

3.5 Variation of Parameters

Consider

$$y'' + p(t)y' + q(t)y = g(t)$$

where p , q , and g are given continuous functions. To start we know the general solution of the corresponding homogeneous equation

$$y'' + p(t)y' + q(t)y = 0$$

is

$$y_c(t) = c_1 y_1(t) + c_2 y_2(t)$$

The crucial idea of this method is to replace the constants c_1 and c_2 with functions $u_1(t)$ and $u_2(t)$; thus we have

$$y = u_1(t)y_1(t) + u_2(t)y_2(t)$$

and

$$y' = u_1'(t)y_1(t) + u_1(t)y_1'(t) + u_2'(t)y_2(t) + u_2(t)y_2'(t)$$

We now set the terms involving $u_1'(t)$ and $u_2'(t)$ to zero:

$$u_1'(t)y_1(t) + u_2'(t)y_2(t) = 0$$

so

$$y' = u_1(t)y_1'(t) + u_2(t)y_2'(t)$$

and

$$y'' = u_1'(t)y_1'(t) + u_1(t)y_1''(t) + u_2'(t)y_2'(t) + u_2(t)y_2''(t)$$

Now we substitute y , y' and y'' and rearrange

$$\begin{aligned} & u_1(t)[y_1''(t) + p(t)y_1'(t) + q(t)y_1(t)] \\ & + u_2(t)[y_2''(t) + p(t)y_2'(t) + q(t)y_2(t)] \\ & + u_1'(t)y_1'(t) + u_2'(t)y_2'(t) = g(t) \end{aligned}$$

The expressions in the square brackets are zero since both y_1 and y_2 are solutions to the homogeneous equation.

$$u_1'(t)y_1'(t) + u_2'(t)y_2'(t) = g(t)$$

and

$$u_1'(t)y_1(t) + u_2'(t)y_2(t) = 0$$

form a system of two linear algebraic equations for the derivatives $u_1'(t)$ and $u_2'(t)$ of the unknown functions. By solving we get

$$u_1'(t) = -\frac{y_2(t)g(t)}{W(y_1, y_2)(t)}, \quad u_2'(t) = -\frac{y_1(t)g(t)}{W(y_1, y_2)(t)}$$

By integrating we get

$$u_1(t) = -\int \frac{y_2(t)g(t)}{W(y_1, y_2)(t)} ds, \quad u_2(t) = -\int \frac{y_1(t)g(t)}{W(y_1, y_2)(t)} ds$$

THEOREM 3.5.1. *If the functions p , q , and g are continuous on an open interval I , and if the functions y_1 and y_2 are a fundamental set of solutions of the homogeneous equation corresponding to the nonhomogeneous equation*

$$y'' + p(t)y' + q(t)y = g(t)$$

then a particular solution is

$$Y(t) = -y_1(t) \int_{t_0}^t \frac{y_2(s)g(s)}{W(y_1, y_2)(s)} ds + y_2(t) \int_{t_0}^t \frac{y_1(s)g(s)}{W(y_1, y_2)(s)} ds$$

where t_0 is any conveniently chosen point in I . The general solution is

$$y = c_1 y_1(t) + c_2 y_2(t) + Y(t)$$

The difficulties of using this is evaluating the integral and finding the fundamental set of the corresponding homogeneous equation.