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Method of "variation of parameters"

* Condition :

Idea : Use the solution of

Q : How to find

Set $y_p =$

$$\Rightarrow y_p'' + P y_p' + Q y_p$$

=

$$\text{into } y'' + P y' + Q y = g(t)$$

$$\begin{cases} y_p = u_1 y_1 + u_2 y_2 \\ y_p' = u_1 y_1' + u_1' y_1 + u_2 y_2' + u_2' y_2 \\ y_p'' = u_1 y_1'' + 2u_1' y_1' + u_1'' y_1 \\ \quad + u_2 y_2'' + 2u_2' y_2' + u_2'' y_2 \end{cases}$$

Since we just need to find any u_1, u_2 that satisfy (*), we can choose the simplest case where

So now we have two unknowns, u_1, u_2 , with two equations

{

Find u_1' , ① x
 ② x

$$y_1 y_2' u_1' + y_2 y_2' u_2' = 0$$

$$(y_1 y_2' - y_1' y_2) u_1' = -y_2 g(t)$$

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$$\Rightarrow u_1' = \frac{-y_2 g(t)}{\quad}$$

It's easier to express u_1', u_2' in a determinant form:

$$u_1' = \frac{-y_2 g(t)}{\quad} = \quad$$

By a similar procedure, we can find

$$u_2' = \frac{y_1 g(t)}{\quad} = \quad$$

Then, u_1, u_2 can be obtained by integration:

$$u_1 =$$

$$u_2 =$$

\Rightarrow General solution $y =$

Example: Solve $y'' - 4y' + 4y = (t+1)e^{2t}$ by variation of parameters

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Remarks :

① General procedures of method of "variation of parameters"

1) Express the DE in

2) Find

3) Set

② This method can also be used in higher-order nonhomogeneous ODE . ex: $y''' + P y'' + Q y' + R y = g(t)$