

5/16

Recall: IF $ax'' + bx' + cx = f(t)$

IF $f(t) = P(t)e^{at}$ with $P(x)$ a poly of degree n

Then we guess $x_p = Q(t)e^{at}$
General w/ degree of poly

IF x_p contains any parts of x_c then the guess fails. Then we increase the degree by 1 and guess again.

Ex) $x'' - 2x' + x = te^t$

$x_g = (At + B)e^t = Ate^t + Be^t$

$x_c \Rightarrow x'' - 2x' + x = 0$

$r^2 - 2r + 1 = 0 \Rightarrow (r-1)(r-1) \quad r=1$

$x_1 = e^t \quad x_2 = te^t$

$x_c = C_1 e^t + C_2 te^t$

$x_{g2} = (At^2 + Bt + C)e^t = At^2 e^t + Bte^t + Ce^t$

Has everything in common with x_c , so can't guess this

This is in x_c too! So B and C

are of no help because they (are redundant) are accounted for in x_c .

So the part we care about is $At^2 e^t$ & New guess!

But we need 2 unknowns! So raise it again!

$x_{g3} = (At^3 + Bt^2 + Ct + D)e^t = At^3 e^t + Bt^2 e^t + Ct e^t + D$

Give 2 unknowns These are still unnecessary

So our guess is $At^3 e^t + Bt^2 e^t = x_p = t^2 (At e^t + B e^t)$

$x = At^3 e^t + Bt^2 e^t, x' = 3At^2 e^t + At^3 e^t + 2Bt e^t + Bt^2 e^t$

$x'' = (3At^2 + At^3 + 2Bt + Bt^2) e^t$

$x'' = (6At + 3At^2 + 2B + 2Bt) e^t + (3At^2 + At^3 + 2Bt + Bt^2) e^t$
 $= (At^3 + (6A+B)t^2 + (4B+6A)t + 2B) e^t$

$$x'' = (At^3 + (6A+B)t^2 + (6A+4B)t + 2B)e^t$$

$$-2x' = (-2At^3 + (-6A-2B)t^2 + -4Bt)e^t$$

$$x = (At^3 + Bt^2)e^t$$

$$0t^3 + 0t^2 + 6At + 2B$$

$$te^t = (6At + 2B)e^t$$

$$te^t = 6Ate^t \quad 0 = 2B$$

$$t = 6At \quad 0 = B$$

$$1 = 6A$$

$$\frac{1}{6} = A$$

$$\text{So } x_p = \frac{1}{6}t^3 e^t$$

General Solution: $x = x_c + x_p$

$$x = c_1 e^t + c_2 t e^t + \frac{1}{6}t^3 e^t$$

In the case $F(t) = P(t) \cdot \{t, \cos, \sin\}$

$F(t) = P(t) \cdot \cos(t)$ or $F(t) = P(t) \cdot \sin(t)$ with $p(t)$ a poly

Then guess $x_p = Q(t) (A \cos(at) + B \sin(at))$

Ex) $x'' - 2x' + x = \cos(2t)$

guess $x_p = A \cos(2t) + B \sin(2t)$

$x_c = c_1 e^t + c_2 t e^t$

↳ Nothing's in x_c so this is the guess we want.

Ex) $x'' + 4x = \cos(2t)$

guess $x_p = A \cos(2t) + B \sin(2t)$

$x_c \Rightarrow r \pm 2i, \alpha = 0, \beta = 2$ so $x_c = e^{\alpha t} (c_1 \cos(\beta t) + c_2 \sin(\beta t))$
 $= c_1 \cos(2t) + c_2 \sin(2t)$

↳ This is same as our guess, so the guess won't work!

Raise the power of Q !

Right now $\deg(Q(t)) = 0$

guess 2: $x_p = (Ct + D)(A \cos(2t) + B \sin(2t))$

$= Ct(A \cos(2t) + B \sin(2t)) + D(A \cos(2t) + B \sin(2t))$

Better guess: $x_p = A_1 t \cos(2t) + B_1 t \sin(2t)$

↳ x_c

What if the right side is mixed?

Ex) $x'' - 2x' + x = e^t + \cos(2t)$

- 1) Find an x_{p1} for $x'' - 2x' + x = e^t$ (x_1)
- 2) Find an x_{p2} for $x'' - 2x' + x = \cos(2t)$ (x_2)
- 3) $x_p = x_1 + x_2$

Superposition principle
(Can do this because this is linear)

5/18

We can now solve $ax'' + bx' + cx = f(t)$ with special types of $f(t)$ by guessing a particular sol.

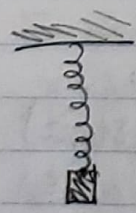
Ex) Polynomial, e^{at} , $\cos(bt)$, ...

But what if $f(t) = \frac{e^t}{t}$

The method we are doing now is called the Method of Undetermined coefficients

But for something like $f(t) = \frac{e^t}{t}$ we will use the Method of variation of parameters. (We will talk about this tomorrow)

Applications (of nonhomogeneous 2nd order ODE's)



$$m x'' + \uparrow \mu x' - \downarrow kx = F(t)$$

gravity friction Spring force

If you don't interfere $f = 0$
 But if you do then f is some external force.
 (Ex. You hold the spring and move up/down on a beat)