

A differential equation of the form  $\frac{d^n y}{dx^n} + a_1 \frac{d^{n-1}y}{dx^{n-1}} + a_2 \frac{d^{n-2}y}{dx^{n-2}} + \dots + a_n y = f(x)$

where  $a_1, a_2, a_3, \dots, a_n$  are constant coefficients is called a linear differential equation of order  $n$ .

If  $f(x) = 0$ , the above DE is called homogeneous linear differential equation of higher order.

If  $f(x) \neq 0$ , the above DE is called non-homogeneous linear higher order differential equation.

Note :- The above differential equation can also be written as -

$$D^n y + a_1 D^{n-1} y + a_2 D^{n-2} y + \dots + a_n y = f(x)$$

where,  $D = \frac{d}{dx}$ ,  $D^2 = \frac{d^2}{dx^2}$ ,  $D^3 = \frac{d^3}{dx^3}$ , ...

\* The general solution of non-homogeneous differential equation consist of two parts namely complementary function (CF) & particular integral (PI).

$$\text{e.g., } Y = Y_c + Y_p$$

\* If  $f(x) = 0$ , then the general solution contains only complementary function (CF), here  $PI = 0$

\* The given DE can also be written as -

$$f(D)y = f(x)$$

$$f(D) = D^n + a_1 D^{n-1} + a_2 D^{n-2} + \dots + a_n$$

\* The auxiliary equation of (1) is -  $f(m) = 0$ , i.e.,

$$m^n + a_1 m^{n-1} + a_2 m^{n-2} + \dots + a_n = 0$$

Rules to find complementary function CF

The auxiliary equation of above DE is -  $m^2 + q_1m + q_2 = 0$  - (1)

Clearly (1) has two roots, say  $m_1$  &  $m_2$ .

Case 1 - If the roots are real & equal, i.e.,  $m_1 = m_2 = m$ , i.e.,

$$Y_C = (C_1 + C_2 x) e^{mx}$$

Case 2 - If the roots are real & distinct, i.e.,  $m_1 \neq m_2$ .

$$Y_C = C_1 e^{m_1 x} + C_2 e^{m_2 x}$$

Case 3 - If the roots are complex, i.e.,  $m_1 = \alpha + i\beta$ ,  $m_2 = \alpha - i\beta$

$$Y_C = e^{\alpha x} (C_1 \cos \beta x + C_2 \sin \beta x)$$

Note: For a 2nd order DE -  $(D^2 + q_1 D + q_2) y = \phi(y)$

The auxiliary equation is  $m^2 + q_1 m + q_2 = 0$  & the roots are  $m_1, m_2, m_3$

Case 1 - If  $m_1 = m_2 = m_3 \Rightarrow Y_C = (C_1 + C_2 x + C_3 x^2) e^{mx}$

Case 2 - If  $m_1 \neq m_2 \neq m_3 \Rightarrow Y_C = C_1 e^{m_1 x} + C_2 e^{m_2 x} + C_3 e^{m_3 x}$

Case 3 - If  $m_1 = m_2 (=m) \& m_3 \Rightarrow Y_C = (C_1 + C_2 x) e^{mx} + C_3 e^{m_3 x}$

Case 4 - If  $m_1 = \alpha + i\beta$ ,  $m_2 = \alpha - i\beta$ , &  $m_3$

$$\Rightarrow Y_C = e^{\alpha x} (C_1 \cos \beta x + C_2 \sin \beta x) + C_3 e^{m_3 x}$$

Solve the following DE

1.  $(D^2 - 6D + 9) y = 0$

Ans Auxillary equation is  $f(m) = 0 \Rightarrow m^2 - 6m + 9 = 0 \Rightarrow m = 3, 3$

$$Y_C = (C_1 + C_2 x) e^{3x}$$

2.  $(D^2 + 4) y = 0$

Ans Auxillary equation is  $f(m) = 0 \Rightarrow m^2 + 4 = 0 \Rightarrow m = \pm 2i = 0 \pm 2i$

$$Y_C = e^{0x} (C_1 \cos 2x + C_2 \sin 2x) = C_1 \cos 2x + C_2 \sin 2x$$

$$3. \quad 4y''' + 4y'' + y' = 0$$

$$\text{Ans} \quad (4D^3 + 4D^2 + D)y = 0$$

$$\text{Auxiliary equation} \Rightarrow 4m^3 + 4m^2 + m = 0$$

$$m(2m+1)^2 = 0$$

$$m = 0, -\frac{1}{2}, -\frac{1}{2}$$

$$Y_C = (c_1 + c_2x)e^{-\frac{x}{2}} + c_3e^{0x}$$

$$Y_C = (c_1 + c_2x)e^{-\frac{x}{2}} + c_3$$

$$4. \quad D^3y + D^2y - Dy = 0$$

$$\text{Ans} \quad (D^3 + D^2 - D)y = 0$$

$$\Rightarrow m^3 + m^2 - m = 0$$

$$m(m^2 + m - 1) = 0$$

$$m(m^2 + m - 1) = 0$$

$$\Rightarrow m = 0, m = -1 \pm \sqrt{5}$$

$$Y_C = c_1 e^{0x} + c_2 e^{\left(\frac{-1+\sqrt{5}}{2}\right)x} + c_3 e^{\left(\frac{-1-\sqrt{5}}{2}\right)x}$$

### Inverse differential operator

Wt, differential operator is denoted by  $D \equiv \frac{d}{dx}$ , then

$\frac{1}{D}$  represents an inverse differential operator also called integral

Methods to find the particular integral

Type 1- Consider a differential equation of the form  $f(D)y = \phi(x)$

If  $\phi(x) = e^{ax}$ , then

$$\text{PI} = \frac{1}{f(D)} \phi(x)$$

$$PI = \frac{1}{f(D)} e^{ax}$$

Replace D by a

$$PI = \frac{1}{f(a)} e^{ax} \quad f(a) \neq 0$$

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

$$\Rightarrow PI = \frac{1}{f'(a)} e^{ax}, \quad f'(a) \neq 0$$

$$\text{If } f'(a) = 0$$

$$\Rightarrow PI = \frac{x^2 \cdot 1}{f''(a)} e^{ax}, \quad f''(a) \neq 0$$

and so on...

Solve the following DE

$$1. (D^3 + 3D^2 + 3D + 1) Y = 5e^{2x} + 6e^{-x} + 7$$

$$\text{Ans} \quad f(D)Y = \phi(x)$$

Auxiliary equation is  $y(m) = 0$

$$\Rightarrow m^3 + 3m^2 + 3m + 1 = 0$$

$$(m+1)^3 = 0$$

$$\Rightarrow m = -1, -1, -1$$

$$\therefore Y_c = (C_1 + C_2x + C_3x^2)e^{-x}$$

$$Y_c = (C_1 + C_2x + C_3x^2)e^{-x}$$

$$Y_p = \frac{1}{f(D)} \phi(x)$$

$$Y_p = \frac{1}{D^3 + 3D^2 + 3D + 1} (5e^{2x} + 6e^{-x} + 7e^{0x})$$

$$Y_p = 5 \frac{1}{D^3 + 3D^2 + 3D + 1} e^{2x} + 6 \frac{1}{D^3 + 3D^2 + 3D + 1} e^{-x} + 7 \frac{1}{D^3 + 3D^2 + 3D + 1} e^{0x}$$

$$\text{Put } D = q$$

$$D = -1$$

$$D = 0$$

$$Y_p = \frac{5}{8+12+6+1} e^{2x} + \frac{6}{0+0+0+1} e^{-x} + \frac{7}{0+0+0+1} e^{0x}$$

we are getting zero in denominator

$\Rightarrow$  Now do  $D \times$  (Differentiate denominator)

$\phi(x)$

$$\Rightarrow Y_p = \frac{5}{27} e^{2x} + \frac{6x}{3D+6} e^{-x} + 7$$

Put  $D = -1$

$$Y_p = \frac{5}{27} e^{2x} + \frac{6x}{8-6+3} e^{-x} + 7$$

$$\Rightarrow Y_p = \frac{5}{27} e^{2x} + \frac{6x^2}{6D+6} e^{-x} + 7$$

$$Y_p = \frac{5}{27} e^{2x} + \frac{6x^2}{6-6+6} e^{-x} + 7$$

$$\Rightarrow Y_p = \frac{5e^{2x}}{27} + \frac{6x^3}{6} e^{-x} + 7$$

$$Y_p = \underline{\frac{5}{27} e^{2x} + 6x^3 e^{-x} + 7}$$

General solution -

$$Y = Y_c + Y_p$$

$$\Rightarrow Y = (C_1 + C_2 x + C_3 x^2) e^{2x} + \underline{\frac{5}{27} e^{2x} + 6x^3 e^{-x} + 7}$$

$$Q. \quad \frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 13y = e^{2x} \cos 3x + e^{2x} \sin 3x$$

$$\text{Ans} \quad (D^2 - 4D + 13)y = e^{2x} \left( \frac{e^{3x} + e^{-3x}}{2} \right) + e^{2x} \log_e 3x$$

$$\Rightarrow (D^2 - 4D + 13)y = \frac{e^{3x}}{2} + \frac{e^{-3x}}{2} + e^{2x} \log_e 3x$$

Auxiliary equation -

$$y(m) = 0$$

$$m^2 - 4m + 13 = 0$$

$$m = 2 \pm 3i$$

$$\therefore Y_c = e^{2x} (C_1 \cos 3x + C_2 \sin 3x)$$

$$Y_p = \frac{1 - \phi(x)}{\phi'(0)} = \frac{1 - 1}{D^2 - 4D + 13} \left[ \frac{e^{3x}}{2} + \frac{e^{-3x}}{2} + e^{2x} \log_e 3x \right]$$

$$Y_P = \frac{e^{3x}}{2} \left[ \frac{1}{D^2 - 4D + 3} \right] + \frac{e^{-x}}{2} \left[ \frac{1}{D^2 - 4D + 3} \right] + e^{x \log_3} \left[ \frac{1}{D^2 - 4D + 3} \right]$$

$$D=3 \quad D=-1 \quad D=\log_3$$

$$Y_P = \frac{e^{3x}}{2} \left[ \frac{1}{10} \right] + \frac{e^{-x}}{2} \left[ \frac{1}{36} \right] + e^{x \log_3} \left[ \frac{1}{((\log_3)^2 - 4(\log_3) + 3)} \right]$$

$$\therefore Y_P = \frac{e^{3x}}{20} + \frac{e^{-x}}{36} + \frac{e^{x \log_3}}{10 - 707}$$

General solution -

$$Y = Y_C + Y_P$$

$$Y = e^{3x} (C_1 \cos 3x + C_2 \sin 3x) + \frac{e^{3x}}{20} + \frac{e^{-x}}{36} + \frac{e^{x \log_3}}{10 - 707}$$

3.  $\frac{d^4y}{dx^4} - y = \cos(1-x) + 3^x - 5$

Ans,  $D^4y - y = \cos(1-x) + 3^x - 5$

$$\Rightarrow (D^4 - 1)y = e^{1-x} + e^{-x} + e^{\log_3 x} - 5e^{0x}$$

Auxiliary equation -  $f(m) = 0$

$$\Rightarrow m^4 - 1 = 0 \Rightarrow (m^2 - 1)(m^2 + 1) = 0$$

$$m = \pm 1, m = \pm i = 0 \pm i$$

~~$$Y_C = (C_1 + C_2 x + C_3 x^2 + C_4 x^3) e^0$$~~

$$\therefore Y_C = C_1 e^{0x} + C_2 e^{-x} + e^{0x} (C_3 \cos x + C_4 \sin x)$$

$$Y_P = \frac{1}{D^4 - 1} \Phi(x) \Rightarrow Y_P = \frac{1}{D^4 - 1} \left[ \frac{e^{1-x}}{2} + \frac{e^{-x}}{2} + e^{x \log_3} \left( \frac{1}{D^4 - 1} \right) - 5e^{0x} \left( \frac{1}{D^4 - 1} \right) \right]$$

$$Y_P = \frac{e^{1-x}}{2} \left[ \frac{1}{D^4 - 1} \right] + \frac{e^{-x}}{2} \left[ \frac{1}{D^4 - 1} \right] + e^{x \log_3} \left[ \frac{1}{D^4 - 1} \right] - 5e^{0x} \left[ \frac{1}{D^4 - 1} \right]$$

$$Y_P = \frac{e^{1-x}}{2} \left[ \frac{1}{17} \right] + \frac{e^{-x}}{2} \left[ \frac{1}{17} \right] + e^{x \log_3} \left[ \frac{1}{((\log_3)^4 - 1)} \right] - \frac{5}{-1}$$

$$\therefore Y_P = \frac{e^{1-x}}{2} \left[ 2 \times \frac{1}{403} \right] + \frac{e^{-x}}{2} \left[ 2 \times \frac{1}{403} \right] + e^{x \log_3} \left[ \frac{1}{17} \right] + 5$$

$$Y_p = \frac{e^{ix}}{-8} x + \frac{e^{ix}}{8} x + \frac{e^{ix \log 3}}{1651} + 5$$

General solution -

$$Y = Y_c + Y_p$$

$$Y = C_1 e^x + C_2 e^{-x} + C_3 \cos x + C_4 \sin x$$

$$+ \frac{x \cdot e^{ix}}{-8} + \frac{x e^{ix}}{8} + \frac{e^{ix \log 3}}{1651} + 5$$

$$45. (D^3 - 3D^2 + 3D + 1)Y = \sinh(x+2)$$

$$\text{Ans} \quad (D^3 - 3D^2 + 3D + 1)Y = e^{x+2} \frac{e^{-(x+2)}}{2}$$

Auxiliary equation -

$$f(m) = 0$$

$$m^3 - 3m^2 + 3m - 1 = 0$$

$$(m-1)^3 = 0$$

$$m = 1, 1, 1$$

$$\Rightarrow Y_c = (C_1 + C_2 x + C_3 x^2) e^{ix} \Rightarrow Y_c = (C_1 + C_2 x + C_3 x^2) e^x$$

$$Y_p = \frac{1}{b(D)} \phi(x) = \frac{1}{D^3 - 3D^2 + 3D + 1} \left[ \frac{e^{ix+2}}{2} - \frac{e^{-x-2}}{2} \right]$$

$$Y_p = \frac{e^{ix+2}}{2} \left[ \frac{1}{D^3 - 3D^2 + 3D + 1} \right] - \frac{e^{-x-2}}{2} \left[ \frac{1}{D^3 - 3D^2 + 3D + 1} \right]$$

$$Y_p = \frac{e^{ix+2}}{2} \left[ \frac{1}{(x-1)(x+2)^2} \right] - \frac{e^{-x-2}}{2} \left[ \frac{1}{(-1-3)(-1-2)} \right]$$

$$\Rightarrow Y_p = \frac{e^{ix+2}}{2} \left[ \frac{x+1}{8D^2 - 6D - 3} \right] - \frac{e^{-x-2}}{2} \left[ \frac{1}{-8} \right]$$

$$Y_p = \frac{e^{ix+2}}{2} \int \frac{x+1}{8D^2 - 6D - 3} dx + \frac{e^{-x-2}}{16}$$

$$\Rightarrow Y_p = \frac{e^{ix+2}}{2} \int \frac{x^2 + 1}{6D - 6} dx + \frac{e^{-x-2}}{16}$$

Type - 2

PI

II b

II b

Solve

1.  $D^3 -$

Ans

Auxiliary

$$Y_p = \frac{e^{xt}}{2} \left[ \frac{x^2}{6} \right] + \frac{e^{-xt}}{16}$$

$$\Rightarrow Y_p = \frac{e^{xt}}{2} \left[ \frac{x^3}{6} \right] + \frac{e^{-xt}}{16}$$

$$Y_p = \frac{x^3}{12} e^{xt} + \frac{e^{-xt}}{16}$$

$$\therefore Y = Y_c + Y_p$$

$$Y = (C_1 + C_2 x + C_3 x^2) e^{xt} + \frac{x^3}{12} e^{xt} + \frac{e^{-xt}}{16}$$

Type - 2 - If  $\phi(x) = \sin ax / \cos ax$ , then particular integral,

$$PI = \frac{1}{f(D)} \phi(x) = \frac{1}{f(D)} (\sin ax)$$

Replace  $D^2$  by  $-a^2$

$$PI = \frac{1}{f(-a^2)} \sin ax, \quad f(-a^2) \neq 0,$$

If  $f(-a^2) = 0$ ,

$$PI = \frac{x \times 1}{f'(-a^2)} \sin ax, \quad f'(-a^2) \neq 0$$

If  $f'(-a^2) = 0$ ,

$$PI = \frac{a^2 \times 1}{f''(-a^2)} \sin ax, \quad f''(-a^2) \neq 0$$

Solve the following DE

$$1. D^3 y + D^2 y - D y = 2 \cos x$$

$$(D^3 + D^2 - D) y = 2 \cos x$$

$$(D^3 + D^2 - D) y = 1 + \cos 2x$$

$$(D^3 + D^2 - D) y = e^{0x} + \cos 2x$$

Auxiliary equation -

$$f(m) = 0$$

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

$$m(m^2 + m - 1) = 0$$

$$m = 0, \quad m = -\frac{1 \pm \sqrt{5}}{2}$$

$$\therefore Y_c = C_1 e^{0x} + C_2 e^{\left(\frac{1+J\sqrt{5}}{2}\right)x} + \underline{C_3 e^{\left(\frac{1-J\sqrt{5}}{2}\right)x}}$$

$$Y_p = \frac{1}{D^3 + D^2 - D} (e^{0x} + \cos 2x)$$

$$Y_p = \frac{e^{0x}}{D^3 + D^2 - D} + \frac{1}{D^3 + D^2 - D} \cos 2x$$

Replace  $D^2$  by  $-a^2$

$$Y_p = \frac{e^{0x}}{D^3 + D^2 - D} + \frac{1}{(-25D + (-a^2) - 1)} \cos 2x$$

$$Y_p = \frac{x}{3D^2 + 2D - 1} e^{0x} + \frac{1}{-25D + 4} \cos 2x$$

$$Y_p = \frac{x}{D^2 + 1} e^{0x} - \frac{1}{25D + 4} \cos 2x$$

$$Y_p = -x e^{0x} - \frac{1}{(25D + 4)(25D - 4)} \cos 2x$$

$$Y_p = -x - \frac{(25D - 4)}{25D^2 - 16} \cos 2x$$

$$Y_p = -x - \frac{(25D - 4)}{-100 - 16} \cos 2x$$

$$Y_p = -x + \frac{(25D - 4)}{116} \cos 2x$$

$$Y_p = -x + \frac{5D \cos 2x - 4 \cos 2x}{116}$$

$$Y_p = -x + \frac{5(-2 \sin 2x - 4 \cos 2x)}{116}$$

$$Y_p = -x - \frac{5 \sin 2x + 2 \cos 2x}{58}$$

$$\therefore Y = Y_c + Y_p$$

$$Y = C_1 e^{0x} + C_2 e^{\left(\frac{1+J\sqrt{5}}{2}\right)x} + C_3 e^{\left(\frac{1-J\sqrt{5}}{2}\right)x}$$

$$= x - \frac{1}{58} (5 \sin 2x + 2 \cos 2x)$$

2.

Ans

$$(D^2 - 4D + 3)$$

$$(D^2 - 4D + 3)$$

Auxiliary eq

$$Y_p =$$

$$Y_p$$

$$Y$$

$$(D^2 - 4D + 3)Y = \sin 3x \cos 2x$$

$$(D^2 - 4D + 3)Y = \sin 3x \cos 2x$$

2.

Auxiliary eqn -

$$t(m) = 0$$

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

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

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

$$m = 1, m = 3$$

$$\therefore Y_c = C_1 e^x + C_2 e^{3x}$$

$$Y_p = \frac{1}{D^2 - 4D + 3} (\sin 3x \cos 2x)$$

$$Y_p = \frac{1}{D^2 - 4D + 3} \left[ \frac{\sin 5x + \sin 7x}{2} \right]$$

$$Y_p = \frac{1}{2} \frac{\sin 5x}{D^2 - 4D + 3} + \frac{1}{2} \frac{\sin 7x}{D^2 - 4D + 3}$$

$$D^2 = -5^2 \quad D^2 = -7^2$$
$$Y_p = \frac{1}{2} \frac{\sin 5x}{-25 - 4D + 3} + \frac{1}{2} \frac{\sin 7x}{-49 - 4D + 3}$$

$$Y_p = -\frac{1}{2} \frac{\sin 5x}{4D + 22} + \frac{1}{2} \frac{\sin 7x}{2 - 4D}$$

$$Y_p = -\frac{1}{2} \left[ \frac{1}{4D+22} \times \frac{4D-22}{4D-22} \right] \sin 5x - \frac{1}{2} \left[ \frac{1}{2-4D} \times \frac{4D+2}{4D+2} \right] \sin 7x$$

$$Y_p = -\frac{1}{2} \left[ \frac{(4D-22)(\sin 5x)}{16D^2 - 4D^2} \right] + \left[ \frac{(4D+2)\sin 7x}{16D^2 - 4} \right]$$

$$Y_p = -\frac{1}{2} \left[ \frac{4D \sin 5x - 22 \sin 5x}{16(-25) - 484} \right] + \left[ \frac{4D \sin 7x + 2 \sin 7x}{-16 - 4} \right]$$

$$Y_p = -\frac{1}{2} \left[ \frac{20 \cos 5x - 22 \sin 5x}{-884} \right] + \left[ \frac{4 \cos 7x + 2 \sin 7x}{-20} \right]$$

$$Y_p = \frac{10 \cos 5x - 11 \sin 5x}{884} + \frac{2 \cos 7x + 2 \sin 7x}{20}$$

$$\therefore Y = Y_c + Y_p \Rightarrow Y = C_1 e^x + C_2 e^{3x} + \frac{10 \cos 5x - 11 \sin 5x}{884} + \frac{2 \cos 7x + 2 \sin 7x}{20}$$

$$3. (D^2 + 2D + 1)Y = e^{2x} - \cos^2 x$$

Ans  $(D^2 + 2D + 1)Y = e^{2x} - \cos^2 x = e^{2x} - \left(\frac{1 + \cos 2x}{2}\right) = e^{2x} - \frac{e^{0x}}{2} - \frac{\cos 2x}{2}$

Auxiliary equation:

$$f(m) = 0$$

$$(m^2 + 2m + 1) = 0$$

$$(m+1)^2 = 0$$

$$m = -1, -1$$

$$Y_C = (C_1 + C_2 x)e^{-x}$$

$$Y_P = \frac{1}{f(D)} \phi(x) = \frac{1}{(D^2 + 2D + 1)} \left[ e^{2x} - \frac{e^{0x}}{2} - \frac{\cos 2x}{2} \right]$$

$$Y_P = \frac{1}{D^2 + 2D + 1} e^{2x} - \frac{1}{2(D^2 + 2D + 1)} e^{0x} - \frac{1}{2} \frac{\cos 2x}{D^2 + 2D + 1}$$

$$D = 2 \quad D = 0 \quad D^2 = -2^2$$

$$Y_P = \frac{1}{9} e^{2x} - \frac{1}{2} e^{0x} + \frac{1}{2} \frac{\cos 2x}{2D - 3}$$

$$Y_P = \frac{1}{9} e^{2x} - \frac{1}{2} - \frac{1}{2} \left[ \frac{1}{2D - 3} \times \frac{2D + 3}{2D + 3} \right] \cos 2x$$

$$Y_P = \frac{e^{2x}}{9} - \frac{1}{2} - \frac{1}{2} \left[ \frac{2D \cos 2x + 3 \cos 2x}{4D^2 - 9} \right]$$

$$Y_P = \frac{e^{2x}}{9} - \frac{1}{2} - \frac{1}{2} \left[ \frac{-4 \sin 2x + 3 \cos 2x}{-25} \right]$$

$$Y_P = \frac{e^{2x}}{9} - \frac{1}{2} + \frac{1}{2} \left[ \frac{3 \cos 2x - 4 \sin 2x}{25} \right]$$

$$\Rightarrow Y = Y_C + Y_P$$

$$Y = (C_1 + C_2 x)e^{-x} + \frac{e^{2x}}{9} - \frac{1}{2} + \frac{1}{2} \left[ \frac{3 \cos 2x - 4 \sin 2x}{25} \right]$$

Type-3 If  $\phi(x)$  is a polynomial in 'x', in this case the particular integral can be obtained by writing  $\phi(x)$  in descending powers of 'x' and  $f(D)$  as ascending powers of 'D', then

divide  $\phi(x)$  with  $f(D)$ , the quotient so obtained is the required particular integral (PI) without any remainder.

Solve the following

$$\frac{d^2y}{dx^2} + \frac{dy}{dx}$$

$$(D^2 + D)y =$$

Auxiliary eqn

$$PI = Y_P$$

$$2. (2D^2 + 2D +$$

$$Ans (2)$$

Auxiliary eqn

$$Y_P =$$

Solve the following DE

$$1. \frac{d^2y}{dx^2} + \frac{dy}{dx} = x^2 + 2x + 4$$

$$\text{Ans } (D^2 + D)y = x^2 + 2x + 4$$

Auxiliary equation -

$$f(m) = 0$$

$$m^2 + m = 0$$

$$m(m+1) = 0$$

$$\Rightarrow m = 0, -1$$

$$Y_c = C_1 e^{0x} + C_2 e^{-x}$$

$$PI = Y_p = \frac{1}{f(D)} \phi(x) = \frac{1}{D^2 + D} (x^2 + 2x + 4) = D(x^2 + 2x + 4) = x^3.$$

$$\Rightarrow D(D^2 + D) y^2 + 2x + 4 \left( \frac{x^3}{3} + 4x \right)$$

$$\frac{4}{D^2 + D}$$

$$\Rightarrow Y_p = \frac{x^3}{3} + 4x$$

$$Y = Y_c + Y_p$$

$$\Rightarrow Y = C_1 e^{0x} + C_2 e^{-x} + \frac{x^3}{3} + 4x$$

$$2. (2D^2 + 2D + 3)y = x^2 + 2x - 1$$

$$\text{Ans } (2D^2 + 2D + 3)y = x^2 + 2x - 1$$

Auxiliary equation -

$$f(m) = 0$$

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

$$m = \frac{-2 \pm \sqrt{-16}}{4} = \frac{-2 \pm 2i\sqrt{5}}{4}$$

$$m = \frac{-1 \pm \sqrt{5}}{2}$$

$$Y_c = e^{-\frac{1}{2}x} \left( C_1 \cos\left(\frac{\sqrt{5}}{2}x\right) + C_2 \sin\left(\frac{\sqrt{5}}{2}x\right) \right)$$

$$Y_p = \frac{1}{f(D)} \phi(x)$$

$$\Rightarrow Y_p = \frac{1}{2D^2 + 2D + 3} (x^2 + 2x - 1)$$

$$3 + 2D + 2D^2) \quad x^2 + 2x - 1 \quad \left( \frac{x^2}{3} + \frac{2x}{9} - \frac{25}{27} \right) \quad \begin{aligned} & 3(1) = 3 \\ & 2D(1) = \frac{2x}{3} \\ & 2D^2(1) = \frac{25}{27} \end{aligned}$$

or  
the PI is  
by

$$\begin{array}{r} x^2 + 4x + 4 \\ \underline{- (x^2 + 2x)} \\ 2x + 4 \\ \underline{- (2x)} \\ 4 \\ \underline{- (9)} \\ -5 \\ \underline{+ (9)} \\ 4 \\ 0 \end{array}$$

$$y_p = \frac{x^2}{3} + \frac{2x}{9} - \frac{25}{27}$$

$$\boxed{y = e^{\frac{2x}{3}} \left( C_1 \cos\left(\frac{\sqrt{5}}{3}x\right) + C_2 \sin\left(\frac{\sqrt{5}}{3}x\right) \right) + \frac{x^2}{3} + \frac{2x}{9} - \frac{25}{27}}$$

$$3. \quad D^3 y + 3D^2 y + 2D y - 1 = x^2 + 2x$$

Ans

$$(D^3 + 3D^2 + 2D)y = x^2 + 2x + 1$$

$$f(m) = 0$$

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

$$m(m^2 + 3m + 2) = 0$$

$$m(m+1)(m+2) = 0$$

$$m = 0, -1, -2$$

$$y_c = C_1 e^{0x} + C_2 e^{-x} + C_3 e^{-2x}$$

$$y_p = \frac{1}{D^3 + 3D^2 + 2D} (x^2 + 2x + 1)$$

$$D^3 + 3D^2 + 2D$$

$$\begin{array}{r} x^2 + 2x + 1 \\ \underline{- (x^2 + 3x + 2)} \\ -x - 1 \\ \underline{- (-x - 1)} \\ 0 \end{array}$$

$$\begin{array}{r} -x \\ \underline{-x} \\ 0 \end{array}$$

$$\begin{array}{r} 3 \\ \underline{-3} \\ 0 \end{array}$$

$$y_p = \frac{x^3}{6} - \frac{x^2}{4} + \frac{3}{4}x$$

$$\boxed{y = y_c + y_p}$$

1.

$$(D^2 + 4)$$

Ans

solve the

PI

Type - 4 - If  $\phi(x) = e^{ax} V$ , where 'V' is any function of 'x', then the PI is obtained by replacing 'D' by 'D+a' in & it is given by  $PI = \frac{1}{\phi(D)} \phi(x) = \frac{1}{e^{ax}} V$ .  $V$  is sine or cosine or any polynomial of x

$$PI = e^{ax} \left[ \frac{1}{\phi(D+a)} V \right]$$

Solve the following DE

$$1. (D^2 + 4D + 5) y = e^{2x} x^2$$

$$\text{Ans} \quad (D^2 + 4D + 5) y = e^{2x} x^2$$

$$\Rightarrow y/m = 0$$

$$m^2 + 4m + 5 = 0$$

~~$m = -2 \pm i$~~

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

$$y_p = \frac{1}{\phi(D)} \phi(x) = \frac{1}{D^2 + 4D + 5} (e^{2x} x^2)$$

Replace 'D' by 'D+a'

$$\Rightarrow y_p = e^{2x} \left[ \frac{1}{(D+2)^2 + 4(D+2) + 5} (x^2) \right]$$

$$y_p = e^{2x} \left[ \frac{1}{D^2 + 8D + 17} (x^2) \right]$$

$$y_p = e^{2x} \left[ \frac{1}{D^2 + 8D + 17} (x^2) \right]$$

$$\Rightarrow (17 + 8D + D^2) x^2 \left( \frac{x^2}{17} - \frac{16x}{289} + \frac{94}{4913} \right)$$

$$\frac{x^2 + 16x + 9}{17} \frac{1}{17}$$

$$\begin{array}{r} -16x \\ \hline 17 \end{array} \quad \begin{array}{r} -9 \\ \hline 17 \end{array}$$

$$\begin{array}{r} -16x \\ \hline 17 \end{array} \quad \begin{array}{r} -128 \\ \hline 289 \end{array}$$

$$\begin{array}{r} (+) 4 \\ \hline 4 \end{array}$$

$$\begin{array}{r} 94 \\ \hline 289 \end{array}$$

$$\begin{array}{r} 94 \\ \hline 289 \end{array}$$

$$\begin{array}{r} 0 \\ \hline 0 \end{array}$$

$$y_p = \left( \frac{x^2}{17} - \frac{16x}{289} + \frac{94}{4913} \right) e^{2x} \Rightarrow \left( y = e^{2x} (C_1 \cos x + C_2 \sin x) + \left( \frac{x^2}{17} - \frac{16x}{289} + \frac{94}{4913} \right) e^{2x} \right)$$

solve the foll

$$1. (D^2 + 1)Y$$

Ans

Ans

$$(D^2 - 2D + 4)Y = e^x \cos y$$

$$y(m) = 0$$

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

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

$$m = \frac{2 \pm \sqrt{4 - 16}}{2}$$

$$= \frac{2 \pm \sqrt{-12}}{2} = \frac{2 \pm 2i\sqrt{3}}{2}$$

$$m = 1 \pm i\sqrt{3}$$

$$Y_C = e^x (C_1 \cos \sqrt{3}x + C_2 \sin \sqrt{3}x)$$

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

Replace 'D' by 'D+1'

$$Y_P = e^x \left[ \frac{\cos y}{D^2 + 2D + 1 - 2D + 4} \right]$$

$$Y_P = e^x \left[ \frac{1}{D^2 + 3} \cos y \right]$$

Replace  $D^2$  by  $-1^2$

$$Y_P = e^x \left[ \frac{1}{-1 + 3} \cos y \right]$$

$$Y_P = \frac{e^x \cos y}{2}$$

$$Y = Y_C + Y_P$$

$$Y = e^x (C_1 \cos \sqrt{3}x + C_2 \sin \sqrt{3}x) + \frac{e^x \cos y}{2}$$

Type-5

If  $\phi(x) = xV$  or  $x^2 V$  or  $x^n V$  where 'v' is any function of x

Note:- Wkt,  $e^{ix} = \cos \theta + i \sin \theta$

$$e^{-ix} = \cos \theta - i \sin \theta$$

$$e^{ix} + e^{-ix} = 2 \cos \theta$$

$$e^{ix} - e^{-ix} = 2i \sin \theta$$

$\cos \theta \rightarrow$  Real part of  $e^{ix}$   
 $\sin \theta \rightarrow$  Imaginary part of  $e^{ix}$

Solve the following DE

$$1. (D^2 + 1)Y = x \cos x$$

$$f(m) = 0$$

$$Ans \quad m^2 + l = 0$$

$$m = \pm i$$

$$\Rightarrow y_c = e^{ox} (C_1 \cos x + C_2 \sin x)$$

$$y_p = \frac{1}{\psi(D)} \phi(x) = \frac{1}{D^2+1} (\sin x)$$

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

$$e^{i\omega t} = \cos(\omega t) + i \sin(\omega t)$$

$$A.P.O.B \frac{9e^{i\theta}}{16} = 3\cos\theta$$

$$y_p = \frac{1}{D^2 + 1} \text{ Real part of } (Y e^{i\omega t})$$

$$Y_P = R \cdot P \otimes \left[ \frac{1}{D^2 + 1} (ze^{i\theta}) \right]$$

Replace 'D' by '(D+i)'

$$Y_P = R \cdot P \text{ as } e^{ix} \left[ -\frac{1}{\partial^2 + x^2 + i0x} x \right]$$

$$Y_f = R \cdot P \cdot g \cdot e^{j\omega t} \left[ \frac{1}{D^2 + \tau_0^2 D} \right]$$

$$2i(1+D^2) \Rightarrow \left(\frac{x^2}{4i} + \frac{1}{4}\right) D'(1) = \frac{2}{2i} \\ \underline{\underline{\frac{x+1}{2i}}}, \quad D'(1) = -\frac{1}{2i}, \quad 1 \cdot \left(\frac{2}{2i}\right) = \frac{1}{i}$$

$$\begin{array}{r} -1 \\ \hline 1 \\ \hline +0 \end{array}$$

1601

$$\Rightarrow Y_P = R \cdot P \text{ of } e^{ix} \left[ \frac{x^2}{4+i} + \frac{x}{4i} \right] \quad \text{But } \frac{1}{i} = -i$$

$$y_p = R \cdot P \text{ of } C^{1,2} \left[ -\frac{\alpha^2}{4} i + \frac{\gamma}{4} \right]$$

$$y_p = R \cdot P \text{ of } (\cos(\omega t + \phi) + i \sin(\omega t + \phi)) \left( -\frac{\omega^2}{4} i + \frac{x}{4} \right)$$

$$Y_p = \frac{x \cos y}{4} + \frac{z^2 \sin y}{4t}$$

$$\Rightarrow Y = e^{0x} \left( C_1 \cos x + C_2 \sin x \right) + \frac{x \cos x + x^2 \sin x}{4}$$

$$2. \cdot (D^2 - 2D + 1) y = x e^x \sin x$$

Ans

$$y(m) = 0$$

$$m^2 - 2m + 1 = 0$$

$$m = \frac{2 \pm \sqrt{4 - 4(1)}}{2}$$

$$(m=1)^2 = 0$$

$$m-1 = 0$$

$$m = 1, 1$$

$$Y_C = (C_1 + C_2 x) e^x$$

$$Y_P = \frac{1}{D^2 - 2D + 1} \phi(x) = \frac{1}{D^2 - 2D + 1} x e^x \sin x$$

Imaginary part of  $x e^{ix} = x \sin x$

$$Y_P = e^x \left[ \frac{1}{D^2 - 2D + 1} (\text{Imaginary part of } x e^{ix}) \right]$$

Replace 'D' by 'D+i'

$$Y_P = e^x \left[ \frac{1}{D^2 + 1 + 2iD - 2D + 1} I.P. \text{ of } x e^{ix} \right]$$

$$Y_P = e^x \left[ \frac{1}{D^2 + 2i} I.P. \text{ of } x e^{ix} \right]$$

Replace 'D' by 'D-i'

$$Y_P = e^x \cdot C^{ir} \quad [ \because Y_P = e^x \cdot I.P. \text{ of } e^{ix} \left[ \frac{1}{D^2 - i^2 + 2iD - 2i} x \right] ]$$

$$Y_P = e^x \cdot I.P. \text{ of } e^{ix} \left( \frac{1}{D^2 + 2iD - 1} x \right)$$

$$-1 + 2iD + D^2 \right) x \left( -x - 2i \right)$$

$$\frac{-2i}{D+i}$$

$$Y_P = e^x \cdot I.P. \text{ of } e^{ix} (-x - 2i)$$

$$Y_P = e^x \cdot I.P. \text{ of } e^{ix} ((x+2i)(x-2i))$$

$$Y_P = e^x (x \sin x - 2 \cos x)$$

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

Note :-  $\int u v dx = u \int v dx - u' \int \int v dx dx + u'' \int \int \int v dx dx - u''' \int \int \int v dx dx$

$$\therefore \int x^3 \sin x dx = x^3 (-\cos x) - 3x^2 (-\sin x) + 6x (\cos x) - 6 (\sin x)$$

3.  $(D^2 - 4D + 4) y = 8x^2 e^{2x} \sin 2x$

Ans

$$y(m) = 0$$

$$\Rightarrow m^2 - 4m + 4 = 0$$

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

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

$$m = 2, 2$$

$$y_c = (C_1 + C_2 x) e^{2x}$$

$$y_p = \frac{1}{y(0)} \phi(x) = \frac{1}{D^2 - 4D + 4} (8x^2 \sin 2x)$$

Replace 'D' by 'D+2'

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

$$y_p = \frac{1}{D^2} e^{2x} (8x^2 \sin 2x)$$

$$y_p = e^{2x} \left[ \frac{1}{D^2} (8x^2 \sin 2x) \right]$$

$$y_p = e^{2x} \left[ \frac{1}{D} \left[ \int 8x^2 \sin 2x dx \right] \right]$$

$$y_p = e^{2x} \left[ \frac{1}{D} \left( 8x^2 \left( -\frac{\cos 2x}{2} \right) - 16x \left( -\frac{\sin 2x}{4} \right) + 16 \left( \frac{\cos 2x}{8} \right) \right) \right]$$

$$y_p = e^{2x} \left[ \left( 4x^2 \cos 2x + 4x \sin 2x + 2 \cos 2x \right) dx \right]$$

$$y_p = e^{2x} \left[ \left( -4x^2 \left( \frac{\sin 2x}{2} \right) - (-8x) \left( -\frac{\cos 2x}{4} \right) + (-8) \left( -\frac{\sin 2x}{8} \right) + 4x \left( -\frac{\cos 2x}{2} \right) - 4 \left( -\frac{\sin 2x}{4} \right) + 2 \frac{\sin 2x}{2} \right) \right]$$

$$Y_p = e^{2x} \left[ -2x^2 \sin 2x - 2x \cos 2x + \sin 2x - 2x \cos 2x + \sin 2x + \sin 2x \right]$$

$$Y_p = e^{2x} \left[ 3 \sin 2x - 4x \cos 2x - 2x^2 \sin 2x \right]$$

$$\therefore Y = (C_1 + C_2 x) e^{2x} + e^{2x} \left[ 3 \sin 2x - 4x \cos 2x - 2x^2 \sin 2x \right]$$

Solve the following

$$1. x^4 y''' + 2x^3 y''$$

$$\text{Ans} \quad x^4 y''' + 2x^3 y''$$

Divide (1) by

$$\Rightarrow x^3 y''' +$$

Put  $\log_e y$

$$xy' =$$

$$x^2 y'' =$$

$$x^3 y''' =$$

$\Rightarrow (2)$  becomes

$$D_1(D_2 -$$

$$D_1(D_2^2 -$$

$$\Rightarrow (D_1^3 -$$

$$(D_1^2 -$$

$$\text{Auxiliary}$$

## Differential equations with Variable Co-efficients

### Legendre's differential equation

A differential equation of the form -

$$a_0(x+a) \frac{d^2y}{dx^2} + a_1(x+a) \frac{dy}{dx} + a_2 y = \phi(x) \quad (1)$$

linear DE of 2nd order with variable Co-efficients

The above DE (1) can be reduced into a differential equation with constant Co-efficients using suitable substitution,

$$\text{Put } \log_e(a_0x+a_1) = t \Rightarrow a_0x+a_1 = e^t \Rightarrow x = \frac{e^t - a_1}{a_0}$$

where

$$\begin{aligned} (a_0x+a_1) \frac{dy}{dx} &= a_0 D_1 y \\ (a_0x+a_1)^2 \frac{d^2y}{dx^2} &= a_0^2 (D_1)(D_1 - 1)y \\ (a_0x+a_1)^3 \frac{d^3y}{dx^3} &= a_0^3 (D_1)(D_1 - 1)(D_1 - 2)y \end{aligned} \quad \left. \begin{array}{l} \text{where } D_1 = \frac{d}{dt} \\ \text{and } a_0 = \frac{d}{dx} \end{array} \right\}$$

## Cauchy's Differential equation

If  $a = 1, b = 0$  then legendre's differential equation becomes-

$$a_0 + \frac{d^2y}{dx^2} + a_1 x \frac{dy}{dx} + a_2 y = \phi(x) \quad (2)$$

which is known as Cauchy's DE of 2nd order with variable Co-efficients. It can be reduced to a DE with constant Co-efficients by putting

$$\log_e x = t \Rightarrow x = e^t$$

$$\begin{cases} x \frac{dy}{dx} = D_1 y \\ x^2 \frac{d^2y}{dx^2} = D_1(D_1 - 1)y \end{cases} \quad \left. \begin{array}{l} \text{where } D_1 = \frac{d}{dt} \\ \text{and } x = e^t \end{array} \right\}$$

$$Y_p =$$

$$\Rightarrow Y_p =$$

Solve the following DE

$$x^4 y''' + 2x^3 y'' - x^2 y' + xy = \sin(\log x)$$

l.

$$x^4 y''' + 2x^3 y'' - x^2 y' + xy = \sin(\log x) - \textcircled{1}$$

Ans

Divide \textcircled{1} by x

$$\therefore x^3 y''' + 2x^2 y'' - x y' + y = \frac{\sin(\log x)}{x} - \textcircled{2}$$

It is in Cauchy's form

Put  $\log x = t \Rightarrow x = e^t$

$$x y' = D_1 y$$

$$x^2 y'' = D_1(D_1 - 1)y$$

$$x^3 y''' = D_1(D_1 - 1)(D_1 - 2)y$$

$$D_1 = \frac{d}{dt}$$

$\therefore \textcircled{2}$  becomes,

$$D_1(D_1 - 1)(D_1 - 2)y + 2(D_1(D_1 - 1)y) - D_1 y + y = \frac{\sin(t)}{e^t}$$

$$D_1(D_1^2 - 3D_1 + 2)y + 2(D_1^2 - D_1)y - D_1 y + y = \frac{\sin t}{e^t}$$

$$\therefore (D_1^3 - 3D_1^2 + 2D_1 + 2D_1^2 - 2D_1 - D_1 + 1)y = e^{-t} \sin t$$

$$(D_1^3 - D_1^2 + D_1 + 1)y = e^{-t} \sin t$$

Auxiliary equation is

$$f(m) = 0$$

$$m^3 - m^2 - m + 1 = 0$$

$$m^2(m-1) - 1(m-1) = 0$$

$$(m-1)(m+1)(m-1) = 0$$

$$\therefore m = 1, 1, -1$$

$$\therefore Y_c = (C_1 + C_2 t) e^t + C_3 e^{-t}$$

$$Y_p = \frac{1}{f(D)} \phi(t) = \frac{1}{D_1^3 - D_1^2 - D_1 + 1} (e^{-t} \sin t)$$

Replace  $D_1$  by  $(D_1 - 1)$

$$\therefore Y_p = e^{-t} \left[ \frac{1}{(D_1 - 1)^3 - (D_1 - 1)^2 - (D_1 - 1) + 1} \sin t \right]$$

$$Y_P = e^{-t} \left[ \frac{1}{D_1^3 + (-3D_1^2 - 3D_1)} \cdot \sin t \right]$$

$$Y_P = e^{-t} \left[ \frac{1}{D_1^3 - 4D_1^2 - 2D_1} \cdot \sin t \right]$$

$$\text{Put } D_1^2 = -1^2$$

$$Y_P = e^{-t} \left[ \frac{1}{(-1)^3 D_1 - 4(-1)^2 - 2D_1} \cdot \sin t \right]$$

$$Y_P = e^{-t} \left[ \frac{1}{-D_1 + 4 - 2D_1} \cdot \sin t \right]$$

$$Y_P = e^{-t} \left[ \sin t \left( \frac{1}{4 - 3D_1} \times \frac{4 + 3D_1}{4 + 3D_1} \right) \right]$$

$$Y_P = e^{-t} \left[ \frac{\sin t (4 + 3D_1)}{16 - 9D_1^2} \right]$$

$$\text{Put } D_1^2 = -1^2$$

$$Y_P = e^{-t} \left[ \frac{4 \sin t + 3 \cos t}{16 - 3(-1)} \right]$$

$$Y_P = e^{-t} \left[ \frac{4 \sin t + 3 \cos t}{25} \right]$$

$$\therefore Y = Y_C + Y_P \Rightarrow \boxed{Y = (C_1 + C_2 \log x) x + C_3 + \frac{1}{25} [4 \sin(\log x) + 3 \cos(\log x)]}$$

$$Q. (2x+1)^2 y'' - 2(2x+1)y' - 12y = 6x + 5$$

$$\text{Ans} \quad \text{Put } \log(2x+1) = t \Rightarrow 2x+1 = e^t$$

$$(2x+1) \frac{dy}{dx} = 2D_1 y \Rightarrow x = \frac{e^t - 1}{2}$$

$$(2x+1)^2 \frac{d^2y}{dx^2} = 2^2 D_1 (D_1 - 1)y$$

$$\therefore 4D_1(D_1 - 1)y - 2(2D_1)y - 12y = 6\left(\frac{e^t - 1}{2}\right) + 5$$

$$4(D_1^2 - D_1)y - 4D_1y - 12y = 3e^t - 3 + 5$$

$$(4D_1^2 - 4D_1 - 4D_1 - 12)y = 3e^t + 2$$

$$3. (3x+2)^2 y'' +$$

$$f(m) = 0$$

$$\Rightarrow 4m^2 - 8m - 12 = 0$$

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

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

$$m(m-3) + 1(m-3) = 0$$

$$m = -1, 3$$

$$Y_C = C_1 e^{-t} + C_2 e^{3t}$$

$$\Rightarrow Y_C = C_1 e^{-\log(2x+1)} + C_2 e^{\log(2x+1)^3}$$

$$Y_C = C_1 e^{\log(2x+1)} + C_2 e^{\log(2x+1)^3}$$

$$\Rightarrow Y_C = \frac{C_1}{2x+1} + C_2 (2x+1)^3$$

$$Y_P = \frac{1}{y(D)} \phi(t) = \frac{1}{\frac{1}{4(D^2 - 2D - 3)}} 3e^t + 2$$

$$Y_P = \frac{1}{4} \left[ \frac{3e^t}{D^2 - 2D - 3} + 2 \frac{e^{0t}}{D^2 - 2D - 3} \right]$$

$$Y_P = -\frac{1}{4} \left[ \frac{3e^t}{4} + \frac{2}{3} \right]$$

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

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

$$Y = Y_C + Y_P \Rightarrow$$

$$Y = \frac{C_1}{2x+1} + C_2 (2x+1)^3 - \frac{1}{4} \left[ \frac{3}{4} (2x+1) + \frac{2}{3} \right]$$

$$3. (3x+2)^2 y'' + 3(3x+2) y' - 36y = 8x^2 + 4x + 1$$

Ay

$$\text{Put } \log_c(3x+2) = t \Rightarrow e^t = 3x+2 \Rightarrow x = \frac{e^t - 2}{3}$$

$$(3x+2)^2 y' = 3D_1 y$$

$$(3x+2)^2 y'' = 3^2 D_1 (D_1 - 1)y$$

$$\therefore 9D_1(D_1 - 1)y + 3(3D_1 y) - 36y = 8\left(\frac{e^{2t} - 2}{3}\right)^2 + 4\left(\frac{e^t - 2}{3}\right) + 1$$

$$(9D_1^2 - 9D_1 + 2D_1 - 36)y = 8\left(\frac{e^{2t} + 4 - 4e^t}{9}\right) + \frac{4e^t - 8}{3} + 1$$

$$(9D_1^2 - 36)y = 8\left(\frac{e^{2t} + 4 - 4e^t}{9}\right) + \frac{4e^t - 8}{3} + 1$$

Auxiliary equation -

$$y(m) = 0$$

$$9m^2 - 36 = 0$$

$$m^2 - 4 = 0$$

$$m = \pm 2$$

$$y_C = C_1 e^{-2t} + C_2 e^{2t}$$

$$y_C = C_1 e^{-2 \log(3x+2)} + C_2 e^{2 \log(3x+2)}$$

$$y_C = \frac{C_1}{(3x+2)^2} + C_2 (3x+2)^2$$

$$Y_P = \frac{1}{B(D)} \phi(t) = \frac{1}{9D_1^2 - 36} \left[ 8\left(\frac{e^{2t} + 4 - 4e^t}{9}\right) + 4\left(\frac{e^t - 2}{3}\right) + 1 \right]$$

$$Y_P = \frac{1}{D_1^2 - 4} \left[ \frac{1}{81} \left( \frac{e^{2t} + 4 - 4e^t}{81} + \frac{4e^t - 8}{27} + \frac{1}{9} \right) \right]$$

$$Y_P = \frac{1}{81} \left[ \frac{\frac{e^{2t}}{D_1^2 - 4} + \frac{4e^t}{D_1^2 - 4} - \frac{4e^t}{D_1^2 - 4}}{D_1^2 - 4} \right] + \frac{1}{27} \left[ \frac{\frac{4e^t}{D_1^2 - 4} - \frac{8e^t}{D_1^2 - 4}}{D_1^2 - 4} \right] + \frac{1}{9} \left[ \frac{1}{D_1^2 - 4} \right]$$

$$Y_P = \frac{1}{81} \left[ \frac{\frac{e^{2t}}{-4} + \frac{4(1)}{-4} + \frac{4e^t}{1-4}}{-4} \right] + \frac{1}{27} \left[ \frac{\frac{4e^t}{1-4} - \frac{8(1)}{1-4}}{1-4} \right] + \frac{1}{9} \left[ \frac{1}{1-4} \right]$$

$$\Rightarrow Y_P = \frac{1}{81} \left[ \frac{t \frac{e^{2t}}{2D_1}}{D_1 = 2} - 1 + \frac{4e^t}{3} \right] + \frac{1}{27} \left[ \frac{-4e^t}{3} + 2 \right] - \frac{1}{36}$$

$$Y_P = \frac{1}{81} \left[ \frac{e^{2t} t}{4} - 1 + \frac{4e^t}{3} \right] + \frac{1}{27} \left[ 2 - \frac{4e^t}{3} \right] - \frac{1}{36} //$$

$$y = y_c + y_p$$

$$\Rightarrow y = C_1 e^{-2t} + C_2 e^{2t} + \frac{1}{81} \left[ \frac{e^{2t}}{4} - 1 + \frac{4e^6}{3} \right] \frac{1}{27} \left[ 7 - \frac{4e^6}{3} \right] - \frac{1}{36}$$

$$\text{where, } e^t = (3t+2)$$

$$\log_e (3t+2) = t$$

$$4. \quad \frac{d^2y}{dx^2} + \frac{1}{2} \frac{dy}{dx} = \frac{12 \log x}{x^2}$$

$$\text{Ans. } \frac{d^2y}{dx^2} + \frac{1}{2} \frac{dy}{dx} = \frac{12 \log x}{x^2} \times x^2$$

$$x^2 \frac{d^2y}{dx^2} + \frac{1}{2} \frac{dy}{dx} = 12 \log x$$

$$\text{Let, } \log x = t \Rightarrow e^t = x$$

$$\Rightarrow y' = D_1 y$$

$$y'' = (D_1)(D_1 - 1)y$$

$$\therefore D_1(D_1 - 1)y + D_1 y = 12t$$

$$(D_1^2 - D_1 + D_1)y = 12t$$

$$D_1^2 y = 12t$$

$$b(m) = 0$$

$$\Rightarrow m^2 = 0$$

$$m = 0, 0$$

$$y_c = (C_1 + C_2 t)e^{0t} = \underline{\underline{C_1 + C_2 t}}$$

$$y_p = \frac{1}{y(0)} \cdot \phi(t) = \frac{1}{D_1^2} 12t$$

$$y_p = \frac{1}{D_1} (12t)$$

$$y_p = \frac{1}{D_1} \left( \frac{12t^2}{2} \right)$$

$$y_p = \int 6t^2$$

$$y_p = \frac{6t^3}{3}$$

$$y_p = \underline{\underline{2t^3}}$$

$$\therefore y = y_c + y_p \Rightarrow \boxed{y = C_1 + C_2 t + 2t^3}$$

where,

$$\log_e x = t$$

# Solution of differential equations by the method of variation of parameters

\* The given DE<sup>of 2nd order</sup> is of the form -  $b(D)y = \phi(x)$ , we write the complementary function as  $y_c = C_1 Y_1(x) + C_2 Y_2(x)$

\* Let us assume that the general solution is of the form -  $y = AY_1 + BY_2$  to be the complete solution of given DE where A & B are functions of x.

\* Obtain variation constant  $w = Y_2 - Y_1 Y_2'$

\* Find the values of A & B using,

$$A = - \int \frac{y_2(x) \phi(x)}{w} dx + K_1$$

$$B = \int \frac{y_1(x) \phi(x)}{w} dx + K_2$$

\* Substitute A & B in  $y = AY_1 + BY_2$ , we get the complete solution.

Solve the following DE, using method of variation of parameters

1.  $y'' + 3y' + 2y = e^{e^x}$

Ans  $(D^2 + 3D + 2)y = e^{e^x}$

Auxiliary equation -  $f(m) = 0$

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

$$M = -1, -2$$

$$\Rightarrow y_c = C_1 e^{-x} + C_2 e^{-2x}$$

$$y_c = C_1 Y_1(x) + C_2 Y_2(x)$$

$$\therefore Y_1 = e^{-x} \quad \& \quad Y_2 = e^{-2x}$$

$$W = Y_1 Y_2 - Y_2 Y_1$$

$$W = e^{-\gamma} (-2e^{-3x}) - e^{-3x} (-e^{-\gamma})$$

$$W = -2e^{-3x} + e^{-3x}$$

$$W = -e^{-3x}$$

$$A = - \int \frac{Y_2 \phi(x)}{W} dx + K_1, \quad B = \int \frac{Y_1 \phi(x)}{W} dx + K_2$$

$$A = - \int \frac{e^{-2x} e^{e^x} dx}{-e^{-3x}} + K_1, \quad B = \int \frac{e^{-x} e^{e^x} dx}{-e^{-3x}} + K_2$$

$$A = \int e^x e^{e^x} dx + K_1, \quad B = \int e^{2x} e^{e^x} dx + K_2$$

$$\left. \begin{aligned} A &= \int e^t dt + K_1 \\ A &= e^t + K_1 \end{aligned} \right\} \begin{aligned} \text{Put,} \\ e^x &= t \\ e^x dx &= dt \end{aligned}$$

$$\left. \begin{aligned} B &= \int e^x e^{e^x} e^x dx + K_2 \\ B &= \int t e^t dt + K_2 \end{aligned} \right\} \begin{aligned} \text{Put,} \\ e^x &= t \\ e^x dx &= dt \end{aligned}$$

$$A = \underline{\underline{e^{e^x} + K_1}}$$

$$B = t e^t - (r) e^t + K_2$$

$$B = e^t(t-1) + K_2$$

$$B = \underline{\underline{e^x(e^x-1) + K_2}}$$

$$\Rightarrow Y = A Y_1 + B Y_2$$

$$Y = (e^{e^x} + K_1) e^{-x} + (e^{e^x} (e^x - 1) + K_2) e^{-2x}$$

$$2. \quad Y'' - 2Y' + 2Y = e^x \tan x$$

$$(D^2 - 2D + 2) Y = e^x \tan x$$

Auxiliary equation -

$$g/m = 0$$

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

$$m = \frac{2 \pm \sqrt{4 - 4(1)(2)}}{2(1)} = \frac{2 \pm i\sqrt{2}}{2}$$

$$m = 1 \pm i$$

$$Y_C = e^x (C_1 \cos x + C_2 \sin x)$$

$$Y_C = \underline{\underline{C_1 e^x \cos x + C_2 e^x \sin x}}$$

$$y_c = C_1 y_1(x) + C_2 y_2(x)$$

$$y_1 = e^{ix} \cos x \quad y_2 = e^{ix} \sin x$$

$$\therefore W = y_1 y_2' - y_2 y_1'$$

$$W = e^{ix} \cos x (e^{ix} \cos x + i \sin x e^{ix}) - e^{ix} \sin x (e^{ix} \cos x + e^{ix} \sin x)$$

$$W = e^{2ix} \cos^2 x + e^{2ix} i \sin x \cos x + e^{2ix} \sin^2 x - e^{2ix} i \sin x$$

$$W = e^{2ix}$$

$$A = - \int \frac{y_2 \phi(x)}{W} dx + K_1$$

$$B = \int \frac{y_1 \phi(x)}{W} dx + K_2$$

$$= - \int \frac{e^{ix} \sin x e^{ix} \tan x}{e^{2ix}} dx + K_1$$

$$= \int \frac{e^{ix} \cos x e^{ix} \tan x}{e^{2ix}} dx + K_2$$

$$= - \int \frac{\sin x}{\cos x} \frac{\sin x}{\cos x} dx + K_1$$

$$= \int \frac{\cos x \sin x}{\cos^2 x} dx + K_2$$

$$= - \int \frac{1 - \cos^2 x}{\cos x} dx + K_1$$

$$B = - \cos x + K_2$$

$$= - \int (\sec x - \csc x) dx + K_1$$

$$A = - \log(\sec x + \csc x) + \sin x + K_1$$

$$\therefore Y = A y_1 + B y_2$$

$$Y = (-\log(\sec x + \csc x) + \sin x + K_1) e^{ix} \cos x$$

$$+ (-\cos x + K_2) e^{ix} \sin x$$

$$3. x^2 y'' + 2x y' - y = x^2 e^x$$

$$\text{Ans} \quad \text{Put } t = \log_e x \Rightarrow x = e^t \Rightarrow dx = e^t dt$$

$$x y' = D_1 y$$

$$x^2 y'' = D_1(D_1 - 1)y$$

$$\Rightarrow D_1(D_1 - 1)y + D_1 y - y = e^{2t} e^{ct}$$

$$(D_1^2 - p_1 + D_1 - 1) Y = e^{at} e^{bt}$$

$$(D_1^2 - 1) Y = e^{at} e^{bt}$$

Auxiliary equation -  $f(m) = 0$

$$m^2 - 2 = 0$$

$$m = \pm 1$$

$$Y_C = \underline{C_1 e^t + C_2 e^{-t}}$$

$$\therefore Y_C = C_1 Y_1(t) + C_2 Y_2(t)$$

$$Y_1 = e^t \quad Y_2 = e^{-t}$$

$$W = Y_1 Y_2' - Y_2 Y_1'$$

$$= e^t (-e^{-t}) - e^{-t} (e^t)$$

$$= -1 - 1$$

$$= -2$$

$$A = - \int \frac{Y_2 \phi(t)}{W} dt + K_1$$

$$B = \int \frac{Y_1 \phi(t)}{W} dt + K_2$$

$$= - \int \frac{e^t C_1 e^t}{-2} dt + K_1$$

$$= \int \frac{e^t C_1 e^t e^{bt}}{-2} dt + K_2$$

$$= \frac{1}{2} \int e^{2t} C_1 e^{bt} dt + K_1$$

$$= -\frac{1}{2} \int C_1 e^{(2+b)t} dt + K_2$$

$$A = - \int \frac{e^{-t} C_1 e^t e^{bt}}{-2} dt + K_1$$

$$C_1 e^t = P \\ e^t dt = dP$$

$$A = +\frac{1}{2} \int e^t e^{bt} dt + K_1$$

$$= -\frac{1}{2} \int e^{at} e^{bt} e^{dt} dt + K_2$$

$$e^t = P \\ e^t dt = dP$$

$$= -\frac{1}{2} \int P^2 dP + K_2$$

$$A = \frac{1}{2} \int e^P dP + K_1$$

$$= -\frac{1}{2} [P^2 C^P - 2P C^P + 2C^P] + K_2$$

$$A = \frac{e^P}{2} + K_1$$

$$= -\frac{P^2 e^P}{2} + P e^P - e^P + K_2$$

$$\therefore Y = A Y_1 + B Y_2$$

$$= -\frac{e^{2t} e^b}{2} + e^{at} e^t - e^{et} + K_2$$

$$Y = \left( \frac{e^{et}}{2} + K_1 \right) e^t + \left( -\frac{e^{2t} e^b}{2} + e^{at} e^t - e^{et} + K_2 \right) e^{-t}$$

$$Y = \left( \frac{e^{2x}}{2} + K_1 \right) x + \left( -\frac{x^2 e^x}{2} + e^{2x} x - e^x + K_2 \right) \left( \frac{1}{x} \right)$$

$$Y = \frac{xe^x}{2} + K_1 x - \frac{x}{2} e^x + e^{2x} - \frac{e^x}{x} + K_2$$

$$\therefore Y = C_1 e^x + C_2 e^{-x} + \underbrace{\frac{e^{2x}}{2}}_{Y_C} + \underbrace{e^{2x} - \frac{e^x}{x}}_{Y_P} \text{ where } e^x = x$$

4.  $y'' - 3y' + 2y = \frac{e^{2x}}{1+e^x}$

Ans

$$f(m) = 0$$

$$\Rightarrow m^2 - 3m + 2 = 0$$

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

$$m(m-2) - 1(m-2) = 0$$

$$\Rightarrow m = 1, 2$$

$$Y_C = C_1 e^x + C_2 e^{2x}$$

$$Y_C = C_1 Y_1(x) + C_2 Y_2(x)$$

$$Y_1 = e^x \quad Y_2 = e^{2x}$$

$$W = Y_1 Y_2' - Y_2 Y_1'$$

$$W = e^x (2e^{2x}) - e^{2x} (e^x)$$

$$W = 2e^{3x} - e^{3x}$$

$$W = e^{3x}$$

$$A = - \int \frac{Y_2(x) \phi(x)}{W} dx$$

$$B = \int \frac{Y_1(x) \phi(x)}{W} dx$$

$$A = - \int \frac{e^{2x} e^x}{(e^{3x})(1+e^x)} dx$$

$$B = \int \frac{e^x \cdot e^x}{(e^{3x})(1+e^x)} dx$$

$$A = - \int \frac{1}{1+e^x} dx$$

$$B = \int \frac{e^{-x}}{1+e^x} dx$$

$$A = - \int \frac{1}{e^x (1+e^{-x})} dx$$

$$B = \int \frac{e^{-x}}{e^x (1+e^{-x})} dx$$

$$A = - \left( \frac{e^{-x}}{e^x} \right) dx$$

$$A = -(-\log(e^{-x}+1)) + K_1$$

$$A = \log(e^{-x}+1) + K_1$$

$$B = \int \frac{1}{e^x(1+e^x)} dx$$

$$B = \int \frac{1}{e^x} - \frac{1}{1+e^x} dx$$

$$B = \int e^{-x} dx - \int \frac{1}{1+e^x} dx$$

$$B = \frac{e^{-x}}{-1} - \left( \log(e^{-x}+1) \right)$$

$$B = -e^{-x} + \log(e^{-x}+1) + K_2$$

$$\therefore Y = AY_1 + BY_2$$

$$Y = \log(e^{-x}+1) + K_1 - e^{-x} + \log(e^{-x}+1) + K_2$$

5. If  $D = \frac{d}{dx}$  &  $X = X(x)$ , then P.T.  $\frac{1}{(D-a)} X = e^{ax} \int X e^{-ax} dx$

Ans

let,

$$\frac{1}{(D-a)} X = Y$$

$$X(x) = (D-a)Y$$

$$X(x) = \frac{dy}{dx} - aY$$

$$\frac{dy}{dx} - aY = X(x)$$

$$\Rightarrow I.F. = e^{\int pdx} = e^{\int -adx} = e^{-ax}$$

$$\therefore Y(e^{-ax}) = \int X(x) e^{-ax} dx$$

$$Y e^{-ax} = \int X(x) e^{-ax} dx$$

$$Y = \underline{e^{ax} \int X e^{-ax} dx}$$

Hence proved

6. If  $D = \frac{d}{dx}$  &  $X = X(x)$  then P.T.  $\frac{1}{D+a} X = e^{-ax} \int X e^{ax} dx$

Ans

let,

$$\frac{1}{(D+a)} X = Y$$

$$X(x) = (D+a)Y$$

$$X(x) = \frac{dy}{dx} + aY$$

$$\underline{dy} + aY = X(x)$$

$$\Rightarrow I.F = e^{ax} = e$$

$$ye^{ax} = \int x(x)e^{ax} dx$$

$$y = \underline{e^{-ax} \int x e^{ax} dx} \quad \text{Hence proved}$$

## Initial & boundary value problems

Solve the following

$$1. \quad y'' - y = 0 ; \quad y(0) = 1, y(1) = 2-e$$

Ans

$$(D^2 - 1) \cdot y = 0$$

$$\Rightarrow m^2 - 1 = 0$$

$$m = \pm 1$$

$$y_c = C_1 e^x + C_2 e^{-x}$$

Gives, when  $x=0, y=1$  &  $x=1, y=2-e$

$$\therefore 1 = C_1(1) + C_2(1)$$

$$2-e = C_1 e^1 + C_2 e^{-1}$$

$$1 = C_1 + C_2$$

$$2-e = eC_1 + \frac{C_2}{e}$$

$$\therefore C_1 + C_2 = 1$$

$$\frac{C_1 e + C_2}{e} = 2-e$$

$$C_1 e + C_2 e = e$$

$$\frac{C_1 e + C_2}{e} = 2-e$$

$$\cancel{(C_1 e + C_2)} = \cancel{(2-e)}$$

$$\frac{C_2 e - C_2}{e} = e - 2$$

$$C_2 e^2 - C_2 = 2e^2 - 2e$$

$$C_2(e^2 - 1) = 2e(e - 1)$$

$$C_2 = \frac{2e(e-1)}{e^2-1} \Rightarrow C_2 = \frac{2e}{e+1}$$

$$C_1 = 1 - \frac{ae}{e+1}$$

$$C_2 = \frac{e+1-ae}{e+1}$$

$$\boxed{C_2 = \frac{1-e}{e+1}}$$

$$\therefore Y_C = \underbrace{\left(\frac{1-e}{e+1}\right)e^x + \left(\frac{ae}{e+1}\right)e^{-x}}_{\text{Ans. } Y_C}$$

### Boundary value problem -

The DE in which conditions are specified for a given set of 'n' values of the independent variable  $x_i$  is called a boundary value problem.

If  $y = y(x)$  is the general solution of given DE, then the corresponding boundary conditions will be of the form  $y_1 = y(x_1)$ ,  $y_2 = y(x_2)$ , ...,  $y_n = y(x_n)$ .

### Solve the following BVP

$$1. \quad y'' + y = 0, \quad y(0) = 2, \quad y\left(\frac{\pi}{2}\right) = -2, \quad \boxed{(D^2 + 1)y = 0}$$

$$\text{Ans} \quad (D^2 + 1)y = 0$$

### Auxiliary equation -

$$f(m) = 0$$

$$m^2 + 1 = 0$$

$$m^2 = -1$$

$$m = \pm i$$

$$Y_C = e^{0x} (C_1 \cos x + C_2 \sin x)$$

$$y = Y_C + Y_P \Rightarrow y = Y_C$$

$$y = C_1 \cos x + C_2 \sin x$$

$$\text{when, } x=0, y=2$$

$$x = \frac{\pi}{2}, y = -2$$

$$\Rightarrow \boxed{2 = C_1}$$

$$\Rightarrow \boxed{-2 = C_2}$$

$$\therefore y = \underline{\underline{2 \cos x - 2 \sin x}}$$

$$2. \quad x^2 y'' - 2y + 2 = 0, \quad y(2) = 1/3 > 0$$

Ans

$$\text{Put } \log x = t \Rightarrow e^t = x \\ \Rightarrow y' = \frac{dy}{dx} = \frac{dy}{dt} e^t = y$$

$$x^2 y'' = D(D-1)y$$

$$(D^2 - D)y - 2y = -x$$

$$(D^2 - D - 2)y = -x \Rightarrow (D^2 - D - 2)y = -e^t$$

Auxiliary equation -

$$\delta(m) = 0$$

$$m^2 - m - 2 = 0$$

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

$$m(m-2) + 1(m-2) = 0$$

$$m = 2, 1$$

$$y_c = C_1 e^{2t} + C_2 e^{t}$$

$$y_p = \frac{1}{\delta(t)} f(t) = \frac{e^{-t}}{D_1^2 - D_1 - 2}$$

$$y_p = \frac{-e^t}{D_1^2 - D_1 - 2}$$

$$D_1 = 1$$

$$\therefore y_p = \frac{-e^t}{2}$$

$$y_p = \frac{e^t}{2}$$

$$\therefore y = y_c + y_p$$

$$y = C_1 e^{2t} + C_2 e^t + \frac{e^t}{2}$$

$$y = C_1 e^{2t} + \frac{C_2}{2} + \frac{e^t}{2}$$

$$\text{when, } x=2, y=0$$

$$x=3, y=0$$

$$\therefore 0 = C_1(4) + C_2 + \frac{e^2}{2}$$

$$8C_1 + C_2 = -2$$

$$0 = 9C_1 + C_2 + \frac{e^3}{2}$$

$$-\frac{3}{2} = 27C_1 + C_2$$

$$\therefore 27C_1 + C_2 = -\frac{9}{2}$$

Initial value

The DE

by the problem.

ib

boundary c

$$y''(x_0) =$$

solve the

$$1. \quad y'' -$$

Ans

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$$\therefore -2 - 8C_1 = \frac{-9}{2} - 2C_1$$

$$19C_1 = \frac{-9}{2} + 2$$

$$19C_1 = \frac{-5}{2}$$

$$C_1 = \frac{-5}{38}$$

$$\therefore C_2 = -2 - \frac{4}{19} \left( \frac{-5}{38} \right)$$

$$C_2 = -2 + \frac{20}{19}$$

$$C_2 = \frac{-18}{19}$$

$$\therefore Y = \frac{-5}{38}x^2 + \left( \frac{-18}{19} \right) \left( \frac{1}{x} \right) + \frac{y}{2}$$

Initial Value Problem -

The DE in which the conditions also specified at a single value of the independent variable, say  $x=x_0$  is called an initial value problem.

If  $y=Y(x)$  is the solution of given DE and the corresponding boundary condition will be of the form,  $y(x_0)=y_0$ ,  $y'(x_0)=y_1$ ,

$$y''(x_0)=y_2, \dots$$

Solve the following IVP

$$1. \quad y'' - y = 0, \quad y(0) = 3; \quad y'(0) = -3$$

Ans      Auxiliary equation -

$$y(m) = 0$$

$$(m^2 - 1) = 0$$

$$m = \pm 1$$

$$Y_c = C_1 e^x + C_2 e^{-x}$$

$$y_p = 0$$

$$\Rightarrow Y = C_1 e^x + C_2 e^{-x}$$

$$\text{when } x=0, y=3$$

$$\Rightarrow 3 = C_1 + C_2$$

$$Y' = C_1 e^x - C_2 e^{-x}$$

$$\text{when } x=0, y'=-3$$

$$\Rightarrow -3 = C_1 - C_2$$

$$\begin{aligned}
 C_1 + C_2 &= 3 \\
 C_1 - C_2 &= -\beta \\
 \hline
 2C_1 &= 0 \\
 C_1 &= 0
 \end{aligned}
 \quad \Rightarrow \quad C_2 = 3$$

2.  $y''' + 2y'' - y' - 2y = 0, \quad y(0) = 0, \quad y'(0) = 0, \quad y''(0) = 6$

Ans  $D^3 y + 2D^2 y - Dy - 2y = 0$

$$(D^3 + 2D^2 - D - 2)y = 0$$

Auxiliary equation -

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

$$m^2(m+2) - 1(m+2) = 0$$

$$m^2 = +1, \quad m = -2$$

$$m = \pm 1, -2$$

$$\therefore y_c = C_1 e^x + C_2 e^{-x} + C_3 e^{-2x}$$

when  $x=0, y=0 \Rightarrow C_1 + C_2 + C_3 = 0$

$$\Rightarrow y = C_1 e^x + C_2 e^{-x} + C_3 e^{-2x}$$

$$y' = C_1 e^x - C_2 e^{-x} - 2C_3 e^{-2x}$$

$$y'' = C_1 e^x + C_2 e^{-x} + 4C_3 e^{-2x}$$

when  $x=0, y=0$

$$x=0, y'=0, \quad \text{and} \quad y''=0, \quad y''=6$$

$$0 = C_1 + C_2 + C_3$$

$$0 = C_1 - C_2 - 2C_3$$

$$6 = C_1 + C_2 + 4C_3$$

$$\Rightarrow 6 = -C_3 + 4C_3$$

$$C_3 = 2$$

$$C_1 + C_2 = -2$$

$$C_1 - C_2 = 4$$

$$2C_1 = 2$$

$$C_1 = 1$$

$$1 + C_2 + 2 = 0$$

$$C_2 = -3$$

$$\therefore \underline{\underline{y = e^x - 3e^{-x} + 2e^{-2x}}}$$

3.  $(D^2 + D)^2 Y = 2 + 2x - x^2, \quad y(0) = 8, \quad y'(0) = -1$

Ans  $m^2 + m = 0$

$$m(m+1) = 0$$

$$m = 0, -1$$

$$y_c = C_1 e^{0x} + C_2 e^{-x}$$

$$y_c = C_1 + C_2 e^{-x}$$

$$y_p = \frac{1}{D+10} \phi(x) = \frac{2+2x+x^2}{D+10}$$

$$(D+D^2) x^2 + 2x + 2 \left( \frac{x^3}{3} + 2x \right)$$
$$\underline{\underline{(x^2 + 2x)}}$$

$$\frac{2}{(2+0)} \quad 0$$

$$\therefore y_p = \frac{x^3}{3} + 2x$$

$$\therefore y = y_c + y_p$$

$$y = C_1 + C_2 e^{-x} + \frac{x^3}{3} + 2x$$

$$y' = -C_2 e^{-x} + x^2 + 2$$

$$\text{when } x=0, y=8 \quad \therefore y=0, y'=-1$$

$$8 = C_1 + C_2 \quad -1 = -C_2 + 2$$

$$\boxed{C_2 = 3} \quad \Rightarrow \boxed{C_1 = 5}$$

$$y = 5 + 3e^{-x} + \frac{x^3}{3} + 2x$$
$$\underline{\underline{}}$$

- v. A resistor of  $R=10\Omega$ , an inductor of  $L=2H$  & a battery of  $E=5V$  are connected in series. At  $t=0$ , the switch is closed, current  $i=0$ . Find the current  $i$  for  $t>0$  where  $E=40V$ .

Ans

Differential equation for R-L circuit-

$$iR + L \frac{di}{dt} = E$$

$$2 \frac{di}{dt} + 10i = 40$$

$$\frac{di}{dt} + 5i = 20$$

$$\Rightarrow (D+5)i = 20$$

Auxiliary equation -

$$f(m)=0$$

$$m+5=0$$

$$m=-5$$

$$\dot{i}_c = C_1 e^{-st}$$

$$i_p = \frac{1}{s} b(t) = \frac{(20)}{DtS}$$

$$\dot{i}_p = 20 \frac{e^{0t}}{DtS}$$

$$\Rightarrow \dot{i}_p = \frac{20 e^{0t}}{S}$$

$$Y_p = 4$$

$$\therefore i = i_c + \dot{i}_p$$

$$\underline{\dot{i} = C_1 e^{-st} + 4}$$

$$\text{At } t=0, \dot{i}=0$$

$$\Rightarrow 0 = C_1 e^0 + 4$$

$$(C_1 = -4)$$

$$\Rightarrow \boxed{\dot{i} = -4 e^{-st} + 4}$$

5. A condenser of capacity 'C' discharge through an inductance 'L' and resistance 'R' in series and the charge  $q$  at time  $t$  satisfies the equation  $L \frac{d^2 q}{dt^2} + R \frac{dq}{dt} + \frac{q}{C} = 0$ . Given  $L=0.25H$ ,  $R=250\Omega$ ,  $C=2 \times 10^{-6} F$

and when  $t=0$ ,  $q=0.002C$ , and the current  $i = \frac{dq}{dt} = 0$ . Obtain the value of  $q$  in terms of  $t$ .

$$\text{Ans. } L \frac{d^2 q}{dt^2} + R \frac{dq}{dt} + \frac{q}{C} = 0$$

$$0.25 \frac{d^2 q}{dt^2} + 250 \frac{dq}{dt} + \frac{q}{2 \times 10^{-6}} = 0$$

$$0.25 \frac{d^2 q}{dt^2} + 250 \frac{dq}{dt} + 5 \times 10^5 q = 0$$

$$\frac{d^2 q}{dt^2} + 1000 \frac{dq}{dt} + 2 \times 10^6 q = 0$$

$$\Rightarrow (D^2 + 1000D + 2 \times 10^6)q = 0$$

Auxiliary equation -

$$f(m) = 0$$

$$\Rightarrow m^2 + 1000m + 2 \times 10^6 = 0$$

$$m = -500 \pm j1323.9$$

$$\Rightarrow m = -500 \pm 1323j$$

$$q_c = e^{-500t} (C_1 \cos 1323t + C_2 \sin 1323t)$$

$$q_p = 0 \Rightarrow q = q_c + q_p$$

$$q = e^{-500t} (C_1 \cos 1323t + C_2 \sin 1323t)$$

when  $t=0, q=0.002$

$$0.002 = e^0 (C_1 + 0)$$

$$C_1 = 0.002$$

$$\frac{dq}{dt} = e^{-500t} (C_1 (1323) (-\sin 1323t) + C_2 (1323) \cos 1323t)$$

$$+ (C_1 \cos 1323t + C_2 \sin 1323t) (-500 e^{-500t})$$

$$\text{when } t=0, \frac{dq}{dt} = 0$$

$$\Rightarrow 0 = 1 (1323 C_2) + (C_1)(-500)$$

$$C_2 = \frac{500 C_1}{1323}$$

$$C_2 = 7.5585 \times 10^{-4}$$

$$\therefore q = \underline{\underline{e^{-500t} (0.002 \cos 1323t + 7.5585 \times 10^{-4} \sin 1323t)}}$$

5. The rotating displacement 'u' in a rotating disc has a distance ' $r_1$ ' from the axis is given by -  $\Omega_1^2 \frac{d^2 u}{dr_1^2} + \frac{du}{dr_1} - u + K r_1^3 = 0$

$K \rightarrow \text{constant}$ . Solve the equation under the condition  $u(0) = u(\infty) = 0$

$$\text{Ans} \quad \Omega_1^2 \frac{d^2 u}{dr_1^2} + \frac{du}{dr_1} - u = -K r_1^3$$

$$\text{Put } \log r_1 = t \Rightarrow e^t = r_1$$

$$\frac{du}{dr_1} = D_1 u$$

$$\Omega_1^2 \frac{d^2 u}{dr_1^2} = D_1 (D_1 - 1) u$$

$$\Rightarrow (\Omega_1^2 - D_1 + D_1 - 1) u = -K e^{3t}$$

A particle  
 $\frac{d^2x}{dt^2} + \dots$   
 with init

Ans

$$(D_i - 1)u = -Ke^{3t}$$

$$\therefore b(m) = 0$$

$$m^2 - 1 = 0$$

$$m = \pm 1$$

$$U_C = C_1 e^t + C_2 e^{-t}$$

$$U_P = \frac{1}{b(0)} \phi(t) = \frac{1}{D_i - 1} (-Ke^{3t})$$

$$U_P = -K \frac{e^{3t}}{D_i - 1}$$

$$D_i = 3$$

$$U_P = -K \frac{e^{3t}}{8}$$

$$\therefore U = U_C + U_P$$

$$U = C_1 e^t + C_2 e^{-t} - \frac{Ke^{3t}}{8}$$

$$\text{when } t=0, U=0$$

$$t=a, U=0$$

$$\Rightarrow 0 = C_1 + C_2 - \frac{K}{8}$$

$$0 = C_1 e^a + C_2 e^{-a} - \frac{Ke^3a}{8}$$

$$C_1 + C_2 = \frac{K}{8}$$

$$C_1 e^a + C_2 e^{-a} = \frac{Ke^3a}{8}$$

$$U = C_1 g_i + C_2 - \frac{Kg_i^3}{8}$$

$$\Rightarrow \boxed{U = C_1 g_i^2 + C_2 - \frac{Kg_i^4}{8}}$$

$$\text{when } g_i = 0, U=0$$

$$\text{when } g_i = a, U=0$$

$$\boxed{0 = C_2}$$

$$0 = C_1 a^2 + 0 - \frac{Ka^4}{8}$$

$$\boxed{C_1 = \frac{Ka^2}{8}}$$

$$\Rightarrow U = \frac{Ka^2}{8} g_i + 0 - \frac{Ka^4}{8}$$

$$\boxed{U = \frac{Ka^2}{8} g_i - \frac{Ka^4}{8}}$$

Fr. A particle moves along the x-axis according to the law -  
 $\frac{d^2x}{dt^2} + 6 \frac{dx}{dt} + 25x = 0$ . If the particle started at  $x=0$  ( $t=0$ )  
 with initial velocity  $\frac{dx}{dt} = 12 \text{ ft/s}$ . Determine 'x' in terms of 't'

Ans

$$\frac{d^2x}{dt^2} + 6 \frac{dx}{dt} + 25x = 0$$

$$(D^2 + 6D + 25)x = 0$$

$$\Rightarrow \phi(m) = 0$$

$$m^2 + 6m + 25 = 0$$

$$m = \frac{-6 \pm \sqrt{36 - 100}}{2} = \frac{-6 \pm 18}{2} = -3 \pm 4i$$

$$x_c = e^{-3t} (C_1 \cos 4t + C_2 \sin 4t)$$

$$x_p = \underbrace{\phi(t)}_{\phi(0)} = 0 \quad \Rightarrow \quad x = x_c + x_p$$

$$x = e^{-3t} (C_1 \cos 4t + C_2 \sin 4t)$$

$$\text{when } t=0, x=0$$

$$\Rightarrow 0 = (C_1 + 0)$$

$$(C_1 = 0)$$

$$\frac{dx}{dt} = e^{-3t} (-4C_1 \sin 4t + 4C_2 \cos 4t) \\ + (C_1 \cos 4t + C_2 \sin 4t) (-3e^{-3t})$$

$$\text{At } t=0, \frac{dx}{dt} = -12$$

$$-12 = 1 (0 + 4C_2) + (0 + 0)(-3)$$

$$-12 = 4C_2$$

$$(C_2 = -3)$$

$$\therefore \boxed{x = e^{-3t} (-3 \sin 4t)}$$