Differential Equations

Homework 1 – Ordinary Differential Equations

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We are to solve the following linear ordinary differential equation and initial condition.

$$y'(x) + 4y(x) = 2e^{3x} + 3\cos(2x) + 2x - 1$$

y(0) = 2 (1)

We will first state the homogeneous equation.

$$y_h'(x) + 4y_h(x) = 0$$

Rearranging will give us the following.

$$y_h'(x) = -4y_h(x)$$

$$y_h(x) = -\frac{1}{4}y_h'(x)$$

Now we can find a solution to our homogeneous equation.

$$y_h(x) = Ae^{-4x}$$

Once we have that, we can begin working on our particular solution. First we write it in the form

$$y_p(x) = Be^{3x} + C\sin(2x) + D\cos(2x) + Ex + F$$
 (2)

Now we will differentiate $y_p(x)$.

$$y_p'(x) = 3Be^{3x} + 2C\cos(2x) - 2D\sin(2x) + E$$
(3)

Now, after substituting equations 2 and 3 into equation 1, we can rearrange and equate the coefficients.

$$3Be^{3x} + 2C\cos(2x) - 2D\sin(2x) + E + 4(Be^{3x} + C\sin(2x) + D\cos(2x) + Ex + F)$$
$$= 2e^{3x} + 3\cos(2x) + 2x - 1$$

When comparing the coefficients of the each term, we obtain the following system of equations.

$$7B = 2 \Rightarrow B = \frac{2}{7}$$

$$2C + 4D = 3 \Rightarrow C = \frac{3}{2} - 2D$$

$$4C - 2D = 0 \Rightarrow D = \frac{3}{5}, C = \frac{3}{10}$$

$$4E = 2 \Rightarrow E = \frac{1}{2}$$

$$E + 4F = -1 \Rightarrow F = -\frac{3}{8}$$

Thus we have a solution for $y_p(x)$.

$$y_p(x) = \frac{2}{7}e^{3x} + \frac{3}{10}\sin(2x) + \frac{3}{5}\cos(2x) + \frac{1}{2}x - \frac{3}{8}$$

Finally we have a family of solutions for y(x) by adding the homogeneous and the particular solutions.

$$y(x) = Ae^{-4x} + \frac{2}{7}e^{3x} + \frac{3}{10}\sin(2x) + \frac{3}{5}\cos(2x) + \frac{1}{2}x - \frac{3}{8}$$

All that remains is to take the initial condition into account to obtain one single solution from our family of solutions.

$$y(0) = 2 = A + \frac{2}{7} + \frac{3}{5} - \frac{3}{8}$$

 $\Rightarrow A = \frac{417}{280} \approx 1.49$

Therefore the final solution for y(x) is

$$y(x) = \frac{417}{280}e^{-4x} + \frac{2}{7}e^{3x} + \frac{3}{10}\sin(2x) + \frac{3}{5}\cos(2x) + \frac{1}{2}x - \frac{3}{8}$$