

# :- DIFFERENTIAL EQUATION :-

$$y = f(x)$$

$$\frac{dy}{dx}$$

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

$$\frac{d^3y}{dx^3}$$

$$F(x, y, \frac{dy}{dx}, \frac{d^2y}{dx^2}, \dots) = 0$$

- ① Ordinary Diff. Eq<sup>n</sup>
- ② Partial Diff. Eq<sup>n</sup>

① Ordinary Diff. Eq<sup>n</sup> :- ① One Independent variable.

② One or more dependent variable.

$$\text{Ex :- } \frac{dy}{dx} + x^2y \Rightarrow \sin x, \quad \frac{dy}{dt} + \frac{dx}{dt} = \sin t$$

② Partial Diff. Eq<sup>n</sup> :- ① More than 1 Independent variable.

ORDER AND DEGREE OF DIFFERENTIAL Eq<sup>n</sup> :-

→ Order ⇒ Highest Order Derivative

Degree ⇒ Degree of highest order derivative.

$$\text{Ex :- } \left( \frac{d^2y}{dx^2} \right)^1 + \left( \frac{dy}{dx} \right)^3 + y^2 = 0$$

Sol :- Order ⇒ 2

Degree ⇒ 1

$$\text{Ex :- } \sqrt{\left( \frac{dy}{dx} \right)^2 + 1} + = \left( \frac{d^2y}{dx^2} \right)^2$$

Sol :- B.S-Square

$$\left( \frac{dy}{dx} \right)^2 + 1 = \left( \frac{d^2y}{dx^2} \right)^2$$

Order ⇒ 2

Degree ⇒ 2

## Formation of Ordinary Differential Equation :-

Q. find the D.E

$$y = C_1 \cos 2x + C_2 \sin 2x \rightarrow \boxed{\text{Arbitrary constant} \Rightarrow \text{order of D.E}}$$

Sol Differentiating

$$\frac{dy}{dx} = -2C_1 \sin 2x + 2C_2 \cos 2x$$

$$\frac{d^2 y}{dx^2} = -4C_1 \cos 2x - 4C_2 \sin 2x$$

$$\frac{d^2 y}{dx^2} \Rightarrow -4 [C_1 \cos 2x + C_2 \sin 2x]$$

$$\frac{d^2 y}{dx^2} = -4y$$

Order  $\Rightarrow 2 \Rightarrow$  Arbitrary constant -

Q. find the DE

$$y = A \cos x^2 + B \sin x^2$$

$$\frac{dy}{dx} = -A \sin x^2 (2x) + B \cos x^2 (2x)$$

$$\frac{dy}{dx} \Rightarrow \underbrace{2x}_{\text{I}} \underbrace{[-A \sin x^2 + B \cos x^2]}_{\text{II}}$$

$$\frac{d^2 y}{dx^2} \Rightarrow 2x \left[ -A \cos x^2 (2x) - B \sin x^2 (2x) \right] + [-A \sin x^2 + B \cos x^2] 2$$

$$\frac{d^2 y}{dx^2} \Rightarrow -4x^2 [A \cos x^2 + B \sin x^2] + 2 [-A \sin x^2 + B \cos x^2]$$

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

$\boxed{\text{order} \Rightarrow 2}$

$\rightarrow$  Solution of D.E :- General sol<sup>n</sup> / complete sol<sup>n</sup>

$\rightarrow$  Particular sol<sup>n</sup>

## First Order Ordinary Diff-Eq<sup>n</sup> :-

- i) Separation of variables.
- ii) Exact D.E
- iii) Reducible to Exact D.E
- iv) Homogeneous D.E
- v) Reducible of Homogeneous D.E
- vi) Linear D.E of first order
- vii) Bernoulli's DE

### i) Separation of variables :-

Consider the D.E

$$\frac{dy}{dx} = f(x, y) \rightarrow \textcircled{1}$$

Eq \textcircled{1} can be separable of variables if

$$\frac{dy}{dx} = f_1(x) \cdot f_2(y)$$

$$\frac{dy}{f_2(y)} = f_1(x) dx$$

Integrating  $\int \frac{dy}{f_2(y)} = \int f_1(x) dx + C$

Q. Solve :  $\frac{dy}{dx} = e^{x-y} + x^2 e^{-y}$

Solt  $\frac{dy}{dx} = e^{-y} [e^x + x^2]$

$$\int \frac{dy}{e^{-y}} = \int (e^x + x^2) dx$$

$$e^y = e^x + x^3/3 + C \quad \text{Ans}$$

Q. Solve  $(e^y+1) \cos x dx + e^y \sin x dy = 0$

Solt  $(e^y+1) \cos x dx = -e^y \sin x dy$

$$\frac{\cos x}{\sin x} dx \Rightarrow \frac{-e^y}{e^y+1} dy$$

$$\int \cot x dx = - \int \frac{e^y}{e^y+1} dy \quad e^y+1 = t \quad e^y dy = dt$$

$$\log |\sin x| = - \int \frac{dt}{t} \quad e^y dy = dt$$

$$\log \sin x = -\log t + C$$

$$\boxed{\log \sin x = -\log (e^y+1) + C} \quad \text{Ans}$$

Q.  $(x^2 - y x^2) dy + (y^2 + xy^2) dx = 0$  solve.

Solt  $x^2(1-y) dy + y^2(1+x) dx = 0$

$$x^2(1-y) dy = -y^2(1+x) dx$$

$$\left( \frac{1-y}{y^2} \right) dy = -\left( \frac{1+x}{x^2} \right) dx \rightarrow \text{Separation of variables}$$

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

Ordinary Diff. Eq<sup>n</sup> of first order  $\rightarrow$  Exact form :-

Definition :- A first order ODE is called exact if it can be derived from its primitive (solution).

Necessary and sufficient cond<sup>n</sup> :- A D.E of the form

$$\checkmark M dx + N dy = 0, \text{ where } M = M(x, y), N = N(x, y)$$

is called exact D.E if and only if  $\boxed{\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}}$

Complete sol<sup>n</sup> :- The complete sol<sup>n</sup> of Exact D.E  $M dx + N dy = 0$  is given by  $\boxed{\int M dx + \int N dy = C}$   
(as constant) (free from x term)

Remark :-

If D.E.  $M dx + N dy \neq 0$  is not exact then by multiplying a function  $f(x, y)$  which called Integrating factor, the given D.E can be reduced into exact D.E.

Rule

ii) By Inspection Method :-

ii)  $x dy + y dx = d(xy)$

iii)  $x dy - y dx \Rightarrow I.F = \frac{1}{x^2}$

iii)  $y dx - x dy \Rightarrow I.F = \frac{1}{y^2}$

Rule

ii) In diff. eq<sup>n</sup>  $M dx + N dy = 0$ ,  $Mx + Ny \neq 0$  and  $M > N$  are both homogenous, then

$$I.F \Rightarrow \frac{1}{Mx + Ny}$$

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

Remark:  $Mn + Ny = 0$  &  $M, N$  are both homogenous.

$$Mn = -Ny$$

$$\frac{M}{N} = \frac{-y}{x}$$

$$M dx + N dy = 0$$

$$\Rightarrow \frac{M}{N} dx + dy = 0$$

$$\frac{-y}{x} dx + dy = 0$$

$$-\frac{dx}{x} + \frac{dy}{y} = 0$$

$$-\log x + \log y = \log C$$

$$\log\left(\frac{y}{x}\right) = \log C$$

$$\frac{y}{x} = C$$

$$\boxed{y = cx}$$

Rule ③ If the eq<sup>n</sup>  $M dx + N dy = 0$  has the form  
 $f_1(ny) y dx + f_2(ny) n dy = 0$  &  $Mn - Ny \neq 0$

then the

$$\text{I.F} \Rightarrow \frac{1}{Mn - Ny}$$

$$\text{Ex: } (1+ny)y dx \\ (n^2y^2+2)y dy$$

Remark If  $Mn - Ny = 0$

$$\frac{M}{N} = \frac{y}{x}$$

$$M dx + N dy = 0$$

$$\frac{M}{N} dx + dy = 0$$

$$\frac{y}{x} dx + dy = 0$$

$$\frac{dx}{x} + \frac{dy}{y} = 0$$

$$\log x + \log y = \log C$$

$$\boxed{xy = c}$$

Rule ④ If in Diff. eq<sup>n</sup>  $Mdx + Ndy = 0$

$$I.F = e^{\int f(n)dn}$$

$$f(n) = \frac{1}{N} \left( \frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right) \bullet [\text{function of } n \text{ only}]$$

Rule ⑤ If in D.E  $Mdx + Ndy = 0$

$$\frac{1}{M} \left( \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) = f(y) \quad [\text{function of } y \text{ only}]$$

$$I.F = e^{\int f(y)dy}$$

Solve :-

$$\textcircled{1} \quad (1 + e^{n/y})dx + e^{n/y}(1 - n/y)dy = 0$$

Solt  $M dx + N dy \Rightarrow 0$

Here  $M = 1 + e^{n/y}$ ,  $N = e^{n/y}(1 - n/y)$

$$\frac{\partial M}{\partial y} = e^{n/y} \left( -\frac{n}{y^2} \right) \quad \frac{\partial N}{\partial x} = e^{n/y} \left( 0 - \frac{1}{y} \right) + \left( 1 - \frac{n}{y} \right) \cdot e^{n/y} \frac{1}{y}$$

$$\frac{\partial N}{\partial x} = \frac{-e^{n/y}}{y} + \frac{e^{n/y}}{y} - \frac{n}{y^2} e^{n/y}$$

$$\boxed{\frac{\partial M}{\partial y} \Rightarrow \frac{\partial N}{\partial x}}$$

So given D.E is exact

∴ Its complete sol<sup>n</sup> :-

$$\int M dx + \int N dy \Rightarrow C$$

$y \Rightarrow \text{constant}$  (free from  $x$ )

$$\int (1 + e^{n/y})dx + \int 0 dy \Rightarrow C$$

$$x + \frac{e^{n/y}}{1/y} \Rightarrow C$$

$$\boxed{x + ye^{n/y} \Rightarrow C}$$

Ans

## \* Linear Diff. Eq<sup>n</sup> of first order :-

Standard Form :-  $\boxed{\frac{dy}{dx} + Py = Q(x)}$  → when degree of  $y \neq 1$

$$\textcircled{1} \quad I.F \Rightarrow e^{\int P dx}$$

complete solution :-  $y(I.F) = \int Q(I.F) dx + C$   
of D.E

→  $\boxed{\frac{dy}{dx} + Px = Q(y)}$  → when degree of  $n=1$

$$\textcircled{1} \quad I.F \Rightarrow e^{\int P dy}$$

complete sol<sup>n</sup> →  $x \cdot (I.F) = \int Q(I.F) dy + C$   
of D.E

## Other Form of Linear D.E [BERNOULLI'S FORM] :-

$$\frac{dy}{dx} + Py = Qy^n$$

$$y^{-n} \frac{dy}{dx} + y^{1-n} P = Q$$

$$\text{Put } y^{1-n} = v$$

$$(1-n)y^{-n} \frac{dy}{dx} \Rightarrow \frac{dv}{dx}$$

$$y^{-n} \frac{dy}{dx} \Rightarrow \frac{1}{(1-n)} \frac{dv}{dx}$$

$$\frac{1}{1-n} \frac{dy}{dx} + vp \Rightarrow Q$$

$$\frac{dy}{dx} + (1-n)vp = Q(1-n)$$

$$Q \quad \text{Solve :- } \textcircled{1} \quad (1+ny^2) \frac{dy}{dx} \Rightarrow 1$$

$$\text{Soln} \quad \frac{dy}{dx} + ny^2 \frac{dy}{dx} \Rightarrow 1$$

Given DE can be written as :-

$$\frac{dy}{dx} \Rightarrow 1 + ny^2$$

$$\frac{dy}{dx} - ny^2 \Rightarrow 1$$

$$\frac{dy}{dx} + pn \Rightarrow 1 - y^3/3$$

$$I.F \Rightarrow e^{\int -y^2 dy} \Rightarrow e^{-y^3/3}$$

$$x \cdot e^{-y^3/3} \Rightarrow \int e^{-y^3/3} \cdot 1 dy + C \quad \text{Ans}$$

$$Q \quad \frac{dy}{dx} + \frac{y}{x} \Rightarrow x^2 \quad I.F \Rightarrow e^{\int pdx} \Rightarrow e^{\int \frac{1}{x} dx} \Rightarrow e^{\log x} \Rightarrow x$$

$$\text{Soln} \quad p \Rightarrow \frac{1}{x} \quad y \cdot x = \int x^2 \cdot x$$

$$y \cdot x \Rightarrow \frac{x^4}{4} + C \quad \text{Ans}$$

$$Q \quad \frac{dy}{dx} + \frac{y}{x} \Rightarrow y^2 \sin x$$

$$\text{Soln} \quad \frac{1}{y^2} \frac{dy}{dx} + \frac{1}{y^2} x \Rightarrow \sin x$$

$$\text{Let } \frac{1}{y} \Rightarrow v$$

$$(-1)y^{-2} \frac{dy}{dx} \Rightarrow \frac{dv}{dx}$$

# First Order Differential Equation [Homogeneous form]

$$\frac{dy}{dx} \Rightarrow \frac{f_1(x, y)}{f_2(x, y)}$$

Homogeneous function of same order

$$\frac{y}{x} \Rightarrow v \quad y \Rightarrow vx$$

$$\frac{dy}{dx} \Rightarrow v + x \frac{dv}{dx}$$

$$\frac{dy}{dx} \Rightarrow f(v/x)$$

$$v + x \frac{dv}{dx} \Rightarrow f(v)$$

$$x \frac{dv}{dx} \Rightarrow f(v) - v$$

$$\int \frac{dv}{f(v) - v} \Rightarrow \int \frac{dx}{x} + C$$

Q. Solve  $x(b-y)dy + y^2dx = 0$

Sol.  $(x^2 - xy)dy + y^2dx = 0$

$$\frac{dy}{dx} \Rightarrow \frac{y^2}{xy - x^2}$$

$$\frac{y}{x} \Rightarrow v \quad y = vx$$

$$\frac{dy}{dx} \Rightarrow v + x \frac{dv}{dx}$$

$$v + x \frac{dv}{dx} = \frac{v^2 x^2}{x^2 v - x^2}$$

$$v + x \frac{dv}{dx} = \frac{v^2 x^2}{x^2(v-1)}$$

$$x \frac{dv}{dx} \Rightarrow \frac{v^2}{v-1} - v$$

$$x \frac{dv}{dx} \Rightarrow \frac{x^2 - v^2 + v}{v-1}$$

$$\int \frac{(v-1)dv}{v} \Rightarrow \int \frac{dx}{x}$$

Reducible to Homogeneous D.E :-

Eq<sup>n</sup> of form :-  $\frac{dy}{dx} = \frac{ax+by+c}{lx+my+n}$  which is not Homogeneous D.E

Case ①: when  $\frac{a}{l} = \frac{b}{m} = s$

$$\frac{dy}{dx} \Rightarrow \frac{s(lx+my)+c}{lx+my+n}$$

Take  $lx+my = v$

$$l+m \frac{dy}{dx} \Rightarrow \frac{dv}{dx}$$

$$l+m\left(\frac{sv+c}{v+n}\right) = \frac{dv}{dx}$$

$$\frac{dv}{dx} = F(v)$$

$$\boxed{\frac{dv}{F(v)} = dx}$$

Case ②:  $\frac{a}{l} \neq \frac{b}{m} \Rightarrow n = X+h, y = Y+k$

$$\frac{dy}{dx} = \frac{dY}{dX} = \frac{ax+by+(ah+bk+c)}{lx+my+(lh+mk+n)}$$

choose h, k such that

$$\begin{cases} ah+bk+c=0 \\ lh+mk+n=0 \end{cases} \rightarrow \text{Solve for } h \& k$$

$\frac{dY}{dX} = \frac{ax+by}{lx+my}$ , this can be resolved by taking  $Y = vX$

& put  $Y = y-k$

$X = x-h$  at the end.

## Linear Differential Eq<sup>n</sup> with Constant Coefficient :-

The  $n^{\text{th}}$  order Linear D.E is written as

$$a_0 \frac{d^n y}{dx^n} + a_1 \frac{d^{n-1} y}{dx^{n-1}} + a_2 \frac{d^{n-2} y}{dx^{n-2}} + \dots + a_{n-1} \frac{dy}{dx} + a_n y = Q \quad \rightarrow \textcircled{1}$$

or

$$\left( a_0 \frac{d^n}{dx^n} + a_1 \frac{d^{n-1}}{dx^{n-1}} + a_2 \frac{d^{n-2}}{dx^{n-2}} + \dots + a_{n-1} \frac{d}{dx} + a_n \right) y = Q \quad \rightarrow \textcircled{11}$$

where  $a_0, a_1, a_2, \dots, a_n$  are constants &  $Q = Q(x)$

use  $D = \frac{d}{dx}$ ,  $D^2 = \frac{d^2}{dx^2}$ ,  $\dots$ ,  $D^n = \frac{d^n}{dx^n}$  then  $\textcircled{11}$  become

$$(a_0 D^n + a_1 D^{n-1} + a_2 D^{n-2} + \dots + a_{n-1} D + a_n) y = Q \quad \rightarrow \textcircled{111}$$

$$\Rightarrow \boxed{f(D)y = Q} \quad \rightarrow \textcircled{4}$$

where  $D = \frac{d}{dx}$ ,  $\frac{1}{D} = \int dx$

Remark :- ① If  $Q = 0$ , then  $\textcircled{4}$  called Homogeneous L.D.E  
 ② If  $Q \neq 0$  then  $\textcircled{4}$  called non-homogeneous L.D.E

$$\text{Ex :- } (D^2 + 2D + 3)y = \sin x, \quad \frac{d^3 y}{dx^3} + \frac{4d^2 y}{dx^2} + 3 \frac{dy}{dx} + y = e^{2x}$$

General Solution or Complete solution :-

The general soln of  $n^{\text{th}}$  order L.D.E  $f(D)y = Q \rightarrow \textcircled{1}$

consist two parts  $\begin{cases} \text{i)} C.F \text{ (complementary function)} \\ \text{ii)} P.I \text{ (Particular Integral)} \end{cases}$  so

Solution of  $\textcircled{1}$

$$\boxed{y = C.F + P.I}$$

## \* Working Rule for C.F :-

Consider the D.E  $(a_0 D^n + a_1 D^{n-1} + a_2 D^{n-2} + \dots + a_n) y = Q \rightarrow ①$

for C.F first we find auxiliary eq<sup>n</sup> for ①, for this  
but  $Q=0, y=1 \text{ & } D=m$  into eq ①, so we get  
a  $n^{\text{th}}$  degree eq<sup>n</sup> in terms of  $m$ :

$$a_0 m^n + a_1 m^{n-1} + a_2 m^{n-2} + \dots + a_{n-1} m + a_n = 0 \rightarrow ②$$

Auxiliary eq<sup>n</sup>

Let  $m = m_1, m_2, m_3, \dots, m_n$  are  $n$  roots of A.E ②:

The value of C.F depends on the nature of these roots  
we have following cases :-

Case ① when roots are real and distinct then

$$C.F = c_1 e^{m_1 x} + c_2 e^{m_2 x} + c_3 e^{m_3 x} + \dots + c_n e^{m_n x}$$

Case ② when roots are real & equal then:

2 roots are equal  $C.F = (c_1 + c_2 x) e^{m_1 x} + c_3 e^{m_2 x} + \dots$

$(m_1 = m_2)$

3 roots are equal  $C.F = (c_1 + c_2 x + c_3 x^2) e^{m_1 x} + c_4 e^{m_2 x} + \dots$

$(m_1 = m_2 = m_3)$

Case ③ when roots are imaginary (in pairs) i.e  $m = \alpha \pm i\beta$

$$C.F = e^{\alpha x} (c_1 \cos \beta x + c_2 \sin \beta x)$$

OR

$$C.F = c_1 e^{\alpha x} \sin(\beta x + c_2) \quad \text{OR} \quad C.F = c_1 e^{\alpha x} \cos(\beta x + c_2)$$

Case IV When roots are irrational ( $m = \alpha \pm \sqrt{\beta}$ )

$$CF = C_1 e^{(\alpha+\sqrt{\beta})x} + C_2 e^{(\alpha-\sqrt{\beta})x}$$

OR

$$CF = C_1 e^{\alpha x} \cosh(\sqrt{\beta}x + C_2)$$

\* Rules to find P-I :- Consider the D.E :-  $f(D)y = Q \rightarrow ①$

The P-I of ① as defined as :-

$$P.I = \frac{1}{f(D)} Q \rightarrow ②$$

$$① \text{ when } f(D) = D \Rightarrow P.I = \frac{1}{D} \alpha = \int \alpha dx \quad \boxed{\therefore \frac{1}{D} = \int dx}$$

$$② \text{ when } f(D) = D-a \Rightarrow P.I = \frac{1}{D-a} \alpha = e^{ax} \int e^{-ax} \alpha dx$$

[General Rule]

Remark :-  $f(D) = (D-a)(D-b)(D-c)$

③ when  $\theta_i = e^{ax}$  where  $a$  is constant then

$$P.I = \frac{1}{f(D)} e^{ax} = \frac{1}{f(a)} e^{ax} \quad (D \Rightarrow a)$$

but  $f(a) \neq 0$

Remarks :- If  $f(a) = 0 \Rightarrow f(D) = (D-a)^n \phi(D)$

where  $(\phi(a) \neq 0)$

$$P.I = \frac{1}{(D-a)^n \phi(D)} e^{ax} = \frac{1}{\phi(a)} \left[ \frac{1}{(D-a)^n} e^{ax} \right] = \left[ \frac{1}{\phi(a)} \right] x \left[ \frac{x^n e^{ax}}{n!} \right]$$

④ when  $\theta_i = \sin ax$  or  $\cos ax$

$$P.I = \frac{1}{f(D^2)} \sin ax = \frac{1}{f(-a^2)} \sin ax$$

Substitute:-

$$\begin{cases} D^2 \rightarrow -a^2 \\ D^3 \rightarrow D(-a^2) \end{cases}$$

if  $f(-a^2) \neq 0$

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

⑤ When  $Q = x^m$  (where  $m$  is +ve integer)

$$\text{then P.I.} = \frac{1}{f(D)} Q = \frac{1}{f(D)} x^m = [f(D)]^{-1} x^m$$

$$[f(D)]^{-1} = [1 \pm f(D)]^{-1}$$

⑥ When  $Q = e^{ax}$ ,  $v(x) = e^{ax} v$

$$\text{P.I.} = \frac{1}{f(D)} e^{ax} v = e^{ax} \left[ \frac{1}{f(D+a)} v \right]$$

⑦ (Remark) If  $f(D) = D^2 + a^2$

$$\text{then P.I.} = \frac{1}{D^2 + a^2} \sin ax = \frac{-x}{2a} \cos ax$$

$$\text{P.I.} = \frac{1}{D^2 + a^2} \cos ax = \frac{x}{2a} \sin ax$$

⑧ If  $Q = x^m v(x)$

$$\text{then P.I.} = \frac{1}{f(D)} x^m v(x) = x^m \frac{1}{f(D)} v + mx^{m-1} \left[ \frac{d}{dx} \frac{1}{f(D)} \right] v \\ + \frac{m(m-1)}{2!} x^{m-2} \left[ \frac{d^2}{dx^2} \frac{1}{f(D)} \right] v \\ + \dots$$

$\alpha$

Q.1 Solve :-  $(D-1)^2(D-3)^3 y = e^{3x}$

Sol Auxiliary eq<sup>n</sup> :-  $D=m, y=1, e^{3x} \neq 0$

$$(m-1)^2(m-3)^3 \neq 0$$

$$m=1, 1, 3, 3, 3$$

$$\therefore C.F = (c_1 + c_2 x) e^x + (c_3 + c_4 x + c_5 x^2) e^{3x}$$

$$P.I = \frac{1}{(D-1)^2(D-3)^3} e^{3x}$$

$$\Rightarrow \frac{1}{(3-1)^2(D-3)^3} e^{3x} \Rightarrow \frac{1}{4} \left[ \frac{1}{(D-3)^3} e^{3x} \right] \Rightarrow \frac{1}{4} \left[ \frac{x^3 e^{3x}}{3!} \right]$$

$$\therefore P.I \Rightarrow \frac{1}{24} x^3 e^{3x}$$

Hence complete solution :-

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

$$y = (c_1 + c_2 x) e^x + (c_3 + c_4 x + c_5 x^2) e^{3x} + \frac{1}{24} x^3 e^{3x} \quad \underline{\text{Ans}}$$

Q.2  $\frac{d^2y}{dx^2} + 3 \frac{dy}{dx} + 2y \Rightarrow 4 \cos^2 x$

Sol Auxiliary eq<sup>n</sup> :-  $m^2 + 3m + 2 \neq 0$   
 $(m+2)(m+1) \neq 0$   
 $m = -2, m = -1$

$$C.F \neq c_1 e^{-2x} + c_2 e^{-x}$$

$$P.I = \frac{1}{D^2 + 3D + 2} 4 \cos^2 x \Rightarrow \frac{1}{D^2 + 3D + 2} 2 \cdot 2 \cos^2 x \Rightarrow \frac{1}{D^2 + 3D + 2} 2 \cdot 0 (1 + \cos 2x)$$

$$P.I = \frac{2}{D^2 + 3D + 2} + \frac{1}{D^2 + 3D + 2} 2 \cos 2x$$

$$P.I \Rightarrow \frac{2}{D^2+3D+2} e^{0x} + 2 \cdot \frac{1}{(-2)^2+3D+2} \cos 2x$$

$$P.I \Rightarrow \frac{x}{0+0+2} + 2 \cdot \frac{1}{-4+2+3D} \cos 2x$$

$$P.I \Rightarrow 1 + 2 \cdot \frac{(3D+2)}{(3D+2)(3D+2)} \cos 2x$$

$$\Rightarrow 1 + 2 \frac{(3D+2)}{9D^2-4} \cos 2x$$

$$\Rightarrow 1 + \frac{2(3D+2) \cos 2x}{9(-2)^2 - 4}$$

$$\Rightarrow 1 - \frac{1}{20} (3D \cos 2x + 2 \cos 2x)$$

$$P.I \Rightarrow 1 - \frac{1}{20} (-6 \sin 2x + 2 \cos 2x)$$

$$\text{Complete soln} \quad y = C_1 e^{-2x} + C_2 x e^{-x} + 1 - \frac{1}{10} (3 \sin 2x + \cos 2x)$$

Ans

Q.  $(D^3 + 2D^2 + D)y \Rightarrow e^{2x} + x^2 + x$

Soln Auxiliary eqn :  $(m^3 + 2m^2 + m) = 0$

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

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

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

$$\therefore C.F \Rightarrow C_1 e^{0x} + (C_2 + C_3 x)e^{-x}$$

$$P\cdot I = \frac{1}{D^3 + 2D^2 + D} (e^{2n} + n^2 + n)$$

$$\Rightarrow \frac{e^{2n}}{D^3 + 2D^2 + D} + \frac{n^2 + n}{D^3 + 2D^2 + D}$$

$$\Rightarrow \frac{e^{2n}}{(2^3 + 2(2)^2 + 2)} + \frac{1}{D(1+D^2+2D)} n^2 + n$$

$$\Rightarrow \frac{e^{2n}}{18} + \frac{1}{D} (1+2D+D^2)^{-1} (n^2+n)$$

$$(1+n)^{-1} \Rightarrow 1 - n + n^2 - n^3 + n^4 - n^5 + \dots$$

$$P\cdot I \Rightarrow \frac{1}{18} e^{2n} + \frac{1}{D} \left( 1 - (2D+D^2) + (2D+D^2)^2 + \dots \right) (n^2+n)$$

$$\Rightarrow \frac{1}{18} e^{2n} + \frac{1}{D} (-2D - D^2 + 1 + 4D^2)(n^2+n)$$

$$P\cdot I \Rightarrow \frac{1}{18} e^{2n} + \frac{1}{D} (1 - 2D + 3D^2)(n^2+n)$$

$$\Rightarrow \frac{1}{18} e^{2n} + \frac{1}{D} [n^2 + n - 2(2n+1) + 3(2+0)]$$

$$\Rightarrow \frac{1}{18} e^{2n} + \frac{1}{D} [n^2 - 3n + 4]$$

$$P\cdot I \Rightarrow \frac{1}{18} e^{2n} + \frac{n^3}{3} - \frac{3n^2}{2} + 4n$$

$$\text{Complete sol'n } \therefore y = C.F + P.I$$

$$Q. \quad \underline{\text{Solve}} \quad (D^2 - 4D + 4)y = 8x^2 e^{2x} \sin 2x$$

$$\underline{\text{Sol}} \rightarrow \text{AE} \quad m^2 - 4m + 4 = 0 \\ \cancel{(m-2)}^2 = 0$$

$$m = 2, 2$$

$$C.F. \Rightarrow (c_1 + c_2 x) e^{2x}$$

$$P.I. \Rightarrow \frac{1}{D^2 - 4D + 4} 8x^2 e^{2x} \sin 2x$$

$$\Rightarrow \frac{1}{(D-2)^2} 8x^2 e^{2x} \sin 2x \\ \Rightarrow 8e^{2x} \frac{1}{(D+2-2)^2} x^2 \sin 2x \quad [ \text{Rule ⑥ used} ]$$

$$\Rightarrow 8e^{2x} \frac{1}{D^2} x^2 \sin 2x$$

$$\Rightarrow 8e^{2x} \frac{1}{D} \left[ \int_I x^2 \sin 2x \right]$$

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

$$\boxed{y = C.F + P.I} \rightarrow \underline{\text{complete soln}}$$

Q. Solve Ordinary Differential Eq<sup>n</sup>: -

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

Sol<sup>n</sup> A.E of given D.E :-

$$(m^3 - 1) \neq 0$$

$$(m-1)(m^2 + m + 1) \neq 0$$

$$m \neq 1 \quad m \neq -\frac{1 \pm \sqrt{1-4}}{2 \cdot 1} \Rightarrow -\frac{1 \pm i\sqrt{3}}{2}$$

$$m = 1, -\frac{1}{2} \pm \frac{i\sqrt{3}}{2}$$

$$CF \Rightarrow C_1 e^x + e^{-\frac{1}{2}x} \left( C_2 \cos \frac{\sqrt{3}}{2}x + C_3 \sin \frac{\sqrt{3}}{2}x \right)$$

$$P.I \Rightarrow \frac{1}{(D^3 - 1)} (e^x + 1)^2 \Rightarrow \frac{1}{D^3 - 1} (e^{2x} + 2e^x + 1)$$

$$P.I \Rightarrow \frac{e^{2x}}{D^3 - 1} + 2 \frac{e^x}{D^3 - 1} + \frac{1}{D^3 - 1}$$

$$P.I \Rightarrow \frac{1}{2^3 - 1} e^{2x} + 2x \cdot \frac{1}{3D^2 + 7} e^x + \frac{1}{D^3 - 1} e^x$$

$$P.I \Rightarrow \frac{1}{7} e^{2x} + 2x \cdot \frac{1}{3 \cdot (1)^2} e^x + (-1)$$

$$P.I \Rightarrow \frac{e^{2x}}{7} + \frac{2}{3} x e^x - 1$$

Complete Solution :-

$$y = CF + P.I$$
$$y = C_1 e^x + e^{-\frac{1}{2}x} \left( C_2 \cos \frac{\sqrt{3}}{2}x + C_3 \sin \frac{\sqrt{3}}{2}x \right) + \frac{e^{2x}}{7} + \frac{2}{3} x e^x - 1$$

$$\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + y = xe^x \sin x$$

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

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

$$m = 1, 1$$

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

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

$$P.I. = e^x \cdot \frac{1}{(D-1)^2} x \sin x = e^x \cdot \frac{1}{D^2} x \sin x$$

$$P.I. = e^x \cdot \frac{1}{D} \left[ \int x \sin x dx \right]$$

$$P.I. = e^x \cdot \frac{1}{D} \left[ x(-\cos x) - 1(\sin x) \right]$$

$$P.I. = e^x \int (-x \cos x + \sin x) dx$$

$$P.I. = -e^x (x \sin x + 2 \cos x)$$

$\therefore$  Complete solution :-  $y = C.F. + P.I.$

of D.E

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

$$\underline{\underline{Q}} \quad (D^2 + a^2)y = \sin ax$$

$\underline{\underline{SOL}}$  A.E of given D.E :-

$$m^2 + a^2 = 0 \quad m^2 = -a^2 \\ m = \pm ia \quad m = \pm \sqrt{-a^2}$$

$$C.F. = C_1 \cos ax + C_2 \sin ax$$

$$P.I. = \frac{1}{D^2 + a^2} \sin ax$$

$$P.I. = \frac{x}{2a} \sin ax$$

$$P.I \Rightarrow \pi \cdot \frac{D}{2D^2} \sin \alpha x$$

$$P.I \Rightarrow \frac{\pi \cdot D \sin \alpha x}{2(-a^2)}$$

$$P.I \Rightarrow \frac{\pi}{-2a^2} \cos \alpha x (\alpha) \Rightarrow -\frac{\pi}{2a} \cos \alpha x$$

∴ Complete sol<sup>n</sup> of given D.E :-  $y = C.F + P.I$

$$y \Rightarrow C_1 \cos \alpha x + C_2 \sin \alpha x - \frac{\pi}{2a} \cos \alpha x \text{ Ans}$$

(A)  $(D^2 + a^2)y \Rightarrow \cos \alpha x$

A.E :-  $m^2 + a^2 \Rightarrow 0$

$$m^2 \Rightarrow -a^2$$

$$m \Rightarrow \pm \sqrt{-a^2} \Rightarrow \pm ai$$

$$C.F \Rightarrow C_1 \cos ax + C_2 \sin ax$$

$$P.I \Rightarrow \frac{1}{D^2 + a^2} \cos ax \Rightarrow \frac{\pi \cdot \cos ax}{2D} \Rightarrow \frac{\pi \cdot D \cos ax}{2D^2}$$

$$P.I \Rightarrow \frac{\pi \cdot D \cos ax}{2(-a^2)} \Rightarrow \frac{\pi \cdot \sin ax (\alpha)}{2a^2} \Rightarrow \frac{\pi \sin ax}{2a}$$

Complete sol<sup>n</sup> :-  $y = C.F + P.I$

$$y = C_1 \cos ax + C_2 \sin ax + \frac{\pi \sin ax}{2a} \text{ Ans}$$

# CAUCHY'S LINEAR HOMOGENOUS DIFFERENTIAL EQUATION :-

Standard form :-

$$a_0 x^{\frac{d^n y}{dx^n}} + a_1 x^{\frac{d^{n-1} y}{dx^{n-1}}} + a_2 x^{\frac{d^{n-2} y}{dx^{n-2}}} + \dots + a_n y = 0 \quad \text{--- (1)}$$

$$(a_0 x^n D^n + a_1 x^{n-1} D^{n-1} + a_2 x^{n-2} D^{n-2} + \dots + a_n) y = 0 \rightarrow (2)$$

Put  $x = e^z$  i.e.  $z = \log x$

$$x \frac{d}{dx} = x D = D' \quad \text{where } D' = \frac{d}{dz}$$

$$x^2 \frac{d^2}{dx^2} = x^2 D^2 = D'(D'-1)$$

$$x^3 \frac{d^3}{dx^3} = x^3 D^3 = D'(D'-1)(D'-2) \text{ & so on.}$$

Q. Solve :  $x^2 \frac{d^2 y}{dx^2} - x \frac{dy}{dx} + y = \log x$

Sol. Given :-  $x^2 \frac{d^2 y}{dx^2} - x \frac{dy}{dx} + y = \log x \rightarrow (1)$

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

$$\& x \frac{dy}{dx} \Rightarrow Dy \quad \text{where } D = \frac{d}{dz}$$

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

So eq (1) become :-

$$D(D-1)y - Dy + y \Rightarrow z$$

$$(D^2 - D - D + 1)y \Rightarrow z$$

$$(D^2 - 2D + 1)y \Rightarrow z \longrightarrow ②$$

Auxiliary eq of ② :-

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

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

$$m \neq 1, 1$$

$$\therefore C.F. \Rightarrow (c_1 + c_2 z) e^{z^2}$$

$$C.F. \Rightarrow (c_1 + c_2 \log n) z$$

$$P.I. \therefore - \frac{1}{D^2 - 2D + 1} z$$

$$\Rightarrow \frac{1}{1+D^2-2D} z \Rightarrow (1+D^2-2D)^{-1} z$$

$$(1+D^2-2D)^{-1} \Rightarrow 1 - D + D^2 - D^3 + D^4 + \dots$$

$$(1+D^2-2D)^{-1} \Rightarrow [1 - (D^2-2D) + (D^2-2D)^2 + \dots] z$$

$$\Rightarrow z + 2Dz \Rightarrow z + 2$$

$$P.I. \Rightarrow \log n + 2$$

$$y \Rightarrow C.F. + P.I.$$

$$\text{Hence complete soln} \therefore y \Rightarrow (c_1 + c_2 \log n) z + \log n + 2 \quad \underline{\text{Ans}}$$

$$Q. \quad \text{Solve} \therefore x^2 \frac{d^2 y}{dx^2} + 2x \frac{dy}{dx} - 12y \Rightarrow x^3 \log x$$

$$\text{Let } x \Rightarrow e^z \text{ i.e. } z \Rightarrow \log x$$

$$x^2 \frac{d^2 y}{dx^2} \Rightarrow D(D-1)y \text{ where } \frac{dy}{dz} \Rightarrow D$$

$$x \frac{dy}{dx} \Rightarrow D y$$

# Solution of Simultaneous Linear Differential Eq<sup>n</sup> :-

$x, y \rightarrow$  Dependent variables  
 $t \rightarrow$  Independent variable

No. of Dependent variable  $\rightarrow$  More than 1.  
 No. of Independent variable  $\geq 1$ .

① Elimination Method

② Substitution Method

Solve :-  $\frac{dx}{dt} \Rightarrow 2x + 6y \rightarrow ①$

and  $\frac{dy}{dt} \Rightarrow x + y$

~~ELIMINATION  
METHOD~~

Soln Using Symbol :-  $D = \frac{d}{dt}$

$Dx - 2x - 6y \Rightarrow 0$

$-x + Dy - y \Rightarrow 0$

or

$(D-2)x - 6y \Rightarrow 0 \rightarrow ①$

$-x + (D-1)y \Rightarrow 0 \rightarrow ②$

Multiply ① by (D-1) & ② by 6

$(D-2)(D-1)x - 6(D-1)y \Rightarrow 0$

$-6x + 6(D-1)y \Rightarrow 0$

$(D-2)(D-1)x - 6x = 0$

$(D^2 - 3D + 2)x - 6x = 0$

$(D^2 - 3D - 4)x = 0 \rightarrow ③$

Now A.F of ③ :-  $m^2 - 3m - 4 = 0$

$(m-4)(m+1) = 0$

$m = 4, -1$

Put  $x \& \frac{dx}{dt}$  in eq ①

$\frac{dx}{dt} = 2x + 6y$

$4c_1 e^{4t} - c_2 e^{-t} - 2(c_1 e^{4t} + c_2 e^{-t})$   
 $\Rightarrow 6y$

$2c_1 e^{4t} - 3c_2 e^{-t} = 6y$

$y \Rightarrow \frac{1}{3} c_1 e^{4t} - \frac{1}{2} c_2 e^{-t}$

$x = CF \Rightarrow c_1 e^{4t} + c_2 e^{-t}$   
 $(P.I = 0)$

$\frac{dx}{dt} \Rightarrow 4c_1 e^{4t} - c_2 e^{-t}$

$$Q. \text{ Solve: } \frac{dy}{dt} + y \Rightarrow \sin t \rightarrow \textcircled{1}$$

$$\frac{dy}{dt} + x \Rightarrow \cos t \rightarrow \textcircled{2}$$

SUBSTITUTION

METHOD

Sol: Differentiating  $\textcircled{1} \oplus \textcircled{2}$  wrt  $t$ .

$$\frac{d^2y}{dt^2} + \frac{dy}{dt} = -\sin t$$

$$\frac{dy}{dt} = -\sin t - \frac{d^2y}{dt^2}$$

Put the value of  $\frac{dy}{dt}$  in eq  $\textcircled{1}$  :-

$$-\sin t - \frac{d^2y}{dt^2} + y \Rightarrow \sin t$$

$$\frac{d^2y}{dt^2} - y \Rightarrow -2\sin t$$

$$(D^2 - 1)y \Rightarrow -2\sin t \rightarrow \textcircled{3}$$

Now A.E of  $\textcircled{3}$  :-

$$m^2 - 1 = 0 \quad C.F \Rightarrow C_1 e^t + C_2 e^{-t}$$

$$m = \pm 1 \quad P.I \Rightarrow \frac{1}{D^2 - 1} (-2\sin t)$$

$$P.I \Rightarrow (-2) \frac{1}{(-1)^2 - 1} \sin t$$

$$P.I \Rightarrow (-2) \frac{\sin t}{(-2)} \Rightarrow \sin t$$

$$\therefore y = C.F + P.I$$

$$y \Rightarrow C_1 e^t + C_2 e^{-t} + \sin t$$

$$\frac{dy}{dt} = C_1 e^t - C_2 e^{-t} + \cos t$$

Put  $\frac{dy}{dt}$  in eq  $\textcircled{2}$

$$x \Rightarrow \cos t - (C_1 e^t - C_2 e^{-t} + \cos t)$$

$$x \Rightarrow C_2 e^{-t} - C_1 e^t$$

## SECOND ORDER LINEAR DIFFERENTIAL EQUATION WITH VARIABLE COEFFICIENT :-

$$\frac{d^2y}{dx^2} + P \frac{dy}{dx} + Qy = R \quad \text{--- (1)}$$

where  $P, Q$  and  $R$  are function of  $x$

### 1) One Integral known Method :-

Working Rule :- i) find  $P, Q, R$ .

ii) Investigate if  $\therefore 1+P+Q=0 \Rightarrow u=e^x$

if  $\therefore 1-P+Q=0 \Rightarrow u=e^{-x}$

if  $\therefore P+Qx=0 \Rightarrow u=x$

iii) Consider the complete solution as :-

$$y = uv$$

iv) find  $\frac{dy}{dx}, \frac{d^2y}{dx^2}$  & putting their values into D.E (1)

v) Solve the D.E for ' $v$ ' and find the complete solution.

Solve :-  $\frac{x}{n} \frac{d^2y}{dx^2} - (2n-1) \frac{dy}{dx} + (n-1)y = 0$

Soln Convert given D.E into  $\frac{d^2y}{dx^2} + P \frac{dy}{dx} + Qy = R$   
divide by  $x$  both sides:

$$\frac{d^2y}{dx^2} - \frac{(2n-1)}{x} \frac{dy}{dx} + \frac{(n-1)}{x} y = 0 \quad \text{--- (1)}$$

Here  $\therefore P = -2 + \frac{1}{n}, Q = 1 - \frac{1}{n}, R = 0$

Since  $1+P+Q = 1 - 2 + \frac{1}{n} + 1 - \frac{1}{n} \Rightarrow 0$

$\therefore u = e^x$  is a known Integral

# SECOND ORDER LINEAR DIFFERENTIAL EQUATION WITH VARIABLE COEFFICIENT :-

$$\frac{d^2y}{dx^2} + P \frac{dy}{dx} + Qy = R \quad \text{--- } ①$$

where  $P, Q$  and  $R$  are function of  $x$

## i) One Integral known Method :-

Working Rule :- i) find  $P, Q, R$

ii) Investigate if  $\therefore 1+P+Q=0 \Rightarrow u=e^x$

if  $\therefore 1-P+Q=0 \Rightarrow u=e^{-x}$

if  $\therefore P+Qx=0 \Rightarrow u=x$

## iii) Consider the complete solution as :-

$$y = uv$$

iv) find  $\frac{dy}{dx}, \frac{d^2y}{dx^2}$  & putting their values into D.E ①

v) Solve the D.E for ' $v$ ' and find the complete solution.

## 2) Removal of First Derivative :- [NORMAL FORM]

Working rule :- i) Write given D.E into standard form :

$$\frac{d^2y}{dx^2} + P \frac{dy}{dx} + Qy = R \longrightarrow ①$$

Find the value of P, Q and R.

ii) Suppose the complete solution of D.E ① is

$$y = v y_1 \longrightarrow ②$$

where v is the function of x only.

iii) for Removing the first derivative from ①, we have to choose

$$y_1 = e^{-\frac{1}{2} \int P dx}$$

iv) The value of v is find by solving following D.E

$$\frac{d^2v}{dx^2} + Q_1 v = \frac{R}{y_1} \longrightarrow ③$$

$$\text{where } Q_1 = Q - \frac{1}{2} \frac{dP}{dx} - \frac{P^2}{4}$$

Normal eqn of ①

v) Put the value of  $y_1$  and v into complete solution.

3) By Change of Independent variable :-

Working Rule :- i) Write the given DE in standard form

$$\frac{d^2y}{dx^2} + P \frac{dy}{dx} + Qy = R \rightarrow ①$$

ii) for changing the independent variable  $x$  to  $z$  we assume :-

$$\left( \frac{dz}{dx} \right)^2 = |Q| \Rightarrow \left( \frac{dz}{dx} \right)^2 = cf(x) \rightarrow ②$$

where  $z$  is independent variable

Solving ②  $\frac{dz}{dx} = \sqrt{cf(x)}$  (neglect -ve sign)

$$\int dz = \int \sqrt{cf(x)} dx$$

$$z = \int \int \sqrt{cf(x)} dx \rightarrow ③$$

iii) with relation ③, the given D.E ① transform into

$$\frac{d^2y}{dz^2} + P_1 \frac{dy}{dz} + Q_1 y = R_1 \rightarrow ④$$

where :-  $P_1 = \frac{\left( \frac{d^2z}{dx^2} + \frac{P}{dx} \frac{dz}{dx} \right)}{\left( \frac{dz}{dx} \right)^2}$        $Q_1 = \frac{Q}{\left( \frac{dz}{dx} \right)^2}$ ,  $R_1 = R \left( \frac{dz}{dx} \right)^2$

Calculate  $P_1, Q_1 & R_1$  and then solving ④

Put  $z = \int \int \sqrt{cf(x)} dx$  into this solution

### 3) By Change of Independent variable :-

Working Rule :- ii) Write the given DE in standard form

$$\frac{d^2y}{dx^2} + P \frac{dy}{dx} + Qy = R \quad \rightarrow ①$$

ii) for changing the independent variable  $x$  to  $z$  we assume :-

$$\left( \frac{dz}{dx} \right)^2 = |a| \Rightarrow \left( \frac{dz}{dx} \right)^2 = cf(x) \quad \rightarrow ②$$

where  $z$  is independent variable

Solving ②  $\frac{dz}{dx} = \sqrt{cf(x)}$  (neglect -ve sign)

$$\int dz = \int \sqrt{cf(x)} dx$$

$$z = \int \sqrt{cf(x)} dx \quad \rightarrow ③$$

iii) with relation ③, the given D.E ① transform into

$$\frac{d^2y}{dz^2} + P_1 \frac{dy}{dz} + Q_1 y = R_1 \quad \rightarrow ④$$

$$\text{where : } P_1 = \frac{\frac{d^2z}{dx^2} + P \frac{dz}{dx}}{\left( \frac{dz}{dx} \right)^2}, \quad Q_1 = \frac{Q}{\left( \frac{dz}{dx} \right)^2}, \quad R_1 = R \left( \frac{dz}{dx} \right)^2$$

Calculate  $P_1, Q_1$  &  $R_1$  and then solving ④

Put  $z = \int \sqrt{cf(x)} dx$  into this solution

$\alpha$

$\alpha$

$\alpha$

## VARIATION OF PARAMETER METHOD [WRONSKIAN]

Working Rule: - Let  $y'' + py' + Qy = R$  be a given second order L.D.E.

Step ①: Taking  $R = 0$

Consider the eq<sup>n</sup> :-  $y'' + py' + Qy = 0$

& find the C.F. of, ①

Let  $y = c_1u + c_2v$  be C.F. of ①

Step ②: find Wronskian of  $u$  and  $v$

$$\text{i.e } w(u, v) = \begin{vmatrix} u & v \\ u' & v' \end{vmatrix}$$

Step ③: General Solution of ① is  $y = \text{C.F.} + \text{P.I.}$

where P.I. =  $uf(x) + vg(x)$  and

$$f(x) = -\int \frac{v \cdot R}{w(u, v)} dx, \quad g(x) = \int \frac{u \cdot R}{w(u, v)} dx$$

Q. Solve the D.E.,  $y'' + 4y = 4\tan 2x$

Solt ii) A.E. :-  $m^2 + 4 = 0$

$$\boxed{m = \pm 2i}$$

$$y(x) = c_1 \cos 2x + c_2 \sin 2x$$

$$(C.F.) \quad u = \cos 2x, \quad v = \sin 2x$$

$$w(u, v) = \begin{vmatrix} \cos 2x & \sin 2x \\ -2\sin 2x & 2\cos 2x \end{vmatrix}$$

$$w(u, v) = 2\cos^2 2x + 2\sin^2 2x \Rightarrow 2$$

$$y_{P.I.} = uf(x) + vg(x) = f(x)\cos 2x + g(x)\sin 2x$$

$$f(n) = - \int \frac{\sin 2n \cdot 4 \tan 2n}{2} dn$$

$$f(n) = -2 \int \frac{\sin^2 2n}{\cos 2n} dn \Rightarrow -2 \int \frac{1 - \cos^2 2n}{\cos 2n}$$

$$f(n) = -2 \int \sec^2 2n dn + 2 \int \cos 2n dn$$

$$f(n) = -2 \log(\sec 2n + \tan 2n) + C_1 \frac{\sin 2n}{2}$$

$$f(n) = -2 \log(\sec 2n + \tan 2n) + \sin 2n$$

$$g(n) = \int \frac{u \cdot R}{w(u, v)} dn = \int \frac{\cos 2n \cdot 4 \tan 2n}{2}$$

$$g(n) \Rightarrow 2 \int \sin 2n dn \Rightarrow -2 \cos 2n$$

$$P.I. = \left[ -2 \log(\sec n + \tan n) \right] \cdot \cos 2n + (\sin 2n)(-\cos 2n)$$

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

$$y = C_1 \cos 2n + C_2 \sin 2n - \cos 2n \left[ \log(\sec n + \tan n) \right]$$

Ans

## WRONSKIAN :-

Let  $y_1(x)$  &  $y_2(x)$  are the two solution of second order L.D.E then  
Wronskian of  $y_1$  &  $y_2$  is

$$W(y_1, y_2) = \begin{vmatrix} y_1 & y_2 \\ y'_1 & y'_2 \end{vmatrix} = y_1 y'_2 - y_2 y'_1$$

Ex :- Let  $y_1 = e^x$  &  $y_2 = e^{2x}$  are the two solution then

$$\text{Soln } W = \begin{vmatrix} y_1 & y_2 \\ y'_1 & y'_2 \end{vmatrix} = \begin{vmatrix} e^x & e^{2x} \\ e^x & 2e^{2x} \end{vmatrix}$$

$$W(y_1, y_2) = 2e^{3x} - e^{3x} \Rightarrow e^{3x}$$

Result :- ① Two solution  $y_1(x)$  and  $y_2(x)$  of the equation  $a_0y'' + a_1y' + a_2y = 0$ ,  $a_0(x) \neq 0$  are linearly dependent if their Wronskian is identically zero.

② Two solution  $y_1(x)$  and  $y_2(x)$  of the eq<sup>n</sup>  $a_0y'' + a_1y'$  are linearly independent if their Wronskian  $+ a_2y = 0$  is not zero on  $(a, b)$ .