

Example #1

$$y' + y = 0.001x^2, \quad y(0) = 0, \quad y'(0) = 1.5$$

Solution :- Step 1 :- General solution of the homogeneous ODE.

$$y' + y = 0$$

$$\lambda^2 + 1 = 0$$

$$\lambda = \pm i\sqrt{1}$$

$$y_h = A \cos x + B \sin x.$$

Step 2 :- Solution y_p of the non homogeneous ODE.

We first try $y_p = Kx^2$.

$$y_p'' = 2K \quad \text{Now substitute in ODE}$$

$$2K + Kx^2 = 0.001x^2$$

For this to hold for all x , the coefficients of each power of x (x^2 and x^0) must be the same on both sides.

Thus.

$$K = 0.001$$

$$2K = 0, \quad \text{a contradiction}$$

The second line in Table 2.1 suggest the choice.

$$y_p = K_2 x^2 + K_1 x + K_0 \quad \text{Then}$$

$$y_p'' = 2K_2$$

$$\text{Then } y_p'' + y_p = 2K_2 + K_2 x^2 + K_1 x + K_0 = 0.001x^2$$

Equating the coefficients of x^2 , x and x^0 on both sides.

$$K_2 = 0.001, \quad K_1 = 0, \quad 2K_2 + K_0 = 0$$

$$K_0 = -2K_2 \Rightarrow -2(0.001) \Rightarrow -0.002$$

$$\text{This gives } y_p = 0.001x^2 - 0.002$$

$$y = y_h + y_p = A \cos x + B \sin x + 0.001x^2 - 0.002$$

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Step 3: Initial value problem.

$$\therefore y(0) = 0$$

$$y(0) = A \cos(0) + B \sin(0) + 0.001(0) - 0.002$$

$$y(0) = A - 0.002 \Rightarrow 0.$$

$$A = 0.002.$$

$$\therefore y'(0) = 1.5.$$

$$y'(0) = -A \sin x + B \cos x + 0.002x$$

$$y'(0) = B = 1.5.$$

$$y = 0.002 \cos x + 1.5 \sin x + 0.001x^2 - 0.002.$$

Example #2

Example 2.3: $y'' + 3y' + 2.25y = -10e^{-1.5x}$ $y(0) = 1, y'(0) = 0$

Step 1: General solution of the homogeneous ODE.

$$\lambda^2 + 3\lambda + 2.25 = 0$$

$$(\lambda + 1.5)^2 = 0$$

$$\lambda = -1.5 \quad \text{Double root.}$$

$$y_h = (c_1 + c_2x)e^{-1.5x}$$

Step 2: Solution y_p of the non-homogeneous ODE.

We will multiply our choice by x^2 because we have double root solution of the homogeneous ODE.

$$y_p = Ce^{-1.5x}x^2$$

$$y'_p = C[2x - 1.5x^2]e^{-1.5x}$$

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$$y''p = C[2 - 3x - 3x + 2.25x^2]e^{-1.5x}$$

Omit $e^{-1.5x}$ and substitute.

$$C[2 - 6x + 2.25x^2] + 3C[2x - 1.5x^2] + 2.25Cx^2 = -10$$

Comparing the coefficients of x^2, x, x^0 gives

$$0 = 0, \quad 0 = 0, \quad 2C = -10$$

$$C = -5$$

This gives the solution of $y_p = -5x^2e^{-1.5x}$
general solution of ODE will be.

$$y = y_h + y_p$$

$$y = (c_1 + c_2x)e^{-1.5x} - 5x^2e^{-1.5x}$$

Step 3a - I.V.P.

$$y(0) = 0$$

$$y = c_1e^0 + c_2(0)e^0 - 5(0)e^0$$

$$y = c_1 = 0, 1$$

$$y'(0) = 1.5$$

$$y' = (-1.5c_1 + c_2 - 1.5c_2x)e^{-1.5x} - 10xe^{-1.5x} + 7.5x^2e^{-1.5x}$$

$$y'(0) = -1.5c_1e^0 + c_2e^0 - 1.5c_2(0)e^0 - 10(0)e^0 + 7.5(0)e^0$$

$$y' = c_2 - 1.5c_1 = 1.5$$

$$c_2 - 1.5c_1 = 1.5$$

$$c_2 = 1.5$$

$$y = (1 + 1.5x)e^{-1.5x} - 5x^2e^{-1.5x} \quad \text{particular sol}$$

Example #3

$$y'' + 2y' + 5y = e^{0.5x} + 40 \cos 10x - 190 \sin 10x$$

$$y(0) = 0.16, \quad y'(0) = 40.0$$

Solution - Step 1 General Solution of Homogeneous ODE.

$$\lambda^2 + 2\lambda + 5 = 0.$$

$$\lambda = \frac{-2 \pm \sqrt{4 - 20}}{2} \Rightarrow \frac{-2 \pm \sqrt{-16}}{2}$$

$$\lambda = \frac{-2}{2} \pm i \frac{4}{2} \Rightarrow -1 \pm i2.$$

$$y_h = e^{-x} [A \cos 2x + B \sin 2x]$$

Step 2: Solution of the non-homogeneous ODE.

$$y_p = y_{p1} + y_{p2}$$

$y_{p1} \Rightarrow$ corresponds to the exponential term.

$y_{p2} \Rightarrow$ sum of other two terms.

$$y_{p1} = Ce^{0.5x} \quad y_{p1}' = 0.5Ce^{0.5x} \quad y_{p1}'' = 0.25Ce^{0.5x}$$

Substitute in given ODE and omit exponential factor gives:-

$$0.25C + 2(0.5)C + 5C = 1$$

$$C = 0.16$$

$$y_{p1} = 0.16e^{0.5x}$$

$$y_{p2} = k \cos 10x + M \sin 10x$$

$$y_{p2}' = -10k \sin 10x + 10M \cos 10x$$

$$y_{p2}'' = -100k \cos 10x - 100M \sin 10x$$

Substitute in ODE and

$$-100k + 2(10)M + 5k = 40 \Rightarrow 20M - 95k = 40$$

$$-100M - 10k(2) + 5M = -190 \Rightarrow -20k - 95M = -190$$

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$$k = \frac{-40 + 20M}{95} \text{ put in (b)}$$

$$-20 \left[\frac{-40 + 20M}{95} \right] - 95M = -190$$

Multiply 95 on both sides

$$-20[-40 + 20M] - 9025M = -18050$$

$$+800 - 400M - 9025M = -18050$$

~~$$-8925M = -17250$$~~

~~$$-9425M = -18050$$~~

$$M = 2 \text{ put in (a)}$$

$$-95k + 20(2) = 40$$

$$k = 0 \Rightarrow y_{p2} = 2 \sin 10x$$

$$y = y_h + y_{p1} + y_{p2}$$

$$= e^{-x} (A \cos 2x + B \sin 2x) + 0.16 e^{0.5x} + 2 \sin 10x$$

Step 3 I.V.P. :-

$$y(0) = 0.16$$

$$y = e^0 [A \cos(0) + B \sin(0)] + 0.16 e^0 + 2 \sin(0)$$

$$y = A + 0.16 = 0.16$$

$$A = 0$$

$$y' = e^{-x} [-A \cos 2x - B \sin 2x - 2A \sin 2x + 2B \cos 2x] + 0.08 e^{0.5x} + 20 \cos 10x$$

$$y'(0) = -A + 2B + 0.08 + 20 = 40.08$$

$$B = 10$$

$$y = 10e^{-x} \sin 2x + 0.16e^{0.5x} + 2 \sin 10x \quad \checkmark$$

Example #4

$$7). y'' + 6y' + 73y = 80e^x \cos 4x.$$

Step 1:- General solution for homogeneous ODE.

$$y'' + 6y' + 73y = 0$$

$$\lambda^2 + 6\lambda + 73 = 0$$

$$\lambda = \frac{-6 \pm \sqrt{36 - 292}}{2} \Rightarrow \frac{-6 \pm i\sqrt{256}}{2}$$

$$\lambda = \frac{-6 \pm i16}{2} \Rightarrow -3 \pm i8.$$

$$y_h = e^{-3x} (A \cos 8x + B \sin 8x).$$

Step 2:- Find y_p as it's a product. we will first deal with $\cos 4x$ and then with e^x .

$$y_p = A \cos 4x + B \sin 4x.$$

Now simply multiply e^x gives

$$y_p = e^x A \cos 4x + e^x B \sin 4x.$$

$$y_p' = Ae^x \cos 4x - 4Ae^x \sin 4x + Be^x \sin 4x + 4e^x B \cos 4x.$$

$$y_p'' = Ae^x \cos 4x - 4e^x A \sin 4x - 4Ae^x \sin 4x - 16Ae^x \cos 4x + Be^x \sin 4x + 4Be^x \cos 4x + 4Be^x \cos 4x - 16Be^x \sin 4x.$$

$$y_p'' = (-15Ae^x \cos 4x - 8e^x A \sin 4x) + (-15Be^x \sin 4x + 8Be^x \cos 4x)$$

substitute it in given ODE.

$$(-15Ae^x \cos 4x - 8e^x A \sin 4x) + (-15Be^x \sin 4x + 8Be^x \cos 4x) + 6(Ae^x \cos 4x - 4Ae^x \sin 4x + Be^x \sin 4x + 4e^x B \cos 4x) + 73(e^x A \cos 4x + e^x B \sin 4x) = 80e^x \cos 4x.$$

$$-15Ae^x \cos 4x - 8e^x A \sin 4x - 15Be^x \sin 4x + 8Be^x \cos 4x + 6Ae^x \cos 4x - 24Ae^x \sin 4x + 6Be^x \sin 4x + 24e^x B \cos 4x + 73e^x A \cos 4x + 73e^x B \sin 4x = 80e^x \cos 4x.$$

$$64Ae^x \cos 4x - 32e^x A \sin 4x + 64Be^x \sin 4x + 32e^x B \cos 4x = 80e^x \cos 4x.$$

Now comparing coefficients of sin and cos

$$\cos 4x, \quad 64A + 32B = 80 \rightarrow \textcircled{a}, \quad 32B = 80 - 64A$$

$$B = \frac{80}{32} - \frac{64A}{32} \Rightarrow 2.5 - 2A \text{ put in } \textcircled{b}$$

$$\sin 4x, \quad -32A + 64B = 0 \rightarrow \textcircled{b}$$

$$-32A + 64(2.5 - 2A) = 0$$

$$-32A + 160 - 128A = 0$$

$$-160A = -160$$

$$A = +1. \text{ put in } \textcircled{a}$$

$$64A + 32B = 80$$

$$+64 + 32B = \cancel{80} 80$$

$$B \Rightarrow \cancel{1.5} 0.5$$

$$y_p = e^x [-\cos 4x + 0.5 \sin 4x]$$

$$y = y_h + y_p \Rightarrow e^{-3x} (A \cos 3x + B \sin 3x) + e^x (+\cos 4x + 0.5 \sin 4x)$$

Example #5

$$y'' + y = \sec x = \frac{1}{\cos x}$$

Solution &

A basis of solution of the homogeneous ODE is

$$y_1 = \cos x, \quad y_2 = \sin x$$

This gives the Wronskian

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$$\begin{aligned}
 W(y_1, y_2) &= y_1 y_2' - y_2 y_1' \\
 &= \cos x \cos x - \sin x (-\sin x) \\
 &= \cos^2 x + \sin^2 x \Rightarrow 1 \quad \text{Pythagorean identity}
 \end{aligned}$$

From (2) choosing zero constants of integration we get particular solution

$$y_p = -y_1 \int \frac{y_2 r}{W} dx + y_2 \int \frac{y_1 r}{W} dx \rightarrow (2)$$

$$= -\cos x \int \sin x \sec x dx + \sin x \int \cos x \sec x dx$$

$$= -\cos x \int \sin x \cdot \frac{1}{\cos x} dx + \sin x \int \cos x \cdot \frac{1}{\cos x} dx$$

$$= -\cos x [-\ln |\cos x|] + x \sin x$$

$$y_p = \cos x \ln |\cos x| + x \sin x$$

$$y = y_h + y_p$$

$$y = C_1 \cos x + C_2 \sin x + \cos x \ln |\cos x| + x \sin x$$

$$y = [C_1 + \ln |\cos x|] \cos x + [C_2 + x] \sin x$$

Example #6

$$5) \quad y'' + y = \tan x. \quad \Rightarrow \quad y'' + y = \frac{\sin x}{\cos x}$$

Step 1: general solution of $y'' + y = \frac{\sin x}{\cos x}$

$$y'' + y = 0$$

$$\lambda^2 + 1 = 0$$

$$y_1 = \cos x, \quad y_2 = \sin x$$

$$y_h = A \cos x + B \sin x.$$

$$W = y_1 y_2' - y_2 y_1'$$

$$\Rightarrow \cos x (\cos x) - \sin x (-\sin x) \Rightarrow 1$$

$$\lambda = \frac{0 \pm \sqrt{0-4}}{2}$$

$$\lambda = \frac{0 \pm \sqrt{-4}}{2}$$

$$\lambda_1 = \frac{+i\sqrt{4}}{2} = i$$

$$\lambda_2 = -i$$

$\cos x, \sin x$

Now for y_p :-

$$y_p = -y_1 \int \frac{y_2 g}{W} dx + y_2 \int \frac{y_1 g}{W} dx$$

$$= -\cos x \int \sin x \left(\frac{\sin x}{\cos x} \right) dx + \sin x \int \cos x \left(\frac{\sin x}{\cos x} \right) dx$$

$$= -\cos x \int \sin x \left(\frac{\sin x}{\cos x} \right) dx + \sin x \int \sin x dx.$$

let's consider $\int \sin x \tan x dx$.

apply integration by parts:

$$\int uv' = uv - \int u'v$$

$$u = \tan(x), \quad u' = \sec^2 x, \quad v' = \sin x, \quad v = -\cos x.$$

$$\int \sin x \tan x dx = (\tan x)(-\cos x) - \int \sec^2 x (-\cos x) dx.$$

$$= \left(\frac{\sin x}{\cos x} \right) (-\cos x) - \int \frac{1}{\cos^2 x} (-\cos x) dx$$

$$= -\sin x + \int \frac{1}{\cos x} dx.$$

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$$\text{Now } \frac{1}{\cos x} = \sec x.$$

$$= -\sin(x) + \int \sec x \, dx.$$

$$= -\sin(x) + \ln |\sec x + \tan x|.$$

$$y_p = -\cos x \left[-\sin(x) + \ln |\sec x + \tan x| \right] + \sin x (-\cos x)$$

$$y_p = +\cos(x)\sin(x) - \cos(x)\ln|\sec x + \tan x| - \sin(x)\cos(x)$$

$$y = y_h + y_p$$

$$y = A \cos x + B \sin x + \cos(x)\sin(x) - \cos(x)\ln|\sec x + \tan x| - \sin(x)\cos(x). \checkmark$$