

is a polynomial, continued differentiation of $P(x)e^{\alpha x} \sin \beta x$ will generate an independent set containing only a *finite* number of functions—all of the same type, namely, polynomials times $e^{\alpha x} \sin \beta x$ or $e^{\alpha x} \cos \beta x$. On the other hand, repeated differentiations of input functions such as $g(x) = \ln x$ or $g(x) = \tan^{-1} x$ generate an independent set containing an *infinite* number of functions:

$$\text{derivatives of } \ln x: \quad \frac{1}{x}, \frac{-1}{x^2}, \frac{2}{x^3}, \dots,$$

$$\text{derivatives of } \tan^{-1} x: \quad \frac{1}{1+x^2}, \frac{-2x}{(1+x^2)^2}, \frac{-2+6x^2}{(1+x^2)^3}, \dots$$

3.4 Exercises

Answers to selected odd-numbered problems begin on page ANS-5.

In Problems 1–26, solve the given differential equation by undetermined coefficients.

1. $y'' + 3y' + 2y = 6$
2. $4y'' + 9y = 15$
3. $y'' - 10y' + 25y = 30x + 3$
4. $y'' + y' - 6y = 2x$
5. $\frac{1}{4}y'' + y' + y = x^2 - 2x$
6. $y'' - 8y' + 20y = 100x^2 - 26xe^x$
7. $y'' + 3y = -48x^2e^{3x}$
8. $4y'' - 4y' - 3y = \cos 2x$
9. $y'' - y' = -3$
10. $y'' + 2y' = 2x + 5 - e^{-2x}$
11. $y'' - y' + \frac{1}{4}y = 3 + e^{x/2}$
12. $y'' - 16y = 2e^{4x}$
13. $y'' + 4y = 3 \sin 2x$
14. $y'' - 4y = (x^2 - 3) \sin 2x$
15. $y'' + y = 2x \sin x$
16. $y'' - 5y' = 2x^3 - 4x^2 - x + 6$
17. $y'' - 2y' + 5y = e^x \cos 2x$
18. $y'' - 2y' + 2y = e^{2x}(\cos x - 3 \sin x)$
19. $y'' + 2y' + y = \sin x + 3 \cos 2x$
20. $y'' + 2y' - 24y = 16 - (x + 2)e^{4x}$
21. $y''' - 6y'' = 3 - \cos x$
22. $y''' - 2y'' - 4y' + 8y = 6xe^{2x}$
23. $y''' - 3y'' + 3y' - y = x - 4e^x$
24. $y''' - y'' - 4y' + 4y = 5 - e^x + e^{2x}$
25. $y^{(4)} + 2y'' + y = (x - 1)^2$
26. $y^{(4)} - y'' = 4x + 2xe^{-x}$

In Problems 27–36, solve the given initial-value problem.

27. $y'' + 4y = -2, \quad y(\pi/8) = \frac{1}{2}, \quad y'(\pi/8) = 2$

28. $2y'' + 3y' - 2y = 14x^2 - 4x - 11, \quad y(0) = 0, \quad y'(0) = 0$
29. $5y'' + y' = -6x, \quad y(0) = 0, \quad y'(0) = -10$
30. $y'' + 4y' + 4y = (3 + x)e^{-2x}, \quad y(0) = 2, \quad y'(0) = 5$
31. $y'' + 4y' + 5y = 35e^{-4x}, \quad y(0) = -3, \quad y'(0) = 1$
32. $y'' - y = \cosh x, \quad y(0) = 2, \quad y'(0) = 12$
33. $\frac{d^2x}{dt^2} + \omega^2x = F_0 \sin \omega t, \quad x(0) = 0, \quad x'(0) = 0$
34. $\frac{d^2x}{dt^2} + \omega^2x = F_0 \cos \gamma t, \quad x(0) = 0, \quad x'(0) = 0$
35. $y''' - 2y'' + y' = 2 - 24e^x + 40e^{5x}, \quad y(0) = \frac{1}{2}, \quad y'(0) = \frac{5}{2}, \quad y''(0) = -\frac{9}{2}$
36. $y''' + 8y = 2x - 5 + 8e^{-2x}, \quad y(0) = -5, \quad y'(0) = 3, \quad y''(0) = -4$

In Problems 37–40, solve the given boundary-value problem.

37. $y'' + y = x^2 + 1, \quad y(0) = 5, \quad y(1) = 0$
38. $y'' - 2y' + 2y = 2x - 2, \quad y(0) = 0, \quad y(\pi) = \pi$
39. $y'' + 3y = 6x, \quad y(0) = 0, \quad y(1) + y'(1) = 0$
40. $y'' + 3y = 6x, \quad y(0) + y'(0) = 0, \quad y(1) = 0$

In Problems 41 and 42, solve the given initial-value problem in which the input function $g(x)$ is discontinuous. [Hint: Solve each problem on two intervals, and then find a solution so that y and y' are continuous at $x = \pi/2$ (Problem 41) and at $x = \pi$ (Problem 42).]

41. $y'' + 4y = g(x), \quad y(0) = 1, \quad y'(\pi/2) = 2, \quad \text{where}$

$$g(x) = \begin{cases} \sin x, & 0 \leq x \leq \pi/2 \\ 0, & x > \pi/2 \end{cases}$$

42. $y'' - 2y' + 10y = g(x)$, $y(0) = 0$, $y'(0) = 0$, where

$$g(x) = \begin{cases} 20, & 0 \leq x \leq \pi \\ 0, & x > \pi \end{cases}$$

Discussion Problems

43. Consider the differential equation $ay'' + by' + cy = e^{kx}$, where a , b , c , and k are constants. The auxiliary equation of the associated homogeneous equation is

$$am^2 + bm + c = 0.$$

- (a) If k is not a root of the auxiliary equation, show that we can find a particular solution of the form $y_p = Ae^{kx}$, where $A = 1/(ak^2 + bk + c)$.
- (b) If k is a root of the auxiliary equation of multiplicity one, show that we can find a particular solution of the form $y_p = Axe^{kx}$, where $A = 1/(2ak + b)$. Explain how we know that $k \neq -b/(2a)$.
- (c) If k is a root of the auxiliary equation of multiplicity two, show that we can find a particular solution of the form $y = Ax^2e^{kx}$, where $A = 1/(2a)$.
44. Discuss how the method of this section can be used to find a particular solution of $y'' + y = \sin x \cos 2x$. Carry out your idea.
45. Without solving, match a solution curve of $y'' + y = f(x)$ shown in the figure with one of the following functions:
- | | |
|---------------------------|-------------------------|
| (i) $f(x) = 1$, | (ii) $f(x) = e^{-x}$, |
| (iii) $f(x) = e^x$, | (iv) $f(x) = \sin 2x$, |
| (v) $f(x) = e^x \sin x$, | (vi) $f(x) = \sin x$. |

Briefly discuss your reasoning.

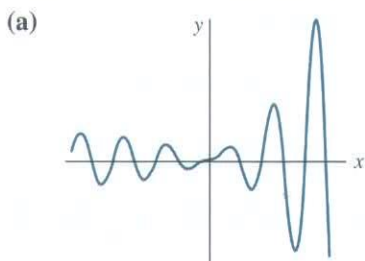


FIGURE 3.4.1 Solution curve

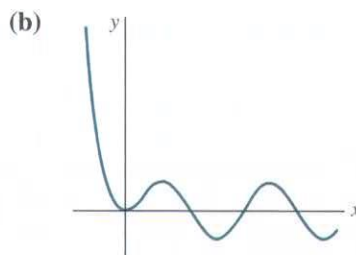


FIGURE 3.4.2 Solution curve

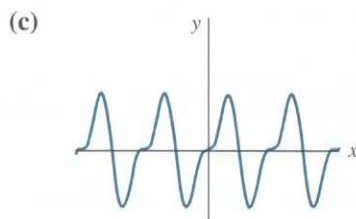


FIGURE 3.4.3 Solution curve

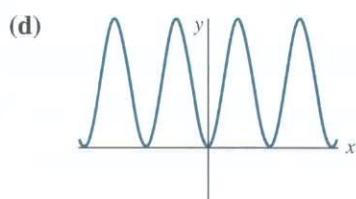


FIGURE 3.4.4 Solution curve

Computer Lab Assignments

In Problems 46 and 47, find a particular solution of the given differential equation. Use a CAS as an aid in carrying out differentiations, simplifications, and algebra.

46. $y'' - 4y' + 8y = (2x^2 - 3x)e^{2x} \cos 2x + (10x^2 - x - 1)e^{2x} \sin 2x$
47. $y^{(4)} + 2y'' + y = 2 \cos x - 3x \sin x$

3.5 Variation of Parameters

Introduction The method of variation of parameters used in Section 2.3 to find a particular solution of a linear first-order differential equation is applicable to linear higher-order equations as well. Variation of parameters has a distinct advantage over the method of the preceding section in that it *always* yields a particular solution y_p provided the associated homogeneous equation can be solved. In addition, the method presented in this section, unlike undetermined coefficients, is *not* limited to cases where the input function is a combination of the four types of functions listed on page 126, nor is it limited to differential equations with constant coefficients.

Some Assumptions To adapt the method of variation of parameters to a linear second-order differential equation

$$a_2(x)y'' + a_1(x)y' + a_0(x)y = g(x), \quad (1)$$