

- Ordinary differential equation

The DE is a math. eq involving an unknown function and its derivatives

$$\text{eg } \frac{d^2y}{dx^2} + \frac{3dy}{dx} + 2y = e^{-7x} \quad O=2 \\ D=1$$

$$\frac{d^2y}{dx^2} + 3\left(\frac{dy}{dx}\right)^2 + 2y = \sin 3x \quad O=2 \\ D=1$$

The order of a diff eq is the order of the highest derivative of the unknown function involved in the eq.

The degree of a DE is the degree of the highest derivative of unknown function involved in the eq.

- Linear DE with const. coeffs.

$$\left(a_0 \frac{d^n y}{dx^n} + a_1 \frac{d^{n-1} y}{dx^{n-1}} + a_2 \frac{d^{n-2} y}{dx^{n-2}} + \dots + a_n y \right) = F(x)$$

a_0, a_1, \dots are const. is called Linear DE of order n with const. coeff

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Then the above equation can be written as

$$(a_0 D^n + a_1 D^{n-1} + \dots + a_n) y = F(x)$$

$$(\phi D) y$$

The gen. or complete solⁿ of eq. (i) consists of 2 parts namely **complementary func.** and **Particular integral**

$$y = CF + PI$$

To find the CF, form the auxillary eq. by putting $D = m$ in $\phi(D) = 0$. Therefore, the auxillary eq. of eq. (i) is $\phi(m) = 0$ which will be polynomial eq. of degree n . By solving this eq. we get n roots m_1, m_2, \dots, m_n

Case - 1 (if all roots are unequal)

$$CF = C_1 e^{m_1 x} + C_2 e^{m_2 x}$$

Case - 2 (if $m_1 = m_2$ & rest diff)

$$CF = (C_1 + C_2 x) e^{m_1 x} + C_3 e^{m_3 x} + \dots + C_n e^{m_n x}$$

Case - 3 ($m_1 = m_2 = m_3 = m$ then test case)

$$CF = (C_1 + C_2 x + C_3 x^2)$$

Case - 4 (imaginary)

$$CF = e^{\alpha x} (C_1 \cos \beta x + C_2 \sin \beta x) \quad m = \alpha \pm i\beta$$

To find PI,
let the given differential equation,

if $f(x) \neq 0$

$$PI = \frac{1}{\phi(D)} \cdot F(x)$$

e.g. $\frac{d^2y}{dx^2} - 7 \frac{dy}{dx} + 12y = 0$

$$D^2 - 7D + 12 = 0$$

$$M^2 - 7M + 12 =$$

To find C.F. put $D = n$, then ~~ans~~ is

Type - 1

$$F(x) = e^{ax}$$

If $f(x) = e^{ax}$ then $PI = \frac{1}{\phi(D)} \times f(x)$

Replace D by a

$$= \frac{1}{\phi(a)} \cdot e^{ax} \quad (\text{here } \phi(a) \neq 0)$$

if $\phi(a) = 0$, then;

$$PI = \frac{1}{\phi(D)} \cdot e^{ax}$$

$$= x \cdot \frac{1}{\phi'(a)} e^{ax}$$

Replace D by a

$$= x \cdot \frac{1}{\phi'(a)} \cdot e^{ax} \quad (\text{provided } \phi'(a) \neq 0)$$

if $\phi'(a) = 0$ then

$$PI = x^2 \cdot \frac{1}{\phi'(0)} e^{ax}$$

:

goes on

$$\text{eg: } \frac{d^2y}{dx^2} + c \frac{dy}{dx} + qy = 3e^{4x}$$

$$\text{Soln } (D^2 + 6D + 9)y = 3e^{4x}$$

$$\phi(D)y = F(x)$$

To find CF

Put $D = m$ in $\phi(D) = 0$

The auxiliary eqn is $m^2 + 6m + 9 = 0$

$$(m+3)^2 = 0$$

$$m = -3, -3$$

$$CF : (C_1 + C_2 x)e^{-3x}$$

Now for PI

$$PI = \frac{1}{\phi(D)} \cdot F(x)$$

$$= \frac{1}{D^2 + 6D + 9} 3e^{4x}$$

$$= 3 \cdot \frac{1}{D^2 + 6D + 9} e^{4x}$$

$$= 3 \frac{1}{4^2 + 6(\omega) + 9} e^{4x}$$

$$= \frac{3}{4a} \cdot e^{4x}$$

$$y = P_1 + C_1 I$$

$$= (C_1 + C_2 x) e^{-3x} - \frac{3e^{-4x}}{4a}$$

$$\text{eg } (D^2 + 2D + 1)y = e^{-x} + 3$$

$$\text{soln } \phi(D) = F(x)$$

$$\phi(D) = M$$

$$m^2 + 2m + 1$$

$$m = -1, -1$$

$$\therefore C_F = (C_1 + C_2 x) e^{-x}$$

$$P_I = \frac{1}{\phi(D)} \cdot F(x)$$

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

split

$$P_I = P_{I_1} + P_{I_2}$$

$$= \frac{1}{D^2 + 2D + 1} \cdot e^{-x} + \frac{3}{D^2 + 2D + 1} \cdot e^{-x}$$

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

$$\therefore \phi(D) = 0$$

$$\therefore x \frac{1}{2D+2} e^{-x}$$

$$\phi(D) = 0$$

$$\therefore x^2 \frac{1}{2} \cdot e^{-x}$$

$$PI = \frac{x^2 \cdot e^{-x}}{2} + 3$$

$$\therefore y = (C_1 + C_2 x) e^{-x} + \left(\frac{x^2 \cdot e^{-x}}{2} + 3 \right)$$

$$\text{eg solve } \frac{d^2y}{dx^2} + 3 \frac{dy}{dx} + 2y = e^{-2x}$$

$$\text{SOLN } (D^2 + 3D + 2)y = e^{-2x}$$

$$\phi(D).y = e^{-2x}$$

$$m^2 + 3m + 2$$

$$m = -2, -1$$

$$CF = C_1 e^{-2x} + C_2 e^{-1x}$$

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

- -

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

$$- - - x \cdot e^{-2x}$$

$$y = C_1 e^{-2x} + C_2 e^{-x} - x \cdot e^{-2x}$$

Type -2

$$F(x) = \sin ax / \cos ax$$

$$PI = \frac{1}{\phi(D)} \cdot F(x)$$

$$- - \frac{1}{\phi(D)} \cdot \sin ax / \cos ax$$

$$D^2 = -(\alpha^2)$$

$$PI = \frac{1}{\phi(-\alpha^2)} \cdot \sin ax / \cos ax$$

$$\phi(-\alpha^2) \neq 0$$

$$PI = x \frac{1}{\phi'(D)} \cdot \sin ax$$

$$D^2 = -a^2$$

⋮

goes on

eg $(D^2 + 3D + 2)y = \sin x$

solⁿ $\phi(D)y = \sin x$

$$m^2 + 3m + 2$$

$$m = -2, -1$$

$$CF = C_1 e^{-2x} + C_2 e^{-x}$$

$$PI = \frac{1}{\phi(D)} \cdot Fx$$

$$= \frac{1}{D^2 + 3D + 2} \cdot \sin x$$

$$D^2 = -a^2$$

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

$$= \frac{\sin x}{3D + 1}$$

$$= \frac{1}{3D+1} \times \frac{3D-1}{3D-1} \sin x$$

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

$$= \frac{(3D-1)}{-1D} \sin x$$

$$= - \left(3D \cdot \sin x - \sin x \right) \times \frac{1}{10}$$

$$= -\frac{1}{10} (3 \cos x - \sin x)$$

$$= -\frac{1}{10} ()$$

eg $(D^2 + 6D + 8)$ $y = e^{-2x} + \cos^2 x$

$$\text{So } m^2 + 6m + 8$$

$$CF = C_1 e^{-4x} + C_2 e^{-2x}$$

$$PI = \frac{1}{D^2 + 6D + 8} \cdot e^{-2x} + \cos^2 x$$

$$PI = \frac{1}{D^2 + 6D + 8} e^{-2x} + \frac{1}{D^2 + 6D + 8} \cdot \cos^2 x$$

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$$PI = \frac{x}{2} e^{-2x} + \frac{1}{(-)} \frac{\cos 2x + 1}{2}$$

$$= () + \frac{1}{2} \frac{1}{(-)} + \frac{1}{(-)} \frac{\cos x}{2}$$

$$= () + \frac{1}{2} \times \frac{1}{8} + \frac{1}{2} \left(\frac{1}{6D+4} \right) \cos 2x$$

$$= () + \frac{1}{16} + \frac{1}{4} \left(\frac{1}{3D+2} \right) \cos 2x$$

$$= () + \frac{1}{16} + \frac{1}{4} - \frac{3D-2}{9D^2-4} \cos 2x$$

$$() + \frac{1}{4} \frac{3D-2}{(-40)} \cdot \cos 2x$$

$$= () + \frac{3D-2}{-160} \cdot \cos 2x$$

$$= () + \frac{1}{-160} (3D \cos 2x - 2 \cos 2)$$

$$\therefore () = \frac{1}{160} (3(-2\sin 2x - 2\cos 2x))$$

$$y = C_1 e^{-4x} + C_2 e^{-2x} + \frac{x}{2} e^{-2x} + \frac{1}{16} + \frac{1}{16} (6\sin 2x - 2\cos 2x)$$

$$\text{eg } (D^2 + 4)y = \sin 2x$$

$$\text{Soln } m^2 + 4 = 0$$

$$m^2 = -4$$

$$m = \pm 2i \quad (\alpha \pm Bi) = m$$

$$\alpha = 0 \quad B = 2$$

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

$$PI = \frac{1}{D^2 + 4} \sin 2x$$

$$= \frac{1}{4} \quad --$$

$$= x \cdot \frac{1}{2D} \sin 2x$$

$$= \frac{x \cdot D}{2D \cdot D} \sin 2x$$

$$= \frac{x}{2} \cdot \frac{D}{-4} \sin 2x$$

$$= -\frac{x}{8} \cdot 2\cos 2x$$

$$y = e^{bx} (C_1 \cos 2x + C_2 \sin 2x) - \frac{x}{8} 2\cos 2x$$

eg $(D^2 - 4D + 3)y = \sin 3x \cdot \cos 2x$

$$(D^2 - 3D + 2)y = \cos 3x \cdot \cos 2x$$

Type - 3

$F(x) = x^n$ where $n = \text{const. (tve Int.)}$ then

$$\text{PI} = \frac{1}{\phi(D)} F(x)$$

$$= \frac{1}{\phi(D)} \cdot x^n$$

$$= \frac{1}{1 \pm f(0)}$$

$$= [1 \pm f(0)]^{-1} \cdot x^n$$

Note : $(1+x)^{-1} = 1-x+x^2-x^3+\dots$

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

$$(1+x)^{-2} = 1-2x+3x^2-4x^3+\dots$$

$$\text{eg solve } (D^2 + 5D + 6)y = x^2 + 4e^{3x}$$

$$\text{sol'n } (D^2 + 5D + 6)y = f(x)$$

Aux eq

$$m^2 + 5m + 6$$

$$m = -2, -3$$

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

$$PI = \frac{1}{f(D)} \cdot Fx$$

$$= \frac{1}{()} x^2 + 4e^{3x}$$

$$= \frac{1}{()} x^2 + \frac{1}{()} 4e^{3x}$$

↓

H.W

$$= \frac{1}{D^2 + 5D + 6} \cdot x^2$$

$$= \frac{1}{6 \left(1 + \frac{D^2 + 5D}{6} \right)} \cdot x^2$$

$$= \frac{1}{6} \left[1 + \left(\frac{D^2 + 5D}{6} \right) \right]^{-1} \cdot x^2$$

↓
expand

$$= \frac{1}{6} \left[1 - () + ()^2 + \dots \right] x^2$$

$$= \frac{1}{6} \left[1 - \frac{D^2}{6} - \frac{5D}{6} + \frac{D^4}{36} + \frac{10D^3}{36} + \frac{25D^2}{36} + \dots \right] x^2$$

$$= \frac{1}{6} \left[1 - \frac{D^2}{6} x^2 - \dots \right]$$

$$= \frac{1}{6} \left[x^2 - \frac{5}{6} - \frac{10x}{6} + 0 + 0 + \frac{50}{36} \right]$$

$$= \frac{1}{6} \left(x^2 - \frac{5x}{3} + \frac{19}{18} \right)$$

eg $(D^2 + 3D + 2)y = x^2 + \sin x$

SOL:

$$\begin{matrix} m \\ L \end{matrix} = -2, -1$$

$$CF = C_1 e^{-2x} + C_2 e^{-x}$$

⋮

$$P_2 = \frac{1}{\left(2 + \frac{D^2 + 3D}{2} \right)} + PI_2$$

$$= \frac{1}{2}$$

eg find the PI of $(D^2 + 2D + 1)y = 1+x$

Soln

$$m = -1, -1$$

$$CF = (C_1 + C_2 x) e^{-x}$$

$$PI = \frac{1}{(1+x)^2} (1+x)$$

eg $(D^2 - 5D + 6)y = x^3 + 3x - 1$
 $(D^2 + 2)y = x^2$

• Method of Variation of parameters

Consider the eq. $\frac{d^2y}{dx^2} + a_1 \frac{dy}{dx} + a_2 y = F(x) \quad \text{--- (i)}$

where a_1, a_2 are consts. $F(x)$ is a func. of x

let the complementary of the above eq. is

$$CF = C_1 f_1 + C_2 f_2 \quad \text{--- (ii)}$$

and f_1 & f_2 are func. of x

$$\text{Then } PI = Pf_1 + Qf_2 \quad \text{--- (iii)}$$

$$P = - \int \frac{f_2}{f_1 f_2' - f_2 f_1'} F(x) dx \quad \text{--- (iv)}$$

$$Q = \int \frac{f_1}{f_1 f_2' - f_2 f_1'} F(x) dx \quad \text{--- (v)}$$

Subs (iv) & (v) in (iii) we get
complete sol' $y = CF + PI$

$$\text{eg } \frac{d^2y}{dx^2} + y = \sec x$$

Sol'n

$$\begin{aligned}
 & \text{The char. eqn is } m^2 + 1 = 0 \\
 & m = \pm i \\
 & \text{The homogeneous soln is } y_h = c_1 \cos mx + c_2 \sin mx \\
 & \text{CF} = e^{imx} (c_1 \cos mx + c_2 \sin mx) \\
 & \text{CF} = c_1 f_1 + c_2 f_2 \\
 & f_1 = \cos mx, f_2 = \sin mx \\
 & f_1' = -\sin mx, f_2' = \cos mx \\
 & f_1 f_2' - f_2 f_1' = (\cos mx)(\sin mx) - \sin mx(-\sin mx) = \cos^2 mx + \sin^2 mx = 1. \\
 & P = - \int \frac{f_2}{f_1 f_2' - f_2 f_1'} F(x) dx \\
 & = - \int \frac{\sin mx}{\cos mx} \sec x dx \\
 & = - \int \tan x \cdot \frac{1}{\cos x} dx \\
 & = \int \sec x dx \\
 & = \log(\sec x + \tan x) \\
 & = \log(\cos x) \\
 & \text{PI} = Pf_1 + Qf_2 \\
 & \text{PI} = \log(\cos x) \cos mx + \frac{1}{2} \sin mx \\
 & \text{the complete soln is,} \\
 & y = CF + PI \\
 & y = e^{imx} (c_1 \cos mx + c_2 \sin mx) - \cos mx
 \end{aligned}$$

• Type - 4 of PI

$$F(x) = e^{ax} f(x)$$

$$f(x) = x^n / \sin ax / \cos ax$$

$$PI = \frac{1}{\phi(D)} \cdot F(x)$$

$$= \frac{1}{\phi(D)} \cdot e^{ax} \cdot f(x)$$

Replace D with D+a

$$= e^{ax} \cdot \frac{1}{\phi(D+a)} \cdot f(x)$$

and then by normal way

$$\text{eg } (D^2 + 9)y = (x^2 + 1)e^{3x}$$

$$\text{Soln } \phi(D)y = F(x)$$

\therefore aux eq

$$m^2 + 9 = 0$$

$$m = \pm 3i$$

$$\therefore CF = (C_1 \cos 3x + C_2 \sin 3x) e^0$$

$$PI = \frac{1}{\phi(D)} \cdot F(x)$$

$$= \frac{1}{\phi(D)} \cdot e^{3x} \cdot (x^2 + 1)$$

$D \rightarrow D+3$

$$= e^{(}$$

Math - Thursday

$$\text{eg } (D^2 - 2D + 1) y = x \sin x$$

$$\text{SOLN PI } \frac{1}{\phi(D)} F(x)$$

$$= \frac{1}{\phi(D)} \cdot x \sin x$$

$$= \frac{1}{D^2 - 2D + 1} \cdot x \sin x$$

$=$ Imaginary part of $\frac{1}{D^2 - 2D + 1} x (\cos x + i \sin x)$

just write this step. That's it

$$= (\text{IP}) \frac{1}{D^2 - 2D + 1} x \cdot e^{ix}$$

$\hookrightarrow e^{i\theta} = \cos \theta + i \sin \theta$

Now Type 4

$$D \rightarrow D + a$$

$$= \text{IP } e^{ix} \frac{1}{(D+i)^2 + 2(D+i) + 1} \cdot x$$

$$= \text{IP } e^{ix} \frac{1}{D^2 + 2D(i-1) - 2i} \cdot x$$

Type - 3

$$= \text{IP } e^{ix} \cdot \left[\frac{1}{-2i \left[1 + \left(\frac{D^2 + 2D(i-1)}{-2i} \right) \right]} \right] \cdot x$$

$$\text{IP } \frac{e^{ix}}{-2i} \cdot \left[1 - \frac{D^2 + 2D(i-1)}{2i} \right]^{-1} x$$

$$\frac{e^{ix}}{-2i} \times \frac{i}{i}$$

$$i \times i = -1$$

$$\therefore \frac{e^{ix} \times i}{-2(-1)} = \frac{ie^{ix}}{2}$$

$$= \frac{ie^{ix}}{2} \left[1 + \left(\quad \right) + \dots \right] x$$

$$= \frac{ie^{ix}}{2} \left[1 + \frac{0^2}{2i} + \frac{\cancel{20i}}{\cancel{2i}} - \cancel{\frac{20}{2i}} \right] x$$

$$= \frac{ie^{ix}}{2} \left[x + \cancel{\frac{0^2 x}{2i}}^0 + 0\cancel{x} - \cancel{\frac{0x}{i}} \right]$$

$$= \frac{ie^{ix}}{2} \left[x + 1 - \textcircled{1/i} \right]$$

$$\frac{1}{i} \times \frac{i}{i}$$

$$\textcircled{\frac{i}{-1}}$$

$$= \text{IP} \frac{ie^{ix}}{2} \left[x + 1 - \frac{i}{(-1)} \right]$$

$$= \text{IP} \frac{ie^{ix}}{2} \left[x + 1 + 1 \right]$$

$$= \text{IP} \frac{1}{2} \times i \times e^{ix} \left[x + 1 + 1 \right]$$

$$= \text{IP} - \frac{1}{2} x i x (\cos x + i \sin x)(x + 1 + i)$$

↓

$$\text{PI} = \text{IP} - \frac{1}{2} (x \cos x + \cos x - \sin x)$$

$$y = CF + PI$$

Type - 6

$$F(x) = x f(x) \quad \text{where } f(x) = \cos ax / \sin ax$$

$$\text{then } PI = \frac{1}{\phi(0)} \cdot F(x)$$

$$= \frac{1}{\phi(0)} \cdot x f(x)$$

$$PI = x \cdot \frac{1}{\phi(0)} \cdot f(x) - \frac{\phi'(0)}{[\phi(0)]^2} \cdot f(x)$$

(The diff b/w Type 6 & Type 5
 ↓
 $x^n F(x)$

here $n = 1$

$\therefore x F(x)$

↳ i.e special
case

if $n = 2, 3, \dots$
then type 5

$$\text{eg } (D^2 + 4)y = x \sin x$$

Soln

$$\lambda = \pm 2i$$

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

$$PI = \frac{1}{\phi(D)} \cdot F(x)$$

$$= \frac{1}{D^2 + 4} \cdot x \sin x$$

Applying formula

$$= x \cdot \frac{1}{D^2 + 4} \cdot \sin x - \frac{2D \sin x}{(D^2 + 4)^2}$$

$\frac{1}{(-1) + 4}$
Type -2

$$= x \times \frac{1}{(-1) + 4} \sin x - \frac{2 \cos x}{(D^2 + 4)^2}$$

\downarrow
Type -2

$$= \frac{x \sin x}{3} - \frac{2 \cos x}{9}$$

$$PI = \frac{x \sin x}{3} - \frac{2 \cos x}{9}$$

$$y = CF + PI$$

- Linear DE with variable co-efficients

① Cauchy's homogeneous linear eqv. (Euler type)

An eqv. of the form :-

$$x^n \frac{d^n y}{dx^n} + a_1 x^{n-1} \frac{d^{n-1} y}{dx^{n-1}} + a_n y = F(x)$$

where $a_1, a_2 \dots a_n$ are const.

$F(x)$ is a func. of x is called
Cauchy's euler homo. linear DE

The above eq. can be transformed to linear
DE with const. coeff. by the transformtn :-

$$x = e^z \quad / \quad z = \log x$$

$$\frac{dy}{dx} = \frac{dy}{dz} \cdot \frac{dz}{dx}$$

$$\frac{dy}{dx} = \frac{dy}{dz} \times \frac{1}{x}$$

$$x \frac{dy}{dx} = \frac{dy}{dz}$$

$$x D y = D' y$$

$$D = d/dy$$

$$D' = d/dz$$

Similarly

$$x^2 D^2 y = D'(D-1)y$$

Substituting eq (ii) & (iii) & so on, we
get linear DE with const. coeff.
& can be solved by any one of the methods.

eg) Solve $(x^2 D^2 + 4xD + 2)y = x + 1/x$

Soln let $x = e^z / z = \log x$

so, $xD = D'$, $x^2 D^2 = D'(D' - 1)$

where $D = d/dx$, $D' = d/dz$

$$\therefore (D'(D' - 1) + 4D' + 2)y = e^z + 1/e^z$$

$$(D'^2 + 3D' + 2)y = e^z + e^{-z}$$

$$\phi(D)y = F(z)$$

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

$$CF = C_1 e^{-2z} + C_2 e^{-z}$$

$$PI = \frac{1}{D'^2 + 3D' + 2} \cdot e^z + \frac{1}{()} e^{-z}$$

$$= \frac{1}{c} e^z + \frac{z}{2D'' + 3} e^{-z}$$

$$\frac{e^z}{c} + \frac{z e^{-z}}{1}$$

$$\frac{x}{c} - z \log x$$

$$a = b^{\log_b^a}$$

$$\text{eg } (x^2 D^2 + x D + 1)y = 4 \sin(\log x)$$

$$\text{soln } (D'(D'-1) + D' + 1)y = 4 \sin z$$

$$(D'^2 + 1)y = 11 \\ m = \pm i$$

$$CF = C_1 \cos z + C_2 \sin z$$

$$PI = \frac{1}{D'^2 + 1} \cdot 4 \sin z$$

$$= \frac{4z \sin z}{D'}$$

$$= \frac{D' 4z \sin z}{D'^2}$$

$$= z \left(\frac{D' 4z \sin z}{-2} \right)$$

$$= -2z \cos z$$

$$y = CF + PI$$

$$\text{eg } D^2 + \frac{D}{x} = 12 \frac{\log x}{x^2}$$

$$\text{soln } x^2 D^2 + x D = 12 \log x$$

$$\text{let } x = e^z / z = \log x$$

$$\text{so } xD = D' , x^2 D^2 = D' (D'-1)$$

$$D = d/dx , D' = d/dz$$

$$(D'(D'-1) + D') y = 12 z$$

$$(0^2) y = 12z$$

$$\frac{d^2y}{dz^2} = 12z$$

double int.

$$\frac{dy}{dz} = \frac{12z^2}{2} + C_1$$

$$y = \frac{12z^3}{3 \times 3} + C_1 z + C_2$$

$$y = 2z^3 + C_1 z + C_2$$

$$y = 2(\log x)^3 + C_1(\log x) + C_2$$

$$\text{rw } (x^2 v^2 - 4xv + 2) y = x \log x$$

$$(x^2 v^2 - 7xv + 12) y = x^2$$

② Legendre's type

An eq. of the form

$$(ax+b)^n \frac{d^n y}{dx^n} + p_1 (ax+b)^{n-1} \frac{d^{n-1} y}{dx^{n-1}} + \dots + p_n y = F(x)$$

L (i)

where p_1, p_2, \dots are consts

& $F(x)$ is a func of x

is known as Legendre's linear eq.

e.g. (i) can be reduced to linear DE with const. coeffs by putting

$$ax+b = e^z$$

$$z = \log(ax+b)$$

$$\frac{dy}{dx} = \frac{dy}{dz} \cdot \frac{dz}{dx}$$

$$y' = \frac{a}{ax+b} \cdot \frac{dy}{dz}$$

$$\frac{dz}{dx} = \frac{a}{ax+b}$$

$$(ax+b)y' = a \frac{dy}{dz}$$

$$() D = a D'$$

Sub (ii), (iii) in (i)

we get LDE with const. coeff which can be solved by any known method

$$\text{eg } (2x+5)^2 \frac{d^2y}{dx^2} - 6(2x+5) \frac{dy}{dx} + 8y = 0$$

$$\text{Solve } ((2x+5)^2 D^2 - 6(2x+5) D + 8) y = 0$$

$$2x+5 = e^z \quad / \quad z = \log(2x+5)$$

$$(2x+5) v = 2 \cdot 0^1$$

$$(2x+5)^2 D^2 - 2^2 v^1 (0^1 - 1)$$

$$(4D^2 - 4D^1 - 12D^1 + 8) y = 0$$

$$(4D^2 - 16D^1 + 8) u = 0$$

$$(D^1)^2 - 4D^1 + 2) y = 0$$

$$m = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$= \frac{16 \pm \sqrt{128}}{8}$$

$$\therefore 2 \pm \sqrt{2}$$

$$CF = C_1 e^{(2+\sqrt{2})z} + C_2 e^{(2-\sqrt{2})z}$$

$$PI = 0$$

$$y = CF + PI = CF$$

$$\text{eg } ((1+x)^2 D^2 + (1+x) D + 1) y = 4 \cos(\log(1+x))$$

$$\text{so, } (D'(D'-1) + D' + 1)y = 4 \cos^2 z$$

$$(D'^2 + 1)y = 4 \cos^2 z$$

$$CF = C_1 \cos z + C_2 \sin z$$

$$PI = A \frac{1}{D'^2 + 1} \cdot \cos z$$

$$= C_2 \frac{1}{2 D'} \cdot \cos z$$

$$= 2z \frac{D'}{D'^2} \cdot \cos z$$

$$= +2z \sin z$$

$$y = CF + PI$$

$$= C_1 \cos z + C_2 \sin z + 2z \sin z$$

$$= C_1 \cos(\log(1+x)) + C_2 \sin(\log(1+x)) + 2 \frac{\log(1+x)}{\sin(\log(1+x))}$$

- Simultaneous LDE with const. coeff

eg $\frac{dx}{dt} + 2y = \sin 2t$

$$\frac{dy}{dt} - 2x = \cos 2t$$

Sol^v $Dx + 2y = \sin 2t \quad \text{(i)}$

$$Dy - 2x = \cos 2t \quad \text{(ii)}$$

$$\begin{array}{rcl} \text{(i)} \times D & D^2x + 2Dy = D\sin 2t \\ \text{(ii)} \times 2 & -4x + 2Dy = 2\cos 2t \\ (-) & \hline & \underline{\underline{+ \quad - \quad -}} \\ D^2x + 4x = D(\sin 2t) - 2\cos 2t \end{array}$$

$$D^2x + 4x = D(\sin 2t) - 2\cos 2t$$

$$(D^2 + 4)x = 2\cos 2t - 2\cos 2t$$

$$(D^2 + 4)x = 0$$

$$m = \pm 2i$$

$$CF = C_1 \cos 2t + C_2 \sin 2t$$

$$x = CF + \mathcal{L}$$

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

Now y

x in (i)

$$D(C_1 \cos 2t + C_2 \sin 2t) + 2y = \sin 2t$$

$$-C_1 \sin 2t \cdot 2 + C_2 \cos 2t \cdot 2 + 2y = \sin 2t$$

$$y = \frac{\sin 2t}{2} + C_1 \sin 2t - C_2 \cos 2t$$

$$\text{eg: Solve } \frac{dx}{dt} + 2x - 3y = 5t$$

$$\frac{dy}{dt} - 3x + 2y = 2e^{2t}$$

$$\text{Soln } Dx + 2x - 3y = 5t$$

$$Dy - 3x + 2y = 2e^{2t}$$

$$(D+2)x - 3y = 5t \quad \text{--- (i)}$$

$$(D+2)y - 3x = 2e^{2t} \quad \text{--- (ii)}$$

$$\begin{array}{l} (\text{i}) \times (D+2) \\ (\text{ii}) \times 3 \end{array} \quad \begin{array}{l} (D+2)^2 x - 3(D+2)y = 5t(D+2) \\ -9x + 3(D+2)y = 6e^{2t} \end{array}$$

+

$$(D+2)^2 x - 9x = (D+2)5t + 6e^{2t}$$

$$(D^2 + 4D - 5)x = 10t + 5 + 6e^{2t}$$

Now normal eq

$$F = C_1 e^{-5t} + C_2 e^{-4t}$$

~~wrong~~

$$\text{PI} \quad \frac{10t}{D^2 + 4D - 5} + \frac{5}{()} + \frac{6e^{2t}}{4+8-5}$$

$$= -2t - 1 + \frac{6}{7} e^{2t}$$

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