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Mathematical definition for case

(iv) is $s=0$ unless $r = \alpha \pm i\beta$ are roots of the characteristic equations. in which case s is the multiplicity of this root. Same applies for the other cases (ii) & (iii) with $r=\alpha$ ($\beta=0$ in these cases) & with case (i) with $r=0$ (since $\alpha=\beta=0$ in case (i))

i.e. For case (i) $s=0$ unless $r=0$ is a root of char. eqn in which case s is the multiplicity of this root

3) Method can also be applied to $g(x)$ which is a sum of suitable terms

E.g. $g(x) = 1 + 2x + \sin \sqrt{3}x$

let $g_1(x) = 1 + 2x$ & let $g_2(x) = \sin \sqrt{3}x$

solve $L[y_{p1}] = g_1$ to find $y_{p1}(x)$ & $L[y_{p2}] = g_2$ to find $y_{p2}(x)$. Then let $y_p(x) = y_{p1}(x) + y_{p2}(x)$ then

$$L[y_p] = L[y_{p1} + y_{p2}] = L[y_{p1}] + L[y_{p2}] = g_1(x) + g_2(x) = g$$

4) The method fails miserably in many cases:

- if you make an algebraic error
- if you guess the wrong form of $y_p(x)$
- if $g(x)$ is not a suitable function
- usually fails for variable coefficient problems.

When it fails, you get simultaneous equations for the coefficients that have no solution.

Examples

(Only use this method for constant coeff questions)

$$\underline{\text{Ex}} \quad L[y] = y'' + 4y' - 2y = 2x^2 - 3x + 6$$

- Find complementary solution y_c that solves $L[y_c] = 0$

$$r^2 + 4r - 2 = 0 \quad \Rightarrow \quad r = -2 \pm \sqrt{6}$$

$$y_c = k_1 e^{(-2-\sqrt{6})x} + k_2 e^{(-2+\sqrt{6})x}$$

To find $y_p(x)$ guess $y_p(x) = Ax^2 + Bx + C$

$$\Rightarrow y_p' = 2Ax + B \quad y_p'' = 2A$$

$$\begin{aligned} \text{so } 2x^2 - 3x + 6 &= L[y_p] = 2A + 4[2Ax + B] - 2[Ax^2 + Bx + C] \\ &= -2Ax^2 + (8A - 2B)x + 2A + 4B - 2C \end{aligned}$$

$$[x^2] \quad 2 = -2A \quad A = -1$$

$$[x] \quad -3 = 8A - 2B = -8 - 2B \quad B = -5/2$$

$$[x^0] \quad 6 = 2A + 4B - 2C \quad C = -9$$

$$\text{Thus } y_p(x) = -x^2 - 5/2 x - 9$$

general solution:

$$y_c(x) + y_p(x) = k_1 e^{(-2-\sqrt{6})x} + k_2 e^{(-2+\sqrt{6})x} - x^2 - 5/2 x - 9$$

Ex $y'' - y' + y = 2\sin 3x$

$$r^2 - r + 1 = 0$$

$$r = \frac{1}{2} \pm \frac{\sqrt{3}}{2} i$$

$$y_c(x) = e^{x/2} \left(K_1 \cos\left(\frac{\sqrt{3}}{2}x\right) + K_2 \sin\left(\frac{\sqrt{3}}{2}x\right) \right)$$

$y_p(x) \Rightarrow$ guess

$$A \sin(3x) + B \cos(3x)$$

← always have both cos & sin together.

$$y_p' = 3A \cos(3x) - 3B \sin(3x)$$

$$y_p'' = -9A \sin(3x) - 9B \cos(3x)$$

$$\begin{aligned} 2\sin 3x &= y_p'' - y_p' + y_p \\ &= -9A \sin(3x) - 9B \cos(3x) - 3A \cos(3x) + 3B \sin(3x) \\ &\quad + A \sin 3x + B \cos 3x \\ &= (3B - 8A) \sin 3x + (-8B - 3A) \cos(3x) \end{aligned}$$

$$2 = 3B - 8A$$

$$0 = -8B - 3A$$

$$3A = -8B$$

$$B = -3/8 A$$

$$A = \frac{-16}{73}$$

$$B = \frac{6}{73}$$

$$y_p(x) = \frac{-16}{73} \sin 3x + \frac{6}{73} \cos 3x$$

general solution: $y_c(x) + y_p(x) = \dots$

Ex $y'' + 3y' + 2y = e^{2x}$

$$r^2 + 3r + 2 = 0 \Rightarrow (r+1)(r+2) = 0$$

$$\Rightarrow y_c(x) = c_1 e^{-x} + c_2 e^{-2x}$$

Guess $y_p(x) = A e^{2x}$

$$y_p'(x) = 2A e^{2x} \quad y_p''(x) = 4A e^{2x}$$

$$e^{2x} = 4A e^{2x} + 6A e^{2x} + 2A e^{2x}$$

$$e^{2x} = 12A e^{2x} \quad A = 1/12$$

general solution $y(x) = c_1 e^{-x} + c_2 e^{-2x} + \frac{1}{12} e^{2x}$

Ex $L[y] = y'' - 5y' + 4y = \delta e^{3x}$

Work out y_p first:

$$y_p(x) = A e^x \quad y_p' = y_p'' = y_p(x)$$

$$L[y_p] = A e^x - 5A e^x + 4A e^x = 0$$

← wrong guess
 y_p never solves
 $L[y_p] = \delta e^x$

Instead, find $y_c(x)$ first:

$$r^2 - 5r + 4 = 0 \Rightarrow (r-4)(r-1) = 0$$

$$\text{so } y_c(x) = c_1 e^{4x} + c_2 e^x$$

← $e^x = e^{1x}$
 was actually
 part of the
 complementary
 function.

For $y_p(x)$ now guess $A x e^x \Rightarrow x[A e^x] \quad \boxed{s=1}$

notice also $r=1$ & $r=4$ are roots of the characteristic equation.
 so if $y(x) = \delta e^{\alpha x}$ then $s=0$ unless $\alpha=1$ or $\alpha=4$
 when $s=1$

$$y_p(x) = A x e^x \quad y'_p(x) = A(x+1)e^x \quad y''_p(x) = A(x+2)e^x$$

$$\text{so } y''_p - 5y'_p + 4y_p = A(x+2)e^x - 5A(x+1)e^x + 4Ax e^x \\ = -3Ae^x \quad (x \text{ term will always get canceled})$$

$$A = -\frac{8}{3}$$

$$\text{general solution } y(x) = c_1 e^{4x} + (-\frac{8}{3}x + c_2)e^x$$

$$\underline{\text{Ex}} \quad y'' - 2y' + y = e^x$$

$$r^2 - 2r + 1 = 0 \quad (r-1)^2 = 0 \quad y_c(x) = (k_1 x + k_2)e^x$$

$$\text{Guess } y_p(x) = A x^2 e^x \\ s=2$$

$$y'_p(x) = A(x^2 + 2x)e^x$$

$$y''_p(x) = A(x^2 + 4x + 2)e^x$$

because $g(x) = e^{\alpha x}$ with $\alpha = 1$

& $r=1$ is a root of mult 2 of char. equation.

$$\text{so } \begin{aligned} e^x &= A(x^2 + 4x + 2)e^x - 2A(x^2 + 2x)e^x + Ax^2 e^x \\ e^x &= 2Ae^x \quad A = \frac{1}{2} \end{aligned}$$

$$y(x) = (\frac{1}{2}x^2 + c_1 x + c_2)e^x$$

$$\text{Ex } \mathcal{L}[y]y'' + 4y = 4x + 10\sin x$$

$$y(\pi) = 0 \quad y'(\pi) = 2$$

Warning for non homogeneous IVP, compute the general solution $y = y_p + y_c$ including the particular solution y_p before using the initial condition to find the constants.

$$g_1(x) = 4x \quad g_2(x) = 10\sin x$$

$$r^2 + 4 = 0 \Rightarrow r^2 = -4 \quad r = \pm 2i$$

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

$$y_{p1}(x) = Ax + B \quad y_{p1}'(x) = A \quad y_{p1}''(x) = 0$$

$$\mathcal{L}[y_{p1}] = 0 + 4(Ax + B)''$$

$$g_1(x) = 4x = 4Ax + 4B$$

$$B = 0 \quad A = 1$$

$$y_{p1}(x) = x$$

$$y_{p2}(x) = A\sin x + B\cos x$$

$$y_{p2}'(x) = A\cos x - B\sin x$$

$$y_{p2}''(x) = -A\sin x - B\cos x$$

$$g_2(x) = 10\sin x = -A\sin x - B\cos x + 4A\sin x + 4B\cos x$$

$$10\sin x = 3A\sin x + 3B\cos x$$

$$A = 10/3$$

$$y_{p2}(x) = 10/3 \sin x$$

$$y(x) = c_1 \cos(2x) + c_2 \sin(2x) + 10/3 \sin x + x$$

$$y'(x) = -2c_1 \sin(2x) + 2c_2 \cos(2x) + 10/3 \cos x + 1$$

$$y(\pi) = 0 = c_1 \cos(2\pi) + c_2 \sin(2\pi) + 10/3 \sin \pi + \pi$$

$$0 = c_1 + \pi$$

$$c_1 = -\pi$$

$$y'(\pi) = 2 = 2c_2 + 1 - 10/3$$

$$c_2 = 13/6$$

$$y(x) = -\pi \cos(2x) + 13/6 \sin(2x) + 10/3 \sin x + x$$