

Method of Undetermined Coefficients

In the cases when right hand side X is of a special form containing

- (i) Exponentials
- (ii) Polynomials
- (iii) Cosine and Sine functions
- (iv) Sums or product of these functions.

then we use the method of undetermined coefficients to find P.I.

Method:- We choose a particular integral depending on the form of X .

Cases

1) $X = e^{ax}$

2) $X = x^m$

3) $X = e^{ax} \sin bx$
or
 $e^{ax} \cos bx$

4) $X = \cos \beta x$ or $\sin \beta x$

5) $X = e^{ax} x^m$

P.I.

$$y_p(x) = C e^{ax}, \quad C - \text{constant}$$

$$y_p(x) = C_0 x^m + C_1 x^{m-1} + \dots + C_{m-1} x + C_m$$

C_0, C_1, \dots, C_m are constants

$$y_p(x) = e^{ax} (C_1 \cos bx + C_2 \sin bx)$$

$$y_p(x) = C_1 \cos \beta x + C_2 \sin \beta x$$

$$y_p(x) = e^{ax} (C_0 x^m + C_1 x^{m-1} + \dots + C_m)$$

Note: If any term of the trial solution appears in C.F., we multiply the trial solution by x^m , m represents the number of times the term is repeated in C.F.

Ex: $y'' - 2y' - 3y = 6e^{-x} - 8e^x \rightarrow (1)$

Solⁿ: $X = 6e^{-x} - 8e^x$

C.F. $y'' - 2y' - 3y = 0$

$$m^2 - 2m - 3 = 0$$

$$(m-3)(m+1) = 0$$

$$m = -1, 3$$

$$y_c(x) = C_1 e^{-x} + C_2 e^{3x}$$

P.I. Let $y_p(x) = ax e^{-x} + be^x$

$$y' = a(-x e^{-x} + e^{-x}) + be^x$$

$$= -ax e^{-x} + a e^{-x} + be^x$$

$$y'' = -a(-x e^{-x} + e^{-x}) - a e^{-x} + be^x$$

$$= ax e^{-x} - a e^{-x} - a e^{-x} + be^x$$

$$= ax e^{-x} - 2a e^{-x} + be^x$$

From (1)

$$ax e^{-x} - 2a e^{-x} + b e^x + 2ax e^{-x} - 2a e^{-x} - 2b e^x - 3ax e^{-x} - 3b e^x = 6e^{-x} - 8e^x$$

$$\Rightarrow -4a e^{-x} - 4b e^x = 6e^{-x} - 8e^x$$

Equate the coefficients of e^{-x} & e^x , we have.

$$-4a = 6 \Rightarrow a = -\frac{6}{4} = -\frac{3}{2}$$

$$-4b = -8 \Rightarrow b = 2$$

$$\therefore y_p(x) = -\frac{3}{2} x e^{-x} + 2e^x.$$

$$y(x) = C_1 e^{-x} + C_2 e^{3x} - \frac{3}{2} x e^{-x} + 2e^x.$$

Q: $y'' + y = 32x^3 \rightarrow (1)$

$$m^2 + 1 = 0$$

$$m = \pm i$$

$$y_c(x) = C_1 \cos x + C_2 \sin x$$

$$\text{Let } y_p(x) = a_0 x^3 + a_1 x^2 + a_2 x + a_3$$

$$y' = 3a_0 x^2 + 2a_1 x + a_2$$

$$y'' = 6a_0 x + 2a_1$$

$$\text{From (1), } 6a_0 x + 2a_1 + a_0 x^3 + a_1 x^2 + a_2 x + a_3 = 32x^3$$

$$\Rightarrow (6a_0 + a_2)x + a_1 x^2 + a_0 x^3 + (2a_1 + a_3) = 32x^3$$

$$\text{Compare coeff of } x^3 \therefore a_0 = 32$$

$$x^2 \therefore a_1 = 0$$

$$x \therefore 6a_0 + a_2 = 0 \Rightarrow a_2 = -6(32) = -192$$

$$(\text{constant}) \therefore 2a_1 + a_3 = 0$$

$$\Rightarrow a_3 = 0.$$

$$\therefore y_p(x) = 32x^3 - 192x$$

$$\therefore y(x) = C_1 \cos x + C_2 \sin x + 32x(x^2 - 6) \text{ Ans.}$$

Practice of $y_p(x)$:-

Q: $y'' + 9y = \cos 3x \rightarrow (1)$

$y_c(x) = C_1 \cos 3x + C_2 \sin 3x$

then we will assume $y_p(x)$ as:

$y_p(x) = x(a \cos 3x + b \sin 3x)$

Substitute y_p in (1) and find 'a' & 'b'.

Q: $y'' + 4y' + 4y = 12e^{-2x} \rightarrow (2)$

$y_c(x) = (C_1 + xC_2)e^{-2x}$

then we will assume $y_p(x)$ as

$y_p(x) = ax^2 e^{-2x}$; find 'a' for final solution

Q: $y'' - 4y' + 13y = 12e^{2x} \sin 3x$

$y_c(x) = e^{2x}(C_1 \cos 3x + C_2 \sin 3x)$

then we will assume $y_p(x)$ as:

$y_p(x) = xe^{2x}(a \cos 3x + b \sin 3x)$
find a and b for final solution

Q: $y''' - 2y'' - 5y' + 6y = 18e^x$

$y_c(x) = C_1 e^x + C_2 e^{-2x} + C_3 e^{3x}$

then we will assume $y_p(x)$ as:

$y_p(x) = ax^2 e^x$

find a for final solution.

$$\begin{aligned} m^3 - 2m^2 - 5m + 6 &= 0 \\ (m-1)(m^2 - m - 6) &= 0 \\ (m-1)(m^2 - 3m + 2m - 6) &= 0 \\ (m-1)(m+2)(m-3) &= 0 \end{aligned}$$

	1	-2	-5	6
1	1	-1	-6	6

Q: $y''' - 6y'' + 12y' - 8y = 12e^{2x} + 27e^{-x} \rightarrow (3)$

$y_c(x) = (C_1 + C_2 x + C_3 x^2)e^{2x}$

then we will assume $y_p(x)$ as:

$y_p(x) = ax^3 e^{2x} + be^{-x}$

substitute $y_p(x)$ in (3) & find 'a' & 'b'.

$$m^3 - 6m^2 + 12m - 8 = 0$$

$$(m-2)^3 = 0$$

2	1	-6	12	-8
		2	-8	8
2	1	-4	4	0
		2	-4	0
			1	-2
				0

Solutions

- ① $a=0, b=\frac{1}{6}$. $y_p(x) = \frac{1}{6}x \sin 3x$, $y(x) = C_1 \cos 3x + C_2 \sin 3x + \frac{x}{6} \sin 3x$.
- ② $a=6$, $y_p(x) = 6x^2 e^{-2x}$, $y(x) = (C_1 + xC_2)e^{-2x} + 6x^2 e^{-2x}$.
- ③ $a=-2, b=0$, $y_p(x) = -2xe^{2x} \cos 3x$
 $y(x) = e^{2x}[C_1 \cos 3x + C_2 \sin 3x - 2x \cos 3x]$.
- ④ $a=-3$, $y_p(x) = -3xe^x$, $y(x) = C_1 e^x + C_2 e^{-2x} + C_3 e^{3x} - 3xe^x$.
- ⑤ $a=2, b=-1$, $y_p(x) = 2x^3 e^{2x} - e^{-x}$, $y(x) = (C_1 + xC_2 + x^2 C_3)e^{2x} + 2x^3 e^{2x} - e^{-x}$.