Tutorial 1

Second order linear differential equations with variable coefficients, Method of variation of parameters

Q1. Solve the following linear Differential Equation using operator method:

1.
$$(D^2 + 4D + 4)y = \sin x$$

[Ans:
$$y = (c_1 + c_2 x)e^{-2x} + \frac{3\sin x - 4\cos x}{25}$$

2.
$$(D^2 + 4)y = 5x^2 + \sin 2x [$$
Ans: $y = (C_1 \cos 2x + C_2 \sin 2x) + \frac{5}{8}(2x^2 - 1) - \frac{x \cos 2x}{4}]$

3.
$$(D^2 + 3D + 2)y = x + x^2 [\text{Ans: } y = c_1 e^{-x} + c_2 e^{-2x} + \frac{x^2}{2} - x + 1]$$

4.
$$(D^2 - D)y = 2x + 1 + 4\cos x + 2e^x$$
 [Ans: $y = c_1 + c_2e^{-x} - xe^x - x^2 - 3x - 2\sin x - 2\cos x$]

5.
$$(D^2 - 1)y = e^x (1 + x)^2 [Ans: y = c_1 e^x + c_2 e^{-x} + \frac{xe^x}{12} (3 + 3x + 2x^2)]$$

6.
$$(D^2 + D - 6)y = e^{2x} \sin 3x \left[\text{Ans: } y = c_1 e^{2x} + c_2 e^{-3x} - \frac{e^{2x}}{102} (5\cos 3x + 3\sin 3x) \right]$$

Q.2 Solve by using method of undetermined coefficients:

1.
$$(D^2 + 2D + 4)y = 2x^2 + 3e^{-x}$$

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

3.
$$(D^2+1)y = 2\cos x$$

4.
$$(D^2 - 5D + 6) y = e^{3x} + \sin x$$

5.
$$\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + 3y = x^3 + \cos x$$

6.
$$\frac{d^2y}{dx^2} - 2\frac{dy}{dx} = e^x \sin x$$

Q3. Solve the following by method of variation of parameters:

1.
$$(D^2 + 1)y = \tan x \left[Ans. : y = C_1 \cos x + C_2 \sin x - \cos x \left[\log(\sec x + \tan x) \right] \right]$$

2.
$$(D^2 + 1)y = \csc x \cot x$$
 [Ans.: $C_1 \sin x + C_2 \cos x - \cos x \log (\sin x) - \cos x - x \sin x$]

3.
$$\frac{d^2y}{dx^2} + y = \frac{1}{1 + \sin x} \left[\text{Ans.} : y = C_1 \cos x + C_2 \sin x - 1 - x \cos x + \sin x \log(1 + \sin x) + \sin x \right]$$

4.
$$(D^2 + 1)y = 3x - 8\cot x \left[Ans. : y = C_1 \cos x + C_2 \sin x - 8\sin x \log(\csc x - \cot x) + 3x \right]$$

5.
$$(D^2 - 1)y = \frac{2}{1 + e^x} [Ans.: y = C_1 e^x + C_2 e^{-x} - 1 + (e^x - e^{-x}) \log (1 + e^x)]$$

Tutorial 2

Cauchy-Euler equation; Power series solutions, Legendre polynomials

Q1. Solve the following linear Differential equation:

1.
$$x^2 \frac{d^2y}{dx^2} + 2x \cdot \frac{dy}{dx} - 20y = (x+1)^2 \left[y = C_1 x^4 + C_2 x^{-5} - \frac{1}{14} x^2 - \frac{1}{9} x - \frac{1}{20} \right]$$

2.
$$x^2 \frac{d^2y}{dx^2} - 2x \cdot \frac{dy}{dx} - 4y = x^2 + 2\log x \left[y = C_1 x^4 + \frac{C_2}{x} - \frac{1}{6} x^2 - \frac{1}{2} \left[\log x - \frac{3}{4} \right] \right]$$

3.
$$x^2 \frac{d^2y}{dx^2} - 3x \frac{dy}{dx} + 5y = x^2 \sin(\log x) \left[y = x^2 \left[C_1 \sin(\log x) + C_2 \cos(\log x) \right] - \frac{x^2}{2} \log x \cos(\log x) \right]$$

4.
$$x^2 \frac{d^2y}{dx^2} - x \frac{dy}{dx} + 4y = \cos \{\log (x)\} + x \sin \{\log (x)\}$$

$$\left[\textbf{Ans.:} \ y = x \left[C_1 \cos(\sqrt{3}\log x) + C_2 \sin(\sqrt{3}\log x) \right] + \frac{x}{2} \sin(\log x) + \frac{1}{13} \left[3\cos(\log x) - 2\sin(\log x) \right] \right]$$

5.
$$x^2 \frac{d^2y}{dx^2} + x \cdot \frac{dy}{dx} - 4y = x^3 \left[\text{Ans.: } y = C_1 x^2 + C_2 \left(\frac{1}{x^2} \right) + \frac{1}{5} x^3 \right]$$

Q2. Find the power series solution in powers of x of the differential equation

1.
$$xy'-(x+2)y-2x^2-2x=0$$
 Ans: $y=2x+c_2x^2e^x$

2.
$$y'' + xy' + (x^2 + 2)y = 0$$
 Ans: $y = c_0 \left[1 - x^2 + \frac{1}{4}x^4 + \dots \right] + c_1 \left[x - \frac{1}{2}x^3 + \frac{3}{40}x^5 + \dots \right]$

3.
$$(x^2 - 1)y'' + 3xy' + xy = 0$$
 with $y(0) = 4$, $y'(0) = 6$ Ans: $y = 4 + 6x + \frac{11}{3}x^3 + \frac{1}{2}x^4 + \frac{11}{4}x^5 \dots$