

Practical 4

Solution of Differential Equation by Variation of Parameter method

Rule for solving $y'' + p(x)y' + q(x)y = r(x)$ by using variation parameter (with constant coefficients)

```

In[ ]:= (*Given y''[x] + p y'[x] + q y[x] == r[x] ... (!) *)
yh = DSolve[y''[x] + p y'[x] + q y[x] == 0, y[x], x]

(*.... (2) *) (*solution of associated homogeneous ODE*)

Out[ ]:= { {y[x] -> E^(1/2 (-p - Sqrt[p^2 - 4 q]) x) C[1] + E^(1/2 (-p + Sqrt[p^2 - 4 q]) x) C[2]} }

In[ ]:= rule = {u''[x] + p u'[x] + q u[x] -> 0, v''[x] + p v'[x] + q v[x] -> 0}

(*u = e^(1/2 (-p - Sqrt[p^2 - 4 q]) x) and v = e^(1/2 (-p + Sqrt[p^2 - 4 q]) x)
are Linearly Independent Solution of associated homogeneous ODE*)

Out[ ]:= {q u[x] + p u'[x] + u''[x] -> 0, q v[x] + p v'[x] + v''[x] -> 0}

In[ ]:= y[x_] := C1[x] u[x] + C2[x] v[x] (*... (3) *)
(*yh is solution of eq (2) where C[1] = C1[x] and C[2] = C2[x] *)
first = D[y[x], x]

Out[ ]:= u[x] C1'[x] + v[x] C2'[x] + C1[x] u'[x] + C2[x] v'[x]

In[ ]:= rule1 = {C1'[x] u[x] + C2'[x] v[x] -> 0} (*... (4) *)

Out[ ]:= {u[x] C1'[x] + v[x] C2'[x] -> 0}

In[ ]:= output1 = first /. rule1 (*... (5) *) (*give y'*)

Out[ ]:= C1[x] u'[x] + C2[x] v'[x]

In[ ]:= second = D[output1, x] (*... (6) *) (*gives y''*)

Out[ ]:= C1'[x] u'[x] + C2'[x] v'[x] + C1[x] u''[x] + C2[x] v''[x]

```

```
In[ ]:= third = {second + p (output1) + q (y[x]) == r[x]} // Simplify(*using eqn 3,5,and 6 in 1*)
```

```
Out[ ]:= {C1'[x] u'[x] + C2'[x] v'[x] +  
C1[x] (q u[x] + p u'[x] + u''[x]) + C2[x] (q v[x] + p v'[x] + v''[x]) == r[x]}
```

```
In[ ]:= output2 = third /. rule // Simplify(*... (7) *)
```

```
Out[ ]:= {r[x] == C1'[x] u'[x] + C2'[x] v'[x]}
```

```
In[ ]:= DSolve[{u[x] C1'[x] + v[x] C2'[x] == 0, r[x] == C1'[x] u'[x] + C2'[x] v'[x]},  
{C1[x], C2[x]}, x]
```

(*From eqn(4) and (7) *) (*After using the value of C1[x] and C2[x] in eqn(3),

we get required solution in the form of $y = y_c + y_p$ *)

```
Out[ ]:= {{C1[x] ->  
C[1] + Integrate[ $\frac{r[K[1]] v[K[1]]}{v[K[1]] u'[K[1]] - u[K[1]] v'[K[1]]}$ , {K[1], 1, x}, Assumptions -> True],  
C2[x] -> C[2] + Integrate[ $\frac{r[K[2]] u[K[2]]}{-v[K[2]] u'[K[2]] + u[K[2]] v'[K[2]]}$ ,  
{K[2], 1, x}, Assumptions -> True]}}
```



Solve $y''+y=\operatorname{cosec}(x)$ by variation of parameters

```
In[ ]:= Clear[y, x]
```

```
In[ ]:= yh = DSolve[y''[x] + y[x] == 0, y[x], x] (*Solution of associated Homogeneous ODE*)
```

```
Out[ ]:= {{y[x] -> C[1] Cos[x] + C[2] Sin[x]}}
```

```
In[ ]:= u[x_] := Cos[x]
```

```
In[ ]:= v[x_] := Sin[x] (*we supposed*)
```

```
In[ ]:= r[x_] := Csc[x]
```

```
In[ ]:= wronskian = Det[{u[x], v[x]}, {u'[x], v'[x]}] // Simplify(*Wronskian*)
```

```
Out[ ]:= 1
```

```
In[ ]:= C1prime = -v[x] r[x] / wronskian (*=C1'[x] *)
```

```
Out[ ]:= -1
```

```
In[ ]:= C2prime = u[x] r[x] / wronskian
```

```
Out[ ]:= Cot[x]
```

```

C1[x_] := Integrate[C1prime, x] + c1
C2[x_] := Integrate[C2prime, x] + c2
y = C1[x] u[x] + C2[x] v[x] (*Required General solution*)

```

```

Out[ ]:= (c1 - x) Cos[x] + (c2 + Log[Sin[x]]) Sin[x]

```

```

In[ ]:= (*General solution of the given ODE is y=yc+yp where yc=c1 Cos[x]+c2 Sin[x],
yp=-x Cos[x]+Sin[x] Log[Sin[x]]*)

```

```

In[ ]:= DSolve[y'[x] + y[x] == Csc[x], y[x], x] // TraditionalForm (*Verified directly*)

```

```

Out[ ]//TraditionalForm=

```

```

{{y(x) -> c2 sin(x) + c1 cos(x) - x cos(x) + sin(x) log(sin(x))}}

```

(Alternative)Solve $y''+y=\tan(x)$ by variation of parameter

```

In[ ]:= Clear[y, x]

```

```

In[ ]:= yc = DSolve[y'[x] + y[x] == 0, y[x], x] (*Solution of associated Homogeneous ODE*)

```

```

Out[ ]:= {{y[x] -> C[1] Cos[x] + C[2] Sin[x]}}

```

```

In[ ]:= u[x_] := Cos[x]

```

```

In[ ]:= v[x_] := Sin[x] (*we Supposed*)

```

```

In[ ]:= r[x_] := Tan[x]

```

```

In[ ]:= wronskian = Det[{{u[x], v[x]}, {u'[x], v'[x]}}] // Simplify (*Wronskian*)

```

```

Out[ ]:= 1

```

```

In[ ]:= C1prime = -v[x] r[x] / wronskian (*C1'[x]*)

```

```

Out[ ]:= -Sin[x] Tan[x]

```

```

In[ ]:= C2prime = u[x] r[x] / wronskian

```

```

Out[ ]:= Sin[x]

```

```

In[ ]:= C1[x_] := Integrate[C1prime, x]

```

```

In[ ]:= C2[x_] := Integrate[C2prime, x]

```

```

In[ ]:= yp = C1[x] u[x] + C2[x] v[x] (*Required General solution*)

```

```

Out[ ]:= -Cos[x] Sin[x] + Cos[x] (Log[Cos[x/2] - Sin[x/2]] - Log[Cos[x/2] + Sin[x/2]] + Sin[x])

```

```

In[ ]:= (*General solution of the given ODE is y=yc+yp where yc=C[1] Cos[x]+C[2]Sin[x],
yp=-x Cos[x]+Sin[x] Log[Sin[x]]*)

```

```

In[ ]:= sol = Evaluate[y[x] /. yc] + yp

```

```

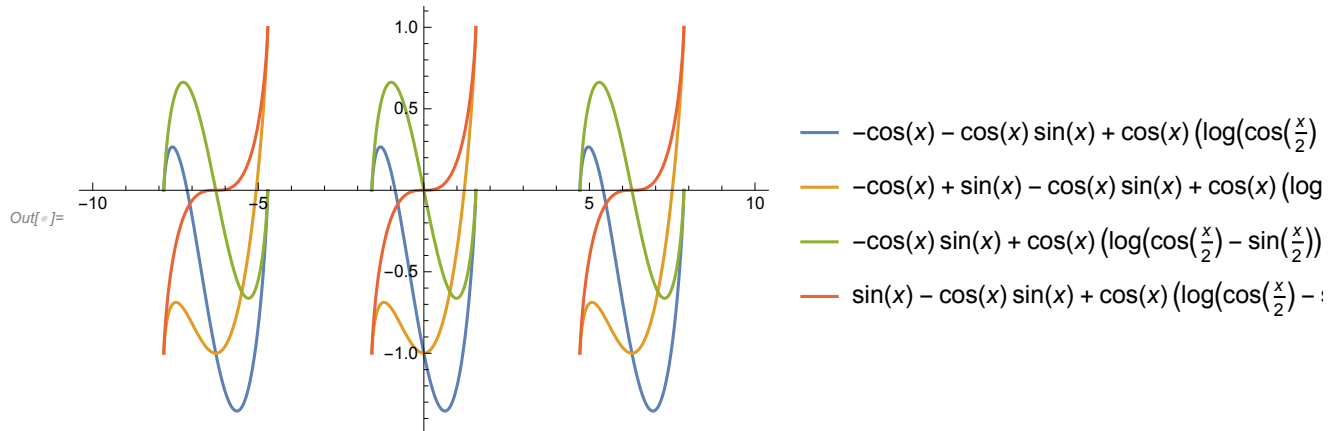
Out[ ]:= {C[1] Cos[x] + C[2] Sin[x] - Cos[x] Sin[x] +
Cos[x] (Log[Cos[x/2] - Sin[x/2]] - Log[Cos[x/2] + Sin[x/2]] + Sin[x])}

```

```
In[ ]:= tab = Table[sol /. {C[1] → i, C[2] → j}, {i, -1, 0}, {j, 0, 1}] // Flatten
```

```
Out[ ]:= { -Cos[x] - Cos[x] Sin[x] + Cos[x] (Log[Cos[x/2] - Sin[x/2]] - Log[Cos[x/2] + Sin[x/2]] + Sin[x]),  
          -Cos[x] + Sin[x] - Cos[x] Sin[x] +  
          Cos[x] (Log[Cos[x/2] - Sin[x/2]] - Log[Cos[x/2] + Sin[x/2]] + Sin[x]),  
          -Cos[x] Sin[x] + Cos[x] (Log[Cos[x/2] - Sin[x/2]] - Log[Cos[x/2] + Sin[x/2]] + Sin[x]),  
          Sin[x] - Cos[x] Sin[x] + Cos[x] (Log[Cos[x/2] - Sin[x/2]] - Log[Cos[x/2] + Sin[x/2]] + Sin[x]) }
```

```
In[ ]:= Plot[Evaluate[tab], {x, -10, 10}, PlotLegends → "Expressions"]
```



```
In[ ]:= Clear[y, x]
```

```
In[ ]:= DSolve[y''[x] + y[x] == Tan[x], y[x], x] (*Verified directly*)
```

```
Out[ ]:= { {y[x] →  
          C[1] Cos[x] + Cos[x] Log[Cos[x/2] - Sin[x/2]] - Cos[x] Log[Cos[x/2] + Sin[x/2]] + C[2] Sin[x] } }
```