \frac{16}{3} \right) \right]$$

$$= -\frac{1}{3} (\cos 2x + i \sin 2x) \left(x^2 + \frac{8}{3}xi - \frac{16}{3} \right)$$

$$= -\frac{x^2}{3} \sin 2x + \frac{8}{9} x \cos 2x + \frac{16}{9} \sin 2x$$

H.O.W. 1.

General Sol'n

$$y = (C_1 \cos x + C_2 \sin x) - \frac{x^2}{3} \sin 2x - \frac{8}{9} x \cos 2x$$

$$\begin{aligned} H.O.W. 1. & (D^2 + 9)y = x \sin x \\ & Y_P = \frac{1}{(D^2 + 9)} x \sin x \end{aligned}$$

$$= \text{I.P of } \left[e^{ix} \left[\frac{x}{D^2 + 9} \right] \right]$$

$$= \text{I.P of } \left[e^{ix} \left[\frac{x}{D^2 + 2Di + 8} \right] \right]$$

$$= \text{I.P of } \left[\frac{e^{ix} x}{8} \left[1 + (D^2/8 + Di/4) \right] \right]$$

$$= \frac{1}{8} \text{I.P of } \left[e^{ix} \left[1 + (D^2/8 + Di/4) \right]^{-1} x \right]$$

$$= \frac{1}{8} \text{I.P of } \left[e^{ix} \left[1 + \left(\frac{D^2}{8} + \frac{Di}{4} \right) + \left(\frac{D^2}{8} + \frac{Di}{4} \right)^2 - \dots \right] x \right]$$

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$$\begin{aligned}
 &= \frac{1}{8} \text{I.P. of } e^{ix} \left[x - \frac{i}{4} \right] \\
 &= \frac{1}{8} (\cos x + i \sin x) \left(x - \frac{i}{4} \right) \\
 &= \frac{x \sin x}{8} - \frac{\cos x}{32}
 \end{aligned}$$

$$2. (D^2 - 2D + 1)y = x \sin x$$

$$Y_p = \frac{1}{x \sin x}$$

$$\begin{aligned}
 &= \text{I.P. of } e^{ix} \left[\frac{x}{(D+i)^2 - 2(D+i) + 1} \right] \\
 &= \text{I.P. of } e^{ix} \left[\frac{x}{D^2 + 2Di - 1 - 2D - 2i + 1} \right] \\
 &= \text{I.P. of } e^{ix} \left[\frac{x}{(D^2 - 2D) + (2D - 2)i} \right] \\
 &= \text{I.P. of } e^{ix} \left[\frac{x}{D^2 + 2D(i-1) - 2i} \right] \\
 &= \text{I.P. of } e^{ix} \left[\frac{x}{2i \left(\frac{D^2}{2i} + 2D \left(\frac{i-1}{2i} \right) - 1 \right)} \right] \\
 &= \frac{\text{I.P. of } e^{ix}}{-2i} \left[\frac{x}{1 - \left(\frac{D^2}{2i} + 2D \left(\frac{i-1}{2i} \right) \right)} \right]
 \end{aligned}$$

$$\begin{aligned}
 &= -\frac{1}{2i} \text{I.P. of } e^{ix} \left[1 + \frac{D^2}{2i} + 2D \left(\frac{i-1}{2i} \right) \right] x \\
 &= -\frac{1}{2i} \text{I.P. of } e^{ix} \left[x + \frac{D^2}{2i} \left(\frac{i-1}{2i} \right) \right] \\
 &= -\frac{(-\frac{D^2}{4})}{42} \text{I.P. of } e^{ix} \left[x + (-i)(i-1) \right]
 \end{aligned}$$

$$\begin{aligned}
 &= \text{I.P. of } e^{ix} \left[\frac{i}{2} (x + i + 1) \right] \\
 &= \frac{i}{2} [\cos x + i \sin x] (x + i + 1) \\
 &= \cancel{\frac{i}{2}} \left[x \cos x + i \cos x + \cos x \cancel{x i \sin x} + \sin x \cancel{i \sin x} \right] \\
 &= \frac{x}{2} \cos x + \frac{i}{2} \cos x + \\
 &= [\cos x + i \sin x] \times \frac{i}{2} [x i + i - 1] \\
 &= \frac{x \cos x}{2} + \frac{1}{2} \cos x - \frac{\sin x}{2} \\
 3. & (D^2 + 4)y = x \sin 2x \\
 Y_p &= \frac{1}{x \sin 2x} \\
 &= \text{I.P. of } e^{i2x} \left[\frac{x}{(D+i_2)^2 + 4} \right] \\
 &= \text{I.P. of } e^{i2x} \left[\frac{x}{D^2 + 4Di} \right] \\
 &= \text{I.P. of } e^{i2x} \left[\frac{x}{4Di} \left[\frac{1}{\frac{D^2}{4Di} + 1} \right] \right] \\
 &= \frac{1}{4Di} \text{I.P. of } e^{i2x} \left[\left[1 + \frac{D^2}{16} \right]^{-1} x \right] \\
 &= \frac{1}{4Di} \text{I.P. of } e^{i2x} \left[\left[1 - \frac{D^2}{4} + \frac{D^2}{16} \right] x \right] \\
 &= -\frac{i}{4D} \text{I.P. of } e^{i2x} \left[x - \frac{i}{4} \right]
 \end{aligned}$$

$$= -\frac{i}{4} \text{ I.P of } e^{ix} \left[\frac{x^2 - x^0}{2} \right]$$

$$= \frac{1}{4} \text{ I.P of } e^{ix} \left[-x^2 i^0 - \frac{1}{4} x^0 \right]$$

$$= \frac{1}{4} [\cos 2x + i \sin 2x] \left[-\frac{x^2}{2} i^0 - \frac{1}{4} x^0 \right]$$

$$= -\frac{x^2 \cos 2x}{4} - \frac{1}{16} x \sin 2x$$

$$= -\frac{2x^2 \cos 2x}{8} - \frac{2x \sin 2x}{16}$$

$$\sin ax = \frac{e^{iax} - e^{-iax}}{2}$$

$$\sin ax = \frac{e^{iax} + e^{-iax}}{2}$$

$$e^{iax} = \cos ax + i \sin ax$$

$$e^{-iax} = \cos ax - i \sin ax$$

Method of undetermined Coefficient

$$1. e^x = \{ e^{x^0} \}$$

$$2. \sin x / \cos x = \{ \sin x, \cos x \}$$

$$3. x^m = \{ mx^{m-1} + (m-2)x^{m-2} + \dots + C x^0 \}$$

$$1. \frac{d^2y}{dx^2} - 4y = e^x + \sin 2x$$

$$y_c = C_1 e^{-2x} + C_2 e^{2x}$$

$$y_p = C_3 e^x + C_4 \sin 2x + C_5 \cos 2x$$

$$y = y_c + y_p$$

$$= C_1 e^{-2x} + C_2 e^{2x} + C_3 e^x + C_4 \sin 2x + C_5 \cos 2x$$

$$y' = -2C_1 e^{-2x} + 2C_2 e^{2x} + C_3 e^x + 2C_4 \cos 2x - 2C_5 \sin 2x$$

$$y'' = 4C_1 e^{-2x} + 4C_2 e^{2x} + C_3 e^x + -4C_4 \sin 2x - 4C_5 \cos 2x$$

$$\Rightarrow 4C_1 e^{-2x} + 4C_2 e^{2x} + C_3 e^x + -4C_4 \sin 2x - 4C_5 \cos 2x - 4C_5 \cos 4x - 4C_1 e^{-2x} - 4C_2 e^{2x} - 4C_3 e^x - 4C_4 \sin 4x - 4C_5 \cos 2x = e^x + \sin 2x$$

$$\Rightarrow -3C_3 e^x - 8C_5 \cos 2x = e^x + \sin 2x$$

$$\Rightarrow -3C_3 = 1$$

$$C_3 = -\frac{1}{3}$$

$$C_5 = 0$$

$$-8C_4 = 1$$

$$C_4 = -\frac{1}{8}$$

$$Y_P = -\frac{e^x}{3} - \frac{\sin 2x}{8}$$

2. $y'' + y' - 12y = e^{3x}$

$y_c = C_1 e^{-4x} + C_2 e^{3x}$

$y_p = C_3 e^{3x}$
 $= C_3 x e^{3x}$

$y'_p = C_3 [3x e^{3x} + e^{3x}]$
 $= 3C_3 x e^{3x} + C_3 e^{3x}$.

$y''_p = 3C_3 [3x e^{3x} + e^{3x}] + 3C_3 e^{3x}$
 $= 9C_3 x e^{3x} + 3C_3 e^{3x} + 3C_3 e^{3x}$
 $= 9C_3 x e^{3x} + 6C_3 e^{3x}$

$= 9C_3 x e^{3x} + 6C_3 e^{3x} + 3C_3 x e^{3x} + C_3 e^{3x}$
 $+ -12C_3 x e^{3x} = e^{3x}$

$= 7C_3 e^{3x} = e^{3x}$

$C_3 = \frac{1}{7}$

$$y_p = \boxed{\frac{x e^{3x}}{7}}$$

General Soln

$$y = C_1 e^{-4x} + C_2 e^{3x} + \boxed{\frac{x e^{3x}}{7}}$$

3. $y'' - 9y = 4 + 55 \sinh 3x$
auxiliary eqn
 $m^2 - 9 = 0$
 $m^2 = 9$
 $m = \pm 3$

$y_c = C_1 e^{-3x} + C_2 e^{3x}$

$y_p = C_3 + C_4 x \sinh 3x + C_5 x \cosh 3x$

$y'_p = C_4 \sinh 3x + 3C_4 x \cosh 3x +$
 $C_5 \cosh 3x + 3C_5 x \sinh 3x$

$y''_p = 3C_4 \cosh 3x + 3C_4 \sinh 3x +$
 $9C_4 x \sinh 3x + 3C_5 \sinh 3x + 3C_5 \sinh 3x + 9C_5 x \cosh 3x$

$y'' - 9y$
 $= 6C_4 \cosh 3x + 9C_4 x \sinh 3x + 6C_5 x \sinh 3x + 9C_5 x \cosh 3x - 9C_3$
 $- 9C_4 x \sinh 3x - 9C_5 x \cosh 3x$
 $= 4 + 5 \sinh 3x$

$= C_3 = -\frac{4}{9}, C_5 = \frac{5}{6}$

$$\boxed{y_p = -\frac{4}{9} + \frac{5}{6} x \cosh 3x}$$

General Soln

$$y = C_1 e^{-3x} + C_2 e^{3x} - \frac{4}{9} + \frac{5}{6} x \cosh 3x$$

Mid. 2

Method of Variation of Parameters

* Wronskian Method.

$$\begin{aligned}
 1) &= \begin{vmatrix} 2x^2+2x & 2x^2-2x \\ 4x+2 & 4x-2 \end{vmatrix} \\
 &= (4x-2)(2x^2+2x) - (4x+2)(2x^2-2x) \\
 &= 8x^3 + 8x^2 - 4x^2 - 4x - 8x^3 - 4x^2 + 8x^2 + 4x \\
 &= 8x^2 \\
 &\text{L.I.}
 \end{aligned}$$

$$\begin{aligned}
 2) & \sin x, \cos x \\
 &= \begin{vmatrix} \sin x & \cos x \\ \cos x & -\sin x \end{vmatrix} \\
 &= -(\sin^2 x + \cos^2 x) \\
 &= -1 \\
 &\text{L.I.}
 \end{aligned}$$

$$\begin{aligned}
 3) & \sinh x, e^x, e^{-x} \\
 &= \begin{vmatrix} \sinh x & e^x & e^{-x} \\ \cosh x & e^x & -e^{-x} \\ \sinh x & e^x & e^{-x} \end{vmatrix} \\
 &= 0 \\
 &\text{L.D.}
 \end{aligned}$$

$$\begin{aligned}
 1) & y'' - 9y = 4 + 5 \sinh 3x \\
 & y_c = C_1 e^{3x} + C_2 e^{-3x} \\
 & y_p = C_3 + C_4 \sinh 3x + C_5 \cosh 3x \\
 & y'_p = C_4 \cosh 3x + C_5 \sinh 3x \\
 & y''_p = C_4 \sinh 3x + C_5 \cosh 3x \\
 & \Rightarrow C_4 \sinh 3x + C_5 \cosh 3x - 9C_3 + 9C_4 \sinh 3x \\
 & \quad - 9C_5 \cosh 3x = 4 + 5 \sinh 3x \\
 2) & -8C_4 \sinh 3x - 8C_5 \cosh 3x - 9C_3 \\
 & \quad = 4 + 5 \sinh 3x \\
 & C_4 = -\frac{5}{8} \\
 & C_3 = -\frac{4}{9} \\
 & \boxed{y_p = -\frac{4}{9} - \frac{5}{8} \sinh 3x}
 \end{aligned}$$

General Sol'n

$$y = C_1 e^{3x} + C_2 e^{-3x} - \frac{4}{9} - \frac{5}{8} \sinh 3x$$

4) $\cosh x, e^x = 1$

$$= \begin{vmatrix} \cosh x & e^x \\ \sinh x & e^x \end{vmatrix}$$

$$= e^x (\cosh x - \sinh x)$$

$$= e^x \left[\frac{e^x + e^{-x}}{2} - \frac{e^x - e^{-x}}{2} \right]$$

$$= e^x \times e^{-x}$$

$$= e^0$$

$$= 1$$

5) $e^x, 3e^{2x}$

$$= \begin{vmatrix} e^x & 3e^{2x} \\ e^x & 3e^{2x} \end{vmatrix} \quad L.D.$$

$$= 0$$

$\Rightarrow y_1(x), y_2(x)$

$$\omega(y_1, y_2)x = \omega = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$$

$\Rightarrow y_1, y_2, y_3$

$$\omega = \begin{vmatrix} y_1 & y_2 & y_3 \\ y_1' & y_2' & y_3' \\ y_1'' & y_2'' & y_3'' \end{vmatrix}$$

Date: _____

$$y_p = -y_1 \int \frac{y_2(R(x))}{\omega} dx + y_2 \int \frac{y_1 R(x)}{\omega} dx$$

$$y_p = u_1(x)y_1 + u_2(x)y_2$$

$$u_1(x) = - \int \frac{y_2 R(x)}{\omega} dx$$

$$u_2(x) = \int \frac{y_1 R(x)}{\omega} dx$$

9) $y'' + 4y = \sec 2x$

auxiliary eqn

$$m^2 + 4 = 0$$

$$m = \pm 2i$$

$$y_c = C_1 \sin 2x + C_2 \cos 2x$$

$$y_1 = \sin 2x, y_2 = \cos 2x$$

$$\omega = \begin{vmatrix} \sin 2x & \cos 2x \\ 2 \cos 2x & -2 \sin 2x \end{vmatrix}$$

$$= -2 \sin^2 2x - 2 \cos^2 2x$$

$$= 1 - 2$$

$$= 2$$

$$u_1(x) = - \int \frac{\cos 2x \sec 2x}{2} dx$$

$$= - \frac{x}{2}$$

$$u_2(x) = \int \frac{\sin 2x \sec 2x}{2}$$

$$= \frac{1}{4} \log(\sec 2x)$$

$$y_p = \frac{x}{2} \sin 2x - \frac{1}{4} \log(\sec 2x) \cos 2x$$

$$G.S. = Y_c + y_p$$

$$\Rightarrow y_p = u_1 y_1 + u_2 y_2 + u_3 y_3$$

$$u_1 = \int \begin{vmatrix} 0 & y_2 & y_3 \\ 0 & y_2' & y_3' \\ R(x) & y_3'' & y_3''' \end{vmatrix} dx$$

$$u_2 = \int \begin{vmatrix} y_1 & 0 & y_3 \\ y_1' & 0 & y_3' \\ y_1'' & R(x) & y_3''' \end{vmatrix} dx$$

$$u_3 = \int \begin{vmatrix} y_1 & y_2 & 0 \\ y_1' & y_2' & 0 \\ y_1'' & y_2'' & R(x) \end{vmatrix} dx$$

$$\Rightarrow y_p = u_1 y_1 + u_2 y_2$$

$$u_1 = \int \begin{vmatrix} 0 & y_2 & \\ R(x) & y_2' & \end{vmatrix} dx$$

Q. $y'' + y = x \sin x$
Given, $(D^2 + 1)y = x \sin x$

auxiliary eqn.

$$m^2 + 1 = 0$$

$$m^2 = -1$$

$$m = \pm i$$

$$Y_c = C_1 \cos x + C_2 \sin x$$

$$y_1 = \cos x$$

$$y_2 = \sin x$$

$$W = \begin{vmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{vmatrix} = \cos^2 x + \sin^2 x = 1$$

$$u_1(x) = - \int \begin{matrix} y_2 R(x) \\ W \end{matrix} dx = - \int \sin^2 x \times x dx$$

$$= - \int x \left(1 - \frac{\cos 2x}{2} \right) dx$$

$$= - \int \frac{x}{2} dx + \frac{1}{2} \int \cos 2x dx$$

$$= - \frac{x^2}{4} + \frac{1}{4} \sin 2x$$

$$u_2(x) = \int \begin{matrix} y_1 R(x) \\ W \end{matrix} dx$$

$$= \int \cos x \times x \sin x dx$$

$$= \int \frac{x}{2} \sin 2x dx$$

$$= \frac{1}{2} \left[-x \cos 2x + \frac{1}{4} \sin 2x \right]$$

$$-\frac{x}{4} \cos 2x - \frac{1}{4} \sin 2x$$

$$y_p = -\frac{x^2}{4} - \frac{x}{4} \cos 2x$$

General soln.

$$y = C_1 \cos x + C_2 \sin x - \frac{x^2}{4} - \frac{x}{4} \cos 2x$$

Cauchy Euler eqn

$$x^n \frac{d^n y}{dx^n} + x^{n-1} \frac{d^{n-1} y}{dx^{n-1}} + \dots + x^0 y = R(x)$$

Assume $x = e^z$

$$D = \frac{d}{dx}$$

$$z = \log x$$

$$\theta = \frac{d}{dz}$$

$$= x \frac{d}{dx}$$

$$f(\theta) = D$$

Let $m = 1, 2, 3$

$$y_c = C_1 e^z + C_2 e^{2z} + C_3 e^{3z}$$

$$= C_1 x + C_2 x^2 + C_3 x^3$$

$$y_p = \frac{1}{f(D)} R(z)$$

$$Q \quad x^2 \frac{d^2 y}{dx^2} - x \frac{dy}{dx} + 2y = x \log x$$

$$\Rightarrow \text{let } x = e^z$$

$$z = \log x$$

$$(0(0-1) - 0 + 2)y = 0 e^z \times z$$

$$(0^2 - 0 - 0 + 2)y = 0$$

$$m^2 - 2m + 2 = 0$$

$$m = \frac{+2 \pm \sqrt{-4}}{2}$$

$$= \frac{2 \pm 2i}{2}$$

$$= 1 \pm i$$

$$y_c = e^x [C_1 \cos 2x + C_2 \sin 2x]$$

$$= e^x [C_1 \cos z + C_2 \sin z]$$

$$y_p = x [C_1 \cos(\log x) + C_2 \sin(\log x)]$$

$$y_p = \frac{1}{f(\theta)} R(z)$$

$$= \frac{1}{\theta^2 - 2\theta + 2} \times e^z \times z$$

$$= e^z \left[\frac{1}{(\theta+1)^2 - 2(\theta+1)+2} \right] z$$

$$= e^z \left[\frac{1}{\theta^2 + 2\theta + 1 - 2\theta - 2 + z} \right] z$$

$$= e^z [1 + \theta^2]^{-1} z$$

$$= e^z [1 - \theta^2 + \theta^4]^{-1} z$$

$$= e^z z$$

$$y_p = x \log x$$

General soln.

$$y = x (C_1 \cos(\log x) + C_2 \sin(\log x)) + x \log x$$

302-2016
MON TUE WED THU FRI SAT

Solve $x^4 \frac{d^3y}{dx^3} + 2x^3 \frac{d^2y}{dx^2} - x^2 \frac{dy}{dx} + xy = 1$

$$\Rightarrow x^3 \left[x^3 \frac{d^3y}{dx^3} + 2x^2 \frac{d^2y}{dx^2} - x \frac{dy}{dx} + y \right] = \frac{1}{x}$$

$$\Rightarrow [x(x-1)(x-2)y + 2x(x-1)y - xy + y] = \frac{1}{x}$$

$$\Rightarrow [(x^2-x)(x-2) + 2x^2 - 2x - x + 1]y = \frac{1}{x}$$

$$\Rightarrow [x^3 - 2x^2 - x^2 + 2x + 2x^2 - 2x - x + 1]y = \frac{1}{x}$$

$$= [x^3 - x^2 - x + 1]y = \frac{1}{x^2}$$

$m^3 - m^2 - m + 1$

$m = 1$

$m^2 - 1 = 0$

$m^2 = 1$

$m = \pm 1$

$y_c = (C_1 + e^z C_2) e^z + C_3 e^{-z}$

$y_c = (C_1 + x C_2) x + C_3$

$Y_p = \frac{1}{f(z)} R(z)$

$= \frac{1}{[x^3 - x^2 - x + 1]} e^{-z}$

$= \frac{1}{-1+1+1+1} = x^{0/2} \frac{1}{(3+2-1)} e^{-z}$
 $= \frac{-x \log x}{4}$

H.W.

$1. x^2 y'' - 4xy' + 6y = x^4$

$= [x^2 \frac{dy}{dx^2} - 4x \frac{dy}{dx} + 6y] = x^4$

$= \text{Let } x = e^z$
 $x = \log x$

$= [x(x-1) - 4x + 6]y = [e^z]^4 = e^{4z}$

auxiliary eqn

$= x^2 - 5x + 6 = 0$

$= m^2 - 5m + 6 = 0$

$= m^2 - 6m + 10 + 6 = 0, m^2 - 3m - 2m + 6 = 0$

$= m(m-3) - 2(m-3) = 0$

$= m = 2, 3$

$y_c = C_1 e^{2z} + C_2 e^{3z}$

$Y_p = \frac{1}{f(z)} R(z)$

$= \frac{1}{[x^2 - 5x + 6]} e^{4z}$

$= \frac{1}{[(x+4)^2 - 5(x+4) + 6]} e^{4z}$

$= \frac{e^{4z}}{16 - 20 + 6}$

$= \frac{1}{2} e^{4z} = \frac{1}{2} x^4$

$\text{General soln} = y = C_1 x^2 + C_2 x^3 + \frac{1}{2} x^4$

$$2. x^2 y'' - 3xy' + 4y = 2x^2$$

$$= [x^2 \frac{d^2y}{dx^2} - 3x \frac{dy}{dx} + 4y] = 2x^2$$

$$\text{Let } z = e^x$$

$$z = \log x$$

$$= [\theta(\theta-1) - 3\theta + 4]y = 2e^{2z}$$

$$= [\theta^2 - 4\theta + 4]y = 2e^{2z}$$

auxiliary eqⁿ

$$m^2 - 4m + 4 = 0$$

$$m^2 - 2m - 2m + 4 = 0$$

$$m(m-2) - 2(m-2) = 0$$

$$m = 2, 2$$

$$y_c = (c_1 + z c_2) e^{2z}$$

$$y_p = \frac{1}{f(\theta)} R(z)$$

$$= 2 \frac{1}{[\theta^2 - 4\theta + 4]} e^{2z}$$

$$= 2 \frac{1}{e^{2z}} \frac{1}{[\theta^2 - 4\theta + 4]}$$

$$= 2 \frac{1}{z} \frac{1}{e^{2z}} \frac{1}{[\theta^2 - 4\theta + 4]}$$

$$= \frac{2}{z^2} \frac{1}{e^{2z}} \frac{1}{[\theta^2 - 4\theta + 4]}$$

$$y_p = z^2 e^{2z} = 2 \log x x^2$$

$$\text{General soln } y = (c_1 + z c_2) e^{2z} x^2 + x^2 (\log x)^2$$

$$3. x^2 y'' + 7xy' + 13y = \log x$$

$$= [x^2 \frac{d^2y}{dx^2} + 7x \frac{dy}{dx} + 13y] = \log x$$

$$\text{Let } x = e^z$$

$$z = \log x$$

$$[\theta(\theta-1) + 7\theta + 13]y = z$$

$$[\theta^2 + 6\theta + 13]y = z$$

auxiliary eqⁿ

$$m^2 + 6m + 13 = 0$$

$$m = -3 \pm 2i$$

$$y_c = (c_1 \cos(2z) + c_2 \sin(2z)) e^{-3z}$$

$$= e^{-3z} (c_1 \cos 2z + c_2 \sin 2z)$$

$$y_p = \frac{1}{f(\theta)} R(z)$$

$$= \frac{z}{[\theta^2 + 6\theta + 13]}$$

$$= \frac{1}{13} \frac{z}{[1 + [\frac{\theta^2 + 6\theta}{13}]]}$$

$$= \frac{1}{13} [1 + [\frac{\theta^2 + 6\theta}{13}]]^{-1} z$$

$$= \frac{1}{13} \left[1 + \frac{\theta^2}{13} + \frac{6\theta}{13} + \left[\frac{\theta^2 + 6\theta}{13} \right]^2 \right] z$$

$$= \frac{1}{13} \left[z - \frac{6}{13} \right]$$

$$= y_p = \frac{1}{13} \left[\log x - \frac{6}{13} \right]$$

General soln $y = x^{-3} [c_1 \cos(2 \log x) + c_2 \sin(2 \log x)] + \frac{1}{13} [\log x - \frac{6}{13}]$

4. $x^3 y''' + 3x^2 y'' + xy' + y = x + \log x$
 $\left[x^3 \frac{d^3 y}{dx^3} + 3x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + y \right] = x + \log x$

Let $x = e^z$
 $z = \log x$

$$\begin{aligned} &= [0(0-1)(0-2) + 3 \cdot 0(0-1) + 0 + 1] y = e^z + z \\ &= [0^3 - 20^2 - 0^2 + 2/0 + 30^2 - 3/0 + 0 + 1] y = e^z + z \\ &= [0^3 + 1] y = e^z + z \\ &\quad \text{auxiliary eqn} \\ &m^3 + 1 = 0 \\ &(m+1)(m^2 - m + 1) = 0 \\ &m^2 - m + 1 = 0 \\ &m = \frac{1 \pm \sqrt{3}i}{2} \end{aligned}$$

$$y_c = c_1 e^{-z} + e^{z/2} \left[c_2 \cos \frac{\sqrt{3}}{2} z + c_3 \sin \frac{\sqrt{3}}{2} z \right]$$

$$y_p = \frac{1}{F(\theta)} R(z)$$

$$= \frac{1}{[\theta^3 + 1]} [e^z + z]$$

$$= \left[\frac{e^z}{\theta^3 + 1} + \frac{z}{\theta^3 + 1} \right]$$

$$= \frac{e^z}{2} + [1 + \theta^3]^{-1} z$$

$$= \frac{e^z}{2} + [z + 0]$$

$$y_p = \frac{e^z}{2} + z = \frac{z}{2} + \log x$$

General soln: $y = c_1 x^{-1} + \sqrt{x} \left[c_2 \cos \left(\frac{\sqrt{3}}{2} \log x \right) + c_3 \sin \left(\frac{\sqrt{3}}{2} \log x \right) \right] + \frac{x}{2} + \log x$

5. $x^3 y''' + 2x^2 y'' + 3xy' - 3y = x^2 + x$

$$\left[x^3 \frac{d^3 y}{dx^3} + 2x^2 \frac{d^2 y}{dx^2} + 3x \frac{dy}{dx} - 3y \right] = x^2 + x$$

Let $x = e^z$

$z = \log x$

$$\Rightarrow [0(0-1)(0-2) + 2 \cdot 0(0-1) + 3 \cdot 0 - 3] y = e^{2z} + e^z$$

$$[0^3 - 20^2 - 0^2 + 2/0 + 20^2 - 3/0 + 3 \cdot 0 - 3] y = e^{2z} + e^z$$

auxiliary eqn

$$m^3 - m^2 + 3m - 3 = 0$$

$$(m-1)(m^2 + 3) = 0$$

$$m^2 = -3$$

$$m = \pm \sqrt{3}i$$

$$y_c = c_1 e^z + [c_2 \cos \sqrt{3}z + c_3 \sin \sqrt{3}z]$$

$$y_p = \frac{1}{R(\theta)} R(z)$$

$$= \frac{1}{[\theta^3 - \theta^2 + 3\theta - 3]} [e^{2z} + e^z]$$

$$\begin{array}{r|rrrr} 1 & 1 & -1 & 3 & -3 \\ 0 & 1 & 0 & 3 \\ \hline 1 & 0 & 3 & 0 \end{array}$$

$$= \frac{e^{2z}}{[z^3 - z^2 + 3z - 3]} + \frac{e^z}{[z^3 - z^2 + 3z - 3]}$$

$$= \frac{e^{2z}}{7} + z \frac{e^z}{4}$$

$$= y_p = \frac{x^2}{7} + \frac{x \log x}{4}$$

General Sol'n

$$y = C_1 x + [C_2 \cos(\sqrt{3} \log x) + C_3 \sin(\sqrt{3} \log x)] + \frac{2C_2}{7} + \frac{x \log x}{4}$$

6. $x^2 y''' + 5xy' + 4y = x \log x$
 $[x^2 \frac{d^2y}{dx^2} + 5x \frac{dy}{dx} + 4y] = x \log x$

$$\text{Let } x = e^z$$

$$z = \log x$$

$$= [0(0-1) + 50 + 4]y = e^z \times z$$

$$= [0^2 - 0 + 50 + 4]y = ze^z$$

$$= [0^2 + 40 + 4]y = z e^z$$

$$= [0^2 + 20 + 20 + 4]y = z e^z$$

auxiliary eqn

$$m^2 + 2m + 2m + 4 = 0$$

$$m(m+2) + 2(m+2) = 0$$

$$(m+2)(m+2) = 0$$

$$m = -2, -2$$

$$y_c = (C_1 + z^2 C_2) e^{-2z}$$

$$y_p = \frac{1}{f(z)} R(z)$$

$$= \frac{1}{[0^2 + 40 + 4]} ze^z$$

$$= e^z \left[\frac{z}{(0+1)^2 + 4(0+1) + 4} \right] z$$

$$= e^z \left[\frac{1}{0^2 + 20 + 1 + 40 + 4 + 4} \right] z$$

$$= e^z \left[\frac{1}{0^2 + 60 + 9} \right] z$$

$$= \frac{e^z}{9} \left[1 + \left[\frac{0^2 + 20}{9} \right] \right]^{-1} z$$

$$= \frac{e^z}{9} \left[1 + \frac{0^2}{9} - \frac{2}{3} 0 + \left[\frac{0^2 + 20}{9} \right]^{\frac{1}{2}} \right] z$$

$$= \frac{e^z}{9} \left[z - \frac{2}{3} \right]$$

$$y_p = \frac{x}{9} \left[\log x - \frac{2}{3} \right]$$

General Sol'n

$$y = (C_1 + \frac{10x}{9} C_2) e^{-2z} + \frac{x}{9} \log x - \frac{2}{27} x$$

7. $x^3 y''' - y'' + 2y' - 2y = x^3 + 3x$
 $[x^3 \frac{d^2y}{dx^3} - \frac{dy}{dx^2} + 2 \frac{dy}{dx} - 2y] = x^3 + 3x$

Let $x = e^z$
 $z = \log x$.

$$[0]$$

$$8. \quad y'' - \frac{6}{x^2}y = x \log x$$

$$\Rightarrow x^2 y'' - 6y = x^3 \log x$$

$$\left[x^2 \frac{d^2 y}{dx^2} - 6y \right] = x^3 \log x$$

$$\text{Let } x = e^z$$

$$\therefore z = \log x$$

$$[(\theta(\theta-1) - 6)y = e^{3z} \times z]$$

$$= [\theta^2 - \theta - 6]y = ze^{3z}$$

Auxiliary eq'n

$$m^2 - m - 6 = 0$$

$$m^2 - 3m + 2m - 6 = 0$$

$$m(m-3) + 2(m-3) = 0$$

$$m = -2, 3$$

$$y_c = C_1 e^{-2z} + C_2 e^{3z}$$

$$Y_p = \frac{1}{f(\theta)} R(z)$$

$$= \frac{1}{[\theta^2 - \theta - 6]} ze^{3z}$$

$$= e^{3z} \left[\frac{1}{(\theta+3)^2 - (\theta+3)-6} \right] z$$

$$= e^{3z} \left[\frac{1}{\theta^2 + 5\theta} \right] z$$

$$= \frac{e^{3z}}{50} \left[1 + \frac{\theta}{5} \right]^{-1} z$$

$$(D^2 - 2D - 3)y = e^{3x}$$

auxiliary eqn

$$m^2 - 2m - 3 = 0$$

$$m^2 - 2m + m - 3 = 0$$

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

$$m = -1, 3$$

$$Y_C = C_1 e^{-x} + C_2 e^{3x}$$

$$Y_p = \frac{1}{f(D)} e^{3x}$$

$$= \frac{1}{(D^2 - 2D - 3)} e^{3x}$$

$$= \frac{e^{3x}}{D^2 - 2D - 3} = \frac{e^{3x}}{x^2 - 2x - 3}$$

$$= x^2 e^{3x}$$

$$Y_p = \frac{1}{(D^2 - 2D - 3)} x^2 \sin 5x$$

$$= e^{i5x} \times \frac{1}{[(D+i5)^2 - 2(D+i5) - 3]}$$

$$= e^{i5x} \times \frac{1}{[D^2 + 10Di - 25 - 2D - 10i^2 - 3]} = \frac{x^2}{x^2}$$

$$= e^{i5x} \times \frac{1}{[D^2 + 10Di - 2D - 10i^2 - 28]} = \frac{1}{(D^2 - 2D - 28) + i(10D - 10)}$$

Legendre's equation

$$a_0(ax+b)^3 \frac{d^3y}{dx^3} + a_1(ax+b)^2 \frac{d^2y}{dx^2} + a_2(ax+b)$$

$$\frac{dy}{dx} + a_3 y = R(x)$$

$$\text{Assume } (ax+b) = e^z$$

$$(ax+b)^3 \frac{d^3y}{dx^3} = a^3 \theta(\theta-1)(\theta-2) y$$

$$(ax+b)^2 \frac{d^2y}{dx^2} = a^2 \theta(\theta-1) y$$

$$(ax+b) \frac{dy}{dx} = a \theta y$$

$$\text{Ex:1 } (x+1)^2 \frac{d^2y}{dx^2} + (x+1) \frac{dy}{dx} + y = 4 \cos(1+x) \log$$

$$\text{Let } (x+1) = e^z$$

$$z = \log(x+1)$$

$$\Rightarrow (\theta(\theta-1) + \theta + 1) y = 4 \cos(1+x)$$

auxiliary eqn

$$(\theta^2 - \theta + \theta + 1) y = 4 \cos(1+x)$$

$$\theta^2 + 1 = 0$$

$$\theta^2 = -1$$

$$\theta = \pm i$$

$$Y_C = C_1 \cos z + C_2 \sin z$$

$$Y_p = \frac{1}{\theta^2 + 1} 4 \cos \theta z$$

$$= 4 \frac{1 \times z}{2\theta} \cos \theta z$$

$$\log\left(\frac{a}{b}\right)$$

$$2x = e^z - \frac{3}{2} \cdot \frac{1}{(e^z-3)} \cdot \log\left(\frac{a}{b}\right)$$

$$= 2 \frac{z}{\theta} \cos e^z$$

$$= 2 z \sin e^z$$

$$= 2 \log(1+z) \sin z \log(x+1)$$

General Sol'n

$$y = C_1 \cos(\log(x+1)) + C_2 \sin(\log(x+1)) + 2 \log(1+z) \sin z \log(x+1)$$

$$Ex:2 (2x+3)^2 y'' + (2x+3)y' - 2y = 24x^2 / 6x$$

$$\Rightarrow \text{Let } (2x+3) = e^z \\ z = \log(2x+3)$$

$$(2\theta^2(0-1) + 2\theta - 2) y = 24 \left(\frac{e^z - 3}{2}\right)^2$$

$$[4\theta^2 - 4\theta + 2\theta - 2] y = 6(e^z - 3)^2$$

auxillary eqn

$$4m^2 - 2m^2 - 2 = 0$$

$$2m^2 - m^2 - 1 = 0$$

$$2m^2 - 2m + m - 1 = 0$$

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

$$m = -\frac{1}{2}, 1$$

$$y_c = C_1 e^{-z/2} + C_2 e^z \\ = C_1 e^{-\frac{\log(2x+3)}{2}} + C_2 e^{\log(2x+3)}$$

$$\textcircled{1} \quad \frac{1}{2} \quad \textcircled{2} \quad \frac{-1}{2}$$

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$$y_p = \frac{1}{[4\theta^2 - 2\theta - 2]} \times 6(e^z - 3)^2$$

$$= \frac{3}{[2\theta^2 - \theta - 1]} [e^{2z} - 6e^z + 9]$$

$$= 3 \left[\frac{e^{2z}}{8-2-1} \right] - 18 \left[\frac{e^z}{2-1-1} \right] + (-18)$$

$$= \frac{3e^{2z}}{5} - 18 \times \frac{ze^z}{4\theta-1} - 18 \quad \text{R7}$$

$$= \frac{3}{5} e^{2z} - 6ze^z - 18 \quad \text{R7}$$

$$= \frac{3}{5} (2x+3)^2 - 6 \log(2x+3)(2x+3) - 18$$

General Sol'n

$$y = \frac{C_1}{3(2x+3)^{1/2}} + C_2 (2x+3)$$

$$+ \frac{3}{5} (2x+3)^2 - 6 \log(2x+3)(2x+3) - 18$$

$$(2x+3)^2 y'' + (2x+3)y' - 2y = 6x$$

$$\text{Let } (2x+3) = e^z$$

$$z = \log(2x+3)$$

$$y_c = C_1 e^{-z/2} + C_2 e^z$$

$$y_p = \frac{1}{[4\theta^2 - 2\theta - 2]} \frac{3\theta}{2} \left[\frac{e^z - 3}{2} \right]$$

$$= 3 \left[\frac{e^z}{4\theta^2 - 2\theta - 2} - \frac{3}{4\theta^2 - 2\theta - 2} \right]$$

$$\begin{aligned}
 &= 3 \left[\frac{ze^z}{80-2} \right] + \frac{9}{2} \\
 &= \frac{ze^z + 9}{2} \\
 &= \frac{\log(2x+3) \times (2x+3)}{2} + \frac{9}{2}
 \end{aligned}$$

General Solⁿ

$$y = \frac{c_1}{(2x+3)^{1/2}} + c_2(2x+3) + \frac{(2x+3)\log(2x+3)}{2} + \frac{9}{2}$$

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Chapter-2

Power Series Solution of Ordinary differential eqn.

Power Series

A Power Series in power of $(x-x_0)$ is an infinite series of the form.

$$f(x) = \sum_{k=0}^{\infty} a_k (x-x_0)^k$$

$$= a_0 + a_1(x-x_0) + a_2(x-x_0)^2 + \dots + a_n(x-x_0)^n + \dots$$

a_0, a_1, a_2, \dots Constant Co-efficient of $(x-x_0)^k$.

x = Variable

x_0 = Centre of series.

If centre of series $x_0 = 0$ then the power series in power of x is given by

$$f(x) = \sum_{k=0}^{\infty} a_k x^k \quad \text{Maclaurian Series}$$

$$= a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n + \dots$$

$$\sum_{n=0}^{\infty} \frac{(x-x_0)^n}{n!} f^n(x_0) = f(x) \quad \text{Taylor Series}$$

Analytic

A funⁿ $f(x)$ defined on an interval, the point $x = x_0$ is called analytic at $x = x_0$ if it's Taylor Series is equal to $f(x) =$

$$\sum_{n=0}^{\infty} \frac{(x-x_0)^n}{n!} f^n(x_0)$$

NOTE

$f(x)$ at $x=x_0 \Rightarrow f(x_0) = \text{finite} \rightarrow \text{Analytic} \rightarrow x_0 = 0 \cdot P$
 $\infty \rightarrow \text{Not Analytic} \rightarrow x_0 = S$

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NOTE

- The funⁿ $e^x, \sin x, \cos x, \sinhx, \cosh x$ are analytic everywhere.
- A rational fun^m is analytic everywhere if its denominator not equal to zero.

Ordinary Point And Singular Point

- consider the linear differential equation $y'' + P(x)y' + Q(x)y = 0$ the point $x = x_0$ is called Ordinary point if $P(x)$ & $Q(x)$ are analytic at $x = x_0$.
- The point $x = x_0$ is called Singular point if $P(x)$ or $Q(x)$ are not analytic at $x = x_0$.

i) Regular Singular Point

If both $(x-x_0)P(x)$ and $(x-x_0)^2Q(x)$ are analytic at $x = x_0$ is called regular Singular Point.

ii) Irregular Singular Point

If either $(x-x_0)P(x)$ or $(x-x_0)^2Q(x)$ the po are not analytic at $x = x_0$ the point is called Poregular singular Point.

$$\text{Ex: } 1 \quad (1-x^2)\frac{d^2y}{dx^2} - 6x\frac{dy}{dx} - 4y = 0$$

$$\frac{d^2y}{dx^2} - \frac{6x}{(1-x^2)}\frac{dy}{dx} - \frac{4}{(1-x^2)}y = 0$$

$$\therefore P(x) = -\frac{6x}{1-x^2} = \frac{-6x}{(1-x)(1+x)}$$

$$= \frac{6-6x-6}{(1-x)(1+x)} = \frac{6(1-x)}{(1-x)(1+x)} = \frac{6}{(1+x)}$$

$$= \frac{6}{1+x} - \frac{6}{1-x^2}$$

\therefore for $x = 0 \rightarrow$ ordinary point.
 $x = \pm 1 \rightarrow$ singular Point.

$$\therefore Q(x) = \frac{-4x}{1-x^2}$$

Function is analytic except $x = \pm 1$.
 The point is ordinary except at $x = \pm 1$.

For $x = 1$

$$(x-x_0)P(x) = \frac{-6}{1-1} = -\frac{(x-1)6x}{(1-x)(1+x)} = \frac{-(x-1)4x^2}{(1-x)(1+x)} \\ = \frac{6}{2} = 3 = \frac{4}{2} = 2.$$

\therefore regular Singular point

For $x = -1$

$$(x-x_0)P(x) = \frac{-(x+1)6x}{(1-x)(1+x)} \quad (x-x_0)Q(x) = \frac{-(x+1)4x}{(1-x)(1+x)} \\ = \frac{-6}{2} = -3 \quad = \frac{-4}{2} = -2$$

\therefore regular singular point

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$$Ex: 2 \quad (x^2 + 4) \frac{d^2y}{dx^2} + 2x \frac{dy}{dx} - 12y = 0$$

$$\frac{d^2y}{dx^2} + \frac{2x}{x^2 + 4} \frac{dy}{dx} - \frac{12}{x^2 + 4} y = 0$$

$$P(x) = \frac{2x}{x^2 + 4}$$

$$Q(x) = \frac{-12}{x^2 + 4}$$

at $x = \pm 2i$ singular point

\Rightarrow Function is analytic except $x = \pm 2i$

For $x = 2i$

$$(x-x_0)P(x) = (x-2i)^2 \times 2x$$

$$= \frac{(x-2i)^2 Q(x)}{x^2 + 4}$$

$$= \frac{(x-2i)^2 \times -12}{(x+2i)(x+2i)}$$

$$= \frac{(x-2i)^2 \times 2x}{(x+2i)(x+2i)}$$

$$= \frac{4i}{4i} = 1$$

\therefore regular singular point

For $x = -2i$

$$(x-x_0)P(x) = \frac{(x+2i)^2 \times 2x}{(x-2i)(x+2i)}$$

$$= \frac{(x+2i)^2 Q(x)}{(x-2i)(x+2i)}$$

$$= \frac{(x+2i)^2 \times -12}{(x-2i)(x+2i)}$$

$$= \frac{-4i}{-4i} = 1$$

\therefore regular singular point.

$$Ex: 3 \quad x \frac{d^2y}{dx^2} - x \frac{dy}{dx} - 3y = 0$$

$$\frac{d^2y}{dx^2} - \frac{1}{x} \frac{dy}{dx} - \frac{3}{x^2} y = 0$$

$$P(x) = -\frac{1}{x}$$

$$Q(x) = -\frac{3}{x^2}$$

For $x = 0 \Rightarrow$ function is not analytic
 \therefore Function is analytic except at $x = 0$

For $x = 0$

$$(x-x_0)P(x) = x \times -\frac{1}{x}$$

$$(x-x_0)^2 Q(x) = \cancel{x^2} \times -\frac{3}{\cancel{x^2}}$$

$$= -\frac{3}{x}$$

\therefore irregular singular point

$$Ex: 4 \quad (x^2 - 9)^2 \frac{d^2y}{dx^2} + (x-3) \frac{dy}{dx} + 2y = 0$$

$$\Rightarrow \frac{d^2y}{dx^2} + \frac{(x-3)}{(x+3)^2(x-3)^2} \frac{dy}{dx} + \frac{2}{(x^2 - 9)^2} y = 0$$

$$P(x) = \frac{(x-3)}{(x^2 - 9)^2} \frac{dy}{dx} = \frac{dy}{(x+3)^2(x-3)dx}$$

$$Q(x) = \frac{2}{(x^2 - 9)^2}$$

$$(x^2 - 9)^2 = 0$$

$$x^2 = 9$$

$$x = \pm 3 \text{ (2 times)}$$

∴ Function is ordinary everywhere except ± 3 .

$$\text{Ex:5 } y'' + y = 0$$

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

$$P(x) = 0$$

$$Q(x) = 1$$

∴ Every points are ordinary

$$\text{Ex:6 } y'' + e^{x^2} y' + \sin(x^2) y = 0$$

$$\frac{d^2y}{dx^2} + e^{x^2} \frac{dy}{dx} + \sin(x^2) y = 0$$

$$P(x) = e^{x^2}$$

$$Q(x) = \sin(x^2)$$

$$e^{x^2} = 0 \quad \sin(x^2)$$

is finite at every point

∴ Every points are ordinary

$$\text{Ex:7 } y'' + \frac{1}{x-1} y' + \frac{1}{x-2} y = 0$$

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

$$\Rightarrow P(x) = \frac{1}{x-1}$$

$$Q(x) = \frac{1}{x-2}$$

$\Rightarrow x=1, 2$
Function is ordinary everywhere except 1, 2

Power Series Solution near ordinary point

- let $x=0$ be an ordinary point of equation.

$$\frac{d^2y}{dx^2} + p(x) \frac{dy}{dx} + Q(x)y = 0$$

Working procedure

$$1. \text{ let } y = \sum_{k=0}^{\infty} a_k (x)^k$$

$$y' = \sum_{k=1}^{\infty} a_k k (x)^{k-1}$$

$$= a_1 + 2a_2 x + 3a_3 x^2 + \dots + n a_n x^{n-1}$$

$$y'' = \sum_{k=2}^{\infty} a_k k(k-1) (x)^{k-2}$$

$$= 2a_2 + 6a_3 x + 4a_4 x^2 + \dots + a_n n(n-1) x^{n-2}$$

2. Put value of $y, \frac{dy}{dx}, \frac{d^2y}{dx^2}$ in eq ①

3. Collect the power of x and equate the
Coefficient of power of $x = 0$

4. Equating to zero the co-efficient of
 x^n that relationship is called
recurrence relation

\Rightarrow Solve $\frac{d^2y}{dx^2} + x^2y = 0$

$$\frac{d^2y}{dx^2} + p(x)\frac{dy}{dx} + q(x)y = 0$$

from above equation $p(x) = 0$
 $q(x) = x^2$

All points are ordinary
 $x=0$ is ordinary point

$$Y = \sum_{k=0}^{\infty} a_k x^k =$$

$$Y' = \sum_{k=1}^{\infty} a_k \cdot k x^{k-1} =$$

$$Y'' = \sum_{k=2}^{\infty} a_k \cdot k(k-1)x^{k-2}$$

From eqn ① .

$$\sum_{k=2}^{\infty} a_k \cdot k(k-1)x^{k-2} + x^2 \sum_{k=0}^{\infty} a_k x^k = 0$$

$$2a_2 + 6a_3 x + 12a_4 x^2 + \dots + (n+2)(n+1) a_{n+2} x^n + \dots + x^2 [a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots + a_{n-2} x^{n-2}] = 0$$

$$\therefore 2a_2 + 6a_3 x + 12a_4 x^2 + \dots + (n+2)(n+1) a_{n+2} x^n + \dots + a_0 x^2 + a_1 x^3 + a_2 x^4 + a_3 x^5 + \dots + a_{(n-2)} x^n = 0$$

$$\therefore 2a_2 + 6a_3 x + (12a_4 + a_0)x^2 + (20a_5 + a_1)x^3 + \dots + (n+2)(n+1)a_{n+2} + a_{n-2})x^n = 0$$

By equating coefficient

$$2a_2 = 0, 6a_3 = 0, 12a_4 + a_0 = 0 \\ a_2 = 0, a_3 = 0, a_4 = -\frac{a_0}{12} = -\frac{a_0}{4.3}$$

$$20a_5 + a_1 = 0, a_{n+2} = -\frac{(n+2)}{(n+2)(n+1)} \\ a_5 = -\frac{a_1}{20},$$

$$a_6 = -\frac{1}{6.5} a_2 = 0, a_7 = -\frac{1}{7.6} a_3 = 0$$

$$a_8 = -\frac{1}{8.7} a_4 = \frac{1}{8.7 \cdot 4.3} a_0, a_9 = -\frac{1}{10.9} a_6 = 0$$

$$a_{10} = -\frac{1}{10.9} a_8 = 0$$

$$Y = a_0 + a_1 x + 0 + 0 - \frac{a_0}{4.3} x^4 - \frac{a_1}{5.4} x^5 + \frac{1}{8.7 \cdot 4.3} x^8 \\ + \dots$$

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$$Q \rightarrow y'' = y' \\ \frac{d^2y}{dx^2} - \frac{dy}{dx} = 0 \quad \rightarrow (1)$$

$$P(x) = -1$$

$$Q(x) = 0$$

All points are ordinary $\therefore x=0$

$$y = \sum_{k=0}^{\infty} a_k x^k = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + \dots + a_n x^n + \dots$$

$$y' = a_1 + 2a_2 x + 3a_3 x^2 + 4a_4 x^3 + \dots + a_n x^{n-1}$$

$$y'' = 2a_2 + 6a_3 x + 12a_4 x^2 + \dots + a_n x^{n-2}$$

$$\Rightarrow (a_1 + 2a_2) + (2a_2 + 6a_3)x + (3a_3 + 12a_4)x^2$$

$$\Rightarrow [2a_2 + 6a_3 x + 3a_4 x^2 + 5 \cdot 4 a_5 x^3 + 6 \cdot 5 a_6 x^4 + \dots] - [a_1 + 2a_2 x + 3a_3 x^2 + 4a_4 x^3 + 5a_5 x^4 + \dots]$$

$$\Rightarrow (2a_2 + a_1) + (6a_3 - 2a_2)x + (4 \cdot 3a_4 - 3a_3)x^2 + \dots + (a_{n+2}(n+2)(n+1) - a_{n+1}(n+1))x^n = 0$$

$$\Rightarrow 2a_2 - a_1 = 0, \quad 6a_3 - 2a_2 = 0, \quad 12a_4 - 3a_3 = 0 \\ a_1 = 2a_2, \quad 6a_3 = 2a_2, \quad a_3 = 4a_4 \\ a_2 = 3a_3, \quad a_4 = \frac{a_1}{4 \cdot 3 \cdot 2} \\ a_1 = a_3$$

$$a_{n+2} = a_{n+1}(n+1) \\ = (n+1) \dots$$

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$$a_5 = \frac{a_1}{5 \cdot 4 \cdot 3 \cdot 2 \cdot 1}$$

$$a_6 = \frac{a_1}{6!}$$

$$a_7 = \frac{a_1}{7!}$$

$$y = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots + a_n x^n + \dots \\ = a_0 + a_1 \left(x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots \right) \\ = a_0 + a_1 e^x$$

$$y'' + y = 0$$

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

$$P(x) = 0$$

$$Q(x) = 1$$

All points are ordinary
 $x=0$ is ordinary point.

$$(2 \cdot 1 a_2 + 3 \cdot 2 \cdot a_3 x + 4 \cdot 3 a_4 x^2 + \dots + (n+2)(n+1) a_{n+2} x^n + \dots) \\ + (a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n + \dots) = 0$$

$$(a_0 + 2a_2) + (3 \cdot 2 a_3 + a_1 x + (4 \cdot 3 a_4 + a_2) x^2 + \dots + (a_{n+2}(n+2)(n+1) + a_n) x^n + \dots) = 0$$

$$-\frac{a_0}{2 \cdot 1} = a_2, \quad a_4 = -\frac{a_2}{4 \cdot 3}$$

$$a_3 = -\frac{a_1}{3 \cdot 2 \cdot 1}, \quad a_5 = \frac{a_1}{4 \cdot 3 \cdot 2 \cdot 1}$$

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$$a_{n+2} = -\frac{a_n}{(n+2)(n+1)}$$

$$a_5 = -\frac{a_3}{5 \cdot 4} = \frac{a_1}{5 \cdot 4 \cdot 3 \cdot 2 \cdot 1} = \frac{a_1}{5!}$$

$$a_6 = -\frac{a_4}{6 \cdot 5} = -\frac{a_0}{6 \cdot 5 \cdot 4 \cdot 3 \cdot 2 \cdot 1} = -\frac{a_0}{6!}$$

$$(x^2 + 1)y'' + xy' - xy = 0$$

$$\Rightarrow (x^2 + 1)y'' + \frac{xy'}{x^2 + 1} - \frac{xy}{x^2 + 1} = 0$$

$$P(x) = \frac{x}{x^2 + 1}, \quad x^2 + 1 = 0, \quad x^2 = -1$$

$$Q(x) = -\frac{x}{x^2 + 1}, \quad x = \pm i$$

At every point the function is analytical
 ∴ Every point are ordinary except
 $x = \pm i$

Here $x=0$ is O.P

$$\text{Let } y = \sum_{k=0}^{\infty} a_k x^k$$

$$y' = (x^2 + 1)[2a_2 + 3 \cdot 2 a_3 x + 4 \cdot 3 a_4 x^2 + \dots] + x [a_1 + 2a_2 x + 3a_3 x^2 + 4a_4 x^3 + \dots] - x [a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots]$$

$$\Rightarrow [2a_2 x^2 + 3 \cdot 2 a_3 x^3 + 4 \cdot 3 a_4 x^4 + \dots + (n+2) a_{n+2} x^{n+2}] + [2a_2 + 3 \cdot 2 a_3 x + 4 \cdot 3 a_4 x^2 + \dots + (n+1) a_{n+1} x^{n+1}] + [a_1 x + 2a_2 x^2 + 3a_3 x^3 + 4a_4 x^4 + \dots + (n+1) a_{n+1} x^{n+1} + \dots] * -$$

$$[a_0 x + a_1 x^2 + a_2 x^3 + a_3 x^4 + \dots + a_m x^m + \dots]$$

$$= [2a_2 + (3 \cdot 2 a_3 + a_1 + a_0) x + (2a_2 + 4 \cdot 3 a_4 + 2a_2 + a_1) x^2 + [3 \cdot 2 a_3 + 5 \cdot 4 a_5 + 3a_3 + a_2] x^3 + [4 \cdot 3 a_4 + 6 \cdot 5 a_6 + 4a_4 - a_3] x^4 + \dots + [n(n+1) a_{n+1} x^{n+1} + (n+3)(n+2) a_{n+3} x^{n+3} + (n+1) a_{n+1} - a_m x^m] x^{n+1}] = 0$$

$$= a_2 = 0 \quad 4a_2 + 4 \cdot 3 a_4 - a_1 = 0 \\ 3 \cdot 2 a_3 + a_1 = a_0 \quad a_1 = 4 \cdot 3 a_4 \\ 3 \cdot 2 a_3 + 5 \cdot 4 a_5 + 3a_3 - a_2 = 0 \\ 4 \cdot 3 a_4 + 6 \cdot 5 a_6 + 4a_4 - a_3 = 0 \\ 16a_4 + 6 \cdot 5 a_6 - a_0 + a_1 = 0 \quad \frac{3 \cdot 2}{3 \cdot 2}$$

$$a_3 = \frac{a_0 - a_1}{3 \cdot 2}$$

$$[n(n+1) + (n+1)] a_{n+1} + (n+3)(n+2) a_{n+3} - a_m = 0 \\ (n+1)^2 a_{n+1} + -a_m = 0 \quad a_1 = 0 \\ a_{n+1} = \frac{a_m}{(n+1)^2} \quad a_0 = 0$$

$$a_3 = \frac{a_2}{(2+1)^2} = 0$$

$$(n+1) a_{n+1} - a_m = 0 \quad a_{n+1} = \frac{a_m}{n+1}$$

$$a_3 = \frac{a_2}{3} = 0$$

$$a_4 = \frac{a_3}{4} = 0$$

Chapter-3 Partial Diff. eqn & its applications

Partial Differential equation

Differential eqn which contains one or more Partial Derivatives is known as Partial Diff. eqn.

Formation of Partial Diff. eqn

It can be form- by foll. method

- By elimination of arbitrary constant $z = ax + by$
- By elimination of arbitrary function, $z = f(ax + by) + \phi (ax - by)$

$$\frac{\partial z}{\partial x} = p \quad \frac{\partial z}{\partial y} = q \quad \frac{\partial^2 z}{\partial x^2} = r$$

$$\frac{\partial^2 z}{\partial xy} = s \quad \frac{\partial^2 z}{\partial y^2} = t$$

By elimination of arbitrary constant

$$1. \quad z = ax + by$$

$$\frac{\partial z}{\partial x} = a = p$$

$$\frac{\partial z}{\partial y} = b = q$$

$$z = px + qy$$

$$2. \quad z = ax^2 + by^2$$

$$\frac{\partial z}{\partial x} = 2ax \quad a = \frac{p}{2x}$$

$$\frac{\partial^2 z}{\partial x^2} = 2a = r$$

$$\frac{\partial z}{\partial y} = 2by \quad b = \frac{q}{2x}$$

$$\frac{\partial^2 z}{\partial y^2} = 2b = t$$

$$z = \frac{px^2}{2} + \frac{ty^2}{2}$$

$$2z = px + qy$$

$$3. \quad z = (x-a)^2 + (y-b)^2$$

$$\frac{\partial z}{\partial x} = 2(x-a)$$

$$p = 2x - 2a$$

$$2x = p + 2a$$

$$x = \frac{p+2a}{2} \quad a = \frac{2x-p}{2}$$

$$\frac{\partial z}{\partial y} = 2(y-b)$$

$$2y = \frac{q+2b}{2} \quad b = \frac{2y-q}{2}$$

$$z = \left(x - \frac{p+2a-2a}{2} \right)^2 + y$$

$$= \left(\frac{2x-p-2a}{2} \right)^2 + \left(\frac{2y-q}{2} \right)^2$$

$$4z = p^2 + q^2$$

$$4. \quad z = (x-a)(y-b)$$

$$\frac{\partial z}{\partial x} = (1)(y-b) = p$$

$$\frac{\partial z}{\partial y} = (1)(x-a) = q$$

$$z = qp$$

$$z = ax + by + ab$$

$$\frac{\partial z}{\partial x} = a = p$$

$$\frac{\partial z}{\partial y} = b = q$$

$$z = px + qy + pq$$

$$z = (x-a)^2 + (y-b)^2$$

$$\frac{\partial z}{\partial x} = 2(x-a) = p$$

$$\frac{\partial z}{\partial y} = 2(y-b) = q$$

$$\frac{\partial^2 z}{\partial y^2} = 2(y-b) = t$$

$$z = \left(\frac{p}{2}\right)^2 + \left(\frac{t}{2}\right)^2 = \left(\frac{p}{2}\right)^2 + \left(\frac{q}{2}\right)^{3/2}$$

$$z = \frac{p^2}{4} + \frac{t^3}{216}$$

$$z = ax^2y^2 + bacy$$

$$\frac{\partial z}{\partial x} = 2axy^2 + by = p$$

$$\frac{\partial^2 z}{\partial x^2} = 2ay^2 + 0 = r \quad ay^2 = \frac{r}{2}$$

$$\frac{\partial^2 z}{\partial y^2} = 2ax^2y + boc$$

$$\frac{\partial^2 z}{\partial x^2} = 2ax^2 = t$$

$$= ar + by = p$$

$$= b = \frac{p - r}{y}$$

$$\begin{aligned} &= z = \frac{t}{2}x^2y^2 + \frac{p - r}{y}xy^2 \\ &= \frac{ty^2}{2} + pxy - ryx^2 \\ &= \frac{t}{2}x^2y^2 + pxy - ryx^2 \end{aligned}$$

Partial differential equation by
elimination by arbitrary constant

$$1. z = f(x+ay) + \phi(x-ay)$$

$$p = \frac{\partial z}{\partial x} = f'(x+ay) + \phi'(x-ay)$$

$$q = \frac{\partial z}{\partial y} = af'(x+ay) + (-a)\phi'(x-ay)$$

$$r = \frac{\partial^2 z}{\partial x^2} = f''(x+ay) + \phi''(x-ay)$$

$$t = \frac{\partial^2 z}{\partial y^2} = a^2f''(x+ay) + a^2\phi''(x-ay)$$

$$t = a^2r$$

$$2. z = f(x+6y) + \phi(x-6y)$$

$$\frac{\partial z}{\partial x} = f'(x+6y) + \phi'(x-6y)$$

$$\frac{\partial z}{\partial y} = 6f'(x+6y) - 6\phi'(x-6y)$$

$$\frac{\partial^2 z}{\partial x^2} = 6f''(x+6y) + \phi''(x-6y)$$

$$\frac{\partial^2 z}{\partial y^2} = 36(f''(x+6y) + \phi''(x-6y))$$

Ex: $f(x+y+z, x^2+y^2+z^2) = 0$
where $z = f(x, y)$
 $f(x^2+y^2+z^2) = 0$

$f(x+y+z) = 0$
 $f(u, v) = 0$

$P = \frac{\partial f}{\partial x}$

$Q = \frac{\partial f}{\partial y}$

$P = \frac{\partial f}{\partial x} - \frac{\partial f}{\partial u} \left(\frac{\partial f}{\partial x} + \frac{\partial u}{\partial z} \left(\frac{\partial z}{\partial x} \right) \right) + \frac{\partial f}{\partial v} \left(\frac{\partial v}{\partial x} + \frac{\partial v}{\partial z} \left(\frac{\partial z}{\partial x} \right) \right)$

$Q = \frac{\partial f}{\partial y} = \frac{\partial f}{\partial u} \left(\frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} \left(\frac{\partial z}{\partial y} \right) \right) + \frac{\partial f}{\partial v} \left(\frac{\partial v}{\partial y} + \frac{\partial v}{\partial z} \left(\frac{\partial z}{\partial y} \right) \right)$

$P = \frac{\partial z}{\partial x}, \text{ Let } x+y+z = u$
 $x^2+y^2+z^2 = v$

$Q = \frac{\partial z}{\partial y}, \frac{\partial u}{\partial x} = 1, \frac{\partial u}{\partial y} = 1, \frac{\partial u}{\partial z} = 1$
 $\frac{\partial v}{\partial x} = 2x, \frac{\partial v}{\partial y} = 2y, \frac{\partial v}{\partial z} = 2z$

$f(u, v) = 0 \rightarrow \text{diff eq (1) w.r.t } x$
 $0 = \frac{\partial f}{\partial u} \left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial z} \cdot \frac{\partial z}{\partial x} \right) + \frac{\partial f}{\partial v} \left(\frac{\partial v}{\partial x} + \frac{\partial v}{\partial z} \cdot \frac{\partial z}{\partial x} \right)$

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$\frac{\partial f}{\partial u} (1+p) = - \frac{\partial f}{\partial v} (2x+2zp) \rightarrow (2)$

diff. eq (1) w.r.t. y
 $0 = \frac{\partial f}{\partial u} \left(\frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} \cdot \frac{\partial z}{\partial y} \right) + \frac{\partial f}{\partial v} \left(\frac{\partial v}{\partial y} + \frac{\partial v}{\partial z} \cdot \frac{\partial z}{\partial y} \right)$

$\frac{\partial f}{\partial u} (1+q) = - \frac{\partial f}{\partial v} (2y+2zq) \rightarrow (3)$

$\text{eq (2)} \div \text{eq (3)}$

$\frac{1+p}{1+q} = \frac{2x+2zp}{2y+2zq}$

$(1+p)(2y+2zq) = (2x+2zp)(1+q)$
 $2y+2zq+2yp+2zp = 2x+2zp+$
 $2xq-2zq+2zq-2yp = 0$
 $2c(1+q) = y(1+p) + z(p-q) = 0$

$f(xy+z^2, x+y+z) = 0$
where $z = f(x, y)$

$P = \frac{\partial z}{\partial x}, \text{ Let } xy+z^2 = u$
 $Q = \frac{\partial z}{\partial y}, \text{ Let } x+y+z = v$

$\frac{\partial u}{\partial x} = y, \frac{\partial u}{\partial y} = x, \frac{\partial u}{\partial z} = 2z$
 $\frac{\partial v}{\partial x} = 1, \frac{\partial v}{\partial y} = 1, \frac{\partial v}{\partial z} = 1$

$f(u, v) = 0 \rightarrow \text{diff. eq (1) w.r.t } x$
 $0 = \frac{\partial f}{\partial u} \left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial z} \cdot \frac{\partial z}{\partial x} \right) + \frac{\partial f}{\partial v} \left(\frac{\partial v}{\partial x} + \frac{\partial v}{\partial z} \cdot \frac{\partial z}{\partial x} \right)$

$\frac{\partial f}{\partial u} (y+2zp) + \frac{\partial f}{\partial v} (1+p) = 0$

$$\frac{\partial f}{\partial v} (1+p) = - \frac{\partial f}{\partial u} (y + 2zp) \rightarrow ②$$

diff eq ① w.r.t y

$$\frac{\partial f}{\partial u} \left(\frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} \cdot \frac{\partial z}{\partial y} \right) + \frac{\partial f}{\partial v} \left(\frac{\partial v}{\partial y} + \frac{\partial v}{\partial z} \cdot \frac{\partial z}{\partial y} \right) =$$

$$\frac{\partial f}{\partial u} (x + 2zq) + \frac{\partial f}{\partial v} (1 + q) = 0$$

$$\frac{\partial f}{\partial v} (1+q) = - \frac{\partial f}{\partial u} (x + 2zq) \rightarrow ③$$

div ② \div ③

$$\frac{1+p}{1+q} = \frac{21+2zp}{x+2zq}$$

$$(1+p)(x+2zq) = (1+q)(y+2zp)$$

$$x+2zq + xp + 2zpP = y + 2zp + yq$$

$$+ 2zpq$$

$$x(1+p) - y(1+q) + 2z(q-p) = 0$$

∴ 0

$$Ex: f(x+y+z, x^2+y^2-z^2) = 0$$

Solution of Partial diff. equation

1) Method of direct integration.

$$Ex: \frac{\partial^2 v}{\partial x^2} = 4y$$

$$\frac{\partial^2 v}{\partial x^2} = \frac{4}{3}y$$

$$\frac{\partial v}{\partial x} \left(\frac{\partial v}{\partial x} \right) = \frac{4}{3}y$$

$$\frac{\partial v}{\partial x} = \int \frac{4}{3}y \partial x$$

$$\frac{\partial v}{\partial x} = \frac{4}{3}y x + f(y)$$

$$v = \int \left(\frac{4}{3}y x + f(y) \right) \partial x$$

$$v = \frac{4}{3}y \frac{x^2}{2} + f(y)x + g(y)$$

$$Ex: \frac{\partial^2 z}{\partial x^2 y} = 3x^2 - 2y$$

$$\frac{\partial z}{\partial x} \left(\frac{\partial z}{\partial y} \right) = 3x^2 - 2y$$

$$\frac{\partial z}{\partial y} = 3 \int x^2 \partial x - 2y \int \partial x$$

$$\frac{\partial z}{\partial y} = x^3 - 2yx + f(y)$$

$$z = x^3 \int \partial y - 2x \int \partial y + \int f(y) \partial y$$

$$= x^3 y - 2xy^2 + \phi(y) + g(x)$$

where $\phi(y) = f(y)$

Ex: $\frac{\partial^2 z}{\partial x^2} + z = 0$ where $z = e^y$

$$\frac{\partial^2 z}{\partial x^2} = -z$$

$$\frac{\partial^2 (e^y)}{\partial x^2} = -e^y$$

$$\frac{\partial}{\partial x} \left(\frac{\partial (e^y)}{\partial x} \right) = -e^y$$

$$\frac{\partial (e^y)}{\partial x} = -e^y x + f(y)$$

$$e^y = -e^y x^2 + f(y)x + g(y)$$

$$2z = f(y)x - x^2 e^y + g(y)$$

Ex: $\frac{\partial^2 z}{\partial x \partial y} = \cos x \cos y$

$$\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) = \cos x \cos y$$

$$\frac{\partial z}{\partial y} = \cos y \sin x + f(y)$$

$$z = \sin x \sin y + \phi(y) + g(x)$$

Ex: $\frac{\partial^2 z}{\partial x \partial y} = e^{-y} \cos x$

$$\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) = e^{-y} \cos x$$

$$\frac{\partial z}{\partial y} = e^{-y} \sin x + f(y)$$

$$\frac{\partial z}{\partial y} = -e^{-y} \sin x + \phi(y) + g(x)$$

Ex: $\frac{\partial^2 z}{\partial x \partial y} = \sin x \cos y$

$$\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) = \sin x \cos y$$

$$\frac{\partial z}{\partial y} = -\cos x \cos y + f(y)$$

$$z = -\cos x \sin y + \phi(y) + g(x)$$

Ex: $\frac{\partial^2 z}{\partial y^2} = 6x^3 y$

$$\frac{\partial}{\partial y} \left(\frac{\partial z}{\partial y} \right) = 6x^3 y$$

$$\frac{\partial z}{\partial y} = \frac{6x^3 y^2}{2} + f(x)$$

$$z = \frac{3x^3 y^3}{3} + f(x)y + g(x)$$

Ex: $\frac{\partial^2 z}{\partial x \partial y} = \cos(2x+3y)$

$$\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) = \cos(2x+3y)$$

$$\frac{\partial z}{\partial y} = \frac{\sin(2x+3y)}{2x+3y} \times f(y)$$

$$z = \frac{-\cos(2x+3y)}{2 \cdot 3 (2x+3y)^2} + \phi(y) + g(x)$$

Ex

Linear Partial Equation of 1st Order

$P_x + Q_y = R \rightarrow$ 1st order L.D.E
The general soln of above eqn can be
form as

$$\frac{dx}{P} + \frac{dy}{Q} = \frac{dz}{R}$$

Soln $f(c_1, c_2) = 0$

(i) $xP + yQ = 3z$

$$xP + yQ = 3z$$

$$P=x, Q=y, R=3z$$

general form

$$\frac{dx}{P} + \frac{dy}{Q} = \frac{dz}{R}$$

$$\frac{dx}{x} = \frac{dy}{y} = \frac{dz}{3z}$$

$$\int \frac{dx}{x} = \int \frac{dy}{y} + C$$

$$\ln x = \ln y + C$$

$$\ln x - \ln y = C$$

$$\ln \frac{x}{y} = C$$

$$\frac{x}{y} = e^C = C_1$$

$$\int \frac{dy}{y} = \int \frac{dz}{3z} + C$$

$$\ln y = \frac{1}{3} \ln z + C$$

$$3\ln y = \ln z + 3C$$

$$\ln y^3 - \ln z = 3C$$

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$$\ln \frac{y^3}{z} = 3C$$

$$\frac{y^3}{z} = e^{3C} = C_2$$

$$f(x/y, y^3/z) = 0$$

$$\int \frac{dx}{x} = \int \frac{dz}{3z} + C$$

$$\ln x = \frac{1}{3} \ln z + C$$

$$3\ln x = \ln z + 3C$$

$$\ln x^3 - \ln z = 3C$$

$$\ln \left(\frac{x^3}{z} \right) = 3C$$

$$\frac{x^3}{z} = e^{3C}$$

(ii)

$$yzp - xzq = xy$$

$$P = yz, Q = -xz, R = xy$$

$$\frac{dx}{yz} - \frac{dy}{xz} = \frac{dz}{xy}$$

$$\frac{dx}{yz} - \frac{dy}{xz}$$

$$-xz dx = y dy$$

$$-\int xz dx = \int y dy + C$$

$$-\frac{x^2}{2} = \frac{y^2}{2} + C$$

$$x^2 + y^2 = -2C = C_1$$

$$\int \frac{dy}{-xz} = \int \frac{dz}{xy} + C$$

$$-\frac{y^2}{2} = \frac{z^2}{2} + C$$

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$$x^2 + y^2 = -2c = c_2$$

$$f(x^2 + y^2, y^2 + z^2) = 0$$

(iii) $\tan xy + \tan yz + \tan zx = 0$
 $P = \tan x, Q = \tan y, R = \tan z$
 $\frac{dx}{\tan x} = \frac{dy}{\tan y} = \frac{dz}{\tan z}$
 $\int \frac{dx}{\tan x} = \int \frac{dy}{\tan y} + C$
 $\int \cot x dx = \int \cot y dy + C$
 $\log(\sin x) = \log(\sin y) + C$
 $\log(\sin x) - \log(\sin y) = C$
 $\log\left(\frac{\sin x}{\sin y}\right) = C$

$$\frac{\sin x}{\sin y} = e^C = C_1$$

$$\rightarrow \frac{dx}{\tan x} = \frac{dz}{\tan z}$$

$$\int \cot z dz = \int \cot x dx + C$$

$$\log(\sin z) = \log(\sin x) + C$$

$$\log(\sin z) - \log(\sin x) = C$$

$$\log\left(\frac{\sin z}{\sin x}\right) = C$$

$$\frac{\sin z}{\sin x} = e^C = C_2$$

$$\rightarrow f(C_1, C_2) = f\left(\frac{\sin x}{\sin y}, \frac{\sin z}{\sin x}\right) = 0$$

$$(iv) 2xp + yq = 1$$

$$(v) 2p + 3q = 1$$

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Chapter - 5

Fourier Series & Fourier Integral

- Introduction
 - Euler's Formula
 - Fourier Series for even & odd function
 - Fourier Series for a function having period $2L$,
 - Half Range Fourier Series.
 - Fourier Integral Theorem
- periodic function A function $f(x)$ is called periodic if it is defined for all x and there exist some positive number P $f(x+P) = f(x)$, $\forall x$. that the number P is called a Period of $f(x)$.

NOTES) 1. $\sin x, \cos x, \sec x$ and $\operatorname{cosec} x$ are periodic function with period 2π and $\tan x, \cot x$ are functions with period π .

2. The functions $\sin nx$ & $\cos nx$ are periodic function with period $2\pi/n$.

3. $x, x^2, x^3, e^x, \log x$ are non-periodic function.

• Some Important Results

$$\int_c^{c+2\pi} \cos nx dx = 0 \quad ; \quad n \neq 0$$

$$\begin{aligned} & z^2 + y^2 = -2c = C_2 \\ f(x^2 + y^2, y^2 + z^2) &= 0 \end{aligned}$$

$$\text{(iii)} \quad \tan x p + \tan y q = \tan z$$

$$P = \tan x, \quad Q = \tan y, \quad R = \tan z$$

$$\rightarrow \frac{dx}{\tan x} = \frac{dy}{\tan y} = \frac{dz}{\tan z}$$

$$\int \frac{dx}{\tan x} = \int \frac{dy}{\tan y} + C$$

$$\int \cot x dx = \int \cot y dy + C$$

$$\log(\sin x) = \log(\sin y) + C$$

$$\log(\sin x) - \log(\sin y) = C$$

$$\log\left(\frac{\sin x}{\sin y}\right) = C$$

$$\frac{\sin x}{\sin y} = e^C = C_1$$

$$\rightarrow \frac{dx}{\tan x} = \frac{dz}{\tan z}$$

$$\int \cot x dx = \int \cot z dz + C$$

$$\log(\sin x) = \log(\sin z) + C$$

$$\log(\sin x) - \log(\sin z) = C$$

$$\log\left(\frac{\sin x}{\sin z}\right) = C$$

$$\frac{\sin x}{\sin z} = e^C = C_2$$

$$\rightarrow f(C_1, C_2) = f\left(\frac{\sin x}{\sin y}, \frac{\sin x}{\sin z}\right) = 0$$

$$\text{(iv)} \quad xp + yq = z$$

$$\text{(v)} \quad 2p + 3q = 1$$

Non-linear Partial Differentiation

The non-linear eqn can be written in the form of $f(p, q) = 0$

$$\text{Let } p = a$$

$$q = b$$

$$f(a, b) = 0$$

$$b = f(a)$$

G. S.

$$z = ax + by + c$$

$$z = ax + f(a)y + c$$

Ex:1 $p^3 - q^3 = 0$

$$\text{Let } p = a$$

$$q = b$$

$$a^3 - b^3 = 0$$

$$b^3 = a^3$$

$$b^3 = f(a^3) \quad b = a$$

G. S.

$$z = ax + by + c$$

$$= ax + ay + c$$

Ex:2 $p^2 + q^2 = npq$

$$\text{Let } p = a$$

$$q = b$$

$$a^2 + b^2 = nab$$

$$a^2 + b^2 - nab = 0$$

$$b^2 = nab - a^2$$

$$(a^2 - \frac{2nab}{2} + b^2) = 0$$

$$a^2 - 2nab + b^2 + nab = 0$$

$$(a - b)^2 + nab = 0$$

$$b = ma \pm \sqrt{m^2a^2 - 4a^2}$$

$$= \frac{ma \pm \sqrt{(m^2a^2 - 4a^2)}}{2}$$

$$z = ax + by + c$$

$$= ax + \left(\frac{ma \pm \sqrt{m^2a^2 - 4a^2}}{2} \right) y + c$$

Ex: 3 $p^2 + q^2 - 2pq$
 $p^2 + q^2 - 2pq = 0$
 $(p - q)^2 = 0$
 $p - q = 0$

Let $p = a$ & $q = b$
 $a - b = 0$
 $b = a$
 $z = ax + by + c$
 $= ax + ay + c$

$$f(z, pq) = 0$$

$$\text{Let } q = ap$$

Ex: 1 $zpq = p + q$
 $\text{Let } q = ap$
 $zpa^2 = p + ap$
 $zap^2 = p(1+a)$
 $zap = 1+a$
 $p = \frac{1+a}{za}$

$$dz = \frac{1+a}{za} dx + \frac{1+a}{z} dy$$

$$\begin{aligned} dz &= \int \frac{1+a}{a} dx + \int 1+a dy + c \\ &= \frac{z^2}{2} = \frac{1+a}{a} \cdot x + 1+a \cdot y + c \\ &= az^2 = 2(1+a)x + 2a(1+a)y + c \\ \text{Ex: 2 } p^2 + q^2 &= 1 \\ p^2 + q^2 - 1 &= 0 \\ \text{Let } p = a & \\ q &= b \\ a^2 + b^2 - 1 &= 0 \\ b^2 &= 1 - a^2 \\ b &= (1-a^2)^{1/2} = \pm (1-a^2) \\ z &= ax + by + c \\ &= ax + (1-a^2)^{1/2}y + c \\ &= ax + (\pm (1-a^2))y + c \end{aligned}$$

Separation of Variable Method.

The Partial differential equation in the form of $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 0 \rightarrow \textcircled{1}$ can be solved by

Separation of variable method.

The general soln of eqn \textcircled{1} is

$$u(x, y) = u = X(x)Y(y) \rightarrow \textcircled{2}$$

$u(x, y)$ can be partially differentiate w.r.t x & y

$$\frac{\partial u}{\partial x} = X'(x)Y(y) \quad \frac{\partial^2 u}{\partial x^2} = X''(x)Y(y)$$

$$\frac{\partial u}{\partial y} = X(x)Y'(y) \quad \frac{\partial^2 u}{\partial y^2} = X(x)Y''(y)$$

$$x' u = \frac{\partial x}{\partial x}$$

$$u = xy$$

$$\frac{\partial u}{\partial x} = x'y$$

$$\frac{\partial^2 u}{\partial x^2} = x''y$$

$$\frac{\partial u}{\partial y} = xy'$$

$$\frac{\partial^2 u}{\partial y^2} = xy''$$

$$Q.1 \quad x \frac{\partial u}{\partial x} - 2y \frac{\partial u}{\partial y} = 0$$

$$x x'y - 2y xy' = 0$$

$$x x'y = 2y xy'$$

$$\frac{x \times \partial x}{\partial x} = \frac{2y}{\partial y} \frac{\partial y}{y} = K$$

$$\frac{x \times \partial x}{\partial x} = K$$

$$\int \frac{\partial x}{x} = K \int \frac{\partial x}{x} + \ln c$$

$$\ln x = K \ln x + \ln c$$

$$\ln x = \ln x^{K \cdot c}$$

$$x = x^{K \cdot c}$$

$$\frac{2y}{\partial y} \frac{\partial y}{y} = K$$

$$\int \frac{\partial y}{y} = \frac{K}{2} \int \frac{\partial y}{y} + \ln c_1$$

$$\ln y = \frac{K}{2} \ln y + \ln c_1$$

$$\ln y = \ln y^{K/2} \cdot c_1$$

$$y = y^{K/2} \cdot c_1$$

$$\text{General soln } u = xy = C \cdot c_1 \cdot x^{K/2} \cdot y^{K/2}$$

$$= A x^{K/2} y^{K/2}$$

where (A = C \cdot c_1)

$$Q.2 \quad 2x \frac{\partial u}{\partial x} + 7y \frac{\partial u}{\partial y} = 0$$

$$2x x'y + 7y xy' = 0$$

$$2x x'y = -7y xy'$$

$$\frac{2x}{\partial x} \frac{\partial x}{x} = -\frac{7y}{\partial y} \frac{\partial y}{y} = K$$

$$\frac{2x}{\partial x} \frac{\partial x}{x} = K$$

$$\int \frac{\partial x}{x} = \frac{K}{2} \int \frac{\partial x}{x} + \ln c$$

$$\ln x = \frac{K}{2} \ln x + \ln c$$

$$\ln x = \ln x^{K/2} \cdot c$$

$$x = x^{K/2} \cdot c$$

$$-\frac{7y}{\partial y} \frac{\partial y}{y} = K$$

$$\int \frac{\partial y}{y} = -\frac{K}{7} \int \frac{\partial y}{y} + \ln c_1$$

$$\ln y = -\frac{K}{7} \ln y + \ln c_1$$

$$\ln y = \ln y^{-K/7} \cdot c_1$$

$$y = y^{-K/7} \cdot c_1$$

$$\text{General soln } u = xy = x^{K/2} \cdot c \cdot y^{-K/7} \cdot c_1$$

$$= c \cdot c_1 \cdot x^{K/2} \cdot y^{-K/7}$$

$$= A x^{K/2} y^{-K/7}$$

where (A = c \cdot c_1)

Q.3 $\frac{\partial u}{\partial y} - \frac{5x}{2} \frac{\partial u}{\partial x} = 0$
 $3yxy' - 5x^2y = 0$
 $5x^2y = 3yxy'$
 $\frac{5x^2}{x} \times \frac{\partial x}{x} = \frac{3y}{y} \times \frac{\partial y}{y} = K$
 $\int \frac{\partial x}{x} = \frac{K}{5} \int \frac{\partial x}{x} + \ln C$
 $\ln x = \frac{K}{5} \ln x + \ln C$
 $\ln x = \ln x^{K/5} \cdot C$
 $x = x^{K/5} \cdot C$
 $\frac{3y}{y} \times \frac{\partial y}{y} = K$
 $\int \frac{\partial y}{y} = \frac{K}{3} \int \frac{\partial y}{y} + \ln C_1$
 $\ln y = \frac{K}{3} \ln y + \ln C_1$
 $\ln y = \ln y^{K/3} \cdot C_1$
 $y = y^{K/3} \cdot C_1$

General soln $u = x^{K/5} \cdot C \cdot y^{K/3} \cdot C_1$
 $= A x^{K/5} \cdot y^{K/3}$
 (where $A = C \cdot C_1$)

Q.4 $\frac{\partial c \partial u}{\partial x} + b \frac{\partial u}{\partial y} = 0$
 $\frac{\partial c \partial u}{\partial x} = -b \frac{\partial u}{\partial y}$
 $a \partial x \times y' = -b \partial y \times y'$

$$\begin{aligned} \frac{\partial x}{\partial x} \frac{\partial x}{x} &= -\frac{b}{y} \frac{\partial y}{\partial y} \frac{\partial y}{y} = K \\ \frac{a \partial x}{\partial x} \frac{\partial x}{x} &= K \\ \int \frac{\partial x}{x} &= \frac{K}{a} \int \frac{\partial x}{x} + \ln C \\ \ln x &= \frac{K}{a} \ln x + \ln C \\ \ln x &= \ln x^{K/a} \cdot C \\ x &= x^{K/a} \cdot C \\ -\frac{b}{y} \frac{\partial y}{\partial y} \frac{\partial y}{y} &= K \\ \int \frac{\partial y}{y} &= -\frac{K}{b} \int \frac{\partial y}{y} + \ln C_1 \\ \ln y &= -\frac{K}{b} \ln y + \ln C_1 \\ \ln y &= \ln y^{-K/b} \cdot C_1 \\ y &= y^{-K/b} \cdot C_1 \end{aligned}$$

General soln $u = xy = x^{K/5} \cdot C \cdot y^{-K/b} \cdot C_1$
 $= A x^{K/5} \cdot y^{-K/b}$
 (where $A = C \cdot C_1$)

