

Lecture 9. A4 – Undetermined Coefficients.

A. **Sums.** Consider a sum of forcing terms:

$$(\star) \quad y'' + py' + qy = f_1(t) + f_2(t)$$

If y_{p1} solves:

$$(\star_1) \quad y'' + py' + qy = f_1(t)$$

and y_{p2} solves:

$$(\star_2) \quad y'' + py' + qy = f_2(t)$$

then a solution to (\star) is: $y_p =$

The idea is that:

$$\begin{aligned} & (y_{p1} + y_{p2})'' + p(y_{p1} + y_{p2})' + q(y_{p1} + y_{p2}) \\ &= (y_{p1}'' + py_{p1}' + qy_{p1}) + (y_{p2}'' + py_{p2}' + qy_{p2}) \end{aligned}$$

If the forcing term is:

$$f(t) = f_1(t) + f_2(t)$$

then use trial solution:

$$y_p =$$

Example 1. Consider the differential equation:

$$y'' + 2y' + 5y = 2e^{-t} \cos 2t + 3e^{-t} \sin 2t + t^2 + 2t + 1$$

and select an appropriate **real** trial solution. You do not need to solve.

Recall that forcing term:

$$f(t) = [\text{poly}]e^{at} \cos bt \text{ or } [\text{poly}]e^{at} \sin bt$$

has real trial solution:

$$y_p = t^n([\text{poly}]e^{at} \cos bt + [\text{poly}]e^{at} \sin bt)$$

where **n** is the number of times $\lambda = a + bi$ is a root of the characteristic equation.

We also recall that forcing term:

$$f(t) = [\text{poly}] = [\text{poly}]e^{0t}$$

has trial solution:

$$y_p = t^n[\text{poly}]e^{0t} = t^n[\text{poly}]$$

where **n** is the number of times $\lambda = 0$ is a root of the characteristic equation.