

Section 2.5 – Variation of Parameters

In this section, we will introduce a technique called *variation of parameters*.

The inhomogeneous equation is given by: $y'' + p(t)y' + q(t)y = g(t)$

A fundamental set of solutions y_1 and y_2 to associated homogeneous equation $y'' + py' + qy = 0$.

Then the general solution to the inhomogeneous equation is given by

$$y_k = C_1 y_1 + C_2 y_2$$

C_1 and C_2 are arbitrary constants.

General Case

A differential system can be written in a form:

$$\begin{pmatrix} y_1 & y_2 \\ y_1' & y_2' \end{pmatrix}$$

y_1 and y_2 fundamental set of solution to the homogenous equation, they are linearly independent Then the determinant will be recognized as the Wronskian:

$$W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} \neq 0$$

Which we can obtain:

$$v_1' = -\frac{y_2 g(t)}{y_1 y_2' - y_1' y_2} = -\frac{y_2}{W} g(t) \quad \Rightarrow \quad v_1(t) = -\int \frac{y_2 g(t)}{W} dt$$

$$v_2' = \frac{y_1 g(t)}{y_1 y_2' - y_1' y_2} = \frac{y_1}{W} g(t) \quad \Rightarrow \quad v_2(t) = \int \frac{y_1 g(t)}{W} dt$$

$$\boxed{y_p = v_1 y_1 + v_2 y_2}$$

Example

$\{y_1(x) = x^4, y_2(x) = x^2\}$ is a fundamental set of solutions of $y'' - \frac{5}{x}y' + \frac{8}{x^2}y = 4x^3$.

Find a particular solution of the equation?

Solution

$$W = \begin{vmatrix} x^4 & x^2 \\ 4x^3 & 2x \end{vmatrix} = -2x^5 \neq 0$$

$$v_1(x) = - \int \frac{x^2(4x^3)}{-2x^5} dx = \int 2dx = 2x$$

$$v_1(x) = - \int \frac{y_2 g(x)}{W} dx$$

$$v_2(x) = \int \frac{x^4(4x^3)}{-2x^5} dx = -2 \int x^2 dx = -\frac{2}{3}x^3$$

$$v_2(x) = \int \frac{y_1 g(x)}{W} dx$$

The particular solution:

$$\begin{aligned} y_p &= v_1 y_1 + v_2 y_2 \\ &= (2x)(x^4) - \frac{2}{3}x^3(x^2) \\ &= \frac{4}{3}x^5 \end{aligned}$$

The general solution: $y(x) = C_1 x^4 + C_2 x^2 + \frac{4}{3}x^5$

Example

$\{y_1(x) = e^{2x}, y_2(x) = xe^{2x}\}$ is a fundamental set of solutions of $y'' - 4y' + 4y = \frac{e^{2x}}{x}$.

Find a particular solution of the equation?

Solution

$$W = \begin{vmatrix} e^{2x} & xe^{2x} \\ 2e^{2x} & e^{2x} + 2xe^{2x} \end{vmatrix} = e^{4x} + 2xe^{4x} - 2xe^{4x} = e^{4x} \neq 0$$

$$v_1(x) = - \int \frac{xe^{2x}}{e^{4x}} \frac{e^{2x}}{x} dx = - \int dx = -x$$

$$v_1(x) = - \int \frac{y_2 g(x)}{W} dx$$

$$v_2(x) = \int \frac{e^{2x}}{e^{4x}} \frac{e^{2x}}{x} dx = \int \frac{1}{x} dx = \ln|x|$$

$$v_2(x) = \int \frac{y_1 g(x)}{W} dx$$

The particular solution:

$$y_p = -xe^{2x} + \ln|x|(xe^{2x})$$

$$y_p = v_1 y_1 + v_2 y_2$$

The general solution:

$$\begin{aligned} y(x) &= C_1 e^{2x} + C_2 x e^{2x} - x e^{2x} + x e^{2x} \ln|x| \\ &= C_1 e^{2x} + (C_2 - 1) x e^{2x} + x e^{2x} \ln|x| \\ &= \underline{C_1 e^{2x} + C_3 x e^{2x} + x e^{2x} \ln|x|} \end{aligned}$$

Example

Find the particular solution for $y'' + y = \tan t$

Solution

The homogeneous equation for the differential equation $\lambda^2 + 1 = 0 \Rightarrow \lambda_{1,2} = \pm i$

Therefore; $y_1 = \cos t$ and $y_2 = \sin t$

$$W = \begin{vmatrix} \cos t & \sin t \\ -\sin t & \cos t \end{vmatrix} = \cos^2 t + \sin^2 t = 1 \neq 0$$

The system has a solution

$$v_1' = \sin t \tan t = \frac{\sin^2 t}{\cos t}$$

$$\begin{aligned} \underline{v_1} &= \int \frac{\sin^2 t}{\cos t} dt \\ &= \underline{-\ln|\sec t + \tan t| + \sin t} \end{aligned}$$

$$v_2' = \cos t \tan t = \sin t$$

$$\begin{aligned} \underline{v_2} &= \int \sin t dt \\ &= \underline{-\cos t} \end{aligned}$$

$$y_p = v_1 \cos t + v_2 \sin t$$

$$\begin{aligned} &= (-\ln|\sec t + \tan t| + \sin t) \cos t + (-\cos t) \sin t \\ &= -\cos t \ln|\sec t + \tan t| + \sin t \cos t - \cos t \sin t \\ &= \underline{-(\cos t) \ln|\sec t + \tan t|} \end{aligned}$$

Higher-Order Equations

The nonhomogeneous higher-order equation is given by:

$$y^{(n)} + p_{n-1}(t)y^{(n-1)} + \dots + p_1(t)y' + p_0(t)y = g(t)$$

A fundamental set of solutions y_1, y_2, \dots, y_n to associated homogeneous equation

$$y_h = c_1 y_1 + c_2 y_2 + \dots + c_n y_n$$

Then the particular solution is $y_p = u_1 y_1 + u_2 y_2 + \dots + u_n y_n$

Where u'_k , $k=1,2,\dots,n$ are determined by the n equations:

$$\begin{aligned} u'_1 y_1 + u'_2 y_2 + \dots + u'_n y_n &= 0 \\ u'_1 y'_1 + u'_2 y'_2 + \dots + u'_n y'_n &= 0 \\ \vdots & \\ u'_1 y_1^{(n-1)} + u'_2 y_2^{(n-1)} + \dots + u'_n y_n^{(n-1)} &= g(t) \end{aligned}$$

Using Cramer's Rule give: $u'_k = \frac{W_k}{W}$

For the 3rd-order differential equation:

$$W = \begin{vmatrix} y_1 & y_2 & y_3 \\ y'_1 & y'_2 & y'_3 \\ y''_1 & y''_2 & y''_3 \end{vmatrix} \quad W_1 = \begin{vmatrix} 0 & y_2 & y_3 \\ 0 & y'_2 & y'_3 \\ g(t) & y''_2 & y''_3 \end{vmatrix} \quad W_2 = \begin{vmatrix} y_1 & 0 & y_3 \\ y'_1 & 0 & y'_3 \\ y''_1 & g(t) & y''_3 \end{vmatrix} \quad W_3 = \begin{vmatrix} y_1 & y_2 & 0 \\ y'_1 & y'_2 & 0 \\ y''_1 & y''_2 & g(t) \end{vmatrix}$$

$$u_1 = \int \frac{W_1}{W} \quad u_2 = \int \frac{W_2}{W} \quad u_3 = \int \frac{W_3}{W}$$

Exercises Section 2.5 – Variation of Parameters

1. $\{y_1(x) = e^{2x}, y_2(x) = e^{-3x}\}$ is a fundamental set of solutions of $y'' + y' - 6y = 3e^{2x}$.

Find a particular solution of the equation?

Find a particular solution to the given second-order differential equation (Use *variation of parameters*):

- | | |
|------------------------------|-----------------------------------|
| 2. $y'' - y = t + 3$ | 6. $y'' + 25y = -2 \tan(5x)$ |
| 3. $y'' - 2y' + y = e^t$ | 7. $y'' - 6y' + 9y = 5e^{3x}$ |
| 4. $x'' - 4x' + 4x = e^{2t}$ | 8. $y'' + 4y = 2 \cos 2x$ |
| 5. $x'' + x = \tan^2 t$ | 9. $y'' - 5y' + 6y = 4e^{2x} + 3$ |

10. Verify that $y_1(t) = t$ and $y_2(t) = t^{-3}$ are solution to the homogenous equation

$$t^2 y''(t) + 3ty'(t) - 3y(t) = 0$$

Use variation of parameters to find the general solution to

$$t^2 y''(t) + 3ty'(t) - 3y(t) = \frac{1}{t}$$

Find the general solution to the given differential equation (Use *variation of parameters*).

- | | |
|-------------------------------|---|
| 11. $y'' - y = \frac{1}{x}$ | 28. $y'' + y' - 2y = e^{3x}$ |
| 12. $y'' - y = \sinh 2x$ | 29. $y'' + 2y' + y = e^{-x} \ln x$ |
| 13. $y'' - y = x$ | 30. $y'' - 2y' + y = \frac{e^x}{1+x^2}$ |
| 14. $y'' - y = \cosh x$ | 31. $y'' + 2y' + y = e^{-x}$ |
| 15. $y'' - y = \sin x$ | 32. $y'' - 2y' - 8y = 3e^{-2x}$ |
| 16. $y'' - y = e^x$ | 33. $y'' + 3y' + 2y = \sin e^x$ |
| 17. $y'' + y = \sec x$ | 34. $y'' + 3y' + 2y = 4e^x$ |
| 18. $y'' + y = \tan x$ | 35. $y'' + 3y' + 2y = \frac{1}{1+e^x}$ |
| 19. $y'' + y = \sin x$ | 36. $y'' - 4y = \sinh 2x$ |
| 20. $y'' + y = \csc x$ | 37. $y'' + 4y = \sec 2x$ |
| 21. $y'' + y = \cos^2 x$ | 38. $y'' + 4y = \cos 3x$ |
| 22. $y'' + y = \csc^2 x$ | 39. $y'' + 4y = \sin^2 x$ |
| 23. $y'' + y = \sec^2 x$ | 40. $y'' + 4y = \sin^2 2t$ |
| 24. $y'' + y = \sec x \tan x$ | 41. $y'' - 4y = \frac{e^x}{x}$ |
| 25. $y'' + y' = x$ | |
| 26. $y'' - y' = e^x \cos x$ | |
| 27. $y'' + y' - 2y = xe^{-x}$ | |

42. $y'' - 4y = xe^x$
43. $y'' - 4y' + 4y = 2e^{2x}$
44. $y'' - 4y' + 4y = (x+1)e^{2x}$
45. $y'' + 4y' + 5y = 10$
46. $y'' - 9y = \frac{9x}{e^{3x}}$
47. $y'' + 9y = \csc 3x$
48. $y'' + 9y = 3 \tan 3t$
49. $y'' + 9y = \sin 3x$
50. $y'' + 9y = 2 \sec 3x$
51. $4y'' + 36y = \csc 3x$
52. $(D^2 + 5D + 6)y = x^2 + 2x$
53. $(D^2 - 3D + 2)y = \frac{1}{1 + e^{-x}}$
54. $y''' + y' = \sec x$
55. $y''' - 3y'' + 2y' = \frac{e^x}{1 + e^{-x}}$
56. $y''' - 6y'' + 11y' - 6y = e^x$
57. $x^3 y^{(3)} - 4x^2 y'' + 8xy' - 8y = 4 \ln x$

Find the general solution by to *variation of parameters* with the given initial conditions.

58. $y'' + y = \sec t$; $y(0) = 1, \quad y'(0) = 2$
59. $y'' + y = \sec^3 t$; $y(0) = 1, \quad y'(0) = \frac{1}{2}$
60. $y'' - y = t + \sin t$; $y(0) = 2, \quad y'(0) = 3$
61. $y'' - 2y' + y = \frac{e^x}{x}$; $y(0) = 1, \quad y'(0) = 0$
62. $y'' + 2y' - 8y = 2e^{-2x} - e^{-x}$; $y(0) = 1, \quad y'(0) = 0$
63. $y'' - 3y' + 2y = 3e^{-x} - 10 \cos 3x$; $y(0) = 1, \quad y'(0) = 2$
64. $y'' + 4y = \sin^2 2t$; $y\left(\frac{\pi}{8}\right) = 0, \quad y'\left(\frac{\pi}{8}\right) = 0$
65. $y'' + 4y = \sin^2 2t$; $y(0) = 0, \quad y'(0) = 0$
66. $y'' - 4y' + 4y = (12x^2 - 6x)e^{2x}$; $y(0) = 1, \quad y'(0) = 0$
67. $2y'' + y' - y = x + 1$; $y(0) = 1, \quad y'(0) = 0$
68. $4y'' - y = xe^{x/2}$; $y(0) = 1, \quad y'(0) = 0$
69. $t^2 y'' - ty' + y = t$; $y(1) = 1, \quad y'(1) = 4$