

### Unit - 3

## Numerical Solution of Ordinary Differential Eqn

$$y' = 1 - 2xy, \quad y(x_0) = y_0$$

~~$$y' + 2xy = 1$$~~

$$\text{G.f.} = e^{\int 2xdx} = e^{x^2}$$

$$y \cdot \text{G.f.} = \int 1 \cdot e^{x^2} dx + c$$

$$ye^{x^2} = \int e^{x^2} dx + c$$

① Taylor's series expansion method

$$\begin{aligned} y' &= f(x_0, y_0) \\ y(x_0) &= y_0 \end{aligned} \quad \left. \begin{array}{l} \text{Initial Value} \\ \text{Problem (IVP)} \end{array} \right\}$$

$$y' = f(x, y)$$

$$y(x_0) = y_0$$

$$y(x) = y_0 + (x - x_0) y'(x_0) + \frac{(x - x_0)^2}{2!} y''(x_0) + \dots$$

Q)  $y' = x - y^2 \quad \& \quad y(0) = 1$

$$x_0 = 0, \quad y_0 = 1$$

$$y(0) = 1$$

$$y'(0) = 0 - 1^2 = -1$$

$$y''(0) = 1 - 2yy' = 1 - 2 \times 1 \times -1 = 3$$

$$y'''(0) = 0 - 2(yy'' + y'^2) = -8$$

$$y = 1 + x(-1) + \frac{x^2}{2} \times 3 + \frac{x^3}{3!} \times (-8) + \dots$$

## ② Picard's iterative method

$$y' = f(x, y)$$

$$y(x_0) = y_0$$

$$y' = f(x, y) \quad \text{--- (1)}$$

Integrating (1) from 'x<sub>0</sub>' to 'x'

$$\int_{x_0}^x y' dx = \int_{x_0}^x f(x, y) dx$$

$$y(x) - y(x_0) = \int_{x_0}^x f(x, y) dx$$

$$y(x) = y(x_0) + \int_{x_0}^x f(x, y) dx$$

Integrated equation

$$y(x_0) = y_0$$

$$y^{(1)}(x) = y(x_0) + \int_{x_0}^x f(x, y_0) dx$$

$$y^{(2)}(x) = y(x_0) + \int_{x_0}^x f(x, y^{(1)}) dx$$

$$y^{(3)}(x) = y(x_0) + \int_{x_0}^x f(x, y^{(2)}) dx$$

~~$$y^{(n+1)}(x) = y(x_0) + \int_{x_0}^x f(x, y^{(n)}) dx$$~~

with  $y(x_0) = y_0$

Q) Solve the eq<sup>n</sup>

$$y' = x + y^2$$

Subject to  $y(0) = 1$

using PIT.

A)  $y^{(1)} = y_0 + \int_0^x f(x, y_0) dx$

$$= 1 + \int_0^x (1+x) dx$$

$$= 1 + \left[ x + \frac{x^2}{2} \right]_0^x$$

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

$$y^{(2)} = y_0 + \int_0^x f(x, y') dx$$

$$= 1 + \int_0^x \left( 1 + x + \frac{x^2}{2} \right)^2 dx$$

$$= 1 + \underbrace{\dots}_{\text{...}} + \int_0^x \left( x + (1+x)^2 + \frac{x^4}{4} + \cancel{x(1+x)x^2} \right) dx$$

$$= 1 + \int_0^x \frac{x^4}{4} + x^3 + 2x^2 + 3x + 1$$

$$= 1 + \frac{x^5}{20} + \frac{x^4}{4} + \frac{2x^3}{3} + \frac{3x^2}{2} + x$$

Q) Solve  $\frac{dy}{dx} = \frac{x^2}{1+y^2}$ ,  $y(0) = 0$

& find  $y(0.25)$ ,  $y(0.5)$ ,  $y(1)$  using PIT

A)  $y^{(1)} = y_0 + \int_0^x f(x, y_0) dx$

$$= 0 + \int_0^x \frac{x^2}{1+y_0^2} dx$$

$$= \frac{x^3}{3}$$

$$\begin{aligned}
 y^{(2)} &= y_0 + \int_0^x f(x, y') dx \\
 &= 0 + \int_0^x \left( \frac{x^2}{1 + \frac{x^6}{9}} \right) dx \\
 &= \int_0^x \frac{9x^2}{9 + x^6} dx
 \end{aligned}$$

Let  $x^3 = t$

$$\begin{aligned}
 y^{(2)} &= \tan^{-1} \left( \frac{x^3}{3} \right) \\
 &= \frac{1}{3} x^3 - \frac{1}{81} x^9 + \dots
 \end{aligned}$$

As  $t \rightarrow 0 \Rightarrow 1$ ,  $y^{(2)} \approx y^{(1)}$

$$y(0.25) = \frac{(0.25)^3}{3}$$

$$y(0.5) = \frac{(0.5)^3}{3}$$

$$y(1) = \frac{(1)^3}{3}$$

\* Euler's method

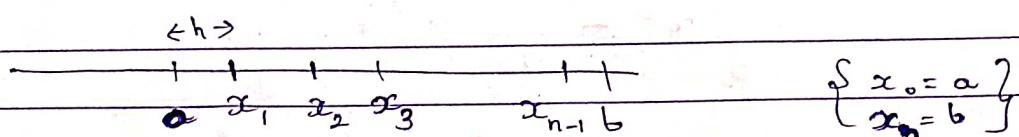
$$\frac{dy}{dx} = f(x, y)$$

$$y(x_0) = y_0$$

$$y(x_1) = ?$$

$$y = y_0 + \int_0^x f(x, y) dx$$

$$f(x, y) = f(x_0, y_0)$$



$$y = y_0 + \int_{x_0}^{x_1} f(x_0, y_0) dx$$

$$= y_0 + f(x_0, y_0) \int_{x_0}^{x_1} dx$$

$$y_1 = y_0 + h f(x_0, y_0) \quad (\because x_1 - x_0 = h)$$

$$y_2 = y_1 + \int_{x_1}^{x_2} f(x_1, y_1) dx$$

$$y_2 = y_1 + h f(x_1, y_1)$$

⋮

$$y_{n+1} = y_n + h f(x_n, y_n)$$

Q) Using Euler's method find  $y(0.04)$  for  
 $y' = -y$ ,  $y(0) = 1$

A)  $h = \frac{b-a}{n}$        $\rightarrow$        $0.04$

Let  $n = 4$

$$h = \frac{0.04-0}{4}$$

$$h = 0.01$$

Euler's iterative scheme

$$y_1 = y_0 + h f(x_0, y_0)$$

$$y_1 = 1 + 0.01 \times (-1)$$

$$= 1 - 0.01$$

$$y_1 = 0.99$$

$$(y_1 = y(0.01))$$

$$y_2 = y_1 + h f(x_1, y_1) \quad (y_2 = y(0.02))$$

$$y_2 = 0.99 + 0.01 \times -0.99$$

$$= 0.99 - 0.0099$$

$$= 0.9801$$

$$y_3 = y_2 + h f(x_2, y_2)$$

$$(y_3 = y(0.03))$$

$$= 0.9801 + 0.01 \times -0.9801$$

$$= 0.9801 - 0.009801$$

$$= 0.9703$$

$$y_4 = 0.9703 - 0.009703$$

$$(y_4 = y(0.04))$$

$$y_4 = 0.9606$$

$$\boxed{y(0.04) = y_4 = 0.9606}$$

\* ) Modified Euler's method

$$\frac{dy}{dx} = f(x_0, y)$$

$$y(x_0) = y$$

I<sup>st</sup> Iteration :-

i) Predictor

$$y_1 = y_0 + h f(x_0, y_0)$$

ii) Corrector

$$y_1^{(1)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1)]$$

$$y_1^{(2)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1^{(1)})]$$

$$y_1^{(3)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1^{(2)})]$$

$$y_1 = -$$

Second iteration

i) Predictor

$$y_2 = y_1 + h f(x_1, y_1)$$

ii) Corrector

$$y_2^{(1)} = y_1 + \frac{h}{2} [f(x_1, y_1) + f(x_2, y_2)]$$

$$y_2^{(2)} = y_1 + \frac{h}{2} [f(x_1, y_1) + f(x_2, y_2^{(1)})]$$

Repeat until the value becomes similar

- Q) Using modified Euler method, find  $y(0.2)$  and  $y(0.4)$  given,  $y' = y + e^x$ ,  $y(0) = 0$

A)  $h = \frac{0.4 - 0}{2} = 0.2$

① First iteration  $y(0.2)$

(i) Predictor

$$y(0.2) = y_1 = y_0 + h f(x_0, y_0)$$

$$= 0 + 0.2 \times 1 = \dots$$

$$y_1 = 0.2$$

(ii) Corrector

$$y_1^{(1)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1)]$$

$$= 0 + \frac{0.2}{2} \times [1 + 0.2 + 1.22]$$

$$= 0.1 \times 2.42$$

$$= 0.242$$

$$y_1^{(2)} = 0 + \frac{0.2}{2} \times [1 + 0.242 + 1.22]$$

$$= 0.1 \times 2.46$$

$$= 0.246$$

$$y_1^{(3)} = 0 + \frac{0.2}{2} [1 + 0.246 + 1.22]$$

$$= 0 + 0.1 \times 2.466$$

$$= 0.2466$$

$$y_1^{(4)} = 0.1 \times [1 + 0.2466 + 1.22]$$

$$= 0.1 \times 2.4666$$

$$= 0.2466$$

$$y_1 = 0.246 \quad | \quad y(0.2)$$

(2) Second iteration  $y(0.4)$

i) Predictor

$$\begin{aligned} y_2 &= 0.246 + 0.2 \times [0.246 + e^{0.2}] \\ &= 0.246 + 0.2 \times [0.246 + 1.221] \\ &= 0.246 + 0.2 \times 1.467 \\ &= 0.246 + 0.3476 \quad 0.2934 \\ &= 0.5936 \quad 0.5392 \end{aligned}$$

ii) Corrector

$$\begin{aligned} y_2^{(1)} &= y_1 + \frac{h}{2} [f(x_1, y_1) + f(x_2, y_2)] \\ &= 0.246 + 0.1 \times [0.246 + e^{0.2} + 0.5392 + e^{0.4}] \\ &= 0.246 + 0.1 \times [0.246 + 1.221 + 0.5392 + 1.4918] \\ &= 0.246 + 0.1 \times 3.498 \\ &= 0.246 + 0.3498 \\ &= 0.5958 \end{aligned}$$

$$\begin{aligned} y_2^{(2)} &= 0.246 + 0.1 \times [0.246 + e^{0.2} + 0.5958 + e^{0.4}] \\ &= 0.6015 \end{aligned}$$

$$y_2^{(3)} = 0.6020$$

$$\begin{aligned} y_2^{(4)} &= 0.246 + 0.1 \times [0.246 + e^{0.2} + 0.6020 + e^{0.4}] \\ &= 0.6021 \end{aligned}$$

$$y(0.4) = 0.602$$

22/11/22

\*) Runge-Kutta method of fourth order

$$\left. \begin{array}{l} \frac{dy}{dx} = f(x, y) \\ y(x_0) = y_0 \end{array} \right\} \quad \textcircled{1}$$

From ①

$$\begin{aligned} dy &= f(x, y) dx \\ y &= y_0 + \int_{x_0}^x f(x, y) dx \end{aligned}$$

$$\left[ \begin{array}{ccc} x_0 & x_1 & x_2 \end{array} \right] \rightarrow \left[ \begin{array}{cc} x_0 & x_n \end{array} \right] \quad h = \frac{x_n - x_0}{n}$$

$$f(x, y) = f(x_0, y_0) \text{ in } [x_0, x_1]$$

in then subinterval  $[x_0, x_1]$

$$y = y_0 + f(x_0, y_0) h$$

Here, we define four parameters which can be calculate successive by

$$k_1 = h f(x_0, y_0)$$

$$k_2 = h f(x_0 + \frac{h}{2}, y_0 + \frac{1}{2} k_1)$$

$$k_3 = h f(x_0 + \frac{h}{2}, y_0 + \frac{1}{2} k_2)$$

$$k_4 = h f(x_0 + \frac{h}{2}, y_0 + k_3)$$

Now, evaluate

$$k = \frac{1}{6} (k_1 + 2k_2 + 2k_3 + k_4)$$

$$\boxed{Y_1 = y_0 + k}$$

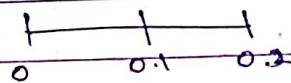
Q-1) Given  $\frac{dy}{dx} = y - x$

where  $y(0) = 2$

Find  $y(0.1)$  &  $y(0.2)$  using fourth order  
Runge-Kutta method.

A)

$$h = 0.1$$



~~$y_0$~~   $k_1 = 0.1 \times 2 = 0.2$

$$\begin{aligned} k_2 &= 0.1 \times f(0.05, 2.1) \\ &= 0.1 \times 2.05 \\ &= 0.205 \end{aligned}$$

$$\begin{aligned} k_3 &= 0.1 \times f(0.05, 2.1025) \\ &= 0.1 \times 2.0525 \\ &= 0.20525 \end{aligned}$$

$$\begin{aligned} k_4 &= 0.1 \times f(0.1, 2.20525) \\ &= 0.1 \times 2.15525 \\ &= 0.215525 \end{aligned}$$

$$k = \frac{1}{6} (0.2 + 0.41 + 0.41 + 0.2155)$$

$$= \frac{1}{6} \times (1.2355)$$

$$= 0.206$$

Value of  $y$  at  $x_1 = 0.1$

$$\begin{aligned} y_1 &= y_0 + k = 2 + 0.206 \\ &= 2.206 \end{aligned}$$

$$x_1 = 0.1, y_1 = 2.206$$



$$k_1 = h f(x_1, y_1)$$

$$= 0.1 \times 2.106 = 0.2106$$

$$k_2 = 0.1 \times f(0.15, 2.311)$$
$$= 0.1 \times 2.161$$
$$= 0.21613$$

$$k_3 = 0.1 \times f(0.15, 2.314)$$
$$= 0.1 \times 2.164$$
$$= 0.2164$$

$$k_4 = 0.1 \times f(0.15, 2.4224)$$
$$= 0.1 \times 2.2824$$
$$= 0.2222$$

$$k = \frac{1}{6} (k_1 + 2k_2 + 2k_3 + k_4) \\ + 0.4912$$
$$= \frac{1}{6} (0.2166 + 0.432 + 0.222)$$
$$= 0.2163$$

$$y_2 = y_1 + k$$
$$= 2.206 + 0.2163$$
$$= 2.4223$$

$$y(0.1) = 2.206$$

$$y(0.2) = 2.4223$$

Q-2) Given  $\frac{dy}{dx} = x + y$

Then  $y(0) = 1$   
 $y(0.2) = ?$

A)

$$h = 0.2$$

$$\begin{aligned}k_1 &= h \times f(x_0, y_0) \\&= 0.2 \times 1 \\&= 0.2\end{aligned}$$

$$\begin{aligned}k_2 &= 0.2 \times f(0.1, 1.1) \\&= 0.2 \times 1.2 \\&= 0.24\end{aligned}$$

$$\begin{aligned}k_3 &= 0.2 \times f(0.1, 1.12) \\&= 0.2 \times 1.22 \\&= 0.244\end{aligned}$$

$$\begin{aligned}k_4 &= 0.2 \times f(0.2, 1.244) \\&= 0.2 \times 1.244 \\&= 0.2488\end{aligned}$$

$$K = \frac{1}{6} (0.2 + 0.48 + 0.488 + 0.2488)$$

$$= 0.2428$$

$$\begin{aligned}y_1 &= y_0 + K \\&= 1 + 0.2428\end{aligned}$$

$$y_1 = 1.2428$$

24/11/22

## \* Difference Equation

An eq<sup>n</sup> which expresses a relation b/w independent variable & successive difference of dependent variable is called difference eq<sup>n</sup>.

$y(x)$

$y_x, \Delta y_x, \Delta^2 y_x, \dots, \nabla y_x, \nabla^2 y_x, \dots$

E.g.

$$\Delta^2 y_x + \Delta y_x = x^2 + 2x + 1$$

$$\Delta = E - 1$$

$$(E-1)^2 y_x + (E-1) y_x = x^2 + 2x + 1$$

$$(E^2 - 2E + 1 + E - 1) y_x = x^2 + 2x + 1$$

$$(E^2 - E) y_x = x^2 + 2x + 1 \Rightarrow \text{Standard form}$$

$$E^2 y_x - E y_x = x^2 + 2x + 1$$

$$y_{x+2} - y_{x+1} = x^2 + 2x + 1$$

### Order of difference eq<sup>n</sup>

The order of the d.e. is difference b/w the highest and the lowest subscript of the dependent variable by making the difference equation free from any difference operator.

$$\text{E.g. } \Delta^2 y_x + \Delta y_x = x^2 + 2x + 1$$

$$\Rightarrow y_{[x+2]} - y_{[x+1]} = x^2 + 2x + 1$$

... → 1 → order of d.e.

## • Degree of difference eq<sup>n</sup>

The highest degree of dependent variable after making the difference eq<sup>n</sup> free from any operators.

$$\text{e.g. } D^2 y_x + y_{x_0} = x^2$$

$$(E - 1)^2 y_x + y_{x_0} = x^2$$

$$\Rightarrow E^2 y_x - 2E y_x + y_x + y_{x_0} = x^2$$

$$\Rightarrow y_{x+2} - 2y_{x+1} + 2y_x = x^2$$

$$\text{Order} = x+2-x = 2$$

$$\text{Degree} = 1$$

## • General form of a difference eq<sup>n</sup>

$$a_0 y_{x+n} + a_1 y_{x+(n-1)} + a_2 y_{x+(n-2)} + \dots + a_n y_x = \phi(x) \quad \text{--- (1)}$$

is a general form of d.e.

### \*) Linear and Non-Linear difference eq<sup>n</sup>

If all the value  $y_x, y_{x+1}, y_{x+2}, \dots, y_{x+n}$  are in degree '1' & none of these are multiplied then d.e (1) is called linear d.e.

\* ) Homogeneous & non-homogeneous difference eqn

The d.e. ① is such that be ~~non~~-homogeneous  
if  $\phi(x) = 0$ , otherwise non-homogeneous.

\* ) Solution of linear homogeneous d.e.

$$\text{Let } a_0 y_{x+n} + a_1 y_{x+(n-1)} + a_2 y_{x+(n-2)} + \dots + a_n y_x = 0$$

be the given linear hom. d.e.

Then we want it ~~as~~ as

$$(f(E)) y_x = 0$$

Then we put

$$f(E) = 0 \quad \text{--- ②}$$

Let  $E_1, E_2, E_3, \dots, E_n$  be the roots of ②

① If all the roots are real & distinct

$$y_x = c_1 E_1^x + c_2 E_2^x + \dots + c_n E_n^x$$

② If some roots are repeated

Let  ~~$E_1 = E_2 = E$~~   $E_1 = E_2 = E, E_3, E_4, \dots, E_n$

$$y_x = (c_1 + x c_2) E^x + c_3 E_3^x + c_4 E_4^x + \dots + c_n E_n^x$$

③ If some roots are complex

$$E_1 = \alpha + i\beta, E_2 = \alpha - i\beta, E_3, E_4, \dots, E_n$$

$$y_x = (c_1 \cos(\theta x) + c_2 \sin(\theta x)) E_1^x + c_3 E_3^x + \dots + c_n E_n^x$$

$$\theta = \tan^{-1}(\beta/\alpha), \Omega = \sqrt{\alpha^2 + \beta^2}$$

④ If some roots are complex & repeated  
 $E_1 = E_2 = \alpha + i\beta, E_3 = E_4 = \alpha - i\beta, E_5, \dots, E_n$

$$y_x = ((c_1 + c_2 x) \cos \theta x + (c_3 + c_4 x) \sin \theta x) g_x^x + c_5 E_5^x + \dots + c_n$$

$$(2) ① y_{x+3} - 2y_{x+2} - y_{x+1} + 2y_x = 0$$

$$② y_{x+2} - 4y_{x+1} + 4y_x = 0$$

$$A) ① \underset{E}{\cancel{\Phi}}^3 y_x - 2 \underset{E}{\cancel{\Phi}}^2 y_x - \underset{E}{\cancel{\Phi}} y_x + 2y_x = 0$$

$$y_x = (\cancel{\Phi}^3 - 2\cancel{\Phi}^2 - \cancel{\Phi} + 2) = 0$$

$$\cancel{\Phi}^3 - 2\cancel{\Phi}^2 - \cancel{\Phi} + 2 = 0$$

1, -1, 2

$$y_x = c_1 (1)^x + c_2 (-1)^x + c_3 2^x$$

$$② \cancel{\Phi}^2 y_x - 4 \cancel{\Phi} y_x + 4y_x = 0$$

$$y_x (\cancel{\Phi}^2 - 4\cancel{\Phi} + 4) = 0$$

$$\cancel{\Phi}^2 - 4\cancel{\Phi} + 4 = 0$$

(2, 2)

$$y_x = (c_1 + x c_2) 2^x$$

~~Third~~

### \* Particular Integral

$$\alpha_0 y_{x+n} + \alpha_1 y_{x+n-1} + \dots + \alpha_n y_x = \phi(x) \Rightarrow f(E) y_x = \phi(x)$$

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

Case 1: if  $\phi(x) = a^x$

$$P.I. = \frac{1}{f(E)} a^x$$

$$E \rightarrow a$$

$$P.I. = \frac{1}{f(a)} a^x, f'(a) \neq 0$$

$$\text{if } f(a) = 0$$

i) if  $f(E) = E - a$

$$P.I. = \frac{1}{E-a} a^x$$

$$= \frac{x}{1!} a^{x-1}$$

ii) if  $f(E) = (E-a)^2$

$$P.I. = \frac{1}{(E-a)^2} a^x$$

$$= \frac{x(x-1)}{2!} a^{x-2}$$

$$②) i) y_{x+2} - 4y_{x+1} + 3y_x = 5^x$$

$$A) (E^2 - 4E + 3)y_x = 5^x$$

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

$$(E-1)(E-3) = 0$$

$$E = 1, 3$$

$$C.F. = c_1 (1)^x + c_2 (3)^x$$

$$P.I. = \frac{1}{E^2 - 4E + 3} 5^x$$

$$= \frac{1}{5^2 - 4 \times 5 + 3} x 5^x$$

$$= \frac{5^x}{8}$$

$$C.I. = c_1 (1)^x + c_2 (3)^x + \frac{5^x}{8}$$

$$ii) (E^2 - 4E + 4)y_x = 2^x$$

$$(E-2)^2 = 0$$

$$E = 2$$

$$C.F. = (c_1 + c_2 x) 2^x$$

$$P.I. = \frac{1}{(E-2)^2} 2^{x-2}$$

$$= \frac{x(x-1)}{2!} 2^{x-2}$$

Case II: if  $\phi(x) = \sin kx$

$$= \frac{1}{2i} (e^{ikx} - e^{-ikx})$$

$$= \frac{1}{2i} ((e^{ikx})^2 - (e^{-ikx})^2)$$

$$= \frac{1}{2i} (a^x - b^x)$$

$$e^{ikx} = \cos kx + i \sin kx$$

$$e^{-ikx} = \cos kx - i \sin kx$$

$$\frac{e^{ikx} - e^{-ikx}}{2i} = \sin kx$$

P.I. =  $\frac{1}{2i} \times \frac{1}{f(E)} \times (a^x - b^x)$ , where  $a = e^{ik}$  &  $b = e^{-ik}$

Case III: if  $\phi(x) = \cos x$

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

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

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

Q)  $(E^2 - 2 \cos \alpha E + 1) y_2 = \cos x$

A)  $E^2 - 2 \cos \alpha E + 1 = 0$

$$E = \frac{2 \cos \alpha \pm \sqrt{4 \cos^2 \alpha - 4}}{2}$$

$$= \frac{2 \cos \alpha \pm 2 i \sin \alpha}{2}$$

$$E = \cos \alpha \pm i \sin \alpha$$

C.F. =  $(c_1 \cos \theta x + c_2 \sin \theta x) g_2^x$

$$\theta = \tan^{-1}(\frac{B}{A}), g_2 = \sqrt{A^2 + B^2}$$

$$= \tan^{-1}(\tan \alpha), g_2 = \sqrt{\sin^2 \alpha + \cos^2 \alpha}$$

$$= \theta x, g_2 = 1$$

$$C.F. = (c_1 \cos x + c_2 \sin x) (1)^x$$

$$\begin{aligned}
 P.I. &= \frac{1}{E^2 - 2 \cos \alpha E + 1} \cos \alpha x \\
 &= \frac{1}{2} \times \frac{1}{E^2 - (e^{i\alpha} + e^{-i\alpha}) E + 1} (e^{i\alpha x} + e^{-i\alpha x}) \quad [\cos \alpha = \frac{e^{i\alpha} + e^{-i\alpha}}{2}] \\
 &= \frac{1}{2} \left\{ \frac{1}{(E - e^{i\alpha})(E - e^{-i\alpha x})} + \frac{1}{(E - e^{i\alpha})(E - e^{-i\alpha})} \right\} \\
 &= \frac{1}{2 \times 2i \sin \alpha} \left\{ \frac{1}{(E - e^{i\alpha})} - \frac{1}{(E - e^{-i\alpha})} (e^{-i\alpha})^x \right\} \\
 &= \frac{1}{4i \sin \alpha} \left\{ \frac{x}{1!} (e^{i\alpha})^{x-1} - \frac{x}{1!} (e^{-i\alpha})^{x-1} \right\} \\
 &= \frac{x}{2 \sin x} \sin(\alpha(x-1))
 \end{aligned}$$

Case IV:  $\phi(x) = x^p$

$$x^{[n]}$$

$$x^{[1]} = x$$

$$x^{[2]} = x(x-1)$$

$$x^{[3]} = x(x-1)(x-2)$$

$$\begin{aligned}
 \text{E.g. } x^2 &= x(x-1) + x \\
 &= x^{[2]} + x^{[1]}
 \end{aligned}$$

$$\Delta x^{[n]} = n x^{[n-1]}$$

$$\phi(x) = x^p$$

$$= \cancel{x} F(x^{[1]}, x^{[2]}, \dots)$$

$$\text{P.I.} = \frac{1}{f(E)} x^p$$

$$= \frac{1}{f(1+\Delta)} x^p$$

$$= \cancel{(1+\Delta)^{-1}} F[x^{[1]}, x^{[2]}, \dots]$$

Q)  $y_{x+2} - 4y_x = x^2$

A)  $(E^2 - 4) y_x = x^2$

$$E = -2, 2$$

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

$$\text{P.I.} = \frac{1}{\cancel{(E^2 - 4)}} x^2$$

$$= \frac{1}{(1+\Delta)^2 - 4} x^2$$

$$= \frac{1}{1 + 2\Delta + \Delta^2 - 4} x^2$$

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

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

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

$$= \frac{1}{-3} \left( 1 + \frac{1}{3}(2\Delta + \Delta^2) + \frac{1}{9}(4\Delta^2) \right) (x^{[2]} + x^{[1]})$$

$$\begin{aligned}
 &= \frac{1}{-3} \left( 1 + \frac{2}{3} \Delta + \frac{7}{9} \Delta^2 \right) (x^{[2]} + x^{[1]}) \\
 &= \frac{-1}{3} \left( (x^{[2]} + x^{[1]}) + \frac{2}{3} (2x^{[2]} + 1) + \frac{7}{9} \cancel{\Delta} \times 2 \right) \\
 &= \frac{-1}{3} \left( x^{[2]} + \frac{7}{3} x^{[1]} + \frac{20}{9} \right) \\
 &= \frac{-1}{3} \left( x(x-1) + \frac{7}{3} x + \frac{20}{9} \right)
 \end{aligned}$$

~~25~~

Q)  $y_{x+2} - 4y_2 = x^2 + x - 1$

Case - IV :-  $\phi(x) = a^x f(x)$

$$\text{Let } F(E)y_x = a^x f(x)$$

$$\text{P. I.} = \frac{1}{F(E)} \cdot a^x f(x)$$

$$= a^x \frac{1}{F(aE)} f(x)$$

$$\left. \begin{array}{l} f(x) = \sin x \\ f(x) = \cos x \\ P(x) \end{array} \right\}$$

Q)  $y_{x+2} - 2y_{x+1} + y_x = x^2 2^x$

A) C.F. =  $(c_1 x + c_2) (1)^2$

$$\text{P. I.} = \frac{1}{E^2 - 2E + 1} 2^x x^2$$

$$= \frac{1}{(E-1)^2} \cdot 2^x x^2$$

$$= 2^x \frac{1}{(2E-1)^2} x^2$$

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

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

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

$$= 2^x (1 - (4\Delta + 4\Delta^2) + (4\Delta + 4\Delta^2)^2 + \dots) x^2$$

$$= 2^x \cdot (1 - (4\Delta + 4\Delta^2) + (4\Delta + 4\Delta^2)^2) (x^{[2]} + x^{[1]})$$

$$= 2^x \cdot (x^{[2]} + x^{[1]} - (8x^{[1]} + 4 + 8) + 32)$$

$$= 2^x \cdot (x^{[2]} - 7x^{[1]} - 4)$$

$$= 2^x \cdot (x(x-1) - 4x + 20)$$

$$= 2^x (x^2 - 5x + 20)$$