

## Unit-4

Higher order linear differential equation with Constant Coefficient:-

Definition:- A linear differential equation of order  $n$  is an equation of the form

$$P_0 \frac{d^n y}{dx^n} + P_1 \frac{d^{n-1} y}{dx^{n-1}} + P_2 \frac{d^{n-2} y}{dx^{n-2}} + \dots + P_n y = Q(x) \quad (1)$$

(Where  $P_0, P_1, P_2, \dots, P_n$  are constant and  $Q(x)$  are continuous real fn on a common interval I. The right-hand side of eqn ① is called the nonhomogeneous term. If  $Q(x)$  is identically zero, then eqn ① reduces to

$$P_0 \frac{d^n y}{dx^n} + P_1 \frac{d^{n-1} y}{dx^{n-1}} + P_2 \frac{d^{n-2} y}{dx^{n-2}} + \dots + P_n y = 0 \quad (2)$$

then eqn ② is called a homogeneous linear differential equation of order  $n$ .

Solution of homogeneous linear differential equations of order  $n$  with Constant Coefficient:-

Suppose that a possible solution of eqn ② is

$$y = e^{mx}$$

$$\text{Since } \frac{dy}{dx} = me^{mx}, \frac{d^2y}{dx^2} = m^2e^{mx}, \dots, \frac{d^n y}{dx^n} = m^n e^{mx}$$

Putting these values in eqn(2) then it takes the form

$$P_0 m^n e^{mx} + P_1 m^{n-1} e^{mx} + \dots + P_{n-1} m e^{mx} + P_n e^{mx} = 0 \quad (3)$$

As  $e^{mx} \neq 0$  for all  $m$  and  $x$ , we can divide eqn(3) by  $e^{mx}$  to get

$$P_0 m^n + P_1 m^{n-1} + P_2 m^{n-2} + \dots + P_n = 0 \quad (4)$$

Now, for each value of  $m$  for which eqn(4) holds will make  $y = e^{mx}$  a solution of eqn(2). But eqn(4) is an algebraic eqn in  $m$  of degree  $n$  and, therefore, by the fundamental theorem of algebra, it has at least one and not more than  $n$ -distinct roots. If we denote these roots by  $m_1, m_2, \dots, m_n$ , where  $m_i$ 's need not all be distinct, then each  $f_i$

$$y_1 = e^{m_1 x}, \quad y_2 = e^{m_2 x}, \quad \dots, \quad y_n = e^{m_n x}$$

is a solution of eqn(2).

Equation(4) is called the auxiliary equation (AE) or the characteristic eqn(C.E) of eqn(2) and can easily be obtained from this eqn by simply replacing  $y'$  with  $m_1$ ,  $y''$  with  $m_2$  and so on, and  $y^n$  with  $m_n$ . While solving the auxiliary equation, the following three

Cases may occur.

1. All the roots are distinct and real.
2. All the roots are real but some are repeated.
3. All the roots are imaginary.

We shall discuss all these three cases separately.

Case-I if the  $n$  roots  $m_1, m_2, \dots, m_n$  of A.E eqn ④ are distinct then  $n$  solution of eqn ② are  $y_1 = e^{m_1 x}, y_2 = e^{m_2 x}, \dots, y_n = e^{m_n x}$ . But these  $n$  solutions are different and linearly independent and thus the general solution of eqn ② is  $y_c = y = c_1 e^{m_1 x} + c_2 e^{m_2 x} + \dots + c_n e^{m_n x}$ .

Example related to Case-I.

Example ① Solve  $(y''' + 6y'' + 11y')y' + 6y = 0$

Sol/no - here. A.E is

$$m^3 + 6m^2 + 11m + 6 = 0$$

$$\text{or } (m+1)(m+2)(m+3) = 0$$

which gives  $m = -1, -2, -3$

Therefore, the general solution is

$$y = c_1 e^{-x} + c_2 e^{-2x} + c_3 e^{-3x}$$

Example ② solve  $\frac{d^2y}{dx^2} - 3\frac{dy}{dx} + 2y = 0$  with  $y=0$  when  $x=0$  and  $dy/dx = 0$  when  $x=0$

Sol<sup>n</sup> - The A.E is  $m^2 - 3m + 2 = 0$

$\Rightarrow m=1, 2$  then solution is

$$y = C_1 e^x + C_2 e^{2x} \quad \text{--- (1)}$$

given that  $y=0$  when  $x=0$  then eq<sup>n</sup> (1) becomes

$$0 = C_1 + C_2 \quad \text{--- (2)}$$

Also,  $dy/dx = 0$ , when  $x=0$

$$dy/dx = C_1 e^x + 2C_2 e^{2x}$$

$$\Rightarrow 0 = C_1 + 2C_2 \quad \text{--- (3)}$$

solving (2) and eq<sup>n</sup> (3), we get  $C_1 = C_2 = 0$  and the general solution of given eq<sup>n</sup> is  $y=0$ .

Example ③ solve  $\frac{d^3y}{dx^3} - \frac{d^2y}{dx^2} - 6\frac{dy}{dx} = 0$

Sol<sup>n</sup> - The A.E is  $m^3 - m^2 - 6m = 0$

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

OR  $m = 0, -2, 3$  Thus, The general sol<sup>n</sup> is

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

Case-II if the A.E ④ has a root  $m=a$ , which repeats  $n$  times, then the general sol<sup>n</sup> of eq<sup>n</sup> ② in this case is

$$y = C_1 + x(C_2 + x^2 C_3 + \dots + (nx^{n-1}) C_n) e^{ax}$$

If A.E eqn ④ has K roots each equal  $m_1$  and remaining  $(n-k)$  roots are all different, then the sol'n of eqn ② is

$$y = (c_1 + c_2 x + c_3 x^2 + \dots + c_{k-1} x^{k-1}) e^{m_1 x} + c_k e^{m_1 x} + \dots + c_n e^{m_n x}$$

Example related to this above case.

Example ① Solve  $\frac{d^3y}{dx^3} - 3\frac{dy}{dx} + 2y = 0$

Solution:- The A.E is  $m^3 - 3m + 2 = 0$   
 which gives  $m = 1, 1, -2$  and the solution is

$$y = (c_1 + c_2 x) e^x + c_3 e^{-2x}$$

Example ② Solve  $(16D^2 + 24D + 9)y = 0$

Sol'n - The A.E is  $16m^2 + 24m + 9 = 0$

$$\Rightarrow (4m+3)^2 = 0$$

$$\Rightarrow m = -\frac{3}{4}, -\frac{3}{4}$$

The general sol'n is  $y = (c_1 + c_2 x) e^{-\frac{3}{4}x}$

Example ③ Solve  $\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + 9^2 y = 0$

Sol'n - here, A.E is  $m^2 - 2am + a^2 = 0$

$$\Rightarrow (m-a)^2 = 0$$

and has double root  $m=a$ , then the general sol'n is

$$y = (c_1 + c_2 x) e^{ax}$$

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Case-III if the A.E ④ has imaginary roots i.e  $d-i\beta$  and  $d+i\beta$  then general soln of eqn ② is of the form,  $y_c = e^{dx} (C_1 \cos \beta x + C_2 \sin \beta x)$

If  $d+i\beta$  and  $d-i\beta$  each occurs twice as a root, then the general soln of this case is of the form

$$y = e^{dx} [(C_1 + xC_2) \cos \beta x + (C_3 + xC_4) \sin \beta x]$$

Example related to this above case.

Example ① value  $(D^2 + 4)y = 0$

Soln - The A.E is  $m^2 + 4 = 0$  has a pair of roots  $m = \pm 2i$ , Then the general soln is of the form

$$y = e^{0x} (C_1 \cos 2x + C_2 \sin 2x)$$

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

Example ② value  $(D^4 + 8D^2 + 16)y = 0$

Soln - The A.E is  $m^4 + 8m^2 + 16 = 0$  has a double root,

$m = \pm 2i$ , The soln is

$$y = (C_1 + xC_2) \cos 2x + (C_3 + xC_4) \sin 2x.$$

Example ③ value  $(D^3 + 1)y = 0$

Soln - The A.E is  $m^3 + 1 = 0$  or  $(m+1)(m^2 - m + 1) = 0$

which gives  $m = -1, \frac{1 \pm \sqrt{3}i}{2}$  therefore, The general soln is

$$\text{Example } ④ \text{ value } y = c_1 e^x + c_2 x \left( c_3 \cos \frac{\sqrt{3}x}{2} + c_4 \sin \frac{\sqrt{3}x}{2} \right).$$

$$\text{Soln} - \text{The A.E is } \left( \frac{dy}{dx} - y \right)^2 \left( \frac{d^2y}{dx^2} + y \right)^2 = 0$$

$$\text{which gives } m = 1, 1, \pm i, \pm i.$$

$$y = (c_1 + c_2 x) e^x + (c_3 + c_4 x) \cos x + (c_5 + c_6 x) \sin x. \text{ Therefore, The general soln is}$$

Solution of Nonhomogeneous linear differential eqn with constant coefficients by Means of Polynomial operators:-

$$\text{linear differential eqn } P_0 \frac{d^n y}{dx^n} + P_1 \frac{d^{n-1} y}{dx^{n-1}} + \dots + P_{n-1} \frac{dy}{dx} + P_n y = Q(x) \quad (3)$$

$$\text{here, } y = y_c + y_p \quad \text{where } P_0 \neq 0, Q(x) \neq 0$$

Complementary fn (C.F) and Particular integral (P.I)

section that when  $Q(x) = 0$  then the general soln

$$y = y_c.$$

and we had also discussed the method of finding the complementary function. It only remains to find the particular integral. To start the method of finding particular integral, we have discuss the following definition of inverse operator.

Inverse operator:- The nonhomogeneous linear D.Eq (3) can be written as in the form of operator D i.e

$$(P_0 D^n + P_1 D^{n-1} + P_2 D^{n-2} + \dots + P_{n-1} D + P_n) y = Q(x)$$

Let  $f(D) = P_0 D^n + P_1 D^{n-1} + \dots + P_{n-1} D + P_n$  be the operator for the differential eqn  $f(D)y = Q(x)$ , then  $f(D)^{-1}$  is defined to be that  $f^{-1}$  of  $x$ , not containing arbitrary constants, which when operated upon by  $f(D)$  gives  $Q(x)$ . Then  $\frac{1}{f(D)}$  is called inverse operator.

Example

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

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

$$\frac{1}{(D^2 + D)} (2x + 3) = \frac{1}{D} (2x + 1) = \int (2x + 1) dx = x^2 + x$$

here D means differential operator and  $\frac{1}{D}$  is integral operator

Therefore,  $\int Q(x) = \int Q(x)dx$  and  $DQ(x) = \frac{d}{dx} Q(x)$ .

- Definition of Particular integral :- Let  $f(D)y = Q(x)$  be a linear differential equation with constant coefficients. Then the particular integral or particular sol<sup>n</sup> of this differential equation is that  $f^n$  of  $x$ , which when operated by  $f(D)$  gives  $Q(x)$ . It follows from this def<sup>n</sup> and the meaning of operator  $\int$  given in earlier section that  $\int Q(x)$  is the particular integral of  $f(D)y = Q(x)$  hence, P.I. =  $\int Q$ .

General Method of finding Particular integral :- In this section, we will discuss various methods of finding particular integrals of linear D.E with constant coefficients.

first general Method :- Let the D.E  $f(D)y = Q$ , where  $f(D) = P_0 D^n + P_1 D^{n-1} + P_2 D^{n-2} + \dots + P_{n-1} D + P_n$  is operator polynomial. Suppose  $f(D)$  can be broken up into linear factors. Which may be taken in any order.

Let  $f(D) = (D-m_1)(D-m_2)\dots(D-m_n)$ , then

$$P.I = \frac{1}{f(D)} Q(x)$$

$$\Rightarrow P.I = \frac{1}{(D-m_1)(D-m_2)\dots(D-m_n)} Q(x)$$

$$\Rightarrow P.I = \frac{1}{(D-m_1)} \times \frac{1}{(D-m_2)} \times \dots \times \frac{1}{(D-m_n)} Q(x)$$

$$P.I = \frac{1}{(D-m_1)} \times \frac{1}{(D-m_2)} \times \dots \times \frac{1}{(D-m_{n-1})} \times e^{\int_{-\infty}^{m_1 x} Q(x) dx} e^{-m_n x}$$

$$P.I = \frac{1}{(D-m_1)} \times \frac{1}{(D-m_2)} \times \dots \times \frac{1}{(D-m_{n-1})} Q_1(x), \text{ where } Q_1(x) = e^{\int_{-\infty}^{m_{n-1} x} Q(x) dx} e^{-m_n x}$$

$$\Rightarrow P.I = \frac{1}{(D-m_1)} \times \frac{1}{(D-m_2)} \times \dots \times \frac{1}{(D-m_{n-2})} e^{\int_{-\infty}^{m_{n-2} x} Q_1(x) dx} e^{-m_{n-1} x}$$

$$\text{OR } P.I = \frac{1}{(D-m_1)} \times \frac{1}{(D-m_2)} \times \dots \times \frac{1}{(D-m_{n-2})} Q_2(x), \text{ where } Q_2(x) = e^{\int_{-\infty}^{m_{n-2} x} Q_1(x) dx} e^{-m_{n-1} x}$$

This process is continued until all the  $n$ -operational factors have been utilised. The final expression obtained is the P.I of the differential equation  $f(D)y = Q$ .

Second General Method:— In this Method the inverse operator  $\frac{1}{f(D)} = \frac{1}{(D-m_1)(D-m_2)\dots(D-m_n)}$  is resolved into partial fractions. Let the Partial fraction of

$$\frac{1}{(D-m_1)(D-m_2)\dots(D-m_n)} = \frac{A_1}{(D-m_1)} + \frac{A_2}{(D-m_2)} + \dots + \frac{A_n}{(D-m_n)}$$

Where  $A_1, A_2, \dots, A_n$  are constants, i.e.

$$P.I. = \frac{1}{f(D)} Q = \frac{1}{(D-m_1)(D-m_2)\dots(D-m_n)} Q = \left\{ \frac{A_1}{(D-m_1)} + \frac{A_2}{(D-m_2)} + \dots + \frac{A_n}{(D-m_n)} \right\} Q$$

$$P.I. = A_1 \left\{ \frac{1}{(D-m_1)} \right\} Q + A_2 \left\{ \frac{1}{(D-m_2)} \right\} Q + \dots + A_n \left\{ \frac{1}{(D-m_n)} \right\} Q$$

$$P.I. = A_1 e^{m_1 x} \int e^{-m_1 x} Q(x) dx + A_2 e^{m_2 x} \int e^{-m_2 x} Q(x) dx + \dots + A_n e^{m_n x} \int e^{-m_n x} Q(x) dx$$

Remark In short the Particular integral of the D.E of the form  $(D-\alpha)y = Q(x)$  is  $P.I. = \frac{Q}{(D-\alpha)} = e^{\alpha x} \int e^{-\alpha x} Q(x) dx$

Example ① solve  $\frac{d^2y}{dx^2} - 5 \frac{dy}{dx} + 6y = e^{3x}$

$$\text{Soln: } \frac{d^2y}{dx^2} - 5 \frac{dy}{dx} + 6y = e^{3x}$$

The given diff. eqn in operator notation can be written as  $(D^2 - 5D + 6)y = e^{3x}$ , where  $d/dx = D$

The general solution of this equation will consist of two parts (i) Complementary function (C.F)  $y_C$  (ii) Particular integral (P.I)  $y_p$ .

$$\text{The A.E is } m^2 - 5m + 6 = 0$$

$$\Rightarrow (m-2)(m-3)$$

$$\Rightarrow m = 2, 3 \text{ then C.F} = y_C = C_1 e^{2x} + C_2 e^{3x}$$

Now, finding Particular integral by general Method

$$P.I = \frac{1}{(D^2 - 5D + 6)} e^{3x} = \frac{1}{(D-2)(D-3)} e^{3x} = \frac{1}{(D-2)} \left\{ \frac{1}{(D-3)} e^{3x} \right\}$$

$$= P.I = \frac{1}{(D-2)} \left\{ e^{3x} \int e^{-3x} e^{3x} dx \right\} = \frac{1}{(D-2)} x e^{3x} = e^{2x} \int e^{-2x} e^{3x} dx$$

$$\Rightarrow P.I = e^{2x} \int x e^x dx = e^{2x} (x e^x - e^x) = e^{3x} (x-1).$$

P by Second Method

$$P.I = \frac{1}{(D-2)(D-3)} e^{3x} = \left\{ \frac{1}{(D-3)} - \frac{1}{(D-2)} \right\} e^{3x} = \frac{1}{(D-3)} e^{3x} - \frac{1}{(D-2)} e^{3x}$$

$$P.I = e^{3x} \int e^{-3x} e^{3x} dx - e^{2x} \int e^{-2x} e^{3x} dx$$

$$\Rightarrow P.I = e^{3x} x - e^{3x} = e^{3x} (x-1)$$

hence, the general solution of the given differential equation is given by

$$y = C_1 e^{2x} + C_2 e^{3x} + e^{3x} (x-1) = C_1 e^{2x} + (C_2 - 1) e^{3x} + x e^{3x}$$

$$y = C_1 e^{2x} + C_3 e^{3x} + x e^{3x}, \text{ where } C_3 = C_2 - 1$$

Example ② solve the differential eq<sup>n</sup>:

$$\frac{d^2y}{dx^2} + n^2 y = \sin nx$$

Sol<sup>n</sup> - The A.E is ~~(D^2 + n^2)~~  $m^2 + n^2 = 0$   
 $\Rightarrow m = \pm in$

$$y_c = C_1 \cos nx + C_2 \sin nx$$

Now,

$$P.I = \frac{1}{(D^2 + n^2)} \sec nx = \frac{1}{(D+in)(D-in)} \sec nx = \frac{1}{2in} \left\{ \frac{1}{D-in} - \frac{1}{D+in} \right\} \sec nx$$

$$P.I = \frac{1}{2in} \left\{ \frac{\sec nx}{(D-in)} - \frac{1}{(D+in)} \sec nx \right\} = \frac{1}{2in} \left\{ e^{inx} \int e^{-inx} \sec nx dx - e^{-inx} \int e^{inx} \sec nx dx \right\}$$

$$P.I = \frac{1}{2in} \left\{ e^{inx} \int (\cos nx - i \sin nx) \sec nx dx - e^{-inx} \int (\cos nx + i \sin nx) dx \right\}$$

$$P.I = \frac{1}{2in} \left\{ e^{inx} \int (1 - i \tan nx) dx - e^{-inx} \int (1 + i \tan nx) dx \right\}$$

$$P.I = \frac{1}{2in} \left\{ e^{inx} \left( x + \frac{i}{n} \log(\cos nx) \right) - e^{-inx} \left( x - \frac{i}{n} \log(\cos nx) \right) \right\}$$

$$P.I = \frac{1}{2in} \left\{ x \left( e^{inx} - e^{-inx} \right) + \frac{i}{n} \log(\cos nx) \left( e^{inx} + e^{-inx} \right) \right\}$$

$$P.I = \left\{ \frac{x}{n} \left( \frac{e^{inx} - e^{-inx}}{2i} \right) + \frac{1}{n^2} \log(\cos nx) \left( \frac{e^{inx} + e^{-inx}}{2} \right) \right\}$$

$$P.I = \frac{x}{n} \sin nx + \frac{1}{n^2} \log(\cos nx) \cos nx$$

hence, the complete sol<sup>n</sup> of the given D.E is given by

$$Y = C.f + P.I = C_1 \cos nx + C_2 \sin nx + \frac{x}{n} \sin nx + \frac{1}{n^2} \log(\cos nx) \cos nx$$

$$\Rightarrow Y = C_1 \cos nx + C_2 \sin nx + \frac{x}{n} \sin nx + \frac{1}{n^2} \log(\cos nx) \cos nx$$

Example ③ Solve  $(D^2+4)y = \tan 2x$

Sol<sup>no</sup> - The A.E is  $m^2+4=0$   
 $\Rightarrow m = \pm 2i$

$$\Rightarrow y_c = c_1 \cos 2x + c_2 \sin 2x$$

Now, B.

$$P.I = \frac{1}{(D^2+4)} \tan 2x = \frac{1}{(D+2i)(D-2i)} \tan 2x = \frac{1}{4i} \left\{ \frac{1}{(D-2i)} - \frac{1}{(D+2i)} \right\} \tan 2x$$

$$P.I = \frac{1}{4i} \left\{ \frac{1}{(D-2i)} \tan 2x - \frac{1}{(D+2i)} \tan 2x \right\} = \frac{1}{4i} \left\{ e^{2ix} \int \overline{e^{-2ix}} \tan 2x dx - \overline{e^{-2ix}} \int e^{2ix} \tan 2x dx \right\}$$

$$\begin{aligned} \text{Now, } \int \overline{e^{-2ix}} \tan 2x dx &= \int (\cos 2x - i \sin 2x) \tan 2x dx \\ &= \int \sin 2x - \frac{i \sin^2 2x}{\cos 2x} dx \\ &= \int \sin 2x - i \left( \frac{1 - \cos^2 2x}{\cos 2x} \right) dx \\ &= \int \sin 2x - i \sec 2x + i \cos 2x dx \\ &= \int \sin 2x dx - i \int \sec 2x dx + i \int \cos 2x dx \end{aligned}$$

$$= -\frac{1}{2} \cos 2x - \frac{i}{2} \log(\sec 2x + \tan 2x) + \frac{i}{2} \sin 2x$$

and

$$\begin{aligned} \int \overline{e^{2ix}} \tan 2x dx &= \int (\cos 2x + i \sin 2x) \tan 2x dx \\ &= \int \sin 2x + i \frac{\sin^2 2x}{\cos 2x} dx \end{aligned}$$

$$\begin{aligned}
 \int e^{2ix} \tan 2x dx &= \int \sin 2x + i \left( \frac{1 - \cos 2x}{\cos 2x} \right) dx \\
 &= \int \sin 2x dx + i \sec 2x - i \cos 2x dx \\
 &= \int \sin 2x dx + i \int \sec 2x dx - i \int \cos 2x dx \\
 &= -\frac{1}{2} \cos 2x + i \frac{1}{2} \log(\sec 2x + \tan 2x) - \frac{i}{2} \sin 2x
 \end{aligned}$$

from eqn ① ② and ③, we have

$$\begin{aligned}
 P.I. &= \frac{1}{4i} \left[ e^{2ix} \left\{ -\frac{1}{2} \cos 2x - \frac{i}{2} \log(\sec 2x + \tan 2x) + \frac{i}{2} \sin 2x \right\} \right. \\
 &\quad \left. - e^{-2ix} \left\{ -\frac{1}{2} \cos 2x + \frac{i}{2} \log(\sec 2x + \tan 2x) - \frac{i}{2} \sin 2x \right\} \right]
 \end{aligned}$$

$$\begin{aligned}
 P.I. &= \frac{1}{4} \left[ -\cos 2x \left( \frac{e^{2ix} - e^{-2ix}}{2i} \right) - \left( \frac{e^{2ix} + e^{-2ix}}{2} \right) \log(\sec 2x + \tan 2x) \right. \\
 &\quad \left. + \left( \frac{e^{2ix} + e^{-2ix}}{2} \right) \sin 2x \right]
 \end{aligned}$$

$$\begin{aligned}
 P.I. &= \frac{1}{4} \left[ -\cos 2x \sin 2x - \cos 2x \log(\sec 2x + \tan 2x) + \cos 2x \sin^2 2x \right] \\
 P.I. &= -\frac{1}{4} \cos 2x \log(\sec 2x + \tan 2x)
 \end{aligned}$$

Hence, The general soln of the given D.E is  $y = C.F + P.I.$

$$y = C_1 \cos 2x + C_2 \sin 2x - \frac{1}{4} \cos 2x \log(\sec 2x + \tan 2x)$$

$$\text{Example(4) solve } \frac{d^2y}{dx^2} + \frac{dy}{dx} = (1+e^x)^{-1}$$

Sol<sup>n</sup>o - The A-E is  $m^2 + m = 0$

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

$$\Rightarrow m=0, -1$$

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

$$\text{Now, P.I} = \frac{1}{(D^2+D)} (1+e^x)^{-1} = \frac{1}{D(D+1)} \frac{1}{1+e^x}$$

$$P.I = \left( \frac{1}{D} - \frac{1}{D+1} \right) \frac{1}{1+e^x} = \frac{1}{D} \frac{1}{1+e^x} - \frac{1}{D+1} \frac{1}{1+e^x}$$

$$P.I = \int \frac{1}{1+e^x} dx - \bar{e}^x \int \frac{e^x}{1+e^x} dx$$

$$P.I = \int \frac{\bar{e}^x}{1+\bar{e}^x} dx - \bar{e}^x \int \frac{e^x}{1+e^x} dx$$

$$P.I = -\log(1+\bar{e}^x) - \bar{e}^x \log(1+e^x)$$

hence, the general solution is given by  
 $y = C_1 + C_2 \bar{e}^x - \log(1+\bar{e}^x) + \bar{e}^x \log(1+e^x)$

$$\text{Example(5) solve } \frac{d^2y}{dx^2} + 3 \frac{dy}{dx} + 2y = e^x$$

Sol<sup>n</sup>o - The A-E is  $m^2 + 3m + 2 = 0$

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

$$\Rightarrow m=-1, -2$$

$$C_f = C_1 \bar{e}^x + C_2 \bar{e}^{2x}$$

$$\text{Now, P.I.} = \frac{1}{(D^2+3D+2)} e^x = \frac{1}{(D+1)(D+2)} e^x$$

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

$$\text{P.I.} = \bar{e}^x \int e^x e^x dx - \bar{e}^{2x} \int \bar{e}^{2x} e^x dx$$

$$= \bar{e}^x \int e^u du - \bar{e}^{2x} \int u e^u du, \text{ where } e^x = u$$

$$\text{P.I.} = \bar{e}^x e^u - \bar{e}^{2x} \{ (u-1)e^u \} = \bar{e}^x e^x - \bar{e}^{2x} (e^x - 1) e^x$$

$$\text{P.I.} = (\bar{e}^x - \bar{e}^x + \bar{e}^{2x}) e^x = \bar{e}^{2x} e^x$$

hence, the general solution of the given D.E is

$$y = c_1 \bar{e}^x + c_2 \bar{e}^{2x} + \bar{e}^{2x} e^x$$

# Shortcat Method of finding Particular integral:-

In the previous section, we have learnt about general method of finding particular integral of the D.E of the type  $f(D)y = Q$ . The process of Computing particular integral becomes quiet easy, if the  $f^n Q(x)$  assumes any one of the following forms: (i)  $e^{ax}$  (ii)  $x^n$ ,  $n \in \mathbb{N}$  (iii)  $\sin ax$  or  $\cos ax$  (iv)  $e^{ax} V(x)$  (v)  $x^n V(x)$ , where  $V$  is any  $f^n$  of  $x$ .

Case-I Particular integral when  $Q(x)$  is of the form  $e^{ax}$ , when  $f(a) \neq 0$

$$P.I = \frac{e^{ax}}{f(D)} = \frac{e^{ax}}{f(a)}, \text{ provided that } f(a) \neq 0$$

Thus if  $Q = e^{ax}$ , then particular integral can be easily obtained by the substitution of  $a$  in place of  $D$ ,  $a^2$  in place of  $D^2$  and so on in  $f(D)$ , provided that  $f(a) \neq 0$

Example ① Solve:  $\frac{d^2y}{dx^2} + 31 \frac{dy}{dx} + 240y = 272\bar{e}^x$

Sol<sup>n</sup> - The A.E is  $m^2 + 31m + 240 = 0$

$$\Rightarrow (m+16)(m+15) = 0$$

$$\Rightarrow m = -15, -16$$

$$C.F = C_1 \bar{e}^{-15x} + C_2 \bar{e}^{-16x}$$

Now, P.I =  $\frac{Q}{f(D)} = \frac{272\bar{e}^x}{(D^2 + 31D + 240)}$

$$= 272 \frac{\bar{e}^x}{(-1)^2 + 31x - 1 + 240} = \frac{272\bar{e}^x}{210} = \frac{136\bar{e}^x}{105}$$

hence, The general sol<sup>n</sup> of the differential eq<sup>n</sup> is

$$y = C_1 \bar{e}^{-15x} + C_2 \bar{e}^{-16x} + \frac{136\bar{e}^x}{105}$$

Example ② solve  $\frac{d^2y}{dx^2} + \frac{dy}{dx} - 6y = e^x \cosh 2x$

Sol<sup>n</sup> - we have  $\frac{d^2y}{dx^2} + \frac{dy}{dx} - 6y = e^x \cosh 2x$

$$\text{or } \frac{d^2y}{dx^2} + \frac{dy}{dx} - 6y = e^x \cosh 2x$$

$$(D^2 + D - 6)y = e^x \cosh 2x$$

The A.E is  $m^2 + m - 6 = 0$

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

$$\Rightarrow m = -3, 2$$

$$\therefore C.F = C_1 e^{-3x} + C_2 e^{2x}$$

$$\text{Now, P.I} = \frac{Q}{f(D)} = \frac{1}{(D^2 + D - 6)} e^x \cosh 2x$$

$$\text{put } \cosh 2x = \frac{e^{2x} + e^{-2x}}{2}$$

$$P.I = \frac{1}{(D^2 + D - 6)} e^x \left( \frac{e^{2x} + e^{-2x}}{2} \right) = \frac{1}{(D^2 + D - 6)} \frac{e^{3x} + e^{-x}}{2}$$

$$P.I = \frac{1}{2} \times \frac{1}{(D^2 + D - 6)} e^{3x} + \frac{1}{2} \times \frac{1}{(D^2 + D - 6)} e^{-x}$$

$$P.I = \frac{1}{2(9+3+6)} e^{3x} + \frac{1}{2(1-1-6)} e^{-x}$$

$P.I = \frac{1}{12} e^{3x} - \frac{1}{12} e^{-x}$ , hence the general sol<sup>n</sup> of the given differential is given by

$$y = C_1 e^{3x} + C_2 e^{2x} + \frac{1}{12} (e^{3x} - e^{-x}).$$

Case-II :- Particular integral when Q is of the form

$e^{ax}$  and  $f(a)=0$

P.I. =  $\frac{e^{ax}}{f(D)}$ , when  $f(a)=0$ , then we proceed as

P.I. =  $\frac{x e^{ax}}{f'(D)} = \frac{x e^{ax}}{f'(a)}$ , provided  $f'(a) \neq 0$

again, if  $f'(a)=0$ , then we proceed as

P.I. =  $\frac{x^2 e^{ax}}{f''(a)}$ , provided  $f''(a) \neq 0$ , and continue

this process. and we use this formula

P.I. =  $\frac{e^{ax}}{f(D)} = \frac{1}{(D-a)^r \phi(D)} e^{ax} = \frac{x^r e^{ax}}{r! \phi(a)}$

Example (1) Solve  $\frac{d^2y}{dx^2} - 8 \frac{dy}{dx} + 16y = e^{4x}$

Sol<sup>n</sup>o - The A.E is  $m^2 - 8m + 16 = 0$

$$\Rightarrow (m-4)^2 = 0$$

$$\Rightarrow m=4, 4$$

$$\therefore C.F = (C_1 + x C_2) e^{4x}$$

$$P.I. = \frac{e^{4x}}{(D^2 - 8D + 16)} = \frac{e^{4x}}{(D-4)^2} = \frac{x^2 e^{4x}}{2!}$$

3 Thus, the general soln of D.E is given by

$$y = C_f + P.I = (C_1 + x(C_2)) e^{4x} + \frac{x^2 e^{4x}}{2}$$

Example ② solve  $(D-1)^2(D^2+1)^2 y = e^{2x}$

Soln - The A.E is  $(m-1)^2(m^2+1)^2 = 0$

$$\Rightarrow m=1(\text{twice}), \pm i(\text{twice})$$

$$\therefore C_f = (C_1 + x(C_2)) e^x + (C_3 + x(C_4)) \cos x + (C_5 + x(C_6)) \sin x$$

$$P.I = \frac{e^x}{(D-1)^2(D^2+1)^2} = \frac{e^x}{(D-1)^2 4} = \frac{1}{4} \frac{e^x}{(D-1)^2} = \frac{x^2 e^x}{4 \times 2!} = \frac{x^2 e^{2x}}{8}$$

Hence, the general solution is given by

$$y = C_f + P.I = (C_1 + x(C_2)) e^x + (C_3 + x(C_4)) \cos x + (C_5 + x(C_6)) \sin x + \frac{x^2 e^{2x}}{8}$$

Example ③ solve  $(D^2-a^2)y = \cosh ax$

Soln - A.E is  $m^2 - a^2 = 0$

$$m = \pm a$$

$$\therefore C_f = C_1 e^{ax} + C_2 e^{-ax}$$

$$\text{Now, } P.I = \frac{\cosh ax}{(D^2-a^2)} = \frac{1}{(D^2-a^2)} \left( \frac{e^{ax} + e^{-ax}}{2} \right)$$

$$= \frac{1}{2} \left\{ \frac{e^{ax}}{(D^2-a^2)} + \frac{e^{-ax}}{(D^2-a^2)} \right\}$$

$$P.I = \frac{1}{2} \left\{ \frac{1}{(D+a)(D-a)} e^{ax} + \frac{1}{(D+a)(D-a)} e^{-ax} \right\}$$

$$P.I = \frac{1}{2} \left\{ \frac{1}{2a(0-a)} e^{9x} + \frac{1}{-2a(0+a)} e^{-9x} \right\}$$

$$P.I = \frac{1}{2} \left\{ \frac{1}{2a} \frac{x e^{9x}}{1!} - \frac{1}{2a} \frac{x e^{-9x}}{1!} \right\} = \frac{x}{2a} \left( \frac{e^{9x} - e^{-9x}}{2} \right)$$

$$P.I = \frac{x}{2a} \sinh 9x$$

Hence, the general soln is given by  $y = C.F + P.I$

$$y = C_1 e^{9x} + C_2 e^{-9x} + \frac{x}{2a} \sinh 9x.$$

Example(4) See the

$$\text{Soln} - \text{Given D.E can be written as } \frac{d^2y}{dx^2} - 4y = \cosh(2x-1) + 3^x$$

The A.E is  $m^2 - 4 = 0 \Rightarrow m = \pm 2$

$$\therefore C.F = C_1 e^{2x} + C_2 e^{-2x}$$

Now,

$$P.I = \frac{1}{(D^2 - 4)} \{ \cosh(2x-1) + 3^x \} = \frac{1}{(D^2 - 4)} \left\{ \frac{e^{2x-1} - e^{-2x+1}}{2} \right\} + \frac{1}{(D^2 - 4)} e^{x \log 3}$$

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

$$P.I = \frac{1}{2} \frac{1}{(D^2 - 4)} e^{2x} - \frac{1}{2} \frac{e^{-2x}}{(D^2 - 4)} + \frac{1}{(\log 3)^2 - 4} e^{x \log 3}$$

$$P.I = \frac{1}{2} \frac{x e^{2x}}{2D} - \frac{e^{-2x}}{2} \frac{x}{2D} + \frac{3^x}{(\log 3)^2 - 4}$$

$$= \frac{x}{4} \left( \frac{e^{2x} - e^{-(2x-1)}}{2} \right) + \frac{3x}{(\log 3)^2 - 4} = \frac{x}{4} \sinh(2x-1) + \frac{3x}{(\log 3)^2 - 4}$$

(case) The general soln is given by

$$y = c_1 e^{2x} + c_2 e^{-2x} + \frac{x}{4} \sinh(2x-1) + \frac{3x}{(\log 3)^2 - 4}$$

(Case-III) Particular integral when Q is of the form

$$x^n, n \in \mathbb{N}$$

$$P.I. = \frac{x^n}{f(D)} = \frac{1}{(p_0 D^n + p_1 D^{n-1} + \dots + p_{n-1} D + p_n)} x^n$$

$$P.I. = \frac{1}{p_n \left( 1 + \frac{p_{n-1}}{p_n} D + \dots + \frac{p_1}{p_n} D^{n-1} + \frac{p_0}{p_n} D^n \right)}$$

$$P.I. = \frac{1}{p_n} \left( 1 + \frac{p_{n-1}}{p_n} D + \dots + \frac{p_0}{p_n} D^n \right)^{-1} x^n$$

where  $\left( 1 + \frac{p_{n-1}}{p_n} D + \dots + \frac{p_0}{p_n} D^n \right)^{-1}$  the term expand

by using Binomial Expansion. The following expansion will be helpful in expanding  $\{f(D)\}^{-1}$  in ascending power of D.

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

$$\begin{aligned}
 \text{(i)} \quad (1-x)^n &= 1 - nx + \frac{n(n-1)}{2!}x^2 - \frac{n(n-1)(n-2)}{3!}x^3 + \dots \\
 \text{(ii)} \quad (1-x)^{-1} &= 1 + x + x^2 + \frac{x^3}{0!} + \frac{x^4}{1!} + \dots \\
 \text{(iii)} \quad (1-x)^2 &= 1 + 2x + 3x^2 + 4x^3 + \dots \\
 \text{(iv)} \quad (1+x)^{-1} &= 1 - x + x^2 - \frac{x^3}{2!} + \frac{x^4}{1!} - \dots \\
 \text{(v)} \quad (1+x)^2 &= 1 + 2x + 3x^2 - 4x^3 + \dots
 \end{aligned}$$

Example ① solve  $\frac{d^2y}{dx^2} - y = 2+3x$

$$\text{Soln: } \text{The A.E is } \frac{d^2y}{dx^2} - y = 2+3x$$

$$m^2 - 1 = 0$$

$$m = \pm 1$$

$$\therefore C.F = C_1 e^x + C_2 e^{-x}$$

$$\text{Now, P.I} = \frac{2+3x}{(D^2-1)} = \frac{2+3x}{-(1-D^2)}$$

$$P.I = -(1-D^2)^{-1}(2+3x)$$

$$= -(1+D^2+D^4)(2+3x)$$

$$= -(2+3x) + 0 + 0 = -(2x+3)$$

hence, The complete Soln is

$$Y = C_1 e^x + C_2 e^{-x} - (2x+3).$$

$$\begin{aligned}
 \text{Example ② solve } \frac{d^2y}{dx^2} - 6 \frac{dy}{dx} + 9y &= x^2 + 2e^{2x}
 \end{aligned}$$

Sol<sup>no</sup> - The given D.E, can be written as symbolic form, is  
 $(D^2 - 6D + 9)y = x^2 + 2e^{2x}$   
The A.E is  $(m-3)^2 = 0 \Rightarrow m = 3, -3$

Now, C.F =  $(C_1 + xC_2)e^{3x}$   
P.I =  $\frac{1}{(D^2 - 6D + 9)}(x^2 + 2e^{2x}) = \frac{1}{(D-3)^2} \frac{x^2 + 2e^{2x}}{(D-3)^2}$   
 $= \frac{1}{9(1-D/3)^2} \frac{x^2 + 2e^{2x}}{(2-3)^2}$

$$P.I = \frac{1}{9}(1-D/3)^2 x^2 + 2e^{2x}$$

$$P.I = \frac{1}{9} \left( 1 + 2D/3 + 3D^2 + \dots \right) x^2 + 2e^{2x}$$

$$P.I = \frac{1}{9} \left( x^2 + \frac{4x}{3} + 2/3 \right) + 2e^{2x}$$

hence, the general S.O.M is given by  $y = C.F + P.I$

$$y = (C_1 + xC_2)e^{3x} + \frac{1}{27} \left( 3x^2 + 4x + 2 \right) + 2e^{2x}$$

Example ② solve  $\frac{d^2y}{dx^2} - \frac{dy}{dx} - 2y = 2x^2$ , given that  
 $y(0) = 0, y'(0) = 0$ .

Sol<sup>no</sup> - The A.E is  $m^2 - m - 2 = 0$

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

$$\therefore C.F = C_1 e^{2x} + C_2 e^{-x}$$

$$\text{Now, P.I} = \frac{1}{(D^2-D-2)} 2x^2 = 2 \times \frac{1}{-2 \left\{ 1 + \frac{(D-1)^2}{2} \right\}} x^2$$

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

$$\text{P.I} = -\left(\frac{D}{2} + \frac{D^2}{2} + \frac{(D-1)^2}{4} + \dots\right) x^2$$

$$\text{P.I} = -\left(\frac{D}{2} + \frac{D^2}{2} + \frac{D^2 + D^4 - 2D^3}{4} + \dots\right) x^2$$

$$\text{P.I} = -\left(\frac{D}{2} + \frac{3D^2}{4} + \dots\right) x^2 = -(x^2 - x + 3/2)$$

Therefore, the general soln of given D.E is

$$y = C_1 e^{2x} + C_2 e^{-x} - x^2 + x - 3/2 \quad (1)$$

diff. (1). w.r.t. x, we get

$$\frac{dy}{dx} = 2C_1 e^{2x} - C_2 e^{-x} - 2x + 1 \quad (2)$$

It is given that  $y=0$  and  $\frac{dy}{dx}=0$  at  $x=0$  putting  $x=0, y=0$  and  $\frac{dy}{dx}=0$  in eqn (1) and (2), we get

$$C_1 + (2-3/2) = 0 \quad \text{and} \quad 2C_1 - C_2 + 1 = 0$$

on solving these two eqn, we get  $C_1 = 1/6$  and  $C_2 = 4/3$

Substituting these value of  $C_1$  and  $C_2$  in eqn (1), we obtain

$$y = \frac{1}{6} e^{2x} + \frac{4}{3} e^{-x} - x^2 + x - 3/2 \quad \text{is the required soln.}$$

Case-IV ° - Particular integral when  $\alpha$  is of the form  $\sin ax$  or  $\cos ax$

$$P.I = \frac{1}{P(D^2)} \sin ax = \frac{1}{P(-a^2)} \sin ax$$

$$P.I = \frac{\cos ax}{P(D^2)} = \frac{1}{P(-a^2)} \cos ax \text{ Simply replace } D^2 \text{ by } -a^2.$$

The above Method fail when  $P(-a^2) = 0$  and in such a case, we proceed as follows:

$$\frac{1}{(D^2+a^2)} \cos ax = \frac{x \sin ax}{2a}$$

$$\frac{1}{(D^2+a^2)} \sin ax = -\frac{x \cos ax}{2a}$$

Example (1) solve  $\frac{d^2y}{dx^2} + \frac{dy}{dx} + y = \cos 2x$

Sol<sup>n</sup>o - The given differential eq<sup>n</sup>, in symbolic form, is

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

The A.E is  $m^2+m+1=0$

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

$$\therefore C.f = e^{-x/2} \left( C_1 \cos \frac{\sqrt{3}}{2}x + C_2 \sin \frac{\sqrt{3}}{2}x \right)$$

Now,

$$P.I = \frac{1}{(D^2+D+1)} \cdot (\cos 2x), \text{ replace } D^2 = -4 = -(2)^2$$

$$P.I = \frac{1}{-4+D+1} \cos 2x = \frac{1}{(D-3)} \cos 2x = \frac{(D+3)(\cos 2x)}{D^2-9} = -\frac{(D+3)\cos 2x}{19}$$

$$P.I = -\frac{1}{13}(-2\sin 2x + 3\cos 2x)$$

hence, the general soln is given by

$$y = e^{-x/2} \left\{ C_1 \cos \frac{\sqrt{3}}{2}x + C_2 \sin \frac{\sqrt{3}}{2}x \right\} - \frac{1}{13}(-2\sin 2x + 3\cos 2x)$$

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

Soln - The A.E is  $m^2 + m - 2 = 0$

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

$$\therefore C.F = C_1 e^{2x} + C_2 e^{-x}$$

Now,

$$P.I = \frac{1}{(D^2 + D - 2)}(x + \sin x) = \frac{1}{(D^2 + D - 2)}x + \frac{1}{(D^2 + D - 2)}\sin x$$

$$P.I = \frac{1}{-2 \left\{ 1 - \frac{(D+D^2)}{2} \right\}} x + \frac{1}{-10} \sin x$$

$$P.I = -\frac{1}{2} \left\{ 1 - \frac{(D+D^2)}{2} \right\}^{-1} x + \frac{1}{(D-3)} \sin x$$

$$P.I = -\frac{1}{2} \left\{ 1 + \frac{D+D^2}{2} + \dots \right\} x + \frac{(D+3)}{D^2-9} \sin x$$

$$P.I = -\frac{1}{2} \left\{ 1 + \frac{D}{2} + \frac{D^2}{2} + \dots \right\} x + \frac{1}{-10} \cos x + 3 \sin x$$

$$P.I = -\frac{1}{2} \left\{ x + \frac{1}{2} \right\} - \frac{1}{10} (\cos x + 3 \sin x) = -\frac{1}{4}(2x+1) - \frac{1}{10} (\cos x + 3 \sin x)$$

hence, The general soln is given by

$$y = C.F + P.I = C_1 e^{2x} + C_2 e^{-x} - \frac{1}{4}(2x+1) - \frac{1}{10} (\cos x + 3 \sin x)$$

Example(3) Solve  $\frac{d^2y}{dx^2} + 2\frac{dy}{dx} + y = e^{2x} + \cos 2x$

Sol<sup>n</sup>o - The A.E is  $m^2 + 2m + 1 = 0$   
 $\Rightarrow (m+1)^2 = 0$   
 $\Rightarrow m = -1, -1$

$$C.F = (C_1 + xC_2)e^{-x}$$

$$P.I = \frac{1}{(D+1)^2} (e^{2x} + \cos 2x) = \frac{1}{(D+1)^2} e^{2x} + \frac{1}{(D+1)^2} \cos 2x$$

$$P.I = \frac{1}{9} e^{2x} + \frac{1}{(D+1)^2} \left( \frac{1 + \cos 2x}{2} \right) = \frac{1}{9} e^{2x} + \frac{1}{2} \times \frac{1}{(D+1)^2} (1 + \cos 2x)$$

$$P.I = \frac{1}{9} e^{2x} + \frac{1}{2} \frac{1}{(D+1)} \cdot 1 + \frac{1}{2(D+1)^2} \cos 2x$$

$$P.I = \frac{1}{9} e^{2x} + \frac{1}{2} \frac{1}{(D+1)^2} e^{0x} + \frac{1}{2(D^2+2D+1)} \cos 2x$$

$$P.I = \frac{1}{9} e^{2x} + \frac{1}{2} \frac{1}{(0+1)^2} e^{0x} + \frac{1}{2(-4+2D+1)} \cos 2x$$

$$P.I = \frac{1}{9} e^{2x} + \frac{1}{2} + \frac{1}{2(2D-3)} \cos 2x$$

$$P.I = \frac{1}{9} e^{2x} + \frac{1}{2} + \frac{1}{2} \frac{(2D+3)}{4D^2-9} \cos 2x = \frac{1}{9} e^{2x} + \frac{1}{2} \frac{(2D+3)}{-25} \cos 2x$$

$$P.I = \frac{1}{9} e^{2x} + \frac{1}{2} - \frac{1}{50} (-4 \sin 2x + 3 \cos 2x)$$

Hence, the general soln is given by

$$Y = (C_1 + xC_2)e^{-x} + \frac{e^{2x}}{9} + \frac{1}{2} - \frac{1}{50} (-4 \sin 2x + 3 \cos 2x)$$

Example(4) Solve  $\frac{d^2y}{dx^2} + 2y = \sin 2x + 3 + 5x$

Sol<sup>n</sup> - The A.E is  $m^2 + 2 = 0$   
 $\Rightarrow m = \pm i\sqrt{2}$

$$\therefore Cf = C_1 \cos \sqrt{2}x + C_2 \sin \sqrt{2}x$$

Now,

$$P.I = \frac{1}{D^2+2} (\sin 2x + 3 + 5x) = \frac{1}{D^2+2} \underbrace{\sin 2x}_{(D^2+2)} + \frac{3}{D^2+2} + \frac{5}{D^2+2} x$$

$$P.I = \frac{1}{D^2+2} \sin 2x + \frac{3}{D^2+2} e^{0x} + 5 \frac{1}{2(1+D^2)} x$$

$$P.I = -\frac{1}{2} \sin 2x + \frac{3}{2} + \frac{5}{2} \left(1 + \frac{1}{2}\right)^{-1} x$$

$$P.I = -\frac{1}{2} \sin 2x + \frac{3}{2} + \frac{5}{2} \left(1 - \frac{1}{2}\right)^{-1} x$$

$$P.I = -\frac{1}{2} \sin 2x + \frac{3}{2} + \frac{5}{2} x$$

Hence, the general soln is given by

$$y = C_1 \cos \sqrt{2}x + C_2 \sin \sqrt{2}x - \frac{1}{2} \sin 2x + \frac{3}{2} + \frac{5}{2} x$$

Example(5) Solve  $\frac{d^2y}{dx^2} + y = \sin 3x \cos 2x$

Sol<sup>n</sup> - The A.E is  $m^2 + 1 = 0$   
 $\Rightarrow m = \pm i$

$$\therefore Cf = C_1 \cos x + C_2 \sin x$$

Now,

$$P.I = \frac{1}{D^2+1} \sin 3x \cos 2x = \frac{1}{2} x \frac{1}{D^2+1} 2 \sin 3x \cos 2x$$

$$P.L = \frac{1}{2(D^2+1)} \sin 5x + \sin x = \frac{1}{2} \times \left\{ \frac{1}{(D^2+1)} \sin 5x + \frac{1}{(D^2+1)} \sin x \right\}$$

$$P.L = \frac{1}{2} \times \left\{ \frac{1}{25+1} \sin 5x + \frac{x \cos x}{2} \right\} \quad \therefore \frac{1}{(D^2+9^2)} = \frac{-x \sin 9x}{2a}$$

$$P.I = -\frac{1}{48} \sin 5x - \frac{1}{4} x \cos 5x \quad \frac{1}{(D^2+9^2)} = -\frac{x \cos 9x}{2a}$$

Example ⑤ solve  $\frac{d^2y}{dx^2} + 4y = e^x + \sin 2x$

Sol<sup>n</sup> - The A.E is  $m^2 + 4 = 0$

$$\Rightarrow m^2 = 4 i^2$$

$$\Rightarrow m = \pm 2i$$

$$\therefore C.F = C_1 \cos 2x + C_2 \sin 2x$$

Now,

$$P.I = \frac{1}{(D^2+4)} e^x + \frac{1}{(D^2+4)} \sin 2x$$

$$P.I = \frac{1}{1+4} e^x + \frac{x \cos 2x}{4} \quad \therefore \frac{1}{(D^2+9^2)} \sin 9x = -\frac{x \cos 9x}{2a}$$

$$P.I = \frac{1}{5} e^x - \frac{x}{4} \cos 2x$$

Hence, The Complete Sol<sup>n</sup> is given by

$$y = C_1 \cos 2x + C_2 \sin 2x + \frac{e^x}{5} - \frac{x}{4} \cos 2x$$

Case-II Particular integral when Q is of the form

$$e^{qx} V(x), \text{ where } V \text{ is any function of } x, \text{ then P.I is}$$
$$\text{P.I} = \frac{1}{f(D)} e^{qx} V = e^{qx} \frac{1}{f(D+q)} V(x)$$

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

Soln - The A.E is  $m^2 + 2 = 0$

$$\Rightarrow m = \pm i\sqrt{2}$$

Now

$$\text{P.I} = \frac{1}{(D^2 + 2)} x^2 e^{3x} = e^{3x} \frac{1}{(D+3)^2 + 2} x^2$$

$$\text{P.I} = \frac{e^{3x}}{11} \frac{1}{\left(1 + \frac{(6D+D^2)}{11}\right)^2} x^2 = \frac{e^{3x}}{11} \frac{1}{(D^2 + 6D + 11)} x^2$$

$$\text{P.I} = \frac{e^{3x}}{11} \left( \frac{1 - \frac{(6D+D^2)}{11} + \left(\frac{(6D+D^2)}{11}\right)^2}{11} \right) x^2$$

$$\text{P.I} = \frac{e^{3x}}{11} \left\{ 1 - \frac{6D}{11} + \frac{25}{121} D^2 + \dots \right\} x^2$$

$$\text{P.I} = \frac{e^{3x}}{11} \left( x^2 - \frac{12x}{11} + \frac{50}{121} \right)$$

Hence, The general solution of given O.E is

$$y = C_1 \cos \sqrt{2}x + C_2 \sin \sqrt{2}x + \frac{e^{3x}}{11} \left( x^2 - \frac{12x}{11} + \frac{50}{121} \right)$$

Example(2) solve  $\frac{d^2y}{dx^2} + 2y = x^2 e^{3x} + e^x \cos x$

Soln - The A.E is  $m^2 + 2 = 0$

$$\Rightarrow m = \pm \sqrt{2}i$$

$$\therefore C.F = C_1 \cos \sqrt{2}x + C_2 \sin \sqrt{2}x$$

$$P.I = \frac{1}{(D^2+2)} (x^2 e^{3x} + e^x \cos x) = \frac{1}{(D^2+2)} x^2 e^{3x} + \frac{1}{(D^2+2)} e^x \cos x$$

$$P.I = \frac{e^{3x}}{11} \left( x^2 - \frac{12}{11}x + \frac{50}{121} \right) + e^x \frac{1}{(D+1)^2 + 2} \cos x$$

$$P.I = \frac{e^{3x}}{11} \left( x^2 - \frac{12}{11}x + \frac{50}{121} \right) + e^x \frac{1}{D^2 + 1 + 2D + 2} \cos x$$

$$P.I = \frac{e^{3x}}{11} \left( x^2 - \frac{12}{11}x + \frac{50}{121} \right) + e^x \frac{1}{D^2 + 2D + 3} \cos x$$

$$P.I = \frac{e^{3x}}{11} \left( x^2 - \frac{12}{11}x + \frac{50}{121} \right) + e^x \frac{1}{(-1+2D+3)} \cos x$$

$$P.I = \frac{e^{3x}}{11} \left( x^2 - \frac{12}{11}x + \frac{50}{121} \right) + \frac{e^x}{2} \frac{(D-1)}{(D+1)(D-1)} \cos x$$

$$P.I = \frac{e^{3x}}{11} \left( x^2 - \frac{12}{11}x + \frac{50}{121} \right) + \frac{e^x}{2} \frac{(D-1)(\cos x)}{D^2-1}$$

$$P.I = \frac{e^{3x}}{11} \left( x^2 - \frac{12}{11}x + \frac{50}{121} \right) + \frac{e^x}{2} x - \frac{1}{2} (\sin x - \cos x)$$

$$P.I = \frac{e^{3x}}{11} \left( x^2 - \frac{12}{11}x + \frac{50}{121} \right) + \frac{e^x}{4} (\sin x + \cos x)$$

Hence, the general soln is given by

$$Y = C_1 \cos \sqrt{2}x + C_2 \sin \sqrt{2}x + \frac{e^{3x}}{11} \left( x^2 - \frac{12}{11}x + \frac{50}{121} \right) + \frac{e^x}{4} (\sin x + \cos x)$$

Case-VI Particular integral when Q is of the form

$xV$ , where V is any function of x, then P.I. is

$$P.I. = \frac{xV}{f(D)} = x \frac{1}{f(D)} V - \frac{f'(D)}{[f(D)]^2} V$$

E Example ①

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

Sol<sup>n</sup> - The A.E is  $m^2 - 2m + 1 = 0$

$$\therefore C.f = (C_1 + xC_2)e^x \Rightarrow m=1,1$$

Now, P.I. =  $\frac{1}{(D^2 - 2D + 1)} x \sin x = x \frac{1}{(D^2 - 2D + 1)} \sin x - \frac{(2D-2) \sin x}{(D^2 - 2D + 1)^2}$

$$P.I. = x \frac{1}{-2D} \sin x - \frac{2(D-1) \sin x}{D^2}$$

$$P.I. = \frac{x}{2} \cos x + \frac{\sin x - \cos x}{2D^2}$$

$$P.I. = \frac{x}{2} \cos x + \frac{1}{2} (\cos x - \sin x)$$

Hence, the general soln is given by

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

Example ② Solve  $(D^2 - 2D + 1)y = x e^x \sin x$

Sol<sup>n</sup> - The A.E is  $(m-1)^2 = 0 \Rightarrow m=1,1$

$$\therefore C.f = (C_1 + xC_2)e^x$$

Now,

$$P.I = \frac{1}{(D^2 - 2D + 1)} xe^{x \sin x} = \frac{1}{(D-1)^2} xe^{x \sin x} = e^x \frac{1}{(D-1)^2} xe^{x \sin x}$$

$$P.I = e^x \frac{1}{D^2} xe^{x \sin x} = e^x \frac{1}{D} \left( \int xe^{x \sin x} dx \right) = e^x \frac{1}{D} (-x \cos x + \sin x)$$

$$P.I = e^x \int (-x \cos x + \sin x) dx = e^x (-x \sin x - 2 \cos x)$$

Hence, The general soln is

$$Y = (C_1 + xC_2) e^{2x} - e^{2x} (-x \sin x - 2 \cos x)$$

Example ③ solve  $(D^2 - 4D + 4)Y = 8x^2 e^{2x} \sin 2x$

Sol<sup>n</sup>o - The A.E is  $m^2 - 4m + 4 = 0$

$$\Rightarrow (m-2)^2 = 0$$

$$\Rightarrow m = 2, 2$$

$$\therefore C.F = (C_1 + xC_2) e^{2x}$$

$$\text{Now, } P.I = \frac{1}{(D-2)^2} 8x^2 e^{2x} \sin 2x = 8e^{2x} \frac{1}{(D+2-2)^2} x^2 \sin 2x$$

$$P.I = 8e^{2x} \frac{1}{D^2} x^2 \sin 2x = 8e^{2x} \frac{1}{D} \left\{ \int x^2 \sin 2x dx \right\}$$

$$P.I = 8e^{2x} \frac{1}{D} \left\{ -\frac{x^2 \cos 2x}{2} + \int x \cos 2x dx \right\}$$

$$P.I = 8e^{2x} \frac{1}{D} \left\{ -\frac{x^2}{2} \cos 2x + \frac{x}{2} \sin 2x + \frac{1}{4} \cos 2x \right\}$$

$$P.I = 8e^{2x} \left\{ -\frac{x^2}{2} \cos 2x + \frac{x}{2} \sin 2x + \frac{1}{4} \cos 2x \right\} dx$$

$$P.I = 8e^{2x} \left\{ -\frac{x^2}{4} \sin 2x - \frac{x}{4} \cos 2x + \frac{1}{8} \sin 2x - \frac{x}{4} (\cos 2x + \frac{1}{8} \sin 2x + \frac{1}{8} \sin 2x) \right\}$$

$$P.I = 8e^{2x} \left\{ -\frac{x^2}{4} \sin 2x - \frac{x}{2} (\cos 2x + \frac{3}{8} \sin 2x) \right\}$$

Hence, The general soln is

$$y = (c_1 + x(c_2)) e^{2x} + 8e^{2x} \left\{ -\frac{x^2}{4} \sin 2x - \frac{x}{2} (\cos 2x + \frac{3}{8} \sin 2x) \right\}.$$

Example(4) solve  $(D^4 + 2D^2 + 1)y = x^2 \cos 2x$

Soln<sup>o</sup> - The A.E is  $m^4 + 2m^2 + 1 = 0$   
 $\Rightarrow m^4 + m^2 + m^2 + 1 = 0$   
 $(m^2 + 1)^2 = 0$

$\therefore c.f = (c_1 + x(c_2)) \cos 2x + (c_3 + x(c_4)) \sin 2x$

Now,

$$P.I = \frac{1}{(D^2 + 1)^2} x^2 \cos 2x = \text{Real Part of } \frac{x^2 e^{ix}}{(D^2 + 1)^2}$$

$$P.I = e^{ix} \frac{1}{((D+i)^2 + 1)^2} x^2 = e^{ix} \frac{1}{(D^2 + 1)^2} x^2$$

$$P.I = e^{ix} \frac{1}{(2(D)^2)} \left( 1 + \frac{D}{2i} \right)^{-2} x^2$$

$$P.I = -\frac{1}{4} e^{ix} \frac{1}{D^2} \left\{ 1 - \frac{D}{i} + \frac{3}{4} \frac{D^2}{i^2} - \dots \right\} x^2$$

$$P.I = -\frac{1}{4} e^{ix} \frac{1}{D^2} \left\{ x^2 + 2ix - \frac{3}{2} \right\} = -\frac{1}{4} e^{ix} \left\{ \frac{x^4}{12} - \frac{3}{4} x^2 + \frac{x^3}{3} i \right\}$$

$$P.I = -\frac{1}{4} (\cos x + i \sin x) \left\{ \frac{x^4}{12} - \frac{3}{4} x^2 + \frac{x^3}{3} i \right\}$$

$$P.I = \text{Real Part of } \frac{1}{(D^2 + 1)^2} x^2 e^{ix} = -\frac{1}{4} \left\{ \left( \frac{x^4 - 3x^2}{12} \right) \cos x - \frac{x^3}{3} \sin x \right\}$$

$$\Rightarrow P.I = -\frac{1}{4} \left\{ \left( \frac{x^4 - 9x^2}{12} \right) \cos x - \frac{x^3}{3} \sin x \right\}$$

Hence, the general soln is given by

$$y = (c_1 + x(c_2) \cos x + (c_3 + x(c_4) \sin x) - \frac{1}{4} \left\{ \left( \frac{x^4 - 9x^2}{12} \right) \cos x - \frac{x^3}{3} \sin x \right\}).$$

**Cauchy-Euler equation:** — An equation of the form

$$\frac{a_n x^n dy}{dx^n} + a_{n-1} x^{n-1} \frac{d^{n-1}y}{dx^{n-1}} + \dots + a_1 x dy + a_0 y = q(x) \quad (1)$$

where  $a_0, a_1, \dots, a_n$  are constant, is called a Cauchy-Euler equation of order  $n$ . To know the solution of such an equation, we make some suitable substitution so that eqn (1) may reduce to an equation for which the methods of soln are known. Such a substitution is  $x = e^t$ . This substitution reduces eqn (1) to a linear eqn with constant coefficients. To see how this can be done,

take  $x = e^t$  Then  $\log x = t$

$$\frac{dy}{dx} = \frac{dy}{dt} \frac{dt}{dx} = \frac{1}{x} \frac{dy}{dt}$$

$$\Rightarrow x \frac{dy}{dx} = \frac{dy}{dt} \Rightarrow x D y = D_1 y \quad \text{Where } D = \frac{d}{dx}, D_1 = \frac{d}{dt}$$

Similarly

$$\frac{d^2y}{dx^2} = \frac{1}{x} \frac{d}{dx} \left( \frac{dy}{dt} \right) + \frac{dy}{dt} \frac{d}{dx} \left( \frac{1}{x} \right) = \frac{1}{x^2} \frac{d^2y}{dt^2} - \frac{1}{x^2} \frac{dy}{dt}$$

$$\Rightarrow \frac{d^2y}{dx^2} = D_2 \left( \frac{d^2y}{dt^2} - \frac{dy}{dt} \right)$$

$$\Rightarrow x^2 D^2 y = D_1(D_1-1)$$

and replace

$$x^3 D^3 y = D_1(D_1-1)(D_1-2)$$

$$x^n D^n y = D_1(D_1-1)(D_1-2) \dots (D_1-(n-1)) y$$

after substituting these value in eq<sup>n</sup> ① then eq<sup>n</sup> ① reduce to a linear differential with Constant Coefficient.

And can be solved by previous Method.

Example ① solve  $(x^2 D^2 + x D - 4)y = x^2$

Sol<sup>n</sup> - putting  $x = e^t$  or  $\log x = t$  and  $D_1 = d/dt$

the given D.E can be written as

$$[D_1(D_1+1) + D_1 - 4]y = e^{2t}$$

$$\Rightarrow (D_1^2 - 4) = e^{2t}$$

here, A.E is  $m^2 - 4 = 0$

$$\Rightarrow m = \pm 2$$

$$\therefore C.F = C_1 e^{2t} + C_2 e^{-2t} = C_1 x^2 + C_2 \bar{x}^2$$

$$P.I = \frac{1}{(D_1^2 - 4)} e^{2t} = \frac{e^{2t}}{(D_1+2)(D_1-2)} = \frac{e^{2t}}{4(D_1-2)} = \frac{te^{2t}}{4}$$

$$P.I = x^2 \log x / 4$$

Hence, The required soln is

$$y = y_c + y_p = c_1 x^2 + c_2 x^3 + \frac{1}{3} x^2 \log x$$

Example ② solve  $(D^2 - 2D - 3)y = x^2 \log x$

Sol<sup>n</sup>o - Putting  $x = e^t$  or  $\log x = t$  and  $D_1 = d/dt$   
The given eq<sup>n</sup> becomes

$$(D_1^2 - 2D_1 - 3)y = t e^{2t}$$

The A.E is  $m^2 - 2m - 3 = 0$

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

$$\Rightarrow m = 3, -1$$

$$C.F = y_c = c_1 e^{-t} + c_2 e^{3t} = c_1 x^1 + c_2 x^3$$

Now,

$$P.I = \frac{1}{(D_1^2 - 2D_1 - 3)} t e^{2t} = e^{2t} \frac{t}{(D_1 + 2)^2 - 2(D_1 + 2) - 3}$$

$$P.I = \frac{e^{2t}}{-3} \left( 1 - \frac{2}{3} D_1 - \frac{1}{3} D_1^2 \right)^{-1} t = -\frac{1}{3} e^{2t} \left( 1 + \frac{2}{3} D_1 + \dots \right) t$$

$$P.I = -\frac{1}{3} e^{2t} \left( t + \frac{2}{3} \right) = -\frac{1}{3} x^2 \left( \log x + \frac{2}{3} \right)$$

Hence, The required soln is

$$y = y_c + y_p = c_1 x^1 + c_2 x^3 - \frac{x^2}{3} \left( \log x + \frac{2}{3} \right)$$

Legendre's linear equation - An equation of the form

$$\frac{k_n(ax+b)^n dy}{dx^n} + k_{n-1}(ax+b)^{n-1} \frac{d^{n-1}y}{dx^{n-1}} + \dots + k_0 y = Q(x) \quad (1)$$

where  $k_0, k_1, \dots, k_n$  are constants and  $Q(x)$  is a fn of  $x$ , is called Legendre's linear equation.

Coefficients can be reduced to linear eqn with constant

( $ax+b$ ) =  $e^t$  by the substitution

$$(ax+b)Dy = aD_1 y, \quad t = \log(ax+b) \text{ and}$$

$$(ax+b)^2 D^2 y = a^2 D_1(D_1-1)y, \quad \text{where } D = d/dx \text{ & } D_1 = d/dt$$

Similarly

$$(ax+b)^3 D^3 y = a^3 D_1(D_1-1)(D_1-2)y$$

and so on.

by making these replacements in eqn (1), we get a linear D.E with constant coefficient.

Example ①

$$\text{Solve } (1+x)^2 \frac{d^2y}{dx^2} + (1+x) \frac{dy}{dx} + y = 2 \sin[\log(1+x)]$$

Sol<sup>n</sup>o - put  $1+x = e^t$ ,  $t = \log(1+x)$  and  $D_1 = d/dt$ . Then given D.E becomes  $(D_1^2 + 1)y = 2 \sin t$

which is a linear D.E eqn with constant coefficient,

The A.E is  $m^2 + 1 = 0$   
 $\Rightarrow m = \pm i$

$$\therefore C.F = C_1 \cos t + C_2 \sin t = C_1 \cos \log(1+x) + C_2 \sin \log(1+x)$$

Now,

$$P.I = \frac{2 \sin t}{D^2 + 1} = -\frac{2t \cos t}{2} = -\log(1+x) \cos \log(1+x)$$

Therefore, The sol'n of the given eqn is

$$Y = C_1 \cos \log(1+x) + C_2 \sin \log(1+x) - \log(1+x) \cos \log(1+x).$$

Simultaneous differential equation:-

Solution of a system of linear equations with constant coefficient:-

Definition:- The system of equation

$$\begin{aligned} P_{11}(D)y_1 + P_{12}(D)y_2 + \dots + P_{1n}(D)y_n &= Q_1(t) \\ P_{21}(D)y_1 + P_{22}(D)y_2 + \dots + P_{2n}(D)y_n &= Q_2(t) \\ &\vdots \\ P_{n1}(D)y_1 + P_{n2}(D)y_2 + \dots + P_{nn}(D)y_n &= Q_n(t) \end{aligned} \quad \left. \right\} - \textcircled{1}$$

Where  $D = d/d\epsilon$  and the Coefficient of  $y_1, y_2, \dots, y_n$  are polynomial operator in  $D$ , is called a system of  $n$ -linear differential eqn. A solution of eqn ① is a set of  $f^n y_1(\epsilon), y_2(\epsilon), \dots, y_n(\epsilon)$ , each defined on a common interval  $I$ , satisfying all equations of eqn ① identically. The solution is general if the set of  $f^n y_1(\epsilon), y_2(\epsilon), \dots, y_n(\epsilon)$  contain the correct number of constants by the following theorem.

Theorem 1:- Consider the pair of equations

$$\begin{cases} P_1(D)x + P_2(D)y = q_1(\epsilon) \\ P_3(D)x + P_4(D)y = q_2(\epsilon) \end{cases} \quad ②$$

The number of arbitrary constants in the general solution  $x(\epsilon), y(\epsilon)$  of eqn ② is equal to the order of

$$\begin{vmatrix} P_1(D) & P_2(D) \\ P_3(D) & P_4(D) \end{vmatrix} = P_1(D)P_4(D) - P_2(D)P_3(D)$$

provided  $P_1(D)P_4(D) - P_2(D)P_3(D) \neq 0$

Example ① solve  $\frac{2dx}{d\epsilon} - x + \frac{dy}{d\epsilon} + 4y = 1$ ,

$$\frac{dx}{d\epsilon} - \frac{dy}{d\epsilon} = \epsilon - 1$$

Solution:- given system of above eqn can be written

$$a) (2D-1)x + (D+4)y = 1 \quad (1)$$

$$Dx - Dy = \epsilon - 1, \text{ where } d/d\epsilon = D \quad (2)$$

Multiplying the first eqn by D, the second by (D+4), and adding them, we get

$$(3D^2 + 3D)x = 4\epsilon - 3$$

$$\text{OR } (D^2 + D)x = 4/3\epsilon - 1$$

The general sol'n of above eqn is

$$x(\epsilon) = c_1 + c_2 e^{-\epsilon} + 2/3\epsilon^2 - 7/3\epsilon \quad (3)$$

Substituting the value of eqn(3) in eqn(2), we get

$$Dy = -c_2 e^{-\epsilon} + \epsilon/3 - 4/3$$

then

$$y(\epsilon) = -\frac{c_2 e^{-\epsilon} + \epsilon/3 - 4/3}{D}$$

$$y(\epsilon) = c_2 e^{-\epsilon} + \frac{\epsilon^2 - 4/3\epsilon + c_3}{6} \quad (4)$$

here,

$$\begin{vmatrix} 2D-1 & D+4 \\ D & -D \end{vmatrix}$$

$= -3D^2 - 3D$ , which is of order 2

Hence by theorem (1), the number of constant appearing in the general solutions must be two. but from eqn

eqn(3) and (4), we have three constant. To find the relation b/w these three constants, we use the fact that the solution of a system of equation is a set of functions, which satisfies each eqn of the system identically. Now substituting, the value of  $x(\epsilon)$  and  $y(\epsilon)$  in eqn(1), we get

$$(2D-1)(c_1 + c_2 e^t + \frac{2}{3}t^2 - \frac{7}{3}t) + (D+4)(c_2 e^t + t^2/6 - \frac{4}{3}t + c_3) = 1 \quad \text{--- (5)}$$

performing the indicated operation in eqn(5), we obtain

$$c_3 = \frac{c_1 + 7}{4}$$

Putting above value in (4), we get

$$y(\epsilon) = c_2 e^t + \frac{t^2}{6} - \frac{4}{3}t + \frac{c_1 + 7}{4} \quad \text{--- (6)}$$

The pair of fn  $x(\epsilon), y(\epsilon)$  defined by eqn(3) and eqn(6), contain only two arbitrary constants and is the general soln of eqn(1) and (2).

Example (2) solve  $(D-1)x + (D+1)y = 0$  ?

$$(2D+2)x + (2D-2)y = \epsilon \quad \left. \right\} \quad \text{--- (1)}$$

Soln:- Multiplying the first eqn in (1) by (2D+2) and second

$\Rightarrow -D$  and then adding the both eqn, we get

which has a solution of the form

$$y(\epsilon) = \frac{\epsilon^2}{16} - \epsilon/8 + c_1 \quad (A)$$

Substituting the value of  $y(\epsilon)$  in the first eqn of (1), we get

$$(D-1)x = -\frac{\epsilon^2}{16} + \frac{y}{8} - c_1 \quad (2)$$

$A \cdot E$  is  
 $m-1=0$   
 $\Rightarrow m=1$

$$c.f = c_2 e^\epsilon$$

$$P.I = \frac{1}{(D-1)} \left( \frac{y}{8} - \frac{\epsilon^2}{16} - c_1 \right)$$

$$= -(1-D)^{-1} \left( \frac{y}{8} - \frac{\epsilon^2}{16} - c_1 \right)$$

$$= -(1+D+D^2+\dots) \left( \frac{y}{8} - \frac{\epsilon^2}{16} - c_1 \right)$$

$$= - \left[ \frac{y}{8} - \frac{\epsilon^2}{16} - c_1 - \epsilon/8 - y/8 \right]$$

$$= \frac{\epsilon^2}{16} + c_1 + \epsilon/8$$

Then the general soln of (2) is

$$x(\epsilon) = \frac{\epsilon^2}{16} + c_1 + \epsilon/8 + c_2 e^\epsilon \quad (B)$$

The determinant of eqn (1) is  $-8D$ , which is of order one.  
hence, pair of function eqn (A) and (B)

Should have only one constant, but it has two constant  
 To obtain a relationship b/w the two, substitute the  
 value of (A) and (B) in the second eqn of (1), we get

$$2(D+1)\left(\frac{\epsilon^2}{16} + \epsilon/8 + C_1 + C_2 e^\epsilon\right) + 2(D-1)\left(\frac{\epsilon^2}{16} - \epsilon/8 + C_1\right) = \epsilon$$

which simplifies to

$$\frac{\epsilon^2}{8} + 2C_2 e^\epsilon = \frac{\epsilon}{2}$$

Putting this value in eqn (B), we get

$$x(\epsilon) = \frac{\epsilon^2}{16} + \epsilon/8 + C_1.$$

Example (3)

H.W  $(D+3)x + (D+1)y = e^\epsilon$

$$(D+1)x + (D-1)y = \epsilon$$

Example (4)

H.W  $(3D^2 + 3D)x = 4\epsilon^{-3}$

$$(D-1)x - D^2y = \epsilon^2$$

Method of Variation of Parameters :- This Method is used to find the Particular integral of second order non-homogeneous L.D.E with constant coefficient, whose C.F is known.

② This Method is applicable to eqn of the form

$$\frac{dy}{dx^2} + p \frac{dy}{dx} + qy = Q(x) \quad (1)$$

where  $p(x)$  and  $Q(x)$  are not of  $x$ . Then we use the following formula to find Particular by this Method

$$P.I = -y_1 \int \frac{y_2 Q(x)}{W} dx + y_2 \int \frac{y_1 Q(x)}{W} dx$$

Where  $y_1$  and  $y_2$  are

and  $W = \begin{vmatrix} y_1 & y_2 \\ y'_1 & y'_2 \end{vmatrix}$  are the two C.I. Solution of eqn ①.

$\begin{vmatrix} y_1 & y_2 \\ y'_1 & y'_2 \end{vmatrix}$  is called Wronskian of  $y_1, y_2$ .

Example ①

Solve by M.V.P  $\frac{d^2y}{dx^2} + a^2y = \text{Cosec } x$

Sol<sup>n</sup> 0 - The A.E is  $m^2 + a^2 = 0 \Rightarrow m = \pm ai$

$$\therefore C.F = C_1 \cos ax + C_2 \sin ax$$

and

$$W = \begin{vmatrix} \cos ax & \sin ax \\ -a \sin ax & a \cos ax \end{vmatrix} = a \neq 0$$

then P.I. =  $-y_1 \int \frac{y_2 Q(x)}{W} dx + y_2 \int \frac{y_1 Q(x)}{W} dx$

$$P.I. = -\text{Cosec } x \left[ \sin ax \int \frac{\text{Cosec } x}{a} dx + \sin ax \int \frac{\text{Cosec } x}{a} dx \right]$$

$$P.I. = -\frac{x \cos ax}{a} + \frac{\sin ax \log(\sin ax)}{a}$$

hence, the general sol<sup>n</sup> of given D.E is given by

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

Example ② solve  $(D^2 - 3D + 2)y = \sin e^{2x}$

Sol<sup>n</sup>: - The A.E is  $m^2 - 3m + 2 = 0$

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

$$\Rightarrow m = 1, 2$$

$$y_c = c_1 e^x + c_2 e^{2x} \text{ here } y_1 = e^x, y_2 = e^{2x}$$

and  $|N| = \begin{vmatrix} e^x & e^{2x} \\ e^x & 2e^{2x} \end{vmatrix} = e^{3x}$  then P.I is

$$\begin{aligned} P.I &= -y_1 \int \frac{y_2 Q(x)}{|N|} dx + y_2 \int \frac{y_1 Q(x)}{|N|} dx \\ &= -e^x \int \frac{e^{2x} \sin e^x}{e^{3x}} dx + e^{2x} \int \frac{e^x \sin e^x}{e^{3x}} dx \\ &= -e^x \int e^{-x} \sin e^x dx + e^{2x} \int e^{-2x} \sin e^x dx \end{aligned}$$

$$\text{put } e^{-x} = t \Rightarrow -e^{-x} dx = dt$$

$$= e^x \int \sin t dt + e^{2x} \int t \sin t dt$$

$$= -e^x (\sin t - t \cos t) - e^{2x} \left[ e^{-x} (\sin t - t \cos t) \right]$$

$$P.I = -e^x (\cos e^x + e^x \sin e^x) + e^{2x} (\sin e^x - e^{2x} \sin e^x) = -e^{2x} \sin e^x$$

and, The general soln is  $y = y_c + y_p$

$$y = c_1 e^x + c_2 e^{2x} - e^{2x} \sin e^x$$