

Spring 2020 MAT303 Recitations

Week of 4/13/20: Sections 3.5 and 3.6

Section 3.5: Nonhomogeneous Equations

Our setup consists of a second-order differential equation with linear coefficients,

Section 3.5: Nonhomogeneous Equations

Our setup consists of a second-order differential equation with linear coefficients,

$$y''(t) + Py'(x) + Qy(x) = F(x),$$

Section 3.5: Nonhomogeneous Equations

Our setup consists of a second-order differential equation with linear coefficients,

$$y''(t) + Py'(x) + Qy(x) = F(x),$$

where P, Q are constants.

Section 3.5: Nonhomogeneous Equations

Our setup consists of a second-order differential equation with linear coefficients,

$$y''(t) + Py'(x) + Qy(x) = F(x),$$

where P, Q are constants. In today's lecture we will learn how to solve this via Variation of Parameters, by perturbing its complementary solutions.

Section 3.5: Nonhomogeneous Equations

Assume that a complementary solution to our equation takes the form

$$y_c(x) = C_1 y_1(x) + C_2 y_2(x),$$

Section 3.5: Nonhomogeneous Equations

Assume that a complementary solution to our equation takes the form

$$y_c(x) = C_1 y_1(x) + C_2 y_2(x),$$

where y_1 and y_2 are linearly independent, C_1, C_2 are constants.

Section 3.5: Nonhomogeneous Equations

Assume that a complementary solution to our equation takes the form

$$y_c(x) = C_1 y_1(x) + C_2 y_2(x),$$

where y_1 and y_2 are linearly independent, C_1, C_2 are constants.

The method of variation of parameters consists of a perturbation of the complementary solution of the type

$$y(x) = u_1(x)y_1(x) + u_2(x)y_2(x),$$

Section 3.5: Nonhomogeneous Equations

Assume that a complementary solution to our equation takes the form

$$y_c(x) = C_1 y_1(x) + C_2 y_2(x),$$

where y_1 and y_2 are linearly independent, C_1, C_2 are constants.

The method of variation of parameters consists of a perturbation of the complementary solution of the type

$$y(x) = u_1(x)y_1(x) + u_2(x)y_2(x),$$

where u_1, u_2 are *functions* of x to be determined.

Section 3.5: Nonhomogeneous Equations

Consider the equation

$$y'' + y = e^x.$$

Section 3.5: Nonhomogeneous Equations

Consider the equation

$$y'' + y = e^x.$$

The characteristic polynomial of its homogeneous counterpart is

$p(r) = r^2 + 1$, with complex roots $\pm i$.

Section 3.5: Nonhomogeneous Equations

Consider the equation

$$y'' + y = e^x.$$

The characteristic polynomial of its homogeneous counterpart is $p(r) = r^2 + 1$, with complex roots $\pm i$. The complementary solution of the problem is

$$y_c(x) = A_1 \cos(x) + A_2 \sin(x).$$

Section 3.5: Nonhomogeneous Equations

Consider the equation

$$y'' + y = e^x.$$

The characteristic polynomial of its homogeneous counterpart is $p(r) = r^2 + 1$, with complex roots $\pm i$. The complementary solution of the problem is

$$y_c(x) = A_1 \cos(x) + A_2 \sin(x).$$

We perturb it by setting

$$y(x) = u_1(x) \cos(x) + u_2(x) \sin(x),$$

Section 3.5: Nonhomogeneous Equations

Consider the equation

$$y'' + y = e^x.$$

The characteristic polynomial of its homogeneous counterpart is $p(r) = r^2 + 1$, with complex roots $\pm i$. The complementary solution of the problem is

$$y_c(x) = A_1 \cos(x) + A_2 \sin(x).$$

We perturb it by setting

$$y(x) = u_1(x) \cos(x) + u_2(x) \sin(x),$$

for unknown functions u_1, u_2 .

Section 3.5: Nonhomogeneous Equations

Finding the functions u_1 and u_2 amounts to using a system of lower-order equations.

Section 3.5: Nonhomogeneous Equations

Finding the functions u_1 and u_2 amounts to using a system of lower-order equations. The derivative of this guess is

$$y'(x) = [u_1'(x) \cos(x) + u_2'(x) \sin(x)] - u_1(x) \sin(x) + u_2(x) \cos(x).$$

Section 3.5: Nonhomogeneous Equations

Finding the functions u_1 and u_2 amounts to using a system of lower-order equations. The derivative of this guess is

$$y'(x) = [u_1'(x) \cos(x) + u_2'(x) \sin(x)] - u_1(x) \sin(x) + u_2(x) \cos(x).$$

which involves derivatives of u_1 and u_2 .

Section 3.5: Nonhomogeneous Equations

Finding the functions u_1 and u_2 amounts to using a system of lower-order equations. The derivative of this guess is

$$y'(x) = [u_1'(x) \cos(x) + u_2'(x) \sin(x)] - u_1(x) \sin(x) + u_2(x) \cos(x).$$

which involves derivatives of u_1 and u_2 . We impose a condition that removes them from the equation:

$$u_1'(x) \cos(x) + u_2'(x) \sin(x) = 0.$$

Section 3.5: Nonhomogeneous Equations

Finding the functions u_1 and u_2 amounts to using a system of lower-order equations. The derivative of this guess is

$$y'(x) = [u_1'(x) \cos(x) + u_2'(x) \sin(x)] - u_1(x) \sin(x) + u_2(x) \cos(x).$$

which involves derivatives of u_1 and u_2 . We impose a condition that removes them from the equation:

$$u_1'(x) \cos(x) + u_2'(x) \sin(x) = 0.$$

This is the first equation of our system.

Section 3.5: Nonhomogeneous Equations

We will continue our derivation of y and its derivatives under this assumption, that is,

Section 3.5: Nonhomogeneous Equations

We will continue our derivation of y and its derivatives under this assumption, that is,

$$y'(x) = -u_1(x) \sin(x) + u_2(x) \cos(x),$$

Section 3.5: Nonhomogeneous Equations

We will continue our derivation of y and its derivatives under this assumption, that is,

$$y'(x) = -u_1(x) \sin(x) + u_2(x) \cos(x),$$

so that

$$y''(x) = -u'_x(x) \sin(x) - u_1(x) \cos(x) + u'_2(x) \cos(x) - u_2(x) \sin(x).$$

Section 3.5: Nonhomogeneous Equations

We will continue our derivation of y and its derivatives under this assumption, that is,

$$y'(x) = -u_1(x) \sin(x) + u_2(x) \cos(x),$$

so that

$$y''(x) = -u'_1(x) \sin(x) - u_1(x) \cos(x) + u'_2(x) \cos(x) - u_2(x) \sin(x).$$

It follows that

$$\begin{aligned} y''(x) + y(x) &= -u'_1(x) \sin(x) + u'_2(x) \cos(x) \\ e^x &= -u'_1(x) \sin(x) + u'_2(x) \cos(x). \end{aligned}$$

Section 3.5: Nonhomogeneous Equations

The desired system of linear, first-order equations on u_1, u_2 is

$$\begin{aligned}u_1'(x) \cos(x) + u_2'(x) \sin(x) &= 0 \\ -u_1'(x) \sin(x) + u_2'(x) \cos(x) &= e^x.\end{aligned}$$

Section 3.5: Nonhomogeneous Equations

The desired system of linear, first-order equations on u_1, u_2 is

$$\begin{aligned}u_1'(x) \cos(x) + u_2'(x) \sin(x) &= 0 \\ -u_1'(x) \sin(x) + u_2'(x) \cos(x) &= e^x.\end{aligned}$$

We note that the determinant of this system is the Wronskian of the complementary solutions, $\cos(x), \sin(x)$,

Section 3.5: Nonhomogeneous Equations

The desired system of linear, first-order equations on u_1, u_2 is

$$\begin{aligned}u_1'(x) \cos(x) + u_2'(x) \sin(x) &= 0 \\ -u_1'(x) \sin(x) + u_2'(x) \cos(x) &= e^x.\end{aligned}$$

We note that the determinant of this system is the Wronskian of the complementary solutions, $\cos(x)$, $\sin(x)$, and their linear independence tell us the system is solvable by elimination.

Section 3.5: Nonhomogeneous Equations

The desired system of linear, first-order equations on u_1, u_2 is

$$\begin{aligned}u_1'(x) \cos(x) + u_2'(x) \sin(x) &= 0 \\ -u_1'(x) \sin(x) + u_2'(x) \cos(x) &= e^x.\end{aligned}$$

We note that the determinant of this system is the Wronskian of the complementary solutions, $\cos(x)$, $\sin(x)$, and their linear independence tell us the system is solvable by elimination. The solutions are

$$\begin{aligned}u_1(x) &= \frac{e^x(\cos(x) - \sin(x))}{2} + A_1, \\ u_2(x) &= \frac{e^x(\sin(x) + \cos(x))}{2} + A_2.\end{aligned}$$

Section 3.5: Nonhomogeneous Equations

The final step is to combine the auxilliary functions u_1 , u_2 and the complementary solutions, to obtain

$$\begin{aligned}y(x) &= u_1(x) \cos(x) + u_2(x) \sin(x) \\&= \frac{e^x}{2} + A \cos(x) + B \sin(x)\end{aligned}$$

Try to confirm this answer by Undetermined Coefficients!

Section 3.5: Nonhomogeneous Equations

In problem 3.5.54, we have a case in which Undetermined Coefficients doesn't work, the equation

$$y''(x) + y(x) = \csc^2(x).$$

Section 3.5: Nonhomogeneous Equations

In problem 3.5.54, we have a case in which Undetermined Coefficients doesn't work, the equation

$$y''(x) + y(x) = \csc^2(x).$$

As in example 1, the complementary solution is

$$y_c(x) = A_1 \cos(x) + A_2 \sin(x),$$

Section 3.5: Nonhomogeneous Equations

In problem 3.5.54, we have a case in which Undetermined Coefficients doesn't work, the equation

$$y''(x) + y(x) = \csc^2(x).$$

As in example 1, the complementary solution is

$$y_c(x) = A_1 \cos(x) + A_2 \sin(x),$$

so we perturb it by setting

$$y(x) = u_1(x) \cos(x) + u_2(x) \sin(x).$$

Section 3.5: Nonhomogeneous Equations

Here the functions u_1, u_2 have to satisfy the system

$$\begin{aligned}u_1'(x) \cos(x) + u_2'(x) \sin(x) &= 0 \\ -u_1'(x) \sin(x) + u_2'(x) \cos(x) &= \csc^2(x).\end{aligned}$$

Section 3.5: Nonhomogeneous Equations

Here the functions u_1, u_2 have to satisfy the system

$$\begin{aligned}u_1'(x) \cos(x) + u_2'(x) \sin(x) &= 0 \\ -u_1'(x) \sin(x) + u_2'(x) \cos(x) &= \csc^2(x).\end{aligned}$$

By elimination we find

$$\begin{aligned}u_1'(x) &= \log(\cot(x) + \csc(x)) + A_1, \\ u_2'(x) &= -\csc(x) + A_2.\end{aligned}$$

Section 3.5: Nonhomogeneous Equations

Here the functions u_1, u_2 have to satisfy the system

$$\begin{aligned}u_1'(x) \cos(x) + u_2'(x) \sin(x) &= 0 \\ -u_1'(x) \sin(x) + u_2'(x) \cos(x) &= \csc^2(x).\end{aligned}$$

By elimination we find

$$\begin{aligned}u_1'(x) &= \log(\cot(x) + \csc(x)) + A_1, \\ u_2'(x) &= -\csc(x) + A_2.\end{aligned}$$

So the final solution is

$$y(x) = A_1 \cos(x) + A_2 \sin(x) + \log(\cot(x) + \csc(x)) \cos(x) - 1.$$

Section 3.6: Forced Oscillations

In problem 3.6.2, we are given a differential equation

$$x'' + 4x = 5 \sin(3t),$$

with initial conditions $x(0) = 0, x'(0) = 0$.

Section 3.6: Forced Oscillations

In problem 3.6.2, we are given a differential equation

$$x'' + 4x = 5 \sin(3t),$$

with initial conditions $x(0) = 0, x'(0) = 0$. The general complementary solution to the problem takes the form

$$x_c(t) = A \cos(2t) + B \sin(2t),$$

Section 3.6: Forced Oscillations

In problem 3.6.2, we are given a differential equation

$$x'' + 4x = 5 \sin(3t),$$

with initial conditions $x(0) = 0, x'(0) = 0$. The general complementary solution to the problem takes the form

$$x_c(t) = A \cos(2t) + B \sin(2t),$$

whereas one expects a particular solutions to be written as

$$x_p(t) = C_1 \sin(3t) + C_2 \cos(3t).$$

Section 3.6: Forced Oscillations

In problem 3.6.2, we are given a differential equation

$$x'' + 4x = 5 \sin(3t),$$

with initial conditions $x(0) = 0, x'(0) = 0$.

Section 3.6: Forced Oscillations

In problem 3.6.2, we are given a differential equation

$$x'' + 4x = 5 \sin(3t),$$

with initial conditions $x(0) = 0, x'(0) = 0$. The general complementary solution to the problem takes the form

$$x_c(t) = A \cos(2t) + B \sin(2t),$$

Section 3.6: Forced Oscillations

In problem 3.6.2, we are given a differential equation

$$x'' + 4x = 5 \sin(3t),$$

with initial conditions $x(0) = 0, x'(0) = 0$. The general complementary solution to the problem takes the form

$$x_c(t) = A \cos(2t) + B \sin(2t),$$

whereas one expects a particular solutions to be written as

$$x_p(t) = C_1 \sin(3t) + C_2 \cos(3t).$$

Section 3.6: Forced Oscillations

Using the method of Undetermined Coefficients, we find the values $C_1 = -1$ and $C_2 = 0$, thus the inhomogeneous solution is

$$x(t) = A \cos(2t) + B \sin(2t) - \sin(3t).$$

Section 3.6: Forced Oscillations

Using the method of Undetermined Coefficients, we find the values $C_1 = -1$ and $C_2 = 0$, thus the inhomogeneous solution is

$$x(t) = A \cos(2t) + B \sin(2t) - \sin(3t).$$

The coefficients A and B are found by matching the initial data.

Section 3.6: Forced Oscillations

Using the method of Undetermined Coefficients, we find the values $C_1 = -1$ and $C_2 = 0$, thus the inhomogeneous solution is

$$x(t) = A \cos(2t) + B \sin(2t) - \sin(3t).$$

The coefficients A and B are found by matching the initial data. We observe that

$$x'(t) = -2A \sin(2t) + 2B \cos(2t) - 3 \cos(3t),$$

Section 3.6: Forced Oscillations

Using the method of Undetermined Coefficients, we find the values $C_1 = -1$ and $C_2 = 0$, thus the inhomogeneous solution is

$$x(t) = A \cos(2t) + B \sin(2t) - \sin(3t).$$

The coefficients A and B are found by matching the initial data. We observe that

$$x'(t) = -2A \sin(2t) + 2B \cos(2t) - 3 \cos(3t),$$

so that the conditions at $t = 0$ amount to

$$A = 0$$

$$2B - 3 = 0,$$

Section 3.6: Forced Oscillations

Using the method of Undetermined Coefficients, we find the values $C_1 = -1$ and $C_2 = 0$, thus the inhomogeneous solution is

$$x(t) = A \cos(2t) + B \sin(2t) - \sin(3t).$$

The coefficients A and B are found by matching the initial data. We observe that

$$x'(t) = -2A \sin(2t) + 2B \cos(2t) - 3 \cos(3t),$$

so that the conditions at $t = 0$ amount to

$$A = 0$$

$$2B - 3 = 0,$$

which gives

$$x(t) = \frac{3}{2} \sin(2t) - \sin(3t),$$

a periodic function with period 2π .

Section 3.6: Forced Oscillations

Below is a plot of its graph, the marked points corresponding to periods.

