

Theorem If y_i is a particular solution to

$$y'' + p(t)y' + q(t)y = g_i \quad (i = 1, 2, \dots, n)$$

then $y_1 + y_2 + \dots + y_n$ is a particular solution to

$$y'' + p(t)y' + q(t)y = g_1 + g_2 + \dots + g_n.$$

Theorem If y_i is a particular solution to

$$y'' + p(t)y' + q(t)y = g_i \quad (i = 1, 2, \dots, n)$$

then $y_1 + y_2 + \dots + y_n$ is a particular solution to

$$y'' + p(t)y' + q(t)y = g_1 + g_2 + \dots + g_n.$$

Proof Denote $L = D^2 + pD + q$

Theorem If y_i is a particular solution to

$$y'' + p(t)y' + q(t)y = g_i \quad (i = 1, 2, \dots, n)$$

then $y_1 + y_2 + \dots + y_n$ is a particular solution to

$$y'' + p(t)y' + q(t)y = g_1 + g_2 + \dots + g_n.$$

Proof Denote $L = D^2 + pD + q$

By linearity of L $L[y_1 + \dots + y_n] = L[y_1] + \dots + L[y_n]$

Theorem If y_i is a particular solution to

$$y'' + p(t)y' + q(t)y = g_i \quad (i = 1, 2, \dots, n)$$

then $y_1 + y_2 + \dots + y_n$ is a particular solution to

$$y'' + p(t)y' + q(t)y = g_1 + g_2 + \dots + g_n.$$

Proof Denote $L = D^2 + pD + q$

By linearity of L

$$\begin{aligned} L[y_1 + \dots + y_n] &= L[y_1] + \dots + L[y_n] \\ &= g_1 + \dots + g_n \end{aligned}$$

Example Write down the form of a particular solution to the DE

$$y'' + y' = 3t^2 + e^{2t}$$

Solution

Example Write down the form of a particular solution to the DE

$$y'' + y' = 3t^2 + e^{2t}$$

Solution

$$(1) \quad y'' + y' = 3t^2 e^{0t}$$

$$(2) \quad y'' + y' = 1e^{2t}$$

Example Write down the form of a particular solution to the DE

$$y'' + y' = 3t^2 + e^{2t}$$

Solution

(1) $y'' + y' = 3t^2 e^{0t}$ Solve $\lambda^2 + \lambda = 0$, roots: 0 and -1.

(2) $y'' + y' = 1e^{2t}$

Example Write down the form of a particular solution to the DE

$$y'' + y' = 3t^2 + e^{2t}$$

Solution

(1) $y'' + y' = 3t^2 e^{0t}$ Solve $\lambda^2 + \lambda = 0$, roots: 0 and -1.

• Part. solution $y_{p1}(t) = t^1(At^2 + Bt + C)e^{0t} \quad \because 0$ is a **simple** root

(2) $y'' + y' = 1e^{2t}$

Example Write down the form of a particular solution to the DE

$$y'' + y' = 3t^2 + e^{2t}$$

Solution

(1) $y'' + y' = 3t^2e^{0t}$ Solve $\lambda^2 + \lambda = 0$, roots: 0 and -1.

- Part. solution $y_{p1}(t) = t^1(At^2 + Bt + C)e^{0t} \quad \because 0$ is a **simple** root
 $= At^3 + Bt^2 + Ct$

(2) $y'' + y' = 1e^{2t}$

Example Write down the form of a particular solution to the DE

$$y'' + y' = 3t^2 + e^{2t}$$

Solution

(1) $y'' + y' = 3t^2 e^{0t}$ Solve $\lambda^2 + \lambda = 0$, roots: 0 and -1 .

- Part. solution $y_{p1}(t) = t^1 (At^2 + Bt + C)e^{0t} \quad \because 0$ is a **simple** root
 $= At^3 + Bt^2 + Ct$

(2) $y'' + y' = 1e^{2t}$

- Part. solution $y_{p2}(t) = t^0 D e^{2t} \quad \because 2$ is **not** a root

Example Write down the form of a particular solution to the DE

$$y'' + y' = 3t^2 + e^{2t}$$

Solution

(1) $y'' + y' = 3t^2e^{0t}$ Solve $\lambda^2 + \lambda = 0$, roots: 0 and -1 .

- Part. solution $y_{p1}(t) = t^1(At^2 + Bt + C)e^{0t} \quad \because 0$ is a **simple** root
 $= At^3 + Bt^2 + Ct$

(2) $y'' + y' = 1e^{2t}$

- Part. solution $y_{p2}(t) = t^0 D e^{2t} \quad \because 2$ is **not** a root

Form of part. soln to given DE $y_p(t) = (At^3 + Bt^2 + Ct) + De^{2t}$

Theorem Consider DE in the following form

$$ay'' + by' + cy = \begin{cases} P_n(t)e^{\alpha t} \sin \beta t \\ P_n(t)e^{\alpha t} \cos \beta t \end{cases}$$

where $a, b, c \in \mathbb{R}$, $a \neq 0$ and $P_n(t)$ is a polynomial of degree n , $\alpha, \beta \in \mathbb{R}$ ($\beta \neq 0$).

Theorem Consider DE in the following form

$$ay'' + by' + cy = \begin{cases} P_n(t)e^{\alpha t} \sin \beta t \\ P_n(t)e^{\alpha t} \cos \beta t \end{cases}$$

where $a, b, c \in \mathbb{R}$, $a \neq 0$ and $P_n(t)$ is a polynomial of degree n , $\alpha, \beta \in \mathbb{R}$ ($\beta \neq 0$).

There is a **particular solution** in the form

$$y_p(t) = t^m \left(Q_n(t)e^{\alpha t} \cos \beta t + R_n(t)e^{\alpha t} \sin \beta t \right)$$

Theorem Consider DE in the following form

$$ay'' + by' + cy = \begin{cases} P_n(t)e^{\alpha t} \sin \beta t \\ P_n(t)e^{\alpha t} \cos \beta t \end{cases}$$

where $a, b, c \in \mathbb{R}$, $a \neq 0$ and $P_n(t)$ is a polynomial of degree n , $\alpha, \beta \in \mathbb{R}$ ($\beta \neq 0$).

There is a **particular solution** in the form

$$y_p(t) = t^m \left(Q_n(t)e^{\alpha t} \cos \beta t + R_n(t)e^{\alpha t} \sin \beta t \right)$$

where $Q_n(t)$ and $R_n(t)$ are polynomials of degree less than or equal to n and

Theorem Consider DE in the following form

$$ay'' + by' + cy = \begin{cases} P_n(t)e^{\alpha t} \sin \beta t \\ P_n(t)e^{\alpha t} \cos \beta t \end{cases}$$

where $a, b, c \in \mathbb{R}$, $a \neq 0$ and $P_n(t)$ is a polynomial of degree n , $\alpha, \beta \in \mathbb{R}$ ($\beta \neq 0$).

There is a **particular solution** in the form

$$y_p(t) = t^m \left(Q_n(t)e^{\alpha t} \cos \beta t + R_n(t)e^{\alpha t} \sin \beta t \right)$$

where $Q_n(t)$ and $R_n(t)$ are polynomials of degree less than or equal to n and

$$m = \begin{cases} 0 & \text{if } \alpha + \beta i \text{ is not a root of the charac. eqt.} \end{cases}$$

Theorem Consider DE in the following form

$$ay'' + by' + cy = \begin{cases} P_n(t)e^{\alpha t} \sin \beta t \\ P_n(t)e^{\alpha t} \cos \beta t \end{cases}$$

where $a, b, c \in \mathbb{R}$, $a \neq 0$ and $P_n(t)$ is a polynomial of degree n , $\alpha, \beta \in \mathbb{R}$ ($\beta \neq 0$).

There is a **particular solution** in the form

$$y_p(t) = t^m \left(Q_n(t)e^{\alpha t} \cos \beta t + R_n(t)e^{\alpha t} \sin \beta t \right)$$

where $Q_n(t)$ and $R_n(t)$ are polynomials of degree less than or equal to n and

$$m = \begin{cases} 0 & \text{if } \alpha + \beta i \text{ is not a root of the charac. eqt.} \\ 1 & \text{if } \alpha + \beta i \text{ is a simple root.} \end{cases}$$

Recall $e^{\alpha \pm \beta i} = e^{\alpha}(\cos \beta \pm i \sin \beta),$

Recall $e^{\alpha \pm \beta i} = e^{\alpha}(\cos \beta \pm i \sin \beta),$ $\operatorname{Re} z = \frac{z + \bar{z}}{2}$

Recall $e^{\alpha \pm \beta i} = e^{\alpha}(\cos \beta \pm i \sin \beta),$ $\operatorname{Re} z = \frac{z + \bar{z}}{2}$

Proof Write $e^{\alpha t} \cos \beta t = \frac{e^{(\alpha + \beta i)t} + e^{(\alpha - \beta i)t}}{2}$

Recall $e^{\alpha \pm \beta i} = e^{\alpha}(\cos \beta \pm i \sin \beta), \quad \operatorname{Re} z = \frac{z + \bar{z}}{2}$

Proof Write $e^{\alpha t} \cos \beta t = \frac{e^{(\alpha + \beta i)t} + e^{(\alpha - \beta i)t}}{2}$

Consider DE

$$ay'' + by' + cy = P_n(t)e^{(\alpha + \beta i)t} + P_n(t)e^{(\alpha - \beta i)t} \quad (*)$$

Recall $e^{\alpha \pm \beta i} = e^{\alpha}(\cos \beta \pm i \sin \beta), \quad \operatorname{Re} z = \frac{z + \bar{z}}{2}$

Proof Write $e^{\alpha t} \cos \beta t = \frac{e^{(\alpha + \beta i)t} + e^{(\alpha - \beta i)t}}{2}$

Consider DE

$$ay'' + by' + cy = P_n(t)e^{(\alpha + \beta i)t} + P_n(t)e^{(\alpha - \beta i)t} \quad (*)$$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha + \beta i)t},$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha - \beta i)t},$

Recall $e^{\alpha \pm \beta i} = e^{\alpha}(\cos \beta \pm i \sin \beta), \quad \operatorname{Re} z = \frac{z + \bar{z}}{2}$

Proof Write $e^{\alpha t} \cos \beta t = \frac{e^{(\alpha + \beta i)t} + e^{(\alpha - \beta i)t}}{2}$

Consider DE

$$ay'' + by' + cy = P_n(t)e^{(\alpha + \beta i)t} + P_n(t)e^{(\alpha - \beta i)t} \quad (*)$$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha + \beta i)t}$,

Particular solution $y_p(t) = t^m A_n(t)e^{(\alpha + \beta i)t}$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha - \beta i)t}$,

Recall $e^{\alpha \pm \beta i} = e^{\alpha}(\cos \beta \pm i \sin \beta), \quad \operatorname{Re} z = \frac{z + \bar{z}}{2}$

Proof Write $e^{\alpha t} \cos \beta t = \frac{e^{(\alpha + \beta i)t} + e^{(\alpha - \beta i)t}}{2}$

Consider DE

$$ay'' + by' + cy = P_n(t)e^{(\alpha + \beta i)t} + P_n(t)e^{(\alpha - \beta i)t} \quad (*)$$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha + \beta i)t}$,

Particular solution $y_p(t) = t^m A_n(t)e^{(\alpha + \beta i)t}$

$$ay_p'' + by_p' + cy_p = P_n(t)e^{(\alpha + \beta i)t}$$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha - \beta i)t}$,

Recall $e^{\alpha \pm \beta i} = e^{\alpha}(\cos \beta \pm i \sin \beta), \quad \operatorname{Re} z = \frac{z + \bar{z}}{2}$

Proof Write $e^{\alpha t} \cos \beta t = \frac{e^{(\alpha+\beta i)t} + e^{(\alpha-\beta i)t}}{2}$

Consider DE

$$ay'' + by' + cy = P_n(t)e^{(\alpha+\beta i)t} + P_n(t)e^{(\alpha-\beta i)t} \quad (*)$$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha+\beta i)t}$,

Particular solution $y_p(t) = t^m A_n(t)e^{(\alpha+\beta i)t}$

$$ay_p'' + by_p' + cy_p = P_n(t)e^{(\alpha+\beta i)t}$$

take conjugate $\overline{ay_p''} + \overline{by_p'} + \overline{cy_p} = \overline{P_n(t)e^{(\alpha+\beta i)t}}$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha-\beta i)t}$,

Recall $e^{\alpha \pm \beta i} = e^{\alpha}(\cos \beta \pm i \sin \beta), \quad \operatorname{Re} z = \frac{z + \bar{z}}{2}$

Proof Write $e^{\alpha t} \cos \beta t = \frac{e^{(\alpha + \beta i)t} + e^{(\alpha - \beta i)t}}{2}$

Consider DE

$$ay'' + by' + cy = P_n(t)e^{(\alpha + \beta i)t} + P_n(t)e^{(\alpha - \beta i)t} \quad (*)$$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha + \beta i)t}$,

Particular solution $y_p(t) = t^m A_n(t)e^{(\alpha + \beta i)t}$

$$ay_p'' + by_p' + cy_p = P_n(t)e^{(\alpha + \beta i)t}$$

take conjugate $\overline{ay_p''} + \overline{by_p'} + \overline{cy_p} = \overline{P_n(t)e^{(\alpha + \beta i)t}}$

$$\overline{ay_p''} + \overline{by_p'} + \overline{cy_p} = P_n(t)\overline{e^{(\alpha + \beta i)t}}$$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha - \beta i)t}$,

Recall $e^{\alpha \pm \beta i} = e^{\alpha}(\cos \beta \pm i \sin \beta), \quad \operatorname{Re} z = \frac{z + \bar{z}}{2}$

Proof Write $e^{\alpha t} \cos \beta t = \frac{e^{(\alpha + \beta i)t} + e^{(\alpha - \beta i)t}}{2}$

Consider DE

$$ay'' + by' + cy = P_n(t)e^{(\alpha + \beta i)t} + P_n(t)e^{(\alpha - \beta i)t} \quad (*)$$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha + \beta i)t}$,

Particular solution $y_p(t) = t^m A_n(t)e^{(\alpha + \beta i)t}$

$$ay_p'' + by_p' + cy_p = P_n(t)e^{(\alpha + \beta i)t}$$

take conjugate $\overline{ay_p''} + \overline{by_p'} + \overline{cy_p} = \overline{P_n(t)e^{(\alpha + \beta i)t}}$

$$\overline{ay_p''} + \overline{by_p'} + \overline{cy_p} = P_n(t)\overline{e^{(\alpha + \beta i)t}}$$

$$a\overline{y_p}'' + b\overline{y_p}' + c\overline{y_p} = P_n(t)e^{(\alpha - \beta i)t}$$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha - \beta i)t}$,

Recall $e^{\alpha \pm \beta i} = e^{\alpha}(\cos \beta \pm i \sin \beta), \quad \operatorname{Re} z = \frac{z + \bar{z}}{2}$

Proof Write $e^{\alpha t} \cos \beta t = \frac{e^{(\alpha+\beta i)t} + e^{(\alpha-\beta i)t}}{2}$

Consider DE

$$ay'' + by' + cy = P_n(t)e^{(\alpha+\beta i)t} + P_n(t)e^{(\alpha-\beta i)t} \quad (*)$$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha+\beta i)t}$,

Particular solution $y_p(t) = t^m A_n(t)e^{(\alpha+\beta i)t}$

$$ay_p'' + by_p' + cy_p = P_n(t)e^{(\alpha+\beta i)t}$$

take conjugate $\overline{ay_p''} + \overline{by_p'} + \overline{cy_p} = \overline{P_n(t)e^{(\alpha+\beta i)t}}$

$$\overline{ay_p''} + \overline{by_p'} + \overline{cy_p} = P_n(t)\overline{e^{(\alpha+\beta i)t}}$$

$$a\overline{y_p}'' + b\overline{y_p}' + c\overline{y_p} = P_n(t)e^{(\alpha-\beta i)t}$$

- For $ay'' + by' + cy = P_n(t)e^{(\alpha-\beta i)t}$, $\overline{y_p(t)}$ is a particular solution.

Particular solution for (*)

$$y_p(t) + \overline{y_p(t)}$$

Particular solution for (*)

$$y_p(t) + \overline{y_p(t)} = 2 \operatorname{Re} y_p(t)$$

Particular solution for (*)

$$\begin{aligned}y_p(t) + \overline{y_p(t)} &= 2 \operatorname{Re} y_p(t) \\ &= 2 \operatorname{Re} t^m A_n(t) e^{(\alpha + \beta i)t}\end{aligned}$$

Particular solution for (*)

$$\begin{aligned}y_p(t) + \overline{y_p(t)} &= 2 \operatorname{Re} y_p(t) \\&= 2 \operatorname{Re} t^m A_n(t) e^{(\alpha + \beta i)t} \\&= 2t^m \operatorname{Re} \left[\left(\sum_{k=0}^n (b_k + i c_k) t^k \right) e^{\alpha t} (\cos \beta t + i \sin \beta t) \right]\end{aligned}$$

Particular solution for (*)

$$\begin{aligned}y_p(t) + \overline{y_p(t)} &= 2 \operatorname{Re} y_p(t) \\&= 2 \operatorname{Re} t^m A_n(t) e^{(\alpha + \beta i)t} \\&= 2t^m \operatorname{Re} \left[\left(\sum_{k=0}^n (b_k + i c_k) t^k \right) e^{\alpha t} (\cos \beta t + i \sin \beta t) \right] \\&= t^m e^{\alpha t} \operatorname{Re} \left[(B_n(t) + i C_n(t)) (\cos \beta t + i \sin \beta t) \right]\end{aligned}$$

Particular solution for (*)

$$\begin{aligned}
 y_p(t) + \overline{y_p(t)} &= 2 \operatorname{Re} y_p(t) \\
 &= 2 \operatorname{Re} t^m A_n(t) e^{(\alpha + \beta i)t} \\
 &= 2t^m \operatorname{Re} \left[\left(\sum_{k=0}^n (b_k + i c_k) t^k \right) e^{\alpha t} (\cos \beta t + i \sin \beta t) \right] \\
 &= t^m e^{\alpha t} \operatorname{Re} \left[(B_n(t) + i C_n(t)) (\cos \beta t + i \sin \beta t) \right] \\
 &= t^m e^{\alpha t} (B_n(t) \cos \beta t - C_n(t) \sin \beta t)
 \end{aligned}$$

Particular solution for (*)

$$\begin{aligned}
 y_p(t) + \overline{y_p(t)} &= 2 \operatorname{Re} y_p(t) \\
 &= 2 \operatorname{Re} t^m A_n(t) e^{(\alpha + \beta i)t} \\
 &= 2t^m \operatorname{Re} \left[\left(\sum_{k=0}^n (b_k + i c_k) t^k \right) e^{\alpha t} (\cos \beta t + i \sin \beta t) \right] \\
 &= t^m e^{\alpha t} \operatorname{Re} \left[(B_n(t) + i C_n(t)) (\cos \beta t + i \sin \beta t) \right] \\
 &= t^m e^{\alpha t} (B_n(t) \cos \beta t - C_n(t) \sin \beta t)
 \end{aligned}$$

$\deg B_n(t)$ and $\deg C_n(t) \leq n$, at least one has degree n .

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t$$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1 \left((At + B) \sin 2t + (Ct + D) \cos 2t \right)$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1 \left((At + B) \sin 2t + (Ct + D) \cos 2t \right)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1 \left((At + B) \sin 2t + (Ct + D) \cos 2t \right)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$
- Substitute into DE and simplify

$$(2A - 4D - 8Ct) \sin 2t + (8At + 4B + 2C) \cos 2t = t \sin 2t$$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1 \left((At + B) \sin 2t + (Ct + D) \cos 2t \right)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$
- Substitute into DE and simplify

$$(2A - 4D - 8Ct) \sin 2t + (8At + 4B + 2C) \cos 2t = t \sin 2t$$

$$(2A - 4D) \sin 2t$$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1 \left((At + B) \sin 2t + (Ct + D) \cos 2t \right)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$
- Substitute into DE and simplify

$$(2A - 4D - 8Ct) \sin 2t + (8At + 4B + 2C) \cos 2t = t \sin 2t$$

$$(2A - 4D) \sin 2t - 8Ct \sin 2t$$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1 \left((At + B) \sin 2t + (Ct + D) \cos 2t \right)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$
- Substitute into DE and simplify

$$(2A - 4D - 8Ct) \sin 2t + (8At + 4B + 2C) \cos 2t = t \sin 2t$$

$$(2A - 4D) \sin 2t - 8Ct \sin 2t + (4B + 2C) \cos 2t$$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1((At + B) \sin 2t + (Ct + D) \cos 2t)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$
- Substitute into DE and simplify

$$(2A - 4D - 8Ct) \sin 2t + (8At + 4B + 2C) \cos 2t = t \sin 2t$$

$$(2A - 4D) \sin 2t - 8Ct \sin 2t + (4B + 2C) \cos 2t + 8At \cos 2t$$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1 \left((At + B) \sin 2t + (Ct + D) \cos 2t \right)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$
- Substitute into DE and simplify

$$(2A - 4D - 8Ct) \sin 2t + (8At + 4B + 2C) \cos 2t = t \sin 2t$$

$$(2A - 4D) \sin 2t - 8Ct \sin 2t + (4B + 2C) \cos 2t + 8At \cos 2t = t \sin 2t$$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1((At + B) \sin 2t + (Ct + D) \cos 2t)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$
- Substitute into DE and simplify

$$(2A - 4D - 8Ct) \sin 2t + (8At + 4B + 2C) \cos 2t = t \sin 2t$$

$$(2A - 4D) \sin 2t - 8Ct \sin 2t + (4B + 2C) \cos 2t + 8At \cos 2t = t \sin 2t$$

- Comparing coefficients

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1((At + B) \sin 2t + (Ct + D) \cos 2t)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$
- Substitute into DE and simplify

$$(2A - 4D - 8Ct) \sin 2t + (8At + 4B + 2C) \cos 2t = t \sin 2t$$

$$(2A - 4D) \sin 2t - 8Ct \sin 2t + (4B + 2C) \cos 2t + 8At \cos 2t = t \sin 2t$$

- Comparing coefficients $\left\{ \begin{array}{l} 2A - 4D = 0 \end{array} \right.$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1((At + B) \sin 2t + (Ct + D) \cos 2t)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$
- Substitute into DE and simplify

$$(2A - 4D - 8Ct) \sin 2t + (8At + 4B + 2C) \cos 2t = t \sin 2t$$

$$(2A - 4D) \sin 2t - 8Ct \sin 2t + (4B + 2C) \cos 2t + 8At \cos 2t = t \sin 2t$$

- Comparing coefficients $\left\{ \begin{array}{l} 2A - 4D = 0 \\ -8C = 1 \end{array} \right.$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1((At + B) \sin 2t + (Ct + D) \cos 2t)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$
- Substitute into DE and simplify

$$(2A - 4D - 8Ct) \sin 2t + (8At + 4B + 2C) \cos 2t = t \sin 2t$$

$$(2A - 4D) \sin 2t - 8Ct \sin 2t + (4B + 2C) \cos 2t + 8At \cos 2t = t \sin 2t$$

- Comparing coefficients $\left\{ \begin{array}{l} 2A - 4D = 0 \\ -8C = 1 \\ 4B + 2C = 0 \end{array} \right.$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1((At + B) \sin 2t + (Ct + D) \cos 2t)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$
- Substitute into DE and simplify

$$(2A - 4D - 8Ct) \sin 2t + (8At + 4B + 2C) \cos 2t = t \sin 2t$$

$$(2A - 4D) \sin 2t - 8Ct \sin 2t + (4B + 2C) \cos 2t + 8At \cos 2t = t \sin 2t$$

- Comparing coefficients $\left\{ \begin{array}{l} 2A - 4D = 0 \\ -8C = 1 \\ 4B + 2C = 0 \\ 8A = 0 \end{array} \right.$

Example Find a particular solution to the DE

$$y'' + 4y = t \sin 2t \quad t^1 e^{0t} \sin 2t$$

Solution

- Charac. eq. $\lambda^2 + 4 = 0$ roots: $\pm 2i$.
- $0 + 2i$ is a *simple* root, try $y_p(t) = t^1((At + B) \sin 2t + (Ct + D) \cos 2t)$
 $(At^2 + Bt) \sin 2t + (Ct^2 + Dt) \cos 2t$
- Substitute into DE and simplify

$$(2A - 4D - 8Ct) \sin 2t + (8At + 4B + 2C) \cos 2t = t \sin 2t$$

$$(2A - 4D) \sin 2t - 8Ct \sin 2t + (4B + 2C) \cos 2t + 8At \cos 2t = t \sin 2t$$

- Comparing coefficients $\left\{ \begin{array}{l} 2A - 4D = 0 \\ -8C = 1 \\ 4B + 2C = 0 \\ 8A = 0 \end{array} \right.$

- Solving

Example Write down the form of a particular solution to

$$(1) \quad y'' + 4y = t \sin 2t + 2t \cos 2t$$

$$(2) \quad y'' + 4y = t \sin 2t + 2t^2 \cos 2t$$

Solution

Example Write down the form of a particular solution to

$$(1) \quad y'' + 4y = t \sin 2t + 2t \cos 2t$$

$$(2) \quad y'' + 4y = t \sin 2t + 2t^2 \cos 2t$$

Solution $\lambda_{1,2} = \pm 2i,$

Example Write down the form of a particular solution to

$$(1) \quad y'' + 4y = t \sin 2t + 2t \cos 2t$$

$$(2) \quad y'' + 4y = t \sin 2t + 2t^2 \cos 2t$$

Solution $\lambda_{1,2} = \pm 2i, \quad \alpha + \beta i = 0 + 2i$

(1) For $y'' + 4y = t \sin 2t$, part. soln.

Example Write down the form of a particular solution to

$$(1) \quad y'' + 4y = t \sin 2t + 2t \cos 2t$$

$$(2) \quad y'' + 4y = t \sin 2t + 2t^2 \cos 2t$$

Solution $\lambda_{1,2} = \pm 2i$, $\alpha + \beta i = 0 + 2i$

$$(1) \quad \text{For } y'' + 4y = t \sin 2t, \quad \text{part. soln. } y_{p_1}(t) = t^1 \left((a_1 t + a_0) \sin 2t + (b_1 t + b_0) \cos 2t \right)$$

Example Write down the form of a particular solution to

$$(1) \quad y'' + 4y = t \sin 2t + 2t \cos 2t$$

$$(2) \quad y'' + 4y = t \sin 2t + 2t^2 \cos 2t$$

Solution $\lambda_{1,2} = \pm 2i$, $\alpha + \beta i = 0 + 2i$

$$(1) \quad \text{For } y'' + 4y = t \sin 2t, \quad \text{part. soln. } y_{p_1}(t) = t^1 \left((a_1 t + a_0) \sin 2t + (b_1 t + b_0) \cos 2t \right)$$

$$\text{For } y'' + 4y = 2t \cos 2t, \quad \text{part. soln. } y_{p_2}(t) = t^1 \left((c_1 t + c_0) \sin 2t + (d_1 t + d_0) \cos 2t \right)$$

Example Write down the form of a particular solution to

$$(1) \quad y'' + 4y = t \sin 2t + 2t \cos 2t$$

$$(2) \quad y'' + 4y = t \sin 2t + 2t^2 \cos 2t$$

Solution $\lambda_{1,2} = \pm 2i, \quad \alpha + \beta i = 0 + 2i$

(1) For $y'' + 4y = t \sin 2t$, part. soln. $y_{p_1}(t) = t^1((a_1t + a_0) \sin 2t + (b_1t + b_0) \cos 2t)$

For $y'' + 4y = 2t \cos 2t$, part. soln. $y_{p_2}(t) = t^1((c_1t + c_0) \sin 2t + (d_1t + d_0) \cos 2t)$

Particular solution for given DE $y_p(t) = t(At + B) \sin 2t + t(Ct + D) \cos 2t$

Example Write down the form of a particular solution to

$$(1) \quad y'' + 4y = t \sin 2t + 2t \cos 2t$$

$$(2) \quad y'' + 4y = t \sin 2t + 2t^2 \cos 2t$$

Solution $\lambda_{1,2} = \pm 2i, \quad \alpha + \beta i = 0 + 2i$

(1) For $y'' + 4y = t \sin 2t$, part. soln. $y_{p_1}(t) = t^1((a_1t + a_0) \sin 2t + (b_1t + b_0) \cos 2t)$

For $y'' + 4y = 2t \cos 2t$, part. soln. $y_{p_2}(t) = t^1((c_1t + c_0) \sin 2t + (d_1t + d_0) \cos 2t)$

Particular solution for given DE $y_p(t) = t(At + B) \sin 2t + t(Ct + D) \cos 2t$

(2) For $y'' + 4y = t \sin 2t$, $y_{p_1}(t) = t^1((a_1t + a_0) \sin 2t + (b_1t + b_0) \cos 2t)$

Example Write down the form of a particular solution to

$$(1) \quad y'' + 4y = t \sin 2t + 2t \cos 2t$$

$$(2) \quad y'' + 4y = t \sin 2t + 2t^2 \cos 2t$$

Solution $\lambda_{1,2} = \pm 2i, \quad \alpha + \beta i = 0 + 2i$

(1) For $y'' + 4y = t \sin 2t$, part. soln. $y_{p_1}(t) = t^1((a_1t + a_0) \sin 2t + (b_1t + b_0) \cos 2t)$

For $y'' + 4y = 2t \cos 2t$, part. soln. $y_{p_2}(t) = t^1((c_1t + c_0) \sin 2t + (d_1t + d_0) \cos 2t)$

Particular solution for given DE $y_p(t) = t(At + B) \sin 2t + t(Ct + D) \cos 2t$

(2) For $y'' + 4y = t \sin 2t$, $y_{p_1}(t) = t^1((a_1t + a_0) \sin 2t + (b_1t + b_0) \cos 2t)$

For $y'' + 4y = 2t^2 \cos 2t$, $y_{p_2}(t) = t^1((c_2t^2 + c_1t + c_0) \sin 2t + (d_2t^2 + d_1t + d_0) \cos 2t)$

Example Write down the form of a particular solution to

$$(1) \quad y'' + 4y = t \sin 2t + 2t \cos 2t$$

$$(2) \quad y'' + 4y = t \sin 2t + 2t^2 \cos 2t$$

Solution $\lambda_{1,2} = \pm 2i, \quad \alpha + \beta i = 0 + 2i$

(1) For $y'' + 4y = t \sin 2t$, part. soln. $y_{p1}(t) = t^1((a_1t + a_0) \sin 2t + (b_1t + b_0) \cos 2t)$

For $y'' + 4y = 2t \cos 2t$, part. soln. $y_{p2}(t) = t^1((c_1t + c_0) \sin 2t + (d_1t + d_0) \cos 2t)$

Particular solution for given DE $y_p(t) = t(At + B) \sin 2t + t(Ct + D) \cos 2t$

(2) For $y'' + 4y = t \sin 2t$, $y_{p1}(t) = t^1((a_1t + a_0) \sin 2t + (b_1t + b_0) \cos 2t)$

For $y'' + 4y = 2t^2 \cos 2t$, $y_{p2}(t) = t^1((c_2t^2 + c_1t + c_0) \sin 2t + (d_2t^2 + d_1t + d_0) \cos 2t)$

Part. solution for given DE $y_p(t) = t((At^2 + Bt + C) \sin 2t + (Dt^2 + Et + F) \cos 2t)$

Remark

- Can solve $ay'' + by' + cy = g(t)$ for any continuous g .

Remark

- Can solve $ay'' + by' + cy = g(t)$ for any continuous g .

$$(D - \lambda_1)(D - \lambda_2)y = g(t)$$

Remark

- Can solve $ay'' + by' + cy = g(t)$ for any continuous g .

$$(D - \lambda_1)(D - \lambda_2)y = g(t)$$

$$(D - \lambda_2)y = w \qquad w' - \lambda_1 w = g(t)$$

Remark

- Can solve $ay'' + by' + cy = g(t)$ for any continuous g .

$$(D - \lambda_1)(D - \lambda_2)y = g(t)$$

$$(D - \lambda_2)y = w \quad w' - \lambda_1 w = g(t)$$

$$y' - \lambda_2 y = w = e^{\lambda_1 t} \int g(t) e^{-\lambda_1 t} dt$$

Remark

- Can solve $ay'' + by' + cy = g(t)$ for any continuous g .

$$(D - \lambda_1)(D - \lambda_2)y = g(t)$$

$$(D - \lambda_2)y = w \quad w' - \lambda_1 w = g(t)$$

$$y' - \lambda_2 y = w = e^{\lambda_1 t} \int g(t) e^{-\lambda_1 t} dt$$

$$y = e^{\lambda_2 t} \int e^{(\lambda_1 - \lambda_2)t} \left(\int g(t) e^{-\lambda_1 t} dt \right) dt$$

Remark

- Can solve $ay'' + by' + cy = g(t)$ for any continuous g .

$$(D - \lambda_1)(D - \lambda_2)y = g(t)$$

$$(D - \lambda_2)y = w \quad w' - \lambda_1 w = g(t)$$

$$y' - \lambda_2 y = w = e^{\lambda_1 t} \int g(t) e^{-\lambda_1 t} dt$$

$$y = e^{\lambda_2 t} \int e^{(\lambda_1 - \lambda_2)t} \left(\int g(t) e^{-\lambda_1 t} dt \right) dt$$

- Undetermined coefficients for familiar $g(t)$
 - ◇ differentiation
 - ◇ solve equations

Example Solve the DE $y' + 2y = t^2$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

$$e^{2t}y = \int e^{2t}t^2 dt \quad \text{integration by parts twice}$$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

$$e^{2t}y = \int e^{2t}t^2 dt \quad \text{integration by parts twice}$$

Undetermined coefficients

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

$$e^{2t}y = \int e^{2t}t^2 dt \quad \text{integration by parts twice}$$

Undetermined coefficients Solve $\lambda + 2 = 0$, root $\lambda = -2$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

$$e^{2t}y = \int e^{2t}t^2 dt \quad \text{integration by parts twice}$$

Undetermined coefficients Solve $\lambda + 2 = 0$, root $\lambda = -2$

Complementary solution $y_h(t) = Ce^{-2t}$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

$$e^{2t}y = \int e^{2t}t^2 dt \quad \text{integration by parts twice}$$

Undetermined coefficients Solve $\lambda + 2 = 0$, root $\lambda = -2$

Complementary solution $y_h(t) = Ce^{-2t}$

Particular solution $y_p(t) = At^2 + Bt + C$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

$$e^{2t}y = \int e^{2t}t^2 dt \quad \text{integration by parts twice}$$

Undetermined coefficients Solve $\lambda + 2 = 0$, root $\lambda = -2$

Complementary solution $y_h(t) = Ce^{-2t}$

Particular solution $y_p(t) = At^2 + Bt + C$

$$(2At + B) + 2(At^2 + Bt + C) = t^2$$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

$$e^{2t}y = \int e^{2t}t^2 dt \quad \text{integration by parts twice}$$

Undetermined coefficients Solve $\lambda + 2 = 0$, root $\lambda = -2$

Complementary solution $y_h(t) = Ce^{-2t}$

Particular solution $y_p(t) = At^2 + Bt + C$

$$(2At + B) + 2(At^2 + Bt + C) = t^2$$

$$2At^2 + (2A + 2B)t + (B + 2C) = t^2$$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

$$e^{2t}y = \int e^{2t}t^2 dt \quad \text{integration by parts twice}$$

Undetermined coefficients Solve $\lambda + 2 = 0$, root $\lambda = -2$

Complementary solution $y_h(t) = Ce^{-2t}$

Particular solution $y_p(t) = At^2 + Bt + C$

$$(2At + B) + 2(At^2 + Bt + C) = t^2$$

$$2At^2 + (2A + 2B)t + (B + 2C) = t^2$$

Compare coefficients
$$\left\{ \begin{array}{l} 2A = 1 \\ 2A + 2B = 0 \\ B + 2C = 0 \end{array} \right.$$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

$$e^{2t}y = \int e^{2t}t^2 dt \quad \text{integration by parts twice}$$

Undetermined coefficients Solve $\lambda + 2 = 0$, root $\lambda = -2$

Complementary solution $y_h(t) = Ce^{-2t}$

Particular solution $y_p(t) = At^2 + Bt + C$

$$(2At + B) + 2(At^2 + Bt + C) = t^2$$

$$2At^2 + (2A + 2B)t + (B + 2C) = t^2$$

Compare coefficients $\begin{cases} 2A = 1 \\ 2A + 2B = 0 \\ B + 2C = 0 \end{cases} \quad A = \frac{1}{2},$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

$$e^{2t}y = \int e^{2t}t^2 dt \quad \text{integration by parts twice}$$

Undetermined coefficients Solve $\lambda + 2 = 0$, root $\lambda = -2$

Complementary solution $y_h(t) = Ce^{-2t}$

Particular solution $y_p(t) = At^2 + Bt + C$

$$(2At + B) + 2(At^2 + Bt + C) = t^2$$

$$2At^2 + (2A + 2B)t + (B + 2C) = t^2$$

Compare coefficients $\left\{ \begin{array}{l} 2A = 1 \\ 2A + 2B = 0 \\ B + 2C = 0 \end{array} \right. \quad A = \frac{1}{2}, \quad B = -\frac{1}{2},$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

$$e^{2t}y = \int e^{2t}t^2 dt \quad \text{integration by parts twice}$$

Undetermined coefficients Solve $\lambda + 2 = 0$, root $\lambda = -2$

Complementary solution $y_h(t) = Ce^{-2t}$

Particular solution $y_p(t) = At^2 + Bt + C$

$$(2At + B) + 2(At^2 + Bt + C) = t^2$$

$$2At^2 + (2A + 2B)t + (B + 2C) = t^2$$

Compare coefficients $\left\{ \begin{array}{l} 2A = 1 \\ 2A + 2B = 0 \\ B + 2C = 0 \end{array} \right. \quad A = \frac{1}{2}, \quad B = -\frac{1}{2}, \quad C = \frac{1}{4}$

Example Solve the DE $y' + 2y = t^2$

Integrating Factor $e^{2t}(y' + 2y) = e^{2t}t^2$

$$(e^{2t}y)' = e^{2t}t^2$$

$$e^{2t}y = \int e^{2t}t^2 dt \quad \text{integration by parts twice}$$

Undetermined coefficients Solve $\lambda + 2 = 0$, root $\lambda = -2$

Complementary solution $y_h(t) = Ce^{-2t}$

Particular solution $y_p(t) = At^2 + Bt + C$

$$(2At + B) + 2(At^2 + Bt + C) = t^2$$

$$2At^2 + (2A + 2B)t + (B + 2C) = t^2$$

Compare coefficients $\begin{cases} 2A = 1 \\ 2A + 2B = 0 \\ B + 2C = 0 \end{cases} \quad A = \frac{1}{2}, \quad B = -\frac{1}{2}, \quad C = \frac{1}{4}$

General solution $y(t) = Ce^{-2t} + \frac{1}{2}t^2 - \frac{1}{2}t + \frac{1}{4}$

Consider a second order linear non-homogeneous DE

$$y'' + p(t)y' + q(t)y = g(t), \quad a < t < b,$$

where p, q and g are continuous on (a, b) .

Question

Consider a second order linear non-homogeneous DE

$$y'' + p(t)y' + q(t)y = g(t), \quad a < t < b,$$

where p, q and g are continuous on (a, b) .

Question

- (2) Suppose two linearly *independent solutions* to the *associated homogeneous DE* are known. Can we use them to solve the non-homogeneous DE ???

Consider a second order linear non-homogeneous DE

$$y'' + p(t)y' + q(t)y = g(t), \quad a < t < b,$$

where p, q and g are continuous on (a, b) .

Question

- (2) Suppose two linearly *independent solutions* to the *associated homogeneous DE* are known. Can we use them to solve the non-homogeneous DE ???
- (1) Suppose one *solution (which is never zero)* to the *associated homogeneous DE* is known. Can we use it to solve the non-homogeneous DE ???

Consider a second order linear non-homogeneous DE

$$y'' + p(t)y' + q(t)y = g(t), \quad a < t < b,$$

where p, q and g are continuous on (a, b) .

Question

- (2) Suppose two linearly *independent solutions* to the *associated homogeneous DE* are known. Can we use them to solve the non-homogeneous DE ???
- (1) Suppose one *solution (which is never zero)* to the *associated homogeneous DE* is known. Can we use it to solve the non-homogeneous DE ???

Method

- (2) *Variation of parameters* (cf. result for 1st order linear DE)

Consider a second order linear non-homogeneous DE

$$y'' + p(t)y' + q(t)y = g(t), \quad a < t < b,$$

where p, q and g are continuous on (a, b) .

Question

- (2) Suppose two linearly *independent solutions* to the *associated homogeneous DE* are known. Can we use them to solve the non-homogeneous DE ???
- (1) Suppose one *solution (which is never zero)* to the *associated homogeneous DE* is known. Can we use it to solve the non-homogeneous DE ???

Method

- (2) *Variation of parameters* (cf. result for 1st order linear DE)
- (1) *Reduction of order* (use Variation of Parameters or Wronskian)

Theorem *The general solution to*

$$y' + p(t)y = g(t), \quad a < t < b, \quad (*)$$

where $p, g \in C(a, b)$, is

$$y(t) = e^{-H(t)} \left[\int e^{H(t)} g(t) dt \right], \quad a < t < b,$$

where H is a primitive for p on (a, b) .

Theorem *The general solution to*

$$y' + p(t)y = g(t), \quad a < t < b, \quad (*)$$

where $p, g \in C(a, b)$, is

$$y(t) = e^{-H(t)} \left[\int e^{H(t)} g(t) dt \right], \quad a < t < b,$$

where H is a primitive for p on (a, b) .

- Complementary solution $y_h(t) = Ce^{-H(t)}$

Theorem *The general solution to*

$$y' + p(t)y = g(t), \quad a < t < b, \quad (*)$$

where $p, g \in C(a, b)$, is

$$y(t) = e^{-H(t)} \left[\int e^{H(t)} g(t) dt \right], \quad a < t < b,$$

where H is a primitive for p on (a, b) .

- Complementary solution $y_h(t) = Ce^{-H(t)}$
- General solution to (*) has the form $y(t) = C(t)e^{-H(t)}$

Theorem *The general solution to*

$$y' + p(t)y = g(t), \quad a < t < b, \quad (*)$$

where $p, g \in C(a, b)$, is

$$y(t) = e^{-H(t)} \left[\int e^{H(t)} g(t) dt \right], \quad a < t < b,$$

where H is a primitive for p on (a, b) .

- Complementary solution $y_h(t) = Ce^{-H(t)}$
- General solution to (*) has the form $y(t) = C(t)e^{-H(t)}$

To find $C(t)$

- ◇ Substitute into (*) gives $C'(t) = \text{something}$
- ◇ Integrate to get $C(t)$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

- Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

• Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$

$$\begin{aligned} I.F. &= e^{-2 \ln t} \\ &= t^{-2} \end{aligned}$$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

● Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$

$$\begin{aligned} I.F. &= e^{-2 \ln t} \\ &= t^{-2} \end{aligned}$$

◇ Find non-trivial solution y_1 .

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

• Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$

$$\begin{aligned} I.F. &= e^{-2 \ln t} \\ &= t^{-2} \end{aligned}$$

◇ Find non-trivial solution y_1 .

May assume y_1 always > 0

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

• Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$

$$\begin{aligned} I.F. &= e^{-2 \ln t} \\ &= t^{-2} \end{aligned}$$

◇ Find non-trivial solution y_1 .

May assume y_1 always > 0

$$\frac{dy}{y} = \frac{2dt}{t}$$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

• Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$

$$\begin{aligned} I.F. &= e^{-2 \ln t} \\ &= t^{-2} \end{aligned}$$

◇ Find non-trivial solution y_1 .

May assume y_1 always > 0

$$\frac{dy}{y} = \frac{2dt}{t}$$

$$\ln y_1 = 2 \ln t \quad \text{take constant} = 0$$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

• Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$

$$\begin{aligned} I.F. &= e^{-2 \ln t} \\ &= t^{-2} \end{aligned}$$

◇ Find non-trivial solution y_1 .

May assume y_1 always > 0

$$\frac{dy}{y} = \frac{2dt}{t}$$

$$\ln y_1 = 2 \ln t \quad \text{take constant} = 0$$

$$y_1 = t^2$$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

• Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$ $I.F. = e^{-2 \ln t}$

$$= t^{-2}$$

◇ Find non-trivial solution y_1 .

May assume y_1 always > 0

$$\frac{dy}{y} = \frac{2dt}{t}$$

$$\ln y_1 = 2 \ln t \quad \text{take constant} = 0$$

$$y_1 = t^2$$

◇ Since $\dim(\text{solution space}) = 1$, general solution to (**) $y = Ct^2$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

• Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$ $I.F. = e^{-2 \ln t}$

$$= t^{-2}$$

◇ Find non-trivial solution y_1 .

May assume y_1 always > 0

$$\frac{dy}{y} = \frac{2dt}{t}$$

$$\ln y_1 = 2 \ln t \quad \text{take constant} = 0$$

$$y_1 = t^2$$

◇ Since $\dim(\text{solution space}) = 1$, general solution to (**) $y = Ct^2$

• To solve (*), try $y = C(t)t^2$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

• Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$ $I.F. = e^{-2 \ln t}$

◇ Find non-trivial solution y_1 .

May assume y_1 always > 0 $\frac{dy}{y} = \frac{2dt}{t}$

$\ln y_1 = 2 \ln t$ take constant = 0

$$y_1 = t^2$$

◇ Since $\dim(\text{solution space}) = 1$, general solution to (**) $y = Ct^2$

• To solve (*), try $y = C(t)t^2$

Substitution $C'(t)t^2 + 2tC(t) - 2t^{-1}C(t)t^2 = 2t + 1$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

• Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$ $I.F. = e^{-2 \ln t}$

$$= t^{-2}$$

◇ Find non-trivial solution y_1 .

May assume y_1 always > 0

$$\frac{dy}{y} = \frac{2dt}{t}$$

$$\ln y_1 = 2 \ln t \quad \text{take constant} = 0$$

$$y_1 = t^2$$

◇ Since $\dim(\text{solution space}) = 1$, general solution to (**) $y = Ct^2$

• To solve (*), try $y = C(t)t^2$

Substitution $C'(t)t^2 + 2tC(t) - 2t^{-1}C(t)t^2 = 2t + 1$

$$C'(t) = 2t^{-1} + t^{-2}$$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

• Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$ *I.F.* = $e^{-2 \ln t}$

$$= t^{-2}$$

◇ Find non-trivial solution y_1 .

May assume y_1 always > 0

$$\frac{dy}{y} = \frac{2dt}{t}$$

$$\ln y_1 = 2 \ln t \quad \text{take constant} = 0$$

$$y_1 = t^2$$

◇ Since $\dim(\text{solution space}) = 1$, general solution to (**) $y = Ct^2$

• To solve (*), try $y = C(t)t^2$

Substitution $C'(t)t^2 + 2tC(t) - 2t^{-1}C(t)t^2 = 2t + 1$

$$C'(t) = 2t^{-1} + t^{-2}$$

$$C(t) = 2 \ln t - t^{-1} + C$$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

• Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$ *I.F.* = $e^{-2 \ln t}$

$$= t^{-2}$$

◇ Find non-trivial solution y_1 .

May assume y_1 always > 0

$$\frac{dy}{y} = \frac{2dt}{t}$$

$$\ln y_1 = 2 \ln t \quad \text{take constant} = 0$$

$$y_1 = t^2$$

◇ Since $\dim(\text{solution space}) = 1$, general solution to (**) $y = Ct^2$

• To solve (*), try $y = C(t)t^2$

Substitution $C'(t)t^2 + 2tC(t) - 2t^{-1}C(t)t^2 = 2t + 1$

$$C'(t) = 2t^{-1} + t^{-2}$$

$$C(t) = 2 \ln t - t^{-1} + C$$

General solution to (*) $y(t) = t^2(2 \ln t - t^{-1} + C)$

Example Solve the DE (*) $y' - 2t^{-1}y = 2t + 1, \quad t > 0.$

• Homogeneous DE (**) $y' - 2t^{-1}y = 0, \quad t > 0.$ *I.F.* = $e^{-2 \ln t}$

$$= t^{-2}$$

◇ Find non-trivial solution y_1 .

May assume y_1 always > 0

$$\frac{dy}{y} = \frac{2dt}{t}$$

$$\ln y_1 = 2 \ln t \quad \text{take constant} = 0$$

$$y_1 = t^2$$

◇ Since $\dim(\text{solution space}) = 1$, general solution to (**) $y = Ct^2$

• To solve (*), try $y = C(t)t^2$

Substitution $C'(t)t^2 + 2tC(t) - 2t^{-1}C(t)t^2 = 2t + 1$

$$C'(t) = 2t^{-1} + t^{-2}$$

$$C(t) = 2 \ln t - t^{-1} + C$$

General solution to (*) $y(t) = t^2(2 \ln t - t^{-1} + C)$

$$= 2t^2 \ln t - t + Ct^2$$