

## Syllabus

Module 1: Ordinary differential Equations - I, linear differential equations, wronskian, linear independence and dependence of solutions, linear differential equations of 2<sup>nd</sup> order & higher order with constant coefficients, operator methods (simmons) legendre's & euler - cauchy's form of linear differential equation, method of variation of parameters.

Module 2: Ordinary differential equation - II, ordinary & singular points of differential equation, power & frobenius' series solution, bessel's differential equation, bessel function of first kind & its properties, legendre's differential equation, legendre's polynomial and its properties.

Module 3: (until Midsem) Fourier series of partial differential equations Fourier series: Euler's formula for Fourier series, Dirichlet conditions, Half-range Fourier series.

### Textbooks:

1. E. Kreyszig, Advanced Engineering Mathematics (9<sup>th</sup> Edition)
2. D. G. Zill & W. S. Wright, Advanced Engg. Maths. (4<sup>th</sup> Edition)
3. J. W. Brown & R. V. Churchill, complex variables & applications (7<sup>th</sup>)
4. R. K. Jain & S. R. K. Tyengar, Advanced engineering Mathematics (3<sup>rd</sup>)
5. R. A. Johnson & I. Miller & T. Freund : Probability & statistics for engineers &
6. S. C. Gupta & N. K. Kapoor : fundamental of Mathematical statistics, swan chand & sons.

### Reference Books:

- # 1. G. F. Simmons, Differential Equations & its applications and Historical notes, 2<sup>nd</sup> 2<sup>nd</sup> edition.
2. N. P. Bali & Manish Goyal, A textbook of engineering mathematics, laxmi publications, Reprint 2008.
3. E. A. Coddington, An introduction to ordinary differential

equations

4. W.F. Boyce & R.C. DiPrima  
5. P.L. Meyer.

# Differential Equations

A differential equation is an equation containing derivative of an unknown function, independent & dependent variables.

Ex:  $\frac{dy}{dx} = e^x$ ; order = 1

linear second order differential equations with constant coeff.

Let us consider a general linear equation of second order:

$$\left| \frac{d^2y}{dx^2} + p \cdot \frac{dy}{dx} + q \cdot y = v(x) \right| ; p, q: \text{constant}$$

The complete solution of this equation is

$$y = u + w \quad (2)$$

w: Any function which satisfies the given differential equation.

u: general solutions / complementary solutions

To find general solution, 'u', equate L.H.S. to 0. i.e.

$$\left| \frac{d^2y}{dx^2} + p \cdot \frac{dy}{dx} + q \cdot y = 0 \right| \quad (3)$$

$y = u + w$

complementary solution      particular integral

# complementary function must be general solution of (3) and involves 2 arbitrary constants. Arbitrary constants depend on order of differential equations.

A differential equation can be written as (3 Methods):

$$(1) \quad \frac{d^2y}{dx^2} + P \cdot \frac{dy}{dx} + Q \cdot y = v(x)$$

$$(2) \quad y'' + Py' + Qy = v(x)$$

$$(3) \quad (D^2 + P \cdot D + Q) y = v(x); \quad \left\{ D = \frac{d}{dx} \right\}$$

$\therefore Dy = \frac{dy}{dx}$  { 'D' is called the differential operator }

Linear second order eq<sup>n</sup>

Homogeneous

$$\frac{d^2y}{dx^2} + P \cdot \frac{dy}{dx} + Q \cdot y = 0$$

Non-Homogeneous

$$\frac{d^2y}{dx^2} + P \cdot \frac{dy}{dx} + Q \cdot y = v(x)$$

### I. Finding general solution

Consider a homogeneous equation,

$$y'' + Py' + Qy = 0 \quad \text{--- (A)}$$

Let  $y = e^{mx}$ ; ( $m$  = constant)

$$\frac{dy}{dx} = me^{mx} \quad \text{and} \quad \frac{d^2y}{dx^2} = m^2e^{mx}.$$

# Every exponential function has the property that its derivative are all constant multiples of the function itself.

Placing the values in eq<sup>n</sup> (A),

$$\therefore m^2 e^{mx} + p \cdot m \cdot e^{mx} + q \cdot e^{mx} = 0.$$

$$\Rightarrow e^{mx} (m^2 + pm + q) = 0$$

$$\therefore e^{mx} \neq 0,$$

$$\therefore m^2 + pm + q = 0 \quad \text{auxiliary equation/quadratic equation}$$

$$m = \frac{-p \pm \sqrt{p^2 - 4q}}{2}$$

otherwise,

$$\therefore D = \frac{d}{dx} \text{ & } Dy = \frac{dy}{dx},$$

$$\text{replace } M = \boxed{D = m \text{ & } D^2 = m^2}$$

Let the roots of the equation be  $m_1$  &  $m_2$ .

∴ The solution is  $y_1 = e^{m_1 x}$  &  $y_2 = e^{m_2 x}$ .

CASE 1:

→ when roots are real & distinct:

$$y = c_1 e^{m_1 x} + c_2 e^{m_2 x} ; c_1 \text{ & } c_2 \text{ are constants.}$$

when  $\frac{y_1}{y_2} \neq \text{constant}$  : linear independent

$$\text{i.e. } e^{m_1 x} \neq \text{constant} = e^{(m_1 - m_2)x}$$

# Auxiliary equation is in the form of 'm'

Ex: Converting equation into auxiliary equation:

Say the given equation is :

$$\frac{d^2y}{dx^2} + 2 \cdot \frac{dy}{dx} + y = 0$$

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

$$\therefore D^2 y + 2Dy + y = 0 \Rightarrow (D^2 + 2D + 1)y = 0$$

c. Auxiliary equation is  $m^2 + 2m + 1 = 0$

(solutions are linearly independent)  
# linearly independent means not a constant multiple of the other. Functions defined on interval are not constant multiple of the other. Or Wronskian of the solution is not equal to 0.

Q convert to auxiliary equations:

$$(i) \frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = 0.$$

$$Dy = \frac{dy}{dx}$$

$$\therefore D^2y - 5Dy + 6y = 0$$

$$y(D^2 - 5D + 6) = 0$$

∴ Auxiliary equation is  $m^2 - 6m + 5 = 0$

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

$$m(m-2) - 3(m-2) = 0$$

$$(m-2)(m-3) = 0$$

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

$$\therefore y = c_1 e^{m_1 x} + c_2 e^{m_2 x}$$

$$\boxed{y = c_1 e^{2x} + c_2 e^{3x}}$$

$$(ii) \frac{d^2y}{dx^2} + y = 0$$

$$D^2y + y = 0$$

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

∴ Auxiliary equation is  $m^2 + 1 = 0$

$$(iii) \frac{d^2y}{dx^2} + 7 \frac{dy}{dx} + 10y = 0$$

$$D^2y + 7Dy + 10y = 0$$

$$y(D^2 + 7D + 10) = 0$$

$$m^2 + 7m + 10 = 0$$

## Wronskian:

Let  $\phi_1$  &  $\phi_2$  be the solutions of a differential equation.

$\therefore$  Wronskian is

$$\begin{vmatrix} \phi_1 & \phi_2 \\ \phi_1' & \phi_2' \end{vmatrix} \neq 0 : \text{linear independence.}$$

$$\text{where } \phi_1 = e^{M_1 x}$$

$$\phi_2 = e^{M_2 x}$$

$$(i) \quad y'' - y' - 6y = 0$$

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

$$m^2 - D^2 - 6 = 0$$

$$(D^2 - D - 6)y = 0$$

$$\therefore \text{auxiliary equation is } m^2 - m - 6 = 0$$

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

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

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

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

$$m_1 = 3$$

$$m_2 = -2$$

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

To check linear independence,

$$= \begin{vmatrix} e^{3x} & e^{-2x} \\ 3e^{3x} & -2e^{-2x} \end{vmatrix} = -2e^{3x-2x} - 3e^{3x-2x} = -5e^x \neq 0$$

∴ The solutions are linearly independent.

CASE 2: Distinct complex roots:

Let  $m_1$  &  $m_2$  be ' $a+ib$ ' & ' $b-ib$ ' respectively.

$$\text{if } e^{i\theta} = \cos\theta + i\sin\theta,$$

$$\therefore e^{m_1 x} = e^{(a+ib)x} = e^{ax} \cdot e^{iba} = e^{ax} (\cos bx + i\sin bx) \quad \text{--- (1)}$$

$$\text{and } e^{m_2 x} = e^{(a-ib)x} = e^{ax} e^{-iba} = e^{ax} (\cos bx - i\sin bx) \quad \text{--- (2)}$$

$$\left\{ \because \cos(-\theta) = \cos\theta \right\}$$

∴ we are interested in solutions that are real-valued,

∴ Adding (1) & (2) we get,

$$2e^{ax} \cos bx$$

Dividing by 2,

$$e^{ax} \cos bx.$$

Subtracting (1) & (2) & dividing by  $2i$ ,

$$e^{ax} \sin bx$$

$$\therefore y = e^{ax} (c_1 \cos bx + c_2 \sin bx).$$

$$Q. \quad y'' + 2y' + 3y = 0$$

$$m^2 + 2m + 3 = 0 \quad (\text{auxiliary equation})$$

$$m = -2 \pm \sqrt{4 - 12}$$

2

$$= -2 \pm \sqrt{-8}$$

2

$$= -1 \pm \sqrt{2} i$$

$$\begin{aligned} \therefore m_1 &= -1 + \sqrt{2} i \\ m_2 &= -1 - \sqrt{2} i \end{aligned} \quad \left. \begin{array}{l} a = -1 \\ b = \sqrt{2} \end{array} \right.$$

∴ solution is  $e^{ax} (c_1 \cos bx + c_2 \sin bx) = y$

$$\boxed{\therefore y = e^{-x} (c_1 \cos \sqrt{2}x + c_2 \sin \sqrt{2}x)}$$

CASE 3: when roots are equal & real.

'm<sub>1</sub>' & 'm<sub>2</sub>' are equal roots (real), with m<sub>1</sub> = m<sub>2</sub> = -P/2.

∴ our solution is assumed to be  $y = e^{mx}$ ,

thus,

$$y_1 = e^{-\frac{P}{2}x}$$

$$v = \int \frac{e^{-\frac{P}{2}x}}{y_1^2} dx = x$$

$$y_2 = vy_1 = xe^{mx}$$

$$\boxed{y = c_1 e^{mx} + c_2 x e^{mx}}$$

$$\text{Q. } y'' + 8y' + 16y = 0.$$

Auxiliary equation

$$m^2 + 8m + 16 = 0$$

$$\therefore m = -4, -4.$$

$$\therefore y = c_1 e^{mx} + c_2 x e^{mx}$$

$$y = c_1 e^{-4x} + c_2 x e^{-4x}$$

$$\text{Q. } y'' + y' - 6y = 0$$

$$m^2 + m - 6 = 0$$

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

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

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

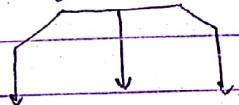
$$\therefore y = c_1 e^{mx} + c_2 x e^{mx}$$

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

## II. finding particular solution (w)

$$y'' + py' + qy = v(x) \quad \text{--- (1)}$$

$\therefore$  complete solution of this differential equation = complementary function + particular integral



Distinct & equal complex  
real roots roots.

Equation (1) can be written as,

$$P(D) \cdot y = v(x); \quad P(D) = D^2 + p \cdot D + q.$$

$$\therefore \text{Particular integral} = \frac{v(x)}{P(D)} ; \quad P(D) = (D - \gamma_1)(D - \gamma_2)$$

where  $\gamma_1$  &  $\gamma_2$  are roots of the auxiliary equation.

What does  $\frac{1}{D}$  represent?

$$\text{If } Dy = f(x)$$

$$y = \underline{\underline{f(x)}}$$

$$y = \int f(x) dx$$

' $\frac{1}{D}$ ' means integrating the function once.

# If 'D' is in the numerator, differentiate the function once.

$$(D-r) y = f(x); r = \text{constant}$$

$$y = \underline{\underline{f(x)}}$$

$$(D-r)$$

$$\left( \frac{d}{dx} - r \right) y = f(x)$$

$$\frac{dy}{dx} - ry = f(x) \quad \left\{ \begin{array}{l} \text{first order linear differential eqn:} \\ \frac{dy}{dx} + p \cdot y = q \end{array} \right.$$

$$\text{Integrating factor} = e^{\int -r dx} = e^{-rx} (\because r \text{ is a constant})$$

∴ solution is

$$e^{-rx} \cdot y = \int e^{-rx} \cdot f(x) dx$$

$$\textcircled{y} e^{rx} \int e^{-rx} f(x) dx$$

#  $y(x)$  Apply  $(D-r_1)$  on  $y(x)$  using the above to  
 $(D-r_1)(D-r_2)$  obtain  $\textcircled{y} \cdot$  on this 'y' apply  $(D-r_2)$  again  
using the same formula.

$$Q. \quad y'' + 4y' + 4y = 10x^3 e^{-2x}$$

$$P.D.I. = y = v(x)$$

(PLD)

$$P.D.I. = \frac{10x^3 e^{-2x}}{(D+2)(D+2)}$$

$$(D+2)(D+2)$$

$$y = e^{rx} \int e^{-rx} \cdot f(x) dx$$

$$= e^{-2x} \int e^{2x} (10x^3 e^{-2x}) dx$$

$$= e^{-2x} \cdot \frac{10x^4}{4}$$

$$y = \frac{5x^4 \cdot e^{-2x}}{2}$$

NOW apply  $D+2 \rightarrow (D-r_2)$  i.e.  $(D+2)$  on this 'y'

$$\therefore y = \frac{5x^4 e^{-2x}}{2}$$

$$(D+2)$$

Here, again  $r = -2$

$$\therefore y = e^{rx} \int e^{-rx} f(x) dx ; \text{ Now } f(x) \text{ is } \frac{5}{2} x^4 \cdot e^{-2x}$$

$$= e^{-2x} \int e^{2x} \cdot \frac{5x^4 \cdot e^{-2x}}{2} dx$$

$$= \frac{5}{2} e^{-2x} \cdot \frac{x^5}{5}$$

$$y = \frac{x^5 \cdot e^{-2x}}{2}$$

## Cases for Particular integral:

case 1:  $v(x) = e^{ax}$

case 2:  $v(x) = \cos(ax+b)$  or  $\sin(ax+b)$

case 3:  $v(x) = x^m$

case 4:  $v(x) = e^{ax} \cdot v(x)$

case 5:  $v(x)$  is another function of  $x$ .

CASE 1:  $v(x) = e^{ax}$

$$y'' + p \cdot y' + q \cdot y = e^{ax}$$

$$P(D) \cdot y = e^{ax}$$

$$\frac{y = e^{ax}}{D^2 + P(D)} = \frac{e^{ax}}{D^2 + p \cdot D + q}$$

$$\text{when } \frac{e^{ax}}{f(D)} = \frac{e^{ax}}{f(a)} ; f(a) \neq 0$$

Replace,  $a$ 'D' by 'a'.

$$\therefore P.I. = \frac{e^{ax}}{D^2 + p \cdot D + q}$$

$$P.I. = \frac{e^{ax}}{a^2 + p \cdot a + q}$$

Q)  $(D^2 - 2D + 1) y = 3e^{\frac{5}{2}x}$

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

$$= \frac{3e^{\frac{5}{2}x}}{a^2 - 2a + 1} ; a = \frac{5}{2}$$

$$= \frac{3e^{\frac{5}{2}x}}{\frac{25}{4} - 2 \cdot \frac{5}{2} + 1} = \frac{3e^{\frac{5}{2}x}}{\frac{25+4-20}{4}} = \frac{3e^{\frac{5}{2}x}}{\frac{9}{4}} = \frac{4}{3}e^{\frac{5}{2}x}$$

$$\therefore P.I. = \frac{4}{3}e^{\frac{5}{2}x}$$

C.F.

$$\text{Auxiliary equation} = m^2 - 2m + 1$$

$$(m-1)^2 = 0$$

$$m=1, 1$$

$$y = C.F. = C_1 e^x + C_2 x e^x$$

$$2. \frac{d^2y}{dx^2} + y = e^{-x} \quad = D^2 y + y = e^{-x}$$

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

$$P-I = \frac{V(x)}{P(D)} = \frac{e^{-x}}{2}$$

C.P.F.

Auxiliary equation:

$$m^2 + 1 = 0$$

$$m^2 = -1$$

$$m = \pm i$$

$$m = \pm i$$

$$\begin{aligned} C.P.F. &= e^{ax} (C_1 \cos bx + C_2 \sin bx) & a = 0 \\ &= e^0 (C_1 \cos x + C_2 \sin x) & b = 1 \\ &= C_1 \cos x + C_2 \sin x \end{aligned}$$

Particular

∴ complete solution: complementary function + integral

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

when  $f(a)=0$ :

$$Ex: (D^2 - 2D + 1) y = e^x$$

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

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

$$P.I. = V(x)$$

$$P(D)$$

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

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

$$= \frac{e^{-x}}{0}$$

∴ finding  $f'(D) = 2D + 3$ .

$$f'(a) = f'(-1) = 1$$

$$\therefore P.I. = \frac{x \cdot e^{-x}}{f'(a)} = \cancel{\frac{x \cdot e^{-x}}{1}} \cdot \cancel{\frac{x^1}{1!}} \left( \frac{1}{2} e^{-x} \right) = \frac{x e^{-x}}{2} = \frac{x e^{-x}}{1} = x e^{-x}$$

for  $f(a)=0$ ,  ~~$f^{r-1}(a)=0$~~

but  ~~$f^r(a) \neq 0$~~ .

$$\boxed{P.I. = \frac{x^r \cdot 1}{r!} \cdot e^{ax}}$$

CASE 2:  $\cos nx$  or  $\sin nx$

$$P(D) \cdot y = \cos nx$$

$$y = \frac{\cos nx}{P(D)} = \frac{\cos nx}{D^2 + p \cdot D + q} = \cos nx$$

Replace  $D^2 = -n^2$

$$\frac{\cos nx}{-n^2 + p \cdot D + q} = \frac{\cos nx}{p \cdot D + (q - n^2)}$$

Rationalising,

$$\begin{aligned} \frac{\cos nx}{p^2 D + q - n^2} \times \frac{p \cdot D - (q - n^2)}{p \cdot D - (q - n^2)} &= \frac{\cos nx (pD - (q - n^2))}{p^2 D^2 - (q - n^2)^2} \\ &= \frac{p \cdot D (\cos nx) - \cos nx (q - n^2)}{p^2 D^2 - (q - n^2)^2} \\ &= \frac{-p \sin nx - \cos nx (q - n^2)}{p^2 D^2 - (q - n^2)^2} \end{aligned}$$

$$\text{Q) } \frac{d^2y}{dx^2} + y = 12 \sin 2x.$$

$$(D^2 + 1)y = 12 \sin 2x.$$

$$P \cdot I = y = \frac{12 \sin 2x}{D^2 + 1}$$

$$D^2 = -n^2$$

$$= -4$$

$$m^2 + 1 = 0$$

$$m = \pm i = 0 + i \cdot 1$$

$$\therefore C.F = e^{0x} (C_1 \cos bx + C_2 \sin bx)$$

$$a = 0$$

$$b = 1$$

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

$$P.I = y = \frac{12 \sin 2x}{-4 + 1} = -4 \sin 2x.$$

$$C.S. = -4 \sin 2x + C_1 \cos x + C_2 \sin x$$

$$\frac{d^2y}{dx^2} - 4 \cdot \frac{dy}{dx} - 5y = \sin x$$

$$(D^2 - 4D - 5)y = \sin x \therefore n=1$$

$$P \cdot I = \frac{\sin x}{D^2 - 4D - 5}$$

$$C.P.I = \frac{\sin x}{-1 - 5 - 4D} = \frac{-\sin x}{(4D + 6)}$$

$$= -\frac{\sin x (4D + 6)}{(4D + 6)(4D - 6)}$$

$$D^2 = -n^2$$

$$= -1$$

$$-\sin x(4D - 6)$$

$$16D^2 - 36$$

$$\therefore D^2 = -1,$$

$$\therefore P.I. = -\frac{4D(\sin x) + 6\sin x}{-16 - 36}$$

$$= \frac{6\sin x - 4\cos x}{-52}$$

$$= \frac{3\sin x - 2\cos x}{-26}$$

$$P.I. = \frac{2\cos x - 3\sin x}{26}$$

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

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

$$C.F. = M^2 + 2M + 3 = 0$$

$$M = -2 \pm \frac{\sqrt{4 - 12}}{2}$$

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

$$= -1 \pm \sqrt{2}i$$

$$D^2 = -n^2$$

$$D^2 = -1$$

$$a = -1$$

$$b = \sqrt{2}$$

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

$$\therefore C.F. = e^{0x}(C_1 \cos bx + C_2 \sin bx)$$

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

$$= \frac{\sin x \cdot (2D - 2)}{2D + 2 \quad (2D - 2)}$$

$\therefore$  complex solution

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

$$\frac{\sin x - \cos x}{4}$$

$$= \frac{2D \cos x - 2\sin x}{-8}$$

$$e^{-x}(C_1 \cos \sqrt{2}x +$$

$$= \frac{\sin x - \cos x}{4}$$

$$\sin \sqrt{2}x)$$

$$2. \quad y'' + 4y' + 4y = 3\sin x + 4\cos x$$

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

$$y = \frac{3\sin x}{D^2 + 4D + 4} + \frac{4\cos x}{D^2 + 4D + 4}$$

$$D^2 = -1 \quad D^2 = -1$$

$$= \frac{3\sin x}{-1+4+4D} + \frac{4\cos x}{-1+4D+4}$$

$$= \frac{3\sin x}{4D+3} + \frac{4\cos x}{4D+3}$$

$$= \frac{3\sin x(4D-3)}{(4D+3)(4D-3)} + \frac{4\cos x(4D-3)}{(4D+3)(4D-3)}$$

$$= \frac{12D\sin x - 9\sin x}{16D^2 - 9} + \frac{16D\cos x - 12\cos x}{16D^2 - 9}$$

$$= \frac{12\cos x - 9\sin x}{-25} + \frac{-16\sin x - 12\cos x}{-25}$$

$$\text{P.I.} = \frac{-75\sin x}{-25} = \sin x.$$

$\therefore$  Compl. soln. = C.F.

$$\underline{\text{C.F.}}: \quad m^2 + 4m + 4 = 0$$

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

$$m = -2, -2$$

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

$$\therefore \text{C.S.} = \text{C.F.} + \text{P.I.}$$

$$= C_1 e^{-2x} + C_2 x e^{-2x} + \sin x.$$

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

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

$$D^2 = -n^2$$

$$D^2 = -1$$

$$\therefore P.I. = \frac{\sin x}{0}$$

$$C.F. : M^2 + 1 = 0$$

$$M = \pm i$$

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

$$P.S. = C_1 \cos x + C_2 \sin x - \frac{x \cos x}{2}$$

$$f'(D) = 2D$$

$$x \cdot \sin x$$

$$P.I. = \frac{x^2}{2!} \cdot \frac{\sin x}{f''(0)}$$

$$= \frac{x^1}{1!} \cdot \frac{\sin x}{f'(0)}$$

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

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

$$\text{Q. 1. } \frac{d^2y}{dx^2} + 3\frac{dy}{dx} + 2y = e^{-x}$$

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

complementary function:

$$M^2 + 3M + 2 = 0$$

$$M^2 + 2M + M + 2 = 0$$

$$M(M+2) + 1(M+2) = 0$$

$$(M+1)(M+2) = 0$$

$$M = -1, -2$$

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

Particular integral:

$$P.I. = V(x)$$

$$P(D)$$

$$= e^{-x}$$

$$D^2 + 3D + 2$$

$$= e^{-x}$$

$$D^2 + 3D + 2$$

$$= \frac{e^{-x}}{1-3+2} = \frac{e^{-x}}{0}$$

$$\therefore f(a) = 0$$

$$\therefore f'(1) = 2D + 3.$$

$$f'(0) = f'(-1) = 1.$$

6. complete solution:

$$\therefore P.I. = \frac{x^8}{8!} \cdot \underline{f'(x)}$$

$$P.I. = \frac{x^1 e^{-x}}{1! f'(-1)} = \frac{x \cdot e^{-x}}{1}$$

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

$$6! e^{-2} (c_1 + c_2 e^{-x} + x) = 0$$

$$c_1 + c_2 e^{-x} + x = 0$$

$$\frac{dy}{dx} = 0 - x \cdot c_1 e^{-x} - 2c_2 e^{-2x} - x^2 e^{-x} \cancel{= 1}$$

$$-2c_2 = 0$$

$$c_2 = 0$$

$$c_1 + x = 0$$

$$c_1 = -x$$

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

$$y = G \quad 0 = c_1 + c_2 \Rightarrow c_1 = -c_2$$

$$\frac{dy}{dx} = -x \cdot e^{-x} - 2x c_2 e^{-2x} + e^{-2x} + -e^{-x} \cancel{\cdot x} = 0$$

$$-x - 2c_2 + 1 = 0$$

$$-2c_2 \approx 0$$

$$2c_2 = -1$$

$$+2c_1 = 1$$

$$c_1 = \frac{1}{2}$$

$$-2c_2 e^{-2x} - c_2 e^{-x} + x e^{-x}$$

$$-2c_2 - c_2 + 1 = 0$$

$$e^{-2x} e^{-x} = e^{-3x}$$

$$-4 = -1$$

$$4 = 1$$

$$s = e^{-3x}$$

$$2. \frac{d^2y}{dx^2} + \frac{dy}{dx} + y = \sin 2x$$

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

$$n=2$$

$$D^2 = -n^2 = -4.$$

∴ Particular integral  $\frac{v(x)}{P(D)}$

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

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

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

$$= \frac{D(\sin 2x) + 3 \cdot \sin 2x}{D^2 - 9}$$

$$= \frac{2\cos 2x + 3 \cdot \sin 2x}{-13}$$

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

Complementary function:

$$m^2 + m + 1 = 0$$

$$m = -1 \pm \frac{\sqrt{1-4}}{2}$$

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

$$y = C.F. =$$

$$b = \frac{\sqrt{3}i}{2}$$

$$e^{ax} (c_1 \cos bx + c_2 \sin bx)$$

$$= e^{-\frac{1}{2}x} \left( \frac{c_1 \cos \frac{\sqrt{3}}{2}x + c_2 \sin \frac{\sqrt{3}}{2}x}{2} \right)$$

$$\therefore C.S. = e^{-\frac{1}{2}x} \left( \frac{c_1 \cos \frac{\sqrt{3}}{2}x + c_2 \sin \frac{\sqrt{3}}{2}x}{2} \right) + - \frac{(2\cos 2x + 3 \sin 2x)}{13}$$

$$3. \frac{d^2y}{dx^2} + 10 \frac{dy}{dx} + 50y = \sin \omega x$$

$$(D^2 + 10D + 50)y = \sin \omega x$$

Particular integral:

$$P.I. = V(x)$$

$$P(D)$$

$$= \frac{\sin \omega x}{D^2 + 10D + 50}$$

$$D^2 = -n^2$$

$$= -\omega^2$$

$$\therefore P.I. = \frac{\sin \omega x}{-\omega^2 + 10D + 50}$$

$$= \frac{\sin \omega x}{50 - \omega^2 + 10D} \cdot \frac{50 - \omega^2 - 10D}{50 - \omega^2 + 10D}$$

$$= \frac{(50 - \omega^2) \sin \omega x - 10D(\sin \omega x)}{(50 - \omega^2)^2 - 100D^2}$$

$$P.I. = \frac{(50 - \omega^2) \sin \omega x - 10D \cos \omega x}{(50 - \omega^2)^2 + 100D^2}$$

$$= \frac{(50 - \omega^2) \sin \omega x - 10D \cos \omega x}{2500 + \omega^4 - 100\omega^2 + 100D^2}$$

$$= \frac{(50 - \omega^2) \sin \omega x - 10D \cos \omega x}{2500 + 100\omega^2}$$

complementary function:

$$m^2 + 10m + 50 = 0$$

$$m = -10 \pm \sqrt{100 - 200}{2}$$

$$= -10 \pm \sqrt{-100}{2} = -10 \pm 10i = -5 \pm 5i$$

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

$$= e^{-5x} (C_1 \cos 5x + C_2 \sin 5x)$$

$$\therefore C.S. = \frac{(50 - w^2) \sin w x + -10w \cos w x + e^{-5x} (C_1 \cos 5x + C_2 \sin 5x)}{2500 + w^4}$$

$$4. \frac{d^2y}{dx^2} + \frac{dy}{dx} + y = (1 + \sin x)^2$$

$$\cos 2x = 1 - 2 \sin^2 x$$

$$2 \sin^2 x = 1 - \cos 2x$$

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

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

$$= \frac{2 - \cos 2x + 2 \sin x}{2}$$

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

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

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

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

$$D^2 + D + 1$$

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

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

=

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

$$= \frac{3}{2} \left( 1 - (D + D^2) + (D + D^2)^2 - (D + D^2)^3 + \dots \right) \frac{-\cos 2x}{4 + 1 + D} + \frac{2 \sin x}{D}$$

$$= \frac{3}{2} \frac{e^0}{(0^2 + 0 + 1)} \frac{-\cos 2x}{D - 3} + \frac{2 \sin x}{D^2} \cdot D$$

$$\frac{3}{2} - \cos 2x (D+3) + 2 \cos x \\ \xrightarrow{(D^2-9)} -1.$$

$$P.D = \frac{3}{2} + 2 \sin 2x - 3 \cos 2x - 2 \cos x. \\ -13$$

$$C.F = m^2 + m + 1 = 0$$

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

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

$$y = e^{-\frac{1}{2}x} \left( c_1 \cos \frac{\sqrt{3}x}{2} + c_2 \sin \frac{\sqrt{3}x}{2} \right).$$

$$C.S = \frac{3}{2} + 3 \cos 2x - 2 \sin 2x - 2 \cos x + e^{-\frac{1}{2}x} \left( c_1 \cos \frac{\sqrt{3}x}{2} + c_2 \sin \frac{\sqrt{3}x}{2} \right)$$

$$5. \frac{d^3y}{dx^3} - 3 \frac{d^2y}{dx^2} + 4 \cdot \frac{dy}{dx^2} - 2y = e^x + \cos x$$

$$(D^3 - 3D^2 + 4D - 2)y = e^x + \cos x.$$

C.F:

$$m^3 - 3m^2 + 4m - 2 = 0$$

$$m=1$$

$$m-1 \quad | \quad m^3 - 3m^2 + 4m - 2(m^2 - 2m + 2)$$

$$m^3 - m^2$$

$$- +$$

$$-2m^2 + 4m - 2$$

$$-2m^2 + 2m$$

$$- +$$

$$2m - 2$$

$$2m - 2$$

$$- +$$

$$0$$

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

$$m^2 \quad m = \frac{2 \pm \sqrt{4-8}}{2} = \frac{2 \pm \sqrt{-4}}{2} = \frac{2 \pm 2i}{2} = 1 \pm i$$

$$M=1, 1+i, 1-i$$

$$CF = e^{ix} (C_1 \cos x + C_2 \sin x) + C_3 e^{ix}$$

$$P.I. = \frac{e^x + \cos x}{D^3 - 3D^2 + 4D - 2}$$

$$= \frac{e^x}{D^3 - 3D^2 + 4D - 2} + \frac{\cos x}{D^3 - 3D^2 + 4D - 2}$$

$$= \frac{e^x}{1 - 3 + 4 - 2} + \frac{\cos x}{D^3 - 3D^2 + 4D - 2}$$

$$\stackrel{0}{\overbrace{= e^x}}$$

$$\therefore f'(D) = 3D^2 - 6D + 4$$

$$\therefore f'(1) = 3 + 4 - 6 = 1.$$

$$\text{CASE 3: } V(x) = e^{\alpha x} \sin nx$$

$$P.I. = \frac{e^{\alpha x} \sin nx}{f(D)}$$

$$= e^{\alpha x} \cdot \frac{\sin nx}{f(D+\alpha)}$$

} Exponential shift rule.

$$Q. (D^4 - 1)y = e^x \cos x$$

C.F.

$$M^4 - 1 = 0$$

$$(m^2 + 1)(m^2 - 1) = 0$$

$$m = \pm i, \pm i$$

$$|y = C_1 e^x + C_2 e^{-x} + e^{0x} (\cos x + C_3 + C_4 \sin x)|$$

$$P.I. = \frac{e^x \cos x}{D^4 - 1} ; d=1$$

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

$$= e^x \cdot \frac{\cos x}{[(D+1)^2 - 1] [(D+1)^2 + 1]}$$

$$e^x \cdot \frac{\cos x}{(D^2 + 1^2 + 2D - 1)(D^2 + 2D + 2)}$$

$$e^x \cdot \frac{\cos x}{(D^2 + 2D)(D^2 + 2D + 2)}$$

$$D^2 = -n^2 \Rightarrow D^2 = -1$$

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

$$= e^x \cdot \frac{\cos x}{4D^2 - 1} = e^x \frac{\cos x}{-5}$$

$$| P.I. - e^x \cos x |$$

$$\textcircled{1} \quad \frac{d^2y}{dx^2} + y = e^x \sin nx$$

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

$$\underline{C.F.} \\ m^2 + 1 = 0 \\ m = \pm i$$

$$C.F. = e^{0x} (c_1 \cos x + c_2 \sin x)$$

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

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

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

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

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

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

$$= e^x \cdot \frac{2 \cancel{D} (\sin x) - \sin x}{-5}$$

$$= e^x \cdot \frac{(2 \cos x - \sin x)}{-5}$$

$$P.I. = \frac{-e^x (2 \cos x - \sin x)}{5}$$

CASE 4:  $N(x) = x^n \cos mx$

$$P.I. = \frac{x^n \cdot \cos mx}{P(D)}$$

$$= x^n \cdot \frac{\text{real part of } e^{imx}}{P(D)}$$

$$P.I. = \frac{\text{R.P. of } e^{imx} \cdot \frac{x^n}{P(D+im)}}{P(D+im)}$$

$$D^4 - 1 \cdot y = x \cdot e^{ix}$$

$$P.D = x \cdot e^{ix}$$

$$= x \cdot \frac{(I.P. \text{ of } e^{ix})}{(D^4 - 1)}$$

$$= \frac{(I.P. \text{ of } e^{ix}) \cdot x}{P(D+i)}$$

$$= \frac{(I.P. \text{ of } e^{ix}) \cdot x}{(D+i)^4 - 1^4}$$

$$(I.P. \text{ of } e^{ix}) \cdot \frac{x}{[(D+i)^2 - 1^2][(D+i)^2 + 1^2]}$$

$$(I.P. \text{ of } e^{ix}) \cdot \frac{x}{(D^2 - 1 + 2Di - 1)(D^2 - 1 + 2Di + 1)}$$

$$D^2 = -1 \quad (-m^2)$$

$$(I.P. \text{ of } e^{ix}) \cdot \frac{x}{(2Di - 3)(2Di - 1)}$$

$$(I.P. \text{ of } e^{ix}) \cdot \frac{x}{4D^2(-1) - 2Di - 6Di + 3}$$

$$(I.P. \text{ of } e^{ix}) \cdot \frac{x}{4 + 3 - 8Di}$$

$$(I.P. \text{ of } e^{ix}) \cdot \frac{x}{(7 - 8Di)(7 + 8Di)} \cdot (7 + 8Di)$$

$$(I.P. \text{ of } e^{ix}) \cdot \frac{(7x + 8i)}{49 - 64D^2i^2}$$

$$(I.P. \text{ of } e^{ix}) \cdot \frac{(7x + 8i)}{(49 - 64)} = (I.P. \text{ of } e^{ix})(7x + 8i) \cdot \frac{1}{-15}$$

$$Q. \frac{d^4y}{dx^4} + 2\frac{d^2y}{dx^2} + y = x^2 \cdot \cos x$$

$$Q. \frac{d^4y}{dx^4} - y = x \cdot \cos x.$$

$$Q. (D^2 - 2D + 1)y = x \cdot e^x \sin x$$

First applying exponential shift rule:

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

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

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

$$e^x \cdot (I.P. of e^{ix}) \cdot \frac{x}{D^2}$$

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

$$e^x \cdot (I.P. of e^{ix}) \cdot \frac{x}{(D^2 - 1 + 2Di)}$$

$$= e^x \cdot (I.P. of e^{ix}) \cdot \frac{-x}{1 - (D^2 + 2Di)}$$

$$= -e^x \cdot (I.P. of e^{ix}) \cdot \frac{x}{(1 - (D^2 + 2Di))^{-1}}$$

$$= -e^x \cdot (I.P. of e^{ix}) \cdot x (1 + D^2 + 2Di + (D^2 + 2Di)^2 + \dots)$$

$$= -e^x \cdot (I.P. of e^{ix}) (x + 2i)$$

$$[I.P. of e^{-x} \cdot ( \cos x + i \sin x) (x + 2i)]$$

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

$$\text{Q. } \frac{d^2y}{dx^2} - y = x \cdot e^x \sin x$$

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

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

$$e^x \cdot \frac{x \sin x}{D^2 + 2D} = e^x \cdot \frac{(I.P. \circ f e^{ix})}{(D+i)^2 + 2(D+i)}$$

$$\frac{e^x \cdot x \sin x}{D^2 + 2D + 1 + i} \quad \frac{e^x \cdot (I.P. \circ f e^{ix}) \cdot x}{D^2 - 1 + 2Di + 2D + 2i}$$

$$e^x \cdot x \sin x \quad \cancel{\bullet} \quad \cancel{\bullet} \quad \cancel{\bullet} \quad \cancel{\bullet} \\ \bullet \quad \bullet \quad \bullet \quad \bullet \quad \bullet \\ \bullet \quad \bullet \quad \bullet \quad \bullet \quad \bullet$$

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

$$e^x \cdot \frac{(I.P. \circ f e^{ix}) \cdot x}{(1 + \frac{D^2 + 2Di + 2D}{2i-1})} \quad \bullet$$

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

$$e^x \cdot \frac{(I.P. \circ f e^{ix}) \cdot (2i-1) \cdot x}{2i-1} \cdot \left( 1 - \frac{D^2 + 2Di + 2D}{2i-1} + \left( \frac{D^2 + 2Di + 2D}{2i-1} \right)^2 - \dots \right)$$

$$e^x \cdot \frac{(I.P. \circ f e^{ix}) \cdot (2i-1) \cdot x}{2i-1} \cdot \left( x - \frac{1}{2i-1} (0 + 2i + 2) \right)$$

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

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

Ans

$$e^x (I.P. \text{ of } e^{ix}) (2i-1) \left( x - 2 \frac{(-2+3i+1)}{4i^2-1} \right)$$

$$e^x (I.P. \text{ of } e^{ix}) (2i-1) \left( x - 2 \frac{(3i-1)}{-5} \right)$$

$$e^x (e^x \cdot I.P. (1e^{ix}) (2i-1) \left( x - \frac{(6i-2)}{-5} \right))$$

$$e^x \cdot I.P. \left[ (\cos x + i \sin x) (2i-1) (x + 6i-2) \right]$$

$$e^x \cdot I.P. \left[ (\cos x + i \sin x) (2ix-12-4i-x-6i+2) \right]$$

$$e^x \cdot I.P. \left[ (\cos x + i \sin x) (2ix-x-10-10i) \right]$$

Cauchy's Euler's form of differential equation:

Def  
The differential equation in which the degree of the monomial of order of the equation is same.

$$ax^2 \frac{d^2y}{dx^2} + bx \frac{dy}{dx} + cy = 0.$$

\* monomial \* derivative  
→ degree = 2 → order = 2

$$\text{let } y = x^m$$

$$ax^2 \cdot m(m-1) \cdot x^{m-2} + bx \cdot x^m + cx^m = 0$$

$$x^m (am^2 + (b-a)m + c) = 0$$

$$x^m \neq 0$$

case I: distinct real roots

$$y = c_1 x^{m_1} + c_2 x^{m_2}$$

case II: Roots are equal

$$y = c_1 x^{m_1} + c_2 x^{m_2} \log x$$

case III: complex roots

$$y = x^\alpha [c_1 \cos(\beta \log x) + c_2 \sin(\beta \log x)]$$

roots:  $\alpha + i\beta, \alpha - i\beta$

$$0 \cdot 1 \cdot x^2 \cdot \frac{d^2y}{dx^2} - 2x \cdot \frac{dy}{dx} - 4y = 0.$$

$$y = x^m$$

$$x^m [1 \cdot m^2 + (-2-1)m + -4] = 0$$

$$x^m [m^2 - 3m - 4] = 0$$

$$m^2 - 4m + 8m - 4 = 0$$

$$m(m-4) + 1(m-4) = 0$$

$$(m+1)(m-4) = 0$$

$$m = -1, 4.$$

$$y = c_1 x^{-1} + c_2 x^4.$$

$$2. 4x^2 \cdot \frac{d^2y}{dx^2} + 8x \cdot \frac{dy}{dx} + y = 0.$$

$$3. 4x^2 \cdot y'' + 17y' = 0.$$

$$2. x^m (4 \cdot m^2 + (8-4)m + 1) = 0$$

$$4m^2 + 4m + 1 = 0.$$

$$m^2 + m + \frac{1}{4} = 0$$

$$6. y = c_1 x^{-\frac{1}{2}} + c_2 x^{-\frac{1}{2}} \log x$$

$$\left( m + \frac{1}{2} \right)^2 = 0 \Rightarrow m = -\frac{1}{2}, -\frac{1}{2}$$

$$3 \cdot 4x^2 \cdot \frac{d^2y}{dx^2} + 17y = 0$$

$$4m^2 + (0 - 4)m.$$

Q:  $x^2 \cdot y'' + 9xy' - 20y = 0$ . Put  $x = e^t$  to transform the given Cauchy-Euler differential equation into linear differential equation with constant coefficients.

$$x^2 y'' - 8xy' + 13y = 4 + 3x$$

### Legendre's linear differential equations

$$(ax+b)^2 \cdot \frac{d^2y}{dx^2} + (ax+b) \frac{dy}{dx} + y = x$$

$$\text{put } u, (ax+b) = e^t$$

$$\therefore t = \log(ax+b)$$

$$\frac{dy}{dx} = \frac{dy}{dt} \cdot \frac{dt}{dx} = \frac{dy}{dt} \left( \frac{a}{ax+b} \right)$$

$$\Rightarrow (ax+b) \cdot \frac{dy}{dx} = a \cdot \frac{dy}{dt}$$

$$(ax+b) \frac{dy}{dx} = a \frac{dy}{dt}$$

#  
 $D = \frac{d}{dt}$

$$\frac{d^2y}{dx^2} = \frac{d}{dx} \left( \frac{dy}{dx} \right) = \frac{d}{dx} \left( \frac{dy}{dt} \cdot \frac{dt}{dx} \right) = \frac{d}{dx} \left( \frac{dy}{dt} \cdot \frac{a}{ax+b} \right)$$

$\downarrow$        $\downarrow$   
u      v

$$\frac{d}{dx} (u \cdot v) = u \frac{du}{dx} \cdot v + u \cdot \frac{dv}{dx}$$

$$\begin{aligned} & \left( \frac{a}{ax+b} \right) \left( \frac{d}{dx} \cdot \frac{dy}{dt} \right) + \left( \frac{dy}{dt} \right) \cdot \frac{d}{dx} \left( \frac{a}{ax+b} \right) \\ & \left( \frac{a}{ax+b} \right) \left( \frac{d}{dx} \cdot \frac{dy}{dt} \right) + \left( \frac{dy}{dt} \right) \cdot \frac{a \cdot a}{(ax+b)^2} \end{aligned}$$

$$\left( \frac{a}{ax+b} \right) \left( \frac{d}{dx} \cdot \frac{dy}{dt} \right) - \left( \frac{dy}{dt} \right) \cdot \frac{a^2}{(ax+b)^2}$$

$$\cancel{\left( \frac{a}{ax+b} \right)} \cancel{\left( \frac{d}{dx} \left[ \frac{dy}{dt} \cdot \frac{dx}{dt} \right] \right)} - \frac{dy}{dt} \cdot \frac{a^2}{(ax+b)^2}$$

$$\cancel{\left( \frac{a}{ax+b} \right)} \cancel{\left( \frac{d}{dt} \frac{d^2y}{dx^2} + \frac{dy}{dx} \right)}$$

$$\left( \frac{a}{ax+b} \right) \frac{d}{dx} \left[ \frac{dy}{dt} \cdot \frac{dx}{dt} \right]$$

$$Q. (1+x)^2 \frac{d^2y}{dx^2} + (1+x) \frac{dy}{dx} + y = 2 \sin(\log(1+x))$$

$$\text{PLACE } 1+x = e^t$$

$$\therefore a=1, b=1$$

$$(ax+b) \frac{dy}{dx} = ady \Rightarrow (1+x) \frac{dy}{dx} = Dy$$

$$(ax+b) \frac{d^2y}{dx^2} = a^2 D(D-1)y \quad \& \quad (1+x)^2 \frac{d^2y}{dx^2} = D(D-1)y$$

$$D(D-1)y + Dy + y = 2 \sin t$$

$$D^2y - Dy + Dy + y = 2 \sin t$$

$$\boxed{(D^2+1)y = 2 \sin t}$$

$$\text{Auxiliary equation: } m^2 + 1 = 0 \\ |m = \pm i|$$

$$\text{C.O.F.} = C_1 \cos(\log(1+x)) + C_2 \sin(\log(1+x))$$

$$\text{P.I.} = \frac{2 \sin t}{D^2 + 1}$$

$$D^2 = -1$$

$$\text{If } f(a) = 0, \\ \text{P.I.} = t^0 / \frac{\sin t}{f'(D)}$$

$$\therefore \text{P.I.} = \frac{2 \sin t}{0}$$

$$f'(D) = 2D$$

$$\therefore \text{P.I.} = \frac{t^2 \sin t}{2D}$$

$$\text{If } f'(a) = 0, \\ \text{P.I.} = t^2 / \frac{\sin t}{f''(D)}$$

$$P \circ I = \frac{t}{a} (-\cos t)$$

$$\log(1+x) = \cos t$$

$$(1) (2x+3)^2 \frac{d^2y}{dx^2} - (2x+3) \frac{dy}{dx} - 12y = 6x$$

Placing,  $(2x+3) = e^t \Rightarrow x = \frac{e^t - 3}{2}$   
 $\Rightarrow t = \log(2x+3)$

$$(2x+3) \frac{dy}{dx} = aDy = 2Dy$$

$$(2x+3)^2 \frac{d^2y}{dx^2} = a^2 D(D-1)y = 4D(D-1)y.$$

$$\therefore 4D(D-1)y - 2Dy - 12y = 6x$$

$$y[4D^2 - 4D - 2D - 12] = 6x$$

$$y[4D^2 - 6D - 12] = 6x$$

$$y[2D^2 - 3D - 6] = 3x$$

$$C.F. : 2M^2 - 3M - 6 = 0.$$

$$M = \frac{3 \pm \sqrt{9 + 48}}{4} = \frac{3 \pm \sqrt{57}}{4}$$

$$(C_1 e^{(3+\sqrt{57})t} + C_2 e^{(3-\sqrt{57})t}) e^{\frac{t}{2}}$$

$$y = C_1 \cos t + C_2 \sin t$$

$$C_1 \cos \left( \frac{3 + \sqrt{57}}{4} t \right)$$

$$C_1 e$$

$$P \cdot I = 3x$$

$$2D^2 - 3D - 6.$$

$$= 3 \cdot \left( \frac{e^{t-3}}{2} \right)$$

$$2D^2 - 3D - 6.$$

$$= 3e^{t-3}$$

$$4D^2 - 6D - 12$$

$$\begin{array}{r} 3e^t \\ \hline 4D^2 - 6D - 12 \end{array} \quad \begin{array}{r} -9e^t \\ \hline 4D^2 - 6D - 12 \end{array}$$

$$\begin{array}{r} 3e^t \\ \hline (4-6-12) \end{array} \quad \begin{array}{r} -9e^t \\ \hline -124 \end{array}$$

$$\begin{array}{r} 3e^t + 3 \\ \hline -14 \quad 4 \end{array}$$

$$\textcircled{1} \quad \frac{d^3y}{dx^3} + \frac{3d^2y}{dx^2} + \frac{2dy}{dx} = x^2.$$

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

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

$$m = 0 \quad \&$$

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

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

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

$$m = -1, -2, 0.$$

$$CF = C_1 e^{0x} + C_2 e^{-x} + C_3 e^{-2x}.$$

$$P.O.I = x^2$$

$$D^3 + 3D^2 + 2D.$$

$$= x^2$$

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

$$= \frac{x^2}{2D} \left( 1 + \frac{D^2 + 3D^0}{2D} \right)^{-1}$$

$$= \frac{x^2}{2D} \left[ 1 - \frac{D^2 + 3D^0}{2D} + \left( \frac{D^2 + 3D^0}{2D} \right)^2 - \dots \right]$$

$$= \frac{x^2}{2D} \left[ 1 - \frac{D^2 + 3D^0}{2D} + \frac{D^4 + 9D^2 + 6D^3}{4D^2 \cdot 4} - \dots \right]$$

$$= \frac{1}{2D} \left[ x^2 - \frac{2\bar{3}}{2}x + \frac{0}{4} + \frac{9}{4}x^2 + \frac{0}{4} - \dots \right]$$

$$= \frac{1}{2D} \left[ x^2 - 1\bar{3}x + \frac{9}{2} \right]$$

$$= \frac{1}{2D} \left[ x^2 - \bar{3}x + \frac{7}{2} \right]$$

$$BIF \quad \frac{1}{2} \left[ \frac{x^3}{3} - \frac{3x^2}{2} + \frac{7x}{2} \right]$$

$$\therefore C.S = C_1 + C_2 e^{-x} + C_3 e^{-2x} + \frac{1}{2} \left[ \frac{x^3}{3} - \frac{3x^2}{2} + \frac{7x}{2} \right]$$

$$① \frac{d^2y}{dx^2} + 2\frac{dy}{dx} + y = x^2 + 4x + 3$$

Auxiliary equation:

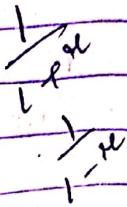
G.F.

$$(m^2 + 2m + 1) = 0$$

$$(m+1)^2 = 0$$

$$m = -1, -1$$

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



$$P.O.I. = x^2$$

$$D^2 + 2D + 1$$

$$= x^2$$

$$1 + (D^2 + 2D)$$

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

$$= x^2 \left[ 1 - (D^2 + 2D) + (D^2 + 2D)^2 - \dots \right]$$

$$= x^2 - 2 + 4x + 4 \cdot 2$$

$$P.O.I. = x^2 - 4x + 6.$$

$$\boxed{C.S. = C_1 e^{-x} + C_2 x e^{-x} + x^2 - 4x + 6.}$$

$$② \frac{d^2y}{dx^2} + a^2y = x \cos nx.$$

C.O.F.

$$\text{Auxiliary eqn: } (m^2 + a^2) = 0.$$

$$\therefore m^2 = -a^2$$

$$m = \pm \sqrt{-a^2} \quad \begin{cases} a \pm ib \\ 0 \pm ai \end{cases}$$

$$y = e^{ax} (C_1 \cos bx + C_2 \sin bx)$$

$$= e^0 (C_1 \cos ax + C_2 \sin ax)$$

$$y = C_1 \cos ax + C_2 \sin ax$$

$$P.O.I. = \frac{x \cos nx}{D^2 + a^2} = R.P. \frac{e^{inx} \cdot x}{(D+in)^2 + a^2}$$

$$\begin{array}{c} \cancel{1} \\ \cancel{2} \\ \cancel{D} \end{array} \left\{ \begin{array}{c} \cancel{D} \\ \cancel{n} \end{array} \right\} \cancel{\alpha}$$

$$R.P. \text{ of } e^{inx} \cdot \alpha$$

$$\frac{D^2 - n^2 + 2Din + \alpha^2}{D^2 + \alpha^2 - n^2 + 2Din}$$

$$\begin{array}{c} \cancel{2} \\ \cancel{D} \end{array} \left\{ \begin{array}{c} \cancel{D} \\ \cancel{n} \end{array} \right\} \cancel{\alpha}$$

$$\begin{pmatrix} \alpha^2 - n^2 & D^2 + 2Din \\ 0 & 0 \end{pmatrix}$$

$$R.P. \text{ of } e^{inx} \cdot \alpha$$

$$\frac{(\alpha^2 - n^2) \left[ 1 + \frac{D^2 + 2Din}{\alpha^2 - n^2} \right]}{\alpha^2 - n^2}$$

$$\frac{x}{(\alpha^2 - n^2)} \left( 1 + \frac{D^2 + 2Din}{\alpha^2 - n^2} \right)^{-1}$$

$$\frac{x}{(\alpha^2 - n^2)} \left[ 1 - \frac{D^2 + 2Din}{\alpha^2 - n^2} + \frac{(D^2 + 2Din)^2}{(\alpha^2 - n^2)^2} - \dots \right]$$

$$\frac{1}{\alpha^2 - n^2} \left[ x - \frac{0}{\alpha^2 - n^2} - \frac{2in}{\alpha^2 - n^2} \right]$$

$$R.P. \text{ of } e^{inx} \frac{(x - 2in)}{\alpha^2 - n^2 (a^2 - n^2)^2}$$

$$R.P. \text{ of } (\cos nx + i \sin nx) \frac{(x - 2in)}{(\alpha^2 - n^2) (a^2 - n^2)^2}$$

$$R.P. \text{ of } \left\{ \frac{x \cos nx}{\alpha^2 - n^2} - \frac{2n \cos nx i}{(\alpha^2 - n^2)^2} + \frac{x \sin nx i}{(\alpha^2 - n^2)} + \frac{2n \sin nx}{(\alpha^2 - n^2)^2} \right\}$$

$$P.T. = \frac{x \cos nx + 2n \sin nx}{\alpha^2 - n^2}$$

### Method of variation of parameters:

$$\frac{d^2y}{dx^2} + b \cdot \frac{dy}{dx} + cy = x$$

$$C.F. = C_1 y_1 + C_2 y_2$$

$$P.I. = y = V_1 y_1 + V_2 y_2 ; V_1 = \int -\frac{y_2 x}{W}$$

$$V_2 = \int \frac{y_1 x}{W}$$

$$W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$$

$$Q. \frac{d^2y}{dx^2} + y = \cos \alpha x$$

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

$$m^2 + 1 = 0 \Rightarrow m = \pm i$$

$$W = \begin{vmatrix} \cos \alpha x & \sin \alpha x \\ -\sin \alpha x & \cos \alpha x \end{vmatrix}$$

$$C.F. = y^0 e^0 (C_1 \cos \alpha x + C_2 \sin \alpha x)$$

$$C.F. = C_1 (\cos \alpha x + C_2 (\sin \alpha x)) \quad = 1$$

$$P.I. = V_1 y_1 + V_2 y_2.$$

$$= V_1 \cos \alpha x + V_2 \sin \alpha x$$

$$V_1 = \int -\frac{\sin \alpha x \cdot 1}{1 \cdot \sin \alpha x} dx = -x$$

$$V_2 = \int \frac{\cos \alpha x \cdot \sin \alpha x \cdot 1}{1 \cdot \sin \alpha x} dx$$

$$= \int \cot \alpha x dx = \ln |\sin \alpha x|$$

$$P.I. = -x \cos \alpha x + \ln |\sin \alpha x| \sin \alpha x$$

$$C.S. = C.F. + P.I.$$

$$= C_1 \cos \alpha x + C_2 \sin \alpha x - x \cos \alpha x + \ln |\sin \alpha x| \sin \alpha x$$

$$\textcircled{1} \quad \frac{d^2y}{dx^2} + y = \sec x.$$

$$(m^2 + 1) = 0$$

$$m = \pm i$$

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

$$P.T. = V_1 \cos x + V_2 \sin x.$$

$$V_1$$

$$W = \begin{vmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{vmatrix} = 1$$

$$\textcircled{2} \quad x^2 \frac{d^2y}{dx^2} + x \cdot \frac{dy}{dx} - y = x^2 e^x$$

Dividing the equation by  $x^2$ ,

$$\frac{d^2y}{dx^2} + \frac{1}{x} \cdot \frac{dy}{dx} - \frac{y}{x^2} = e^x$$

$$P = \frac{1}{x}$$

$$Q = \frac{-1}{x^2}$$

check whether  $P+Qx$  is 0 or not,

$$\therefore \frac{1}{x} - \frac{1}{x^2} \cdot x = 0.$$

If '0'. m.m,

Assume  $y = vx$ .

Put  $y = vx$ .

$$\frac{dy}{dx} = v + x \cdot \frac{dv}{dx}$$

$$\frac{d^2y}{dx^2} = \frac{dv}{dx} + x \cdot \frac{d^2v}{dx^2}$$

Placing  $\frac{d^2y}{dx^2}$

$$\frac{2}{dx} \frac{dv}{dx} + x \cdot \frac{d^2v}{dx^2} + \frac{1}{x} \left( v + x \cdot \frac{dv}{dx} \right) - \cancel{Vx} = 0.$$

$$\frac{2}{dx} \frac{dv}{dx} + x \cdot \frac{d^2v}{dx^2} + v \cancel{x} + \frac{dv}{dx} - \cancel{Vx} = 0$$

$$x \cdot \frac{d^2v}{dx^2} + 3 \frac{dv}{dx} = 0.$$

$$\frac{d^2v}{dx^2} = -\frac{3}{x} \frac{dv}{dx}$$

Integrating,

$$\int \frac{\frac{dv}{dx}}{\frac{d^2v}{dx^2}} = -\frac{3}{x} \quad \int \frac{dt}{t} = -\frac{3}{x}$$

$$\int \frac{dv}{dx} = -3 \ln x$$

$$\ln \left| \frac{dv}{dx} \right| = \ln x^{-3}$$

$$\ln \left| \frac{dv}{dx} \right| = \ln \frac{1}{x^3}$$

$$\int dv = \int -\frac{3}{x} dx$$

$$\frac{dv}{dx} = -\frac{1}{x^3}$$

$$v = -3 \int \frac{1}{x} dx \Rightarrow v = -3(\ln x) + c$$