

Let's do examples:

Theorem: A general solution any given nonhomogeneous linear DE is given by

$$y = y_p + y_h$$

where y_p is the particular solution to the given DE and y_h is the associated general solution of the homogeneous ODE.

Ex: $y_p(x) = e^{3x}$ satisfies

$$y_p'' - 4y_p = 9e^{3x} - 4e^{3x} = 5e^{3x} \checkmark \Rightarrow y_p = \frac{1}{5}e^{3x}$$

Suppose we find y_h from solving

$$y_h'' - 4y_h = 0 \Rightarrow y_1 = e^{2x}, y_2 = e^{-2x}$$

So

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

$$\Rightarrow y = y_p + y_h = \frac{1}{5}e^{3x} + \underbrace{C_1 e^{2x} + C_2 e^{-2x}}_{y_h = 0}$$

$$y_p' = 3Ae^{3x}$$

$$y_p'' = 9Ae^{3x}$$

$$= (9-4)e^{3x}A$$

$$= 5e^{3x}Ae^{3x}$$

The idea is that $y_p = Ae^{3x} \Rightarrow A = \frac{1}{5}$

Ex: $y'' - 4y = 2x^2 - 8x + 3$

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$$y_h = c_1 e^{2x} + c_2 e^{-2x}$$

$$y_p = Ax^2 + Bx + C$$

$$y_p' = 2Ax + B$$

$$y_p'' = 2A$$

$$2A - 4(Ax^2 + Bx + C) = 2x^2 - 8x + 3$$

$$\Rightarrow -4Ax^2 - 4Bx + (2A - 4C) = 2x^2 - 8x + 3$$

$$-4A = 2 \Rightarrow A = -\frac{1}{2}$$

$$-4B = -8 \Rightarrow B = 2$$

$$2A - 4C = 3 \Rightarrow C = -1$$

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

Ex: $y'' - 2y' - 3y = 36e^{5x}$

$$y_h: r^2 - 2r - 3 = 0$$

$$\Rightarrow (r-3)(r+1) = 0$$

$$r_1 = 3, r_2 = -1$$

$$y_1 = e^{3x}, y_2 = e^{-x} \Rightarrow$$

$$y_h = c_1 e^{3x} + c_2 e^{-x}$$

$$y_p = Ae^{5x}$$

$$y_p' = 5Ae^{5x} \Rightarrow 25Ae^{5x} - 2(5Ae^{5x}) - 3Ae^{5x}$$

$$y_p'' = 25Ae^{5x}$$

$$= 12Ae^{5x} = 36e^{5x} \Rightarrow A = 3$$

$$y'' - 2y' + y = 9e^{2x}$$

$$y_p = ?$$

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