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Type I : PI of the form $\frac{x^n}{f(D)} v$

where v is the function of x

Let the given PI of the form

$$\frac{x^n v}{f(D)} \quad (\text{or}) \quad \frac{x^n v}{\underline{f(D)}}$$

$$\text{then } P.I. = \frac{1}{f(D)} x^n v$$

$$= \left(x - \frac{\cancel{f(D)}}{\cancel{f(D)}} \right) \underline{\frac{v}{f(D)}}$$

Problems

① Solve $y'' - 2y' + y = x \cos x$

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

A.B.S $m^2 - 2m + 1 = 0$

$$(m-1)^2 = 0 \Rightarrow m = 1, 1$$

$$C.F. = (C_1 + C_2 x) e^x$$

$$P.I. = \frac{1}{\underbrace{D^2 - 2D + 1}_{\cancel{f(D)}}} x \cos x$$

$$\left(x - \frac{f'(D)}{f(D)} \right) \underline{\frac{v}{f(D)}}$$

(2)

$$P\cdot I = \left(x - \frac{2D-2}{D^2-2D+1} \right) \frac{\cos x}{D^2-2D+1}$$

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

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

Put $D^2 = -1^2$

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

$$= \left(x - \frac{2}{D-1} \right) \frac{\cos x}{(-2)D}$$

$$= -\frac{1}{2} \left(x - \frac{2}{D-1} \right) \frac{1}{D} \cos x$$

$$= -\frac{1}{2} \left(x - \frac{2}{D-1} \right) \int \cos x dx$$

$$= -\frac{1}{2} \left(x - \frac{2}{D-1} \right) \sin x$$

$$= -\frac{1}{2} \left(x \sin x - \frac{2 \sin x}{D-1} \right)$$

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

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

$$\text{Put } D^2 = -1^2$$

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

$$= -\frac{1}{2} \left(x \sin x - \frac{2(\cos x + \sin x)}{-2} \right)$$

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

General solution is

$$y = Cf + P.I$$

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

(Or)

II Method

$$P.I = \frac{1}{D^2 - 2DH}$$

$$x \underline{\cos x}$$

$$e^{inx} = \cos x + i \sin x$$

$$\begin{aligned} \cos x &= \text{Real part of } e^{inx} \\ &= R.P. \text{ of } \underline{e^{inx}} \end{aligned}$$

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$$P.i = \text{Real part of } \frac{1}{D^2 - 2D + 1} x e^{ix} \quad (4)$$

$$= R.P \text{ of } \frac{1}{D^2 - 2D + 1} x e^{ix}$$

$$= R.P \text{ of } e^{inx} \frac{1}{D^2 - 2D + 1} x \quad a = i$$

Put $D = D + i$

$$= R.P \text{ of } e^{inx} \frac{1}{(D+i)^2 - 2(D+i) + 1} x$$

$$= R.P \text{ of } e^{inx} \frac{1}{D^2 + i^2 + 2iD - 2D - 2i + 1} x$$

$$= R.P \text{ of } e^{inx} \frac{1}{D^2 - 1 + 2iD - 2D - 2i + 1} x$$

$$= R.P \text{ of } e^{inx} \frac{1}{D^2 + 2iD - 2D - 2i} x$$

$$= R.P \text{ of } e^{inx} \frac{1}{(-2i) \left[1 - \frac{D^2 + 2iD - 2i}{2i} \right]} x$$

$$= R.P \text{ of } \frac{e^{inx}}{(-2i)} \left[1 - \frac{D^2 + 2iD - 2D}{2i} \right]^{-1} x$$

$\xrightarrow{(i-x)^{-1} \text{ form}}$

$$\begin{aligned}
 &= R.P \text{ of } \frac{e^{ix}}{(-2i)} \left[1 + \frac{D^2 + 2Di - 2D}{2i} \right] x \quad \text{(3)} \\
 &= R.P \text{ of } \frac{e^{ix}}{(-2i)} \left[x + \underbrace{\frac{1}{2i} D^2(x)}_{\cancel{Dx}} + \underbrace{\frac{2D^2(x) - 2D(x)}{2i}}_{\cancel{2i}} \right] \\
 &= R.P \text{ of } \frac{e^{ix}}{(-2i)} \left[x + 0 + \cancel{0}(1) - \frac{1}{2i}(1) \right] \\
 &= R.P \text{ of } \frac{e^{ix}}{(-2i)} \left[x + 1 - \frac{1}{2i} \right] \\
 &= R.P \text{ of } \frac{e^{ix}}{-2} \cdot (-i) \left[x + 1 - (-i) \right] \quad \left\{ \begin{array}{l} \frac{1}{2i} = \frac{i}{2} \\ = -i \end{array} \right. \\
 &= R.P \text{ of } \frac{e^{ix}}{-2} \left(x + 1 + i \right) \\
 &= \overline{\frac{1}{2}} \cdot R.P \text{ of } (\cos x + i \sin x) ((x+1) + i) \\
 &= \frac{1}{2} R.P \text{ of } (\cos x + i \sin x) ((x+1) + i) \\
 &= \frac{1}{2} R.P \text{ of } (\underbrace{\cos x - \sin x}_{c \cos x}) \underbrace{((x+1) + i)}_{\cancel{1}}
 \end{aligned}$$

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$$P.E = -\frac{\cos x}{2} - \frac{(n+1) \sin x}{2}$$

$$P.E = -\frac{\cos x}{2} + \frac{n \sin x}{2} - \frac{\sin x}{2}$$

$$\underline{y = CF + PE}$$

(2) Solve $y'' + 16y = x \sin 3x$

Sol:- $(D^2 + 16)y = x \sin 3x$

A.B is $m^2 + 16 = 0$

$$m^2 = -16$$

$$m = \pm 4i$$

$$CF = c_1 \cos 4x + c_2 \sin 4x$$

$$P.E = \frac{1}{D^2 + 16} x \sin 3x$$

$$\left(x - \frac{f'(D)}{f(D)} \right) \frac{V}{f(D)}$$

$$= \left(x - \frac{2D}{D^2 + 16} \right) \frac{\sin 3x}{D^2 + 16}$$

$$\begin{aligned} a &= 3 \\ \text{Put } D^2 &= -3^2 \\ D^2 &= -9 \end{aligned}$$

$$= \left(x - \frac{2D}{D^2 + 16} \right) \frac{\sin 3x}{-9 + 16}$$

$$\begin{aligned}
 P.I &= \left(x - \frac{2D}{D^2+16} \right) \frac{\sin 3x}{7} \\
 &= x \frac{\sin 3x}{7} - \frac{2D(\sin 3x)}{7(D^2+16)} \\
 &= x \frac{\sin 3x}{7} - \frac{2(\cos 3x) \cdot 3}{7(-9+16)} \\
 \\
 P.I &= x \frac{\sin 3x}{7} - \frac{6 \cos 3x}{7(7)} \\
 &= x \frac{\sin 3x}{7} - \frac{6 \cos 3x}{49}
 \end{aligned}$$

General solution is

$$\begin{aligned}
 y &= c_f + P.I \\
 y &= (c_1 \cos 4x + c_2 \sin 4x) + x \frac{\sin 3x}{7} - \frac{6 \cos 3x}{49}
 \end{aligned}$$

(3) Solve $\frac{d^2y}{dx^2} - 4 \frac{dy}{dx} + y = x e^x \sin x$

Sol :-($D^2 - 4D + 1 \Rightarrow D = 2 \pm \sqrt{3}$)

$\Delta \mathcal{Z}$ is $m^2 - 2m + 1 = 0$
 $(m-1)^2 = 0 \Rightarrow m = 1, 1$

$c_f = (c_1 + c_2 x) e^x$

$$\begin{aligned}
 P.I. &= \frac{1}{D^2 - 2DH} n e^x \sin x \quad : (8) \\
 &= \frac{1}{(D-1)^2} n e^x \sin x \\
 &= e^x \cdot \frac{1}{(D-1)^2} n \sin x \quad \text{put } D = D+H \\
 &= e^x \cdot \frac{1}{(D+H-1)^2} n \sin x \\
 &= e^x \cdot \frac{n \sin x}{D^2} \\
 &= e^x \cdot \frac{1}{D} \left(\int n \sin x dx \right) \\
 &= e^x \cdot \frac{1}{D} \left[n(-\cos x) - \int 1 \cdot (-\cos x) dx \right] \\
 &= e^x \cdot \frac{-1}{D} \left[-n \cos x + \sin x \right] \\
 &= e^x \int (-n \cos x + \sin x) dx \\
 &= e^x \left(-(-n \sin x - \cos x - \cos x) \right) \\
 P.I. &= -e^x \underline{(n \sin x + 2 \cos x)}
 \end{aligned}$$

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General solution is

$$y = Cf + P.E$$

$$y = (C_1 + C_2 x) e^x - e^x (8m + 2 \cos 2x)$$

(4) Solve $y'' - 4y' + 4y = 8x^2 e^{2x} \cos 2x$

Sol:- $(D^2 - 4D + 4)y = 8x^2 e^{2x} \cos 2x$

A. E is $m^2 - 4m + 4 = 0$

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

$$m = 2, 2$$

$$C.f = (C_1 + C_2 x) e^{2x}$$

$$P.E = \frac{1}{D^2 - 4D + 4} 8x^2 e^{2x} \cos 2x$$

$$= 8e^{2x} \frac{1}{D^2 - 4D + 4}$$

$$x^2 \cos 2x$$

$$\text{Put } D = D+2$$

$$= 8e^{2x} \cdot \frac{1}{(D+2)^2 - 4(D+2) + 4} x^2 \cos 2x$$

$$= 8e^{2x} \cdot \frac{1}{D^2 + 4D + 4 - 4D - 8 + 4} x^2 \cos 2x$$

$$\begin{aligned}
 P.I. &= 8e^{2x} \cdot \frac{1}{D^2} (x^2 \cos 2x) \\
 &\stackrel{(10)}{=} 8e^{2x} \cdot \frac{1}{D} \left(\frac{1}{D} x^2 \cos 2x \right) \\
 &\stackrel{(10)}{=} 8e^{2x} \cdot \frac{1}{D} \left(\int x^2 \cos 2x \, dx \right) \\
 &\stackrel{(10)}{=} 8e^{2x} \cdot \frac{1}{D} \left[\left(x^2 \left(\frac{\sin 2x}{2} \right) - 2x \left(\frac{-\cos 2x}{4} \right) + 2 \left(\frac{-\sin 2x}{4} \right) \right) \right] \\
 &\stackrel{(10)}{=} 8e^{2x} \cdot \frac{1}{D} \left(x^2 \frac{\sin 2x}{2} + \frac{x \cos 2x}{2} - \frac{\sin 2x}{4} \right) \\
 &\stackrel{(10)}{=} 8e^{2x} \int \left(\underbrace{x^2 \frac{\sin 2x}{2}}_{\text{Integrate}} + \underbrace{x \frac{\cos 2x}{2}}_{\text{Integrate}} - \underbrace{\frac{\sin 2x}{4}}_{\text{Integrate}} \right) dx \\
 P.I. &= e^{2x} \cdot \underline{\underline{(\cos 2x (3-2x^2) + 4x \sin 2x)}}
 \end{aligned}$$

General solution is

$$\begin{aligned}
 y &= CF + P.I. \\
 y &= (C_1 + C_2 x) e^{2x} + e^{2x} \underline{\underline{(\cos 2x (3-2x^2) + 4x \sin 2x)}}
 \end{aligned}$$

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* Bernoulli's rule for integration

$$\int u v dx = u \cdot v_1 - u' v_2 + u'' v_3 - u''' v_4 + \dots$$

u, u' --- derivatives
Successive

N_1, N_2, \dots are
Successive integrals

$$\int x (\sin x) dx$$

$$= x \cdot (-\cos x) - 1^{\circ} (-\sin x)$$

$$= (-x \cos x + \sin x)$$

$$\int x^2 \cos 2x dx =$$

$$= x^2 \cdot \left(\frac{\sin 2x}{2} \right) - 2x \left(-\frac{\cos 2x}{4} \right) + 2 \left(-\frac{\sin 2x}{8} \right)$$

$$= \frac{x^2 \sin 2x}{2} + \frac{2x \cos 2x}{4} - \frac{\sin 2x}{8}$$

$$\textcircled{1} \text{ Solve } (D^2 + 2D + 4) y = x \cos x$$

$$\textcircled{2} \text{ Solve } (D^2 + 4) y = x \cos 3x$$

Initial and Boundary value problems

Initial value problem :-(I V P)

Initial value problem in which a solution to a D.O.E is obtained subject to conditions on the unknown function and its derivatives specified at one value of the independent variable. And such condition is called initial condition.

Ex:- $(D^2 + 2D + 4) y = e^{2x}$

$$y(0) = 1, \quad y'(0) = -1$$

$$y(0) = 1$$

$$y(1) = 1, \quad y'(1) = 2 \quad \text{when } x \neq 0 \quad y = 1$$

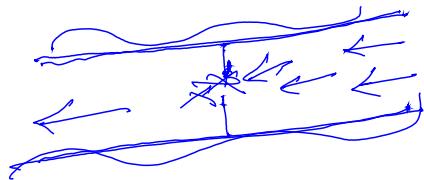
Boundary Value problem (BVP)

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BVP is one which a solution to a D.E is obtained subject to conditions on the unknown function and its derivatives specified at two (or) more values of the independent variables such condition is called Boundary Condition.

$$\text{Ex: } \textcircled{1} \quad (D^2 + 2)y = \cos 2x$$

$$y(0) = 1, \quad y(\pi) = -1$$



$$\textcircled{1} \quad \text{Solve } y'' - 6y' + 9y = 0, \quad \text{given } y(0) = 1 \\ y'(0) = 2$$

(I.V.P)

$$\text{Sol: } (D^2 - 6D + 9)y = 0$$

$$\text{As E is } m^2 - 6m + 9 = 0$$

$$m^2 - 3m - 3m + 9 = 0$$

$$m(m-3) - 3(m-3) = 0 \Rightarrow m=3, 3$$

$$\textcircled{2} \quad y = (C_1 + C_2 x) e^{3x} \rightarrow \textcircled{1}$$

Given $y = (c_1 + c_2 x) e^{3x} \rightarrow \textcircled{1} \quad \boxed{14}$

Given $y(0) = 1$
when $x=0$
 $y=1$

$$1 = (c_1 + c_2(0)) e^0 \Rightarrow \boxed{c_1 = 1}$$

$$1 = (c_1 + 0) \Rightarrow c_1 = 1$$

$$\textcircled{1} \Rightarrow y = (c_1 + c_2 x) e^{3x}$$

Diff wrt x

$$y' = (c_1 + c_2 x)' e^{3x} + 3e^{3x} (c_1 + c_2 x)$$

$$y' = 3e^{3x} (c_1 + c_2 x) + c_2 e^{3x}$$

$$y' = 3e^0 (c_1 + c_2 0) + c_2 e^0 \quad \left. \begin{array}{l} \text{Given} \\ y'(0) = 2 \\ \text{when } x=0 \\ y'=2 \end{array} \right\}$$

$$y' = 3(1+0) + c_2$$

$$y' = 3 + c_2 \Rightarrow \boxed{c_2 = -1}$$

Sub c_1 & c_2 in $\textcircled{1}$

$$y = (1 + (-1)x) e^{3x} \Rightarrow y = \underline{\underline{(1-x)} e^{3x}}$$

② Solve the boundary value problem

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$$\frac{d^2y}{dx^2} + 4 \frac{dy}{dx} + 4y = \frac{8x^2}{1}, \text{ given}$$

$$y(0) = 1 \quad \text{and} \quad y(1) = 1$$

Sol:- $(D^2 + 4D + 4)y = \frac{8x^2}{1}$

A.B is $m^2 + 4m + 4 = 0$

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

$\therefore m_1 = -2, m_2 = -2$

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

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

$$m = -2, -2$$

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

$$P.D.F = \frac{1}{D^2 + 4D + 4} \frac{8x^2}{1}$$

$$= 8 \cdot \frac{1}{D^2 + 4D + 4} x^2$$

$$= 8 \cdot \frac{1}{A \left(1 + \frac{D^2 + 4D}{4} \right)} x^2$$

$$= 8 \cdot \left(1 + \frac{D^2 + 4D}{4} \right)^{-1} x^2$$

$(1+x)^{-1}$ form

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$$\begin{aligned}
 P.I. &= 2 \left[1 + \frac{D^2 + 4D}{4} \right] x^2 \\
 &= 2 \left[1 - \left(\frac{D^2 + 4D}{4} \right) + \left(\frac{D^2 + 4D}{4} \right)^2 \right] x^2 \\
 &= 2 \left[1 - \frac{D^2}{4} - \cancel{\frac{4D}{4}} + \frac{1}{16} (D^4 + 16D^2 + 8D^3) \right] x^2 \\
 &= 2 \left[1 - \frac{D^2}{4} - D + \frac{1}{16} 16D^2 \right] x^2 \\
 &= 2 \left[1 + D - \frac{D^2}{4} - D \right] x^2 \\
 &= 2 \left[1 + \frac{3D^2}{4} - D \right] x^2 \\
 &= 2 \left[x^2 + \frac{3}{4} D^2(x^2) - D(x^2) \right] \\
 &= 2 \left[x^2 + \frac{3}{4} \cdot 2 - 2x \right]
 \end{aligned}$$

$$P.E. = 2 \left[x^2 + \frac{6}{4} - 2x \right]$$

$$\text{Gen. sol. is } y = CF + P.E.$$

$$\begin{aligned}
 y &= (C_1 + C_2 x) e^{-2x} + 2 \left(x^2 - 2x + \frac{3}{2} \right) \\
 &\quad \underline{\qquad\qquad\qquad} \rightarrow ①
 \end{aligned}$$

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Given $y(0) = 1$ ① \Rightarrow when $n=0$, $y=1$

$$1 = (c_1 + c_2 \cdot 0) e^{-2(0)} + 2(0 - 0 + \frac{3}{2})$$

$$1 = c_1 + 2(\frac{3}{2})$$

$$\Rightarrow \boxed{c_1 = -2} \checkmark$$

Given $y(1) = 1$ when $n=1$, $y=1$

$$① \Rightarrow 1 = (c_1 + c_2 \cdot 1) e^{-2(1)} + 2(1 - 2 + \frac{3}{2})$$

$$1 = (c_1 + c_2) e^{-2} + 2(-1 + \frac{3}{2})$$

$$1 = (c_1 + c_2) e^{-2} + 2(-1 + \frac{3}{2})$$

$$1 = (c_1 + c_2) e^{-2} + 2(\cancel{\frac{3}{2}})$$

$$(c_1 + c_2) e^{-2} = 1 - 1$$

$$(c_1 + c_2) e^{-2} = 0 \quad \textcircled{2}$$

$$\text{Sub } c_1 = -2 \stackrel{\text{in } \textcircled{2}}{\Rightarrow} (-2 + c_2) e^{-2} = 0$$

$$\frac{-2 + c_2 = 0}{c_2 = 2} \checkmark$$

Sub c_1, c_2 in ①

$$y = \underbrace{(-2 + 2x) e^{2x}}_{-} + 2(x^2 - 2x + 3/2)$$