Bernd Schröder

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- 3. The particular solution can be obtained as follows.
 - 3.1 Assume that the parameters in the solution of the homogeneous equation are functions. (Hence the name.)
 - 3.2 Substitute the expression into the inhomogeneous equation and solve for the parameters.

For second order equations, we obtain the general formula

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$$y_p(x) = -y_1(x) \int_{x_0}^x \frac{1}{W(y_1, y_2)(t)} \frac{f(t)}{a_2(t)} y_2(t) dt + y_2(x) \int_{x_0}^x \frac{1}{W(y_1, y_2)(t)} \frac{f(t)}{a_2(t)} y_1(t) dt,$$

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where y_1 , y_2 are linearly independent solutions of the homogeneous equation and $W(y_1, y_2) := y_1 y_2' - y_2 y_1'$.

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$$W(y_1, y_2) = \det \begin{pmatrix} y_1 & y_2 \\ y'_1 & y'_2 \end{pmatrix}.$$

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 $W(y_1, y_2) = \det \begin{pmatrix} y_1 & y_2 \\ y_1' & y_2' \end{pmatrix}.$

That's it.

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

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Solution of the homogeneous equation.

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$$y_{h} = c_{1} e^{-2x} + c_{2} x e^{-2x}$$

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Computing the Wronskian.

$$W(y_1, y_2)(t) = e^{-2t} \left(e^{-2t} - 2te^{-2t} \right) - te^{-2t} \left(-2e^{-2t} \right)$$

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Computing the integrals.

$$\int \frac{1}{W(y_1, y_2)(t)} \frac{f(t)}{a_2(t)} y_1(t) dt$$

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$$\int \frac{1}{W(y_1, y_2)(t)} \frac{f(t)}{a_2(t)} y_1(t) dt = \int \frac{1}{e^{-4t}} \frac{\sin(t)}{1} e^{-2t} dt$$

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$$\int e^{2t} \sin(t) dt = \frac{2}{5} e^{2t} \sin(t) - \frac{1}{5} e^{2t} \cos(t)$$

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

Double Check

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

Computing the integrals.

$$\int \frac{1}{W(y_1, y_2)(t)} \frac{f(t)}{a_2(t)} y_2(t) dt$$

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Computing the integrals.

$$\int \frac{1}{W(y_1, y_2)(t)} \frac{f(t)}{a_2(t)} y_2(t) dt$$

$$= \int \frac{1}{e^{-4t}} \frac{\sin(t)}{1} t e^{-2t} dt$$

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$$= t \left(\frac{2}{5} e^{2t} \sin(t) - \frac{1}{5} e^{2t} \cos(t) \right) - \int \frac{2}{5} e^{2t} \sin(t) - \frac{1}{5} e^{2t} \cos(t) dt$$

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$$= \frac{2}{5} t e^{2t} \sin(t) - \frac{1}{5} t e^{2t} \cos(t) - \frac{2}{5} \int e^{2t} \sin(t) dt + \frac{1}{5} \int e^{2t} \cos(t) dt$$

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Computing the integrals.

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Computing the integrals.

$$\int e^{2t} \cos(t) \ dt = \frac{1}{2} e^{2t} \cos(t) + \int \frac{1}{2} e^{2t} \sin(t) \ dt$$

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Computing the integrals.

$$\int \frac{1}{W(y_1, y_2)(t)} \frac{f(t)}{a_2(t)} y_2(t) dt$$

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$$= \frac{2}{5} t e^{2t} \sin(t) - \frac{1}{5} t e^{2t} \cos(t) - \frac{2}{5} \left[\frac{2}{5} e^{2t} \sin(t) - \frac{1}{5} e^{2t} \cos(t) \right]$$

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

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$$+ \frac{1}{5} \left[\frac{2}{5} e^{2t} \cos(t) + \frac{1}{5} e^{2t} \sin(t) \right]$$

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$$+ \frac{1}{5} \left[\frac{2}{5} e^{2t} \cos(t) + \frac{1}{5} e^{2t} \sin(t) \right]$$

$$= \frac{2}{5} t e^{2t} \sin(t) - \frac{1}{5} t e^{2t} \cos(t) - \frac{3}{25} e^{2t} \sin(t) + \frac{4}{25} e^{2t} \cos(t)$$

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$
Stating the general solution.

Overview

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

$$y_p = -y_1(x) \int_{x_0}^x \frac{1}{W(y_1, y_2)(t)} \frac{f(t)}{a_2(t)} y_2(t) dt + y_2(x) \int_{x_0}^x \frac{1}{W(y_1, y_2)(t)} \frac{f(t)}{a_2(t)} y_1(t) dt$$

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

$$y_p = -y_1(x) \int_{x_0}^x \frac{1}{W(y_1, y_2)(t)} \frac{f(t)}{a_2(t)} y_2(t) dt + y_2(x) \int_{x_0}^x \frac{1}{W(y_1, y_2)(t)} \frac{f(t)}{a_2(t)} y_1(t) dt$$

$$= -e^{-2x} \left[\frac{2}{5} x e^{2x} \sin(x) - \frac{1}{5} x e^{2x} \cos(x) - \frac{3}{25} e^{2x} \sin(x) + \frac{4}{25} e^{2x} \cos(x) \right]$$

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$$+ x e^{-2x} \left[\frac{2}{5} e^{2x} \sin(x) - \frac{1}{5} e^{2x} \cos(x) \right]$$

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$$+ x e^{-2x} \left[\frac{2}{5} e^{2x} \sin(x) - \frac{1}{5} e^{2x} \cos(x) \right]$$

$$= \frac{3}{25} \sin(x) - \frac{4}{25} \cos(x)$$

$$y = -\frac{4}{25} \cos(x) + \frac{3}{25} \sin(x) + c_{1} e^{-2x} + c_{2} x e^{-2x}$$

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

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Finding c_1, c_2 .

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Finding c_1, c_2 .

$$y = -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + c_1e^{-2x} + c_2xe^{-2x}$$

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$$1 = y(0) = -\frac{4}{25} + c_1$$

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

$$y = -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + c_1e^{-2x} + c_2xe^{-2x}$$

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$$1 = y(0) = -\frac{4}{25} + c_1, \qquad c_1 = \frac{29}{25}$$

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$$1 = y(0) = -\frac{4}{25} + c_1, \qquad c_1 = \frac{29}{25}$$

$$0 = y'(0)$$

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

$$y = -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + c_1e^{-2x} + c_2xe^{-2x}$$

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$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

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$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

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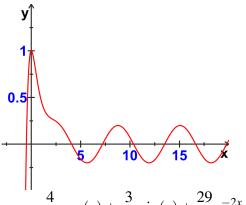
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$$y = -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + \frac{29}{25}e^{-2x} + \frac{11}{5}xe^{-2x}$$

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$$4\left(-\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + \frac{29}{25}e^{-2x} + \frac{11}{5}xe^{-2x}\right) + 4\left(\frac{4}{25}\sin(x) + \frac{3}{25}\cos(x) - \frac{58}{25}e^{-2x} + \frac{11}{5}\left(e^{-2x} - 2xe^{-2x}\right)\right)$$

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$$+\frac{4}{25}\cos(x) - \frac{3}{25}\sin(x) + \frac{116}{25}e^{-2x} + \frac{11}{5}\left(-4e^{-2x} + 4xe^{-2x}\right) \stackrel{?}{=} \sin(x)$$

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$$\left(-\frac{16}{25} + \frac{12}{25} + \frac{4}{25}\right)\cos(x)$$

Does
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$$\left(-\frac{16}{25} + \frac{12}{25} + \frac{4}{25}\right)\cos(x) + \left(\frac{12}{25} + \frac{16}{25} - \frac{3}{25}\right)\sin(x)$$

Does
$$y = -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + \frac{29}{25}e^{-2x} + \frac{11}{5}xe^{-2x}$$
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$$+\left(\frac{116}{25} - \frac{232}{25} + \frac{44}{5} + \frac{116}{25} - \frac{44}{5}\right)e^{-2x}$$

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$$+4\left(\frac{4}{25}\sin(x) + \frac{3}{25}\cos(x) - \frac{58}{25}e^{-2x} + \frac{11}{5}\left(e^{-2x} - 2xe^{-2x}\right)\right)$$

$$+\frac{4}{25}\cos(x) - \frac{3}{25}\sin(x) + \frac{116}{25}e^{-2x} + \frac{11}{5}\left(-4e^{-2x} + 4xe^{-2x}\right) \stackrel{?}{=} \sin(x)$$

$$\left(-\frac{16}{25} + \frac{12}{25} + \frac{4}{25}\right)\cos(x) + \left(\frac{12}{25} + \frac{16}{25} - \frac{3}{25}\right)\sin(x)$$

$$+\left(\frac{116}{25} - \frac{232}{25} + \frac{44}{5} + \frac{116}{25} - \frac{44}{5}\right)e^{-2x} + \left(\frac{44}{5} - \frac{88}{5} + \frac{44}{5}\right)xe^{-2x}$$

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$$+\left(\frac{116}{25} - \frac{232}{25} + \frac{44}{5} + \frac{116}{25} - \frac{44}{5}\right)e^{-2x} + \left(\frac{44}{5} - \frac{88}{5} + \frac{44}{5}\right)xe^{-2x} \stackrel{?}{=} \sin(x)$$

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$$+4\left(\frac{4}{25}\sin(x) + \frac{3}{25}\cos(x) - \frac{58}{25}e^{-2x} + \frac{11}{5}\left(e^{-2x} - 2xe^{-2x}\right)\right)$$

$$+\frac{4}{25}\cos(x) - \frac{3}{25}\sin(x) + \frac{116}{25}e^{-2x} + \frac{11}{5}\left(-4e^{-2x} + 4xe^{-2x}\right) \stackrel{?}{=} \sin(x)$$

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$$+\left(\frac{116}{25} - \frac{232}{25} + \frac{44}{5} + \frac{116}{25} - \frac{44}{5}\right)e^{-2x} + \left(\frac{44}{5} - \frac{88}{5} + \frac{44}{5}\right)xe^{-2x} \stackrel{\checkmark}{=} \sin(x)$$

Does
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$$y = -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + \frac{29}{25}e^{-2x} + \frac{11}{5}xe^{-2x}$$
 Solve $y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$?

$$y(0) = -\frac{4}{25} + \frac{29}{25}$$

Does
$$y = -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + \frac{29}{25}e^{-2x} + \frac{11}{5}xe^{-2x}$$
 Solve $y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$?

$$y(0) = -\frac{4}{25} + \frac{29}{25} = 1$$

Does
$$y = -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + \frac{29}{25}e^{-2x} + \frac{11}{5}xe^{-2x}$$
 Solve $y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$?

$$y(0) = -\frac{4}{25} + \frac{29}{25} = 1$$
 $\sqrt{ }$

Does
$$y = -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + \frac{29}{25}e^{-2x} + \frac{11}{5}xe^{-2x}$$
 Solve $y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$?

$$y(0) = -\frac{4}{25} + \frac{29}{25} = 1 \quad \sqrt{$$

$$y'(x) = \frac{4}{25}\sin(x) + \frac{3}{25}\cos(x) - \frac{58}{25}e^{-2x} + \frac{55}{25}\left(e^{-2x} - 2xe^{-2x}\right)$$

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$$y'(0) = \frac{3}{25} - \frac{58}{25} + \frac{55}{25}$$

Does
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$$y(0) = -\frac{4}{25} + \frac{29}{25} = 1 \quad \sqrt{$$

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$$y'(0) = \frac{3}{25} - \frac{58}{25} + \frac{55}{25} = 0 \quad \sqrt{$$

Alternatively, use a computer to double check the result.

Does
$$y = -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + \frac{29}{25}e^{-2x} + \frac{11}{5}xe^{-2x}$$
 Solve $y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$?

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Alternatively, use a computer to double check the result.

Beyond a certain level of complexity, that really is the way to go.

Overview

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$$y(0)$$
 simplify $\rightarrow 1$

$$yp(x) := \frac{d}{dx}y(x)$$

$$yp(0)$$
 simplify $\rightarrow 0$

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- 4. Remember, the beauty is *that* we can get a solution.
- 5. The simple solutions of toy problems are best forgotten.
- 6. We now have a tool that can handle real life situations.