Methods of Variation of Parameters

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7.1 Method of variation of parameters for solving dy/dx + P(x) y = Q(x)

Consider a first order linear differential equation

$$dy/dx + Py = Q$$
, i.e., $y_1 + Py = Q$, where $y_1 = dy/dx$... (1)

and P and Q are functions of x or constants. Suppose that the general solution of

$$y_1 + Py = 0,$$
 ... (2)

be given by
$$y = au$$
, ... (3)

where a is an arbitrary constant and u is a function of x. Since u must be a solution of (2), we have

$$u_1 + Pu = 0$$
 where $u_1 = du/dx$ (4)

When $Q \neq 0$, (3) cannot be the general solution of (1).

Now assume that
$$y = Au$$
 ... (5)

is the general solution of (1), where A is no longer constant but function of x to be so chosen that is satisfied.

From (3) and (5), we note that the form of y is the same for two equations (1) and (2), but the constant which occurs in the former case is changed in the latter into a function of the independent variable x. For this reason, the present method is known as variation of parameters.

Differentiating (5) w.r.t. 'x', we have

or

$$y_1 = A_1 u + A u_1$$
, where $A_1 = dA/dx$... (6)

Putting the values of y and y_1 given by (5) and (6) in (1), we get

$$A_1u+Au_1+PAu=Q \qquad \text{or} \qquad A_1u+A(u_1+Pu)=Q$$

$$A_1u=Q, \text{ using (4)} \qquad \dots (7)$$
 From (7),
$$A_1=Q/u \qquad \text{or} \qquad dA/dx=Q/u \qquad \text{or} \qquad dA=(Q/u) \ dx$$

Integrating,
$$A = \int (Q/u) dx + c$$
, where c is an arbitrary constant ... (8)

Using (8) in (5), the general solution of (1) is given by

$$y = u(x)\{c + \int (Q/u)dx\}$$
 or $y = cu(x) + u(x)\int (Q/u)dx$... (9)

Ex. 1. Apply the method of variation of parameters to solve

(i) $y_2 + n^2y = sec \ nx$ [Agra 2006, Madras 2005; Gulbarga 2005; Delhi Maths 99, 2004; Bundelhand 2001; Himachal 2004; Kanpur 2007; Meerut 2008, 09; Madurai 2001; Rohilkhand

2004; Ravishanka 2002, 2004; Purvanchal 2007, I.A.S. 99 Venkenkateshwar 2003]

(ii)
$$y_1 + y_2 = sec x$$
 [Mysore 2004; Delhi Maths (P) 2001; 02, Delhi Maths (G) 2002]

(iii)
$$y$$
, $+4y = sec 2x$

(iv)
$$y$$
, $+9y = sec 3x$

where

[Meerut 2007; Delhi Maths (H) 1999]

Sol. (i) Given
$$y_2 + n^2 y = \sec nx$$
 ... (1)

Comparing (1) with $y_2 + Py_1 + Qy = R$, we have $R = \sec nx$

Consider
$$y_2 + n^2y = 0$$
 or $(D^2 + n^2)y = 0$, where $D \equiv d/dx$... (2)

Auxiliary equation of (2) is $D^2 + n^2 = 0$ so that $D = \pm in$.

C.F. of (1) =
$$C_1 \cos nx + C_2 \sin nx$$
, C_1 and C_2 being arbitrary constants ... (3)

Let
$$u = \cos nx$$
, $v = \sin nx$ Also, here $R = \sec nx$... (4)

Here
$$W = \begin{vmatrix} u & v \\ u_1 & v_1 \end{vmatrix} = \begin{vmatrix} \cos nx & \sin nx \\ -n \sin nx & n \cos nx \end{vmatrix} = n \neq 0 \qquad \dots (5)$$

Then, P.I. of (1) =
$$u f(x) + v g(x)$$
 ... (6)

$$f(x) = -\int \frac{vR}{W} dx = -\int \frac{\sin nx \sec nx}{n} dx = \frac{1}{n^2} \log \cos nx, \text{ by (4) and (5)}$$

and
$$g(x) = \int \frac{uR}{w} dx = \int \frac{\cos nx - \sec nx}{n} dx = \frac{x}{n}$$
, by (4) and (5)

$$\therefore \text{ P.I. of } (1) = (\cos nx) \times (1/n^2) \log \cos nx + (\sin nx) \times (x/n), \text{ by } (6)$$

Hence the general solution of (1) is y = C.F. + P.I.

i.e.,
$$y = C_1 \cos nx + C_2 \sin nx + (1/n^2) \times \cos nx \log \cos nx + (x/n) \times \sin nx$$

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Ex. 2. Apply the method of variation of parameters to solve
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(i)
$$y_2 + a^2y = cosec \ ax$$
 [Meerut 2004, 10; Kakatiay 2003; S.V. University A.P. 199, Rajsthan 2003, 01]

(ii)
$$y_2 + y = cosec x$$
 [Meerut 2007, 11; Bangalore 1996, Delhi Maths (G) 1998, 2003]
Nagpur 2002, Delhi Maths (H) 1997; Guwahati 1996; Bilaspur 2000, 04 Indore 2001, 07]
(iii) $y_2 + 9y = cosec 3x$ [Delhi Maths (Pass) 2004]

Sol. (i) Given
$$y_2 + a^2y = \csc ax \qquad ...(1)$$

Comparing (1) with
$$y_2 + Py_1 + Qy = R$$
, we have $R = \csc ax$

Consider
$$y_2 + a^2y = 0$$
 or $(D^2 + a^2) y = 0$, $D \equiv d/dx$... (2)
Auxiliary equation of (2) is $D^2 + a^2 = 0$ so that $D = \pm ai$
 \therefore C.F. of (1) = $C_1 \cos ax + C_2 \sin ax$, C_1 and C_2 being arbitrary constants ... (3)

Auxiliary equation of (2) is
$$D^2 + a^2 = 0$$
 so that $D = \pm ai$

Let
$$u = \cos ax$$
, $v = \sin ax$. Also, here $R = \csc ax$... (4)

Here
$$W = \begin{vmatrix} u & v \\ u_1 & v_1 \end{vmatrix} = \begin{vmatrix} \cos ax & \sin ax \\ -a \sin ax & a \cos ax \end{vmatrix} = a \neq 0 \qquad ... (5)$$

Then, P.I. of (1) =
$$u f(x) + v g(x)$$
, ... (6)

where
$$f(x) = -\int \frac{vR}{W} dx = -\int \frac{\sin ax \csc ax}{a} dx = -\frac{x}{a}$$
, by (4) and (5)

and
$$g(x) = \int \frac{uR}{W} dx = \int \frac{\cos ax \csc ax}{a} dx = (1/a^2) \times \log \sin ax$$
, by (4) and (5)

$$\therefore P.I. \text{ of } (1) = (\cos ax) \times (-x/a) + (\sin ax) \times (1/a^2) \times \log \sin ax, \text{ by } (6)$$

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Hence the general solution of (1) is
                                               v = C.F. + P.I.
              y = C_1 \cos ax + C_2 \sin ax - (x/a) \times \cos ax + (1/a^2) \times \sin ax \log \sin ax
i.e.,
     (ii) Proceed as in part (i). Note that here a = 1.
                                           Ans. y = C_1 \cos x + C_2 \sin x - x \cos x + \sin x \log \sin x
     (iii) Proceed as in part (i). Note that have a = 3
                        Ans. y = C_1 \cos 3x + C_2 \sin 3x - (x/3) \times \cos 3x + (1/9) \times \sin 3x \log \sin 3x
     Ex. 3. Apply the method of variation of parameters to solve
     (i) y_1 + a^2y = \tan ax
                                                                                     [Osmania 2004]
     (ii) y_2 + 4y = 4 \tan 2x [Himiachal 2002, 03;Garhwal 2005, Delhi Maths (G) 1997, 2001;
                Rohilkhanad 2001; Delhi B.A. (Prog) II 2010; Kanpur 2002, 08; Nagpur 1996]
                                          [Delhi B.A (Prog.) H 2007, 08, 11; Delhi B.A (G) 2000;
    (iii) y, +y = tan x
                    Bangalore 2005; Delhi B.Sc. (Prog.) II 2008; Delhi Maths (H.) 1996, 2002]
    (iv) y, +a^2y = \cot ax
                                                                             [Delhi Maths (G) 2005]
     (v) y_2 + 4y = \cot 2x
                                               y_2 + a^2y = \tan ax
     Sol. (i) Given
     Comparing (1) with y_2 + Py_1 + Qy = Q, we have R = \tan ax
                y_2 + a^2y = 0 or (D^2 + a^2) y = 0, where D \equiv d/dx ... (2) equation of (2) is D^2 + a^2 = 0 so that D = \pm ia
     Consider
     Auxiliary equation of (2) is D^2 + a^2 = 0 so that D = \pm ia
            C.F. of (1) = c_1 \cos ax + c_2 \sin ax, c_1 and c_2 being arbitrary constants ... (3)
     Let
                 u = \cos ax, v = \sin ax. Also, here R = \tan ax
                              W = \begin{vmatrix} u & v \\ u_1 & v_1 \end{vmatrix} = \begin{vmatrix} \cos ax & \sin ax \\ -a\sin ax & a\cos ax \end{vmatrix} = a \neq 0
     Here
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Then P.I. of (1) = u f(x) + v g(x), ...

where
$$f(x) = -\int \frac{vR}{W} dx = -\int \frac{\sin ax \tan ax}{a} dx = -\frac{1}{a} \int \frac{1 - \cos^2 ax}{\cos ax} dx \text{ , using (4) and (5)}$$

$$= -\frac{1}{a} \int (\sec ax - \cos ax) dx = -\frac{1}{a} \left[\frac{1}{a} \log (\sec ax + \tan ax) - \frac{\sin ax}{a} \right]$$

$$= (1/a^2) \times \{\sin ax - \log (\sec ax + \tan ax)\}$$
and
$$g(x) = \int \frac{uR}{W} dx = \int \frac{\cos ax \tan ax}{a} dx = \frac{1}{a} \int \sin ax dx = -\frac{1}{a^2} \cos ax, \text{ using (4) and (5)}$$
Using (6), P.I. of (1) = $\cos ax \times (1/a^2) \{\sin ax - \log (\sec ax + \tan ax)\} + \sin ax \times (-1/a^2) \cos ax = -(1/a^2) \times \cos ax \log (\sec ax + \tan ax)$
Hence the general solution of (1) is
$$y = \text{C.F. + P.I.}$$
i.e.,
$$y = c_1 \cos ax + c_2 \sin ax - (1/a^2) \times \cos ax \log (\sec ax + \tan ax)$$
(ii) Given
$$y_2 + 4y = 4 \tan 2x \qquad \dots (1)$$
Comparing (1) with
$$y_2 + Py_1 + Qy = R, \qquad \text{here} \qquad R = 4 \tan 2x$$
Consider
$$y_2 + 4y = 0 \qquad \text{or} \qquad (D^2 + 4) y = 0, \qquad D = d/dx \dots (2)$$
Auxiliary equation of (2) is
$$D^2 + 4 = 0 \qquad \text{so that} \qquad D = \pm 2i.$$
C.F. of (1) = $C_1 \cos 2x + C_2 \sin 2x$, C_1 and C_2 being arbitrary constants \quad \tag{3}

Let $u = \cos 2x$, $v = \sin 2x$. Also, here $R = 4 \tan 2x$... (4)

Here
$$W = \begin{vmatrix} u & v \\ u_1 & v_1 \end{vmatrix} = \begin{vmatrix} \cos 2x & \sin 2x \\ -2\sin 2x & 2\cos 2x \end{vmatrix} = 2 \neq 0$$
 ... (5)
Then, P.I. of (1) = $uf(x) + vg(x)$, ... (6)
where $f(x) = -\int \frac{vR}{W} dx = -4 \int \frac{\sin 2x \tan 2x}{2} dx = -2 \int \frac{1 - \cos^2 2x}{\cos 2x} dx$, using (4) and (5)
 $= 2 \int (\cos 2x - \sec 2x) dx = \sin 2x - \log(\sec 2x + \tan 2x)$
and $g(x) = \int \frac{uR}{W} dx = 4 \int \frac{\cos 2x \tan 2x}{2} dx = -\cos 2x$, by (4) and (5)
 \therefore P.I of (1) = $(\cos 2x) \{ \sin 2x - \log (\sec 2x + \tan 2x) \} + (\sin 2x) (-\cos 2x)$, by (6)
or P.I. of (1) = $-\cos 2x \log (\sec 2x + \tan 2x)$
Hence the general solution of (1) is $y = C.F. + P.I.$
i.e., $y = C_1 \cos 2x + C_2 \sin 2x - \cos 2x \log (\sec 2x + \tan 2x)$.
(iii) Proceed as in part (i) by taking $a = 1$. The general solution is $y = C_1 \cos x + C_2 \sin x - \cos x \log (\sec x + \tan x)$
(iv) Given $y_2 + a^2y = \cot ax$... (1)
Comparing (1) with $y_2 + Py_1 + Qy = R$, we have $R = \cot ax$
Consider $y_2 + a^2y = 0$ or $(D^2 + a^2)y = 0$, $D = d/dx$...(2)

Auxiliary equation of (2) is $D^2 + a^2 = 0$ so that $D = \pm ia$

$$\therefore$$
 C.F. of (1) = $c_1 \cos x + c_2 \sin ax$, c_1 and c_2 being arbitrary constants ... (3)

Let
$$u = \cos ax$$
, $v = \sin ax$. Also, here $R = \cot ax$...(4)

Here
$$W = \begin{vmatrix} u & v \\ u_1 & v_1 \end{vmatrix} = \begin{vmatrix} \cos ax & \sin ax \\ -a \sin ax & a \cos ax \end{vmatrix} = a \neq 0 \qquad ... (5)$$

Then P.I. of (1) =
$$u f(x) + v g(x)$$
, ... (6)

where
$$f(x) = -\int \frac{vR}{W} dx = -\int \frac{\sin ax \cot ax}{a} dx = -\frac{1}{a} \int \cos ax dx = -\frac{\sin ax}{a^2}$$
, using (4) and (5)

and
$$g(x) = \int \frac{uR}{W} dx = \int \frac{\cos ax \cot ax}{a} dx = \frac{1}{a} \int \frac{1 - \sin^2 ax}{\sin ax} dx$$
, by (4) and (5)

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Using (6), P.I. of (1) = \cos ax \times (-1/a^2) \times \sin ax + \sin ax \times (1/a^2) \times \{\log \tan (ax/2) + \cos ax\}

= (1/a^2) \times \log \tan (ax/2)

Hence, the general solution of (1) is y = \text{C.F.} + \text{P.I.}

y = c_1 \cos ax + c_2 \sin ax + (1/a^2) \times \log \tan (ax/2)

(v) Proceed like part (iv) with a = 2. The solution is y = c_1 \cos 2x + c_2 \sin 2x + (1/4) \times \log \tan x

Ex. 4. Apply the method of variation of parameters to solve

(i) y_2 - y = 2/(1 + e^x) [Delhi Maths (H) 2001; Delhi Maths (G) 1999; Rohilkhand 2002; Allahabad 2000, 05; Kanpur 2007; Nagpur 2001, 06; Bangalore 2004

(ii) y_2 - 3y_1 + 2y = e^x/(1 + e^x) Delhi B.Sc. (Prog) 2009]
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H.W. 4,5,8

(iii) $y_1 - 4y_1 + 3y = e^x/(1 + e^x)$.

i.e.,