

August 30, 2020 (2nd session)

①

Method of undetermined coefficients.

Case (2) — When RHS is an exponential function. i.e., $RHS = Ke^{\alpha x}$; α is a const.
Assume a solution of the form

$$y_p = Ae^{\alpha x}; \quad A \text{ is a constant to be determined.}$$

Example — Solve $y'' - y' - 2y = e^{3x}$ — ①

For y_c $(D^2 - D - 2)y = 0$.

The auxiliary equation is

$$D^2 - D - 2 = 0$$

$$D^2 - 2D + D - 2 = 0$$

$$D(D-2) + 1(D-2) = 0$$

$$(D-2)(D+1) = 0$$

$$D = 2, -1$$

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

Suppose $y_p = A e^{3x}$ — (2)

$$\Rightarrow y'_p = 3 A e^{3x}$$

and $y''_p = 9 A e^{3x}$.

using above values in Eq. (1).

$$y'' - y' - 2y = e^{3x}$$

$$\Rightarrow (9 A e^{3x}) - (3 A e^{3x}) - 2(A e^{3x}) = e^{3x}$$

$$4 A e^{3x} = e^{3x}$$

On comparing coefficient of e^{3x}

$$\Rightarrow e^{3x} : 4A = 1$$

$$\Rightarrow \boxed{A = \frac{1}{4}}$$

putting in (2)

$$\Rightarrow \boxed{y_p = \frac{1}{4} e^{3x}}$$

$$\therefore y = y_c + y_p$$

$$\Rightarrow \boxed{y = C_1 e^{2x} + C_2 e^{-x} + \frac{1}{4} e^{3x}}$$

(3)

Example $y'' + y' + y = \underline{e^{-x}}$ — ①

For y_c $(D^2 + D + 1)y = 0$.

The auxiliary equation is

$$D^2 + D + 1 = 0$$

$$\Rightarrow D = \frac{-1 \pm \sqrt{(1)^2 - 4(1)(1)}}{2(1)}$$

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

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

$$\therefore \boxed{y_c = e^{-\frac{1}{2}x} \left[C_1 \cos\left(\frac{\sqrt{3}}{2}x\right) + C_2 \sin\left(\frac{\sqrt{3}}{2}x\right) \right]}$$

For y_p let $y_p = A e^{-x}$ — ②

$$\Rightarrow y_p' = -A e^{-x}, \quad y_p'' = +A e^{-x}$$

using above in Eq. ①

$$\Rightarrow (\cancel{A e^{-x}}) + (\cancel{-A e^{-x}}) + \underline{A e^{-x}} = \underline{e^{-x}}$$

On comparing $\boxed{A = 1}$

Using value of $A=1$ in Eq (2)

$$\Rightarrow \boxed{y_p = 1 \cdot e^{-x}}$$

$$\therefore y = y_c + y_p$$

$$\Rightarrow \boxed{y = e^{-\frac{1}{2}x} \left[C_1 \cos\left(\frac{\sqrt{3}}{2}x\right) + C_2 \sin\left(\frac{\sqrt{3}}{2}x\right) \right] + e^{-x}}$$

Example :- $y'' - 3y' + 2y = e^{5x}$ ——— (1)

for y_c $(D^2 - 3D + 2)y = 0$

A.E. $\Rightarrow D^2 - 2D - D + 2 = 0$

$$D(D-2) - 1(D-2) = 0$$

$$(D-2)(D-1) = 0$$

$$D = 2, 1$$

$$\Rightarrow \boxed{y_c = C_1 e^{2x} + C_2 e^x}$$

(5)

For y_p

$$\text{let } y_p = Ae^{5x} \quad \text{--- (2)}$$

$$\Rightarrow y_p' = 5Ae^{5x}, \quad y_p'' = 25Ae^{5x}$$

using above in Eq. (1)

$$\Rightarrow (25Ae^{5x}) - 3(5Ae^{5x}) + 2(Ae^{5x}) = e^{5x}$$

$$\underline{25Ae^{5x}} - \underline{15Ae^{5x}} + 2Ae^{5x} = e^{5x}$$

$$12Ae^{5x} = e^{5x}$$

On comparing the coefficients e^{5x}

$$e^{5x} : \quad 12A = 1$$

$$\Rightarrow \boxed{A = \frac{1}{12}}$$

putting in (2)

$$\Rightarrow \boxed{y_p = \frac{1}{12}e^{5x}}$$

$$\therefore \underline{y = y_c + y_p} \quad \text{--- f ---}$$

Example Solve $4y'' + 4y' - 3y = e^{2x}$ — ①

$$(4D^2 + 4D - 3)y = 0$$

A.E. \Rightarrow

$$4D^2 + 4D - 3 = 0$$

$$4D^2 + 6D - 2D - 3 = 0$$

$$2D(2D+3) - 1(2D+3) = 0$$

$$(2D+3)(2D-1) = 0$$

$$D = +\frac{1}{2}, -\frac{3}{2}$$

$$\Rightarrow \boxed{y_c = c_1 e^{\frac{1}{2}x} + c_2 e^{-\frac{3}{2}x}}$$

Let ② — $y_p = Ae^{2x}, \quad y_p' = 2Ae^{2x}$

$$y_p'' = 4Ae^{2x}$$

$$\text{①} \Rightarrow 4(4Ae^{2x}) + 4(2Ae^{2x}) - 3(Ae^{2x}) = e^{2x}$$

$$\Rightarrow 21Ae^{2x} = e^{2x}$$

$$A = \frac{1}{21}$$

$$\therefore \boxed{y_p = \frac{1}{21} e^{2x}}$$

$$\therefore y = y_c + y_p = \text{---} + \text{---}$$

Example :- $y'' - 4y' + 4y = e^{2x}$ — (1) (3)

For $y_c \Rightarrow (D^2 - 4D + 4)y = 0$

The auxiliary equation is

$$\begin{aligned} D^2 - 4D + 4 &= 0 \\ D^2 - 2D - 2D + 4 &= 0 \\ D(D-2) - 2(D-2) &= 0 \\ (D-2)(D-2) &= 0 \end{aligned}$$

$$\Rightarrow \boxed{y_c = (C_1 + C_2 x)e^{2x}} \quad D = +2, +2$$

For y_p .

Let $y_p = Ae^{2x}$

$$\Rightarrow y_p' = 2Ae^{2x}, \quad y_p'' = 4Ae^{2x}$$

using above in Eq. (1)

$$\Rightarrow (4Ae^{2x}) - 4(2Ae^{2x}) + 4(Ae^{2x}) = e^{2x}$$