

Math 2Z03 - Tutorial # 6



Oct. 26th, 27th, 28th, 2015

Tutorial Info:

- **Tutorial Website:** <http://ms.mcmaster.ca/~dedieula/2Z03.html>
- **Office Hours:** Mondays 3pm - 5pm (in the Math Help Centre)



Tutorial #6:

- 3.4 Undetermined Coefficients



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- 3.5 Variation of Parameters



3.4 Undetermined Coefficients

- **Undetermined Coefficients:** a method of solution for finding a particular solution to a linear differential equation with *constant coefficients*

$$a_n y^{(n)} + \cdots + a_1 y' + a_0 y = g(x),$$

where $g(x)$ is a polynomial, exponential e^{ax} , sine, cosine, or some sum/product of these function.



3.4 Undetermined Coefficients

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3. If any y_{p_i} contains terms that duplicate terms in y_c , then multiply y_{p_i} by x^n , where n is the smallest possible integer that eliminate the duplication.



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4. Plug the sum of the terms found in Step 3, y_p , into the original DE and solve for the undetermined coefficients.



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5. The general solution is $y = y_c + y_p$.



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- If you have a product of the above, then take the corresponding product of trial solutions.

e.g. $xe^{3x}\cos(4x)$ corresponds to trial solution
 $(a_0 + a_1x)(Ae^{3x})(B\cos(4x) + C\sin(4x)) =$
 $(c_0 + c_1x)(e^{3x})(B\cos(4x) + C\sin(4x)).$



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 - c) $y'' - y' + \frac{1}{4}y = 3 + e^{\frac{x}{2}}$; $y_c = c_1e^{\frac{x}{2}} + c_2xe^{\frac{x}{2}}$
- **2.** Find the general solution of the differential equations in #1.



3.5 Variation of Parameters

- **Variation of Parameters:** a method of solution for finding a particular solution to a linear differential equation

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To use it, we must already have a general solution for the corresponding homogeneous equation

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 - For Undetermined Coefficients, we require that $g(x)$ is a sum/product of polynomials, e^{ax} 's, sines, and cosines. For Variation of Parameters, we require no such restrictions on $g(x)$.
 - Undetermined Coefficients requires that the linear DE has constant coefficients, whereas Variation of Parameters does not.



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 3. Put equation in standard form $y'' + P(x)y' + Q(x)y = f(x)$.
 4. Compute $W_1 = \begin{vmatrix} 0 & y_2 \\ f(x) & y_2' \end{vmatrix}$, $W_2 = \begin{vmatrix} y_1 & 0 \\ y_1' & f(x) \end{vmatrix}$.



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 5. Find $u_1 := \int \frac{W_1}{W} dx$ and $u_2 := \int \frac{W_2}{W} dx$.
 6. A particular solution is $y_p = u_1y_1 + u_2y_2$, and the general solution is $y = y_c + y_p$.



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- 3. Find the general solution of

$$x^2 y'' + xy' + \left(x^2 - \frac{1}{4}\right)y = x^{\frac{3}{2}},$$

where $y_1 = x^{-\frac{1}{2}} \cos x$ and $y_2 = x^{-\frac{1}{2}} \sin x$ and linearly independent solutions of the associated homogeneous DE on $(0, \infty)$.



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- 4. Solve $y''' + y' = \tan x$.

