

6.24a

Solve  $\frac{d^2y}{dx^2} - y = x^n$  where homogeneous  $\frac{d^2y}{dx^2} - y = 0$  solution  $\rightarrow y_h(x) = c_1 e^x + c_2 e^{-x}$

By variation of parameters take  $y_p(x) = k_1 e^x + k_2 e^{-x}$

Use variation of parameters to get (similar to example pg. 252)

$$k_1' e^x + k_2' e^{-x} = 0 \text{ and } k_1' e^x + k_2' (-e^{-x}) = x^n$$

$$\text{Solve for } k_1'(x) = \frac{1}{2} e^{-x} x^n \text{ and } k_2'(x) = -\frac{1}{2} e^x x^n$$

From here it gets a little more complicated! One quick way!

Look it up in "good" extensive table of integration formulas:

$$\int k_1'(x) dx = \int \frac{1}{2} e^{-x} x^n dx = \frac{1}{2} \int e^{-x} x^n dx \rightarrow k_1(x) = \frac{1}{2} e^{-x} \sum_{r=0}^n \frac{(-1)^r n! x^{n-r}}{(n-r)! (-1)^{r+1}} =$$

$$\frac{(-1)^r}{(-1)^{r+1}} = -1 \text{ and } n! \text{ not a function of index } r \text{ therefore } k_1(x) = \frac{1}{2} e^{-x} (-1) n! \sum_{r=0}^n \frac{x^{n-r}}{(n-r)!}$$

OR: A student asked about derivation of the integral  $\int e^{-x} x^n dx$  Aside:

So this can be done by multiple applications of integration by parts. Let's set this up.

Note we need to reduce powers in  $x^n$  so let

$$u = x^n \rightarrow du = nx^{n-1} dx \text{ and } dv = e^{-x} dx \rightarrow v = (-1)e^{-x}$$

$$\text{Then } \int e^{-x} x^n dx = x^n (-1)e^{-x} - \int (-1)e^{-x} nx^{n-1} dx = x^n (-1)e^{-x} + n \int e^{-x} x^{n-1} dx$$

Do it again

$$u = x^{n-1} \rightarrow du = (n-1)x^{n-2} dx \text{ and } dv = e^{-x} dx \rightarrow v = (-1)e^{-x}$$

$$\text{Then } x^n (-1)e^{-x} + n \int e^{-x} x^{n-1} dx = x^n (-1)e^{-x} + n [x^{n-1} (-1)e^{-x} - \int (-1)e^{-x} (n-1)x^{n-2} dx] =$$
$$(-1)x^n e^{-x} + (-1)nx^{n-1} e^{-x} + n(n-1) \int e^{-x} x^{n-2} dx$$

One more time (to see pattern)

$$u = x^{n-2} \rightarrow du = (n-2)x^{n-3} dx \text{ and } dv = e^{-x} dx \rightarrow v = (-1)e^{-x}$$

$$\text{Then } (-1)x^n e^{-x} + (-1)nx^{n-1} e^{-x} + n(n-1) \int e^{-x} x^{n-2} dx =$$

$$(-1)x^n e^{-x} + (-1)nx^{n-1} e^{-x} + n(n-1) [x^{n-2} (-1)e^{-x} - \int (-1)e^{-x} (n-2)x^{n-3} dx] =$$

$$(-1)x^n e^{-x} + (-1)nx^{n-1} e^{-x} + (-1)n(n-1)x^{n-2} e^{-x} + n(n-1)(n-2) \int e^{-x} x^{n-3} dx$$

Now note that  $\frac{n!}{(n-r)!} = n \cdots (n-r+1)$  So continuing this process we get  $\int e^{-x} x^n dx =$

$$(-1) \frac{n!}{(n-0)!} x^n e^{-x} + (-1) \frac{n!}{(n-1)!} x^{n-1} e^{-x} + (-1) \frac{n!}{(n-2)!} x^{n-2} e^{-x} + \cdots =$$

$$(-1) e^{-x} \sum_{r=0}^n \frac{n!}{(n-r)!} x^{n-r} = (-1) e^{-x} n! \sum_{r=0}^n \frac{x^{n-r}}{(n-r)!} \text{ Back:}$$

$$\text{Substitution into } k_1(x) = \frac{1}{2} \int e^{-x} x^n dx \rightarrow \frac{1}{2} (-1) e^{-x} n! \sum_{r=0}^n \frac{x^{n-r}}{(n-r)!} = -\frac{1}{2} e^{-x} n! \sum_{r=0}^n \frac{x^{n-r}}{(n-r)!}$$

$$\text{Finally let } m = n - r \rightarrow k_1(x) = -\frac{1}{2} e^{-x} n! \sum_{m=0}^n \frac{x^m}{m!}$$

$$\text{Similar for } k_2(x) = -\frac{1}{2} e^x n! (-1)^n \sum_{m=0}^n \frac{(-1)^m x^m}{m!}$$

$$\text{Substitution(above) into } y_p(x) = k_1 e^x + k_2 e^{-x} = \left[ -\frac{1}{2} e^{-x} n! \sum_{m=0}^n \frac{x^m}{m!} \right] e^x + \left[ -\frac{1}{2} e^x n! (-1)^n \sum_{m=0}^n \frac{(-1)^m x^m}{m!} \right] e^{-x} =$$

$$\text{Finally } y_p(x) = -\frac{n!}{2} \sum_{m=0}^n \frac{x^m}{m!} + -\frac{n!}{2} \sum_{m=0}^n \frac{(-1)^{m+n} x^m}{m!} = -\frac{n!}{2} \sum_{m=0}^n \frac{[1 + (-1)^{m+n}] x^m}{m!}$$

$$\text{Solution } y(x) = y_h(x) + y_p(x) = c_1 e^x + c_2 e^{-x} - \frac{n!}{2} \sum_{m=0}^n \frac{[1 + (-1)^{m+n}] x^m}{m!}$$

(b) This one is easier – fill in the steps yourself

Again solve homogenous and particular (variation of parameters)

This one is straightforward!

$$y_h(x) = c_1 e^x + c_2 x e^x$$

Then using variation of parameters methods with  $y_p(x) = k_1 e^x + k_2 x e^x$

$$\text{we get } k_1 = -\frac{2x^3}{3} \text{ and } k_2 = x^2$$

Therefore

$$y(x) = c_1 e^x + c_2 x e^x - \frac{2x^3}{3} e^x + x^2 x e^x = c_1 e^x + c_2 x e^x + \frac{x^3}{3} e^x$$