Chapter 3, Sect 5

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Fall 2012

1 / 15

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The Set Up

Find solutions to

$$ay'' + by' + cy = g(t)$$

For certain types of g(t) (g(t)) is called the forcing function).



If $y_h(t)$ is the general solution to

•
$$y_{p_1}(t)$$
 solves $ay'' + by' + cy = g_1(t)$

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$$ay'' + by' + cy = g_1(t) + g_2(t) + \cdots + g_n(t)$$

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3 / 15

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is:

$$y_h(t) + y_{p_1}(t) + y_{p_2}(t) + \cdots + y_{p_n}(t)$$

$$L(y) = ay'' + by' + cy$$

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Then L is a linear operator, with $L(y_h)=0$, $L(y_{p_1}(t))=g_1(t)$, $L(y_{p_2}(t))=g_2(t)$, and so on.



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$$L(y_h + y_{p_1} + y_{p_2} + \cdots + y_{p_n})$$

4 / 15

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$$L(y_h + y_{p_1} + y_{p_2} + \cdots + y_{p_n}) = 0 + g_1 + g_2 + \cdots + g_n$$

by the linearity of the operator L.

4 / 15

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KEY IDEA:

To solve

$$ay'' + by' + cy = g(t)$$

we need BOTH y_h and y_p . Once we have them, the general solution is the sum:

$$y(t) = y_h(t) + y_p(t)$$

(The homogeneous part and the particular part of the solution).

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Secondary Key Idea: $y_p(t)$ can be found by breaking g(t) into a sum of like functions (we'll see examples).

Sections 3.1-3.4: Compute y_h

Sections 3.5, 3.6: How to find y_p .

"The derivative of a polynomial is a polynomial."

$$y'' + 2y' + y = t^2 - 1$$

ANSWER:

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ANSWER: Guess a general polynomial of degree 2: $y = At^2 + Bt + C$

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Now, equate coefficients on both sides:

Coeff for t^2

6 / 15

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Coeff for $t \mid 4A + B = 0$
Constants

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 \mid A $=1$ Coeff for t \mid $4A$ \mid $+B$ $=0$ $A=1, B=-4, C=5$ Constants \mid $2A$ \mid $+2B$ \mid $+C$ \mid $=-1$

The particular part of the solution is: $y_p(t) = t^2 - 4t + 5$. What is the general solution?

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The particular part of the solution is: $y_p(t) = t^2 - 4t + 5$. What is the general solution? $e^{-t}(C_1 + C_2t) + t^2 - 4t + 5$

6 / 15

This is called the "Method of Undetermined Coefficients":

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Guess the *form* of the particular solution. Substitute into the DE solving for the constants.

We have seen that:

If g(t) is a polynomial of degree n, we guess that y_p is a polynomial of degree n.

Example

SOLUTION: First break up the guess as $y_{p_1}(t)$ and $y_{p_2}(t)$.

8 / 15

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SOLUTION: First break up the guess as $y_{\rho_1}(t)$ and $y_{\rho_2}(t)$. Then

$$y_{p_1} = e^{3t}(A\cos(2t) + B\sin(2t))$$

and for the second, guess a full linear polynomial times a sine AND cosine:

$$y_{p_2} =$$

Suppose $g(t) = e^{3t} \cos(2t) + t \sin(2t)$. What would we do for our guess?

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and for the second, guess a full linear polynomial times a sine AND cosine:

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How would your guess change if $g(t) = e^{3t} \cos(2t) + te^{3t} \sin(2t)$? Now we would NOT split the guess:

$$y_p = e^{3t}((At + B)\cos(2t) + (Ct + D)\sin(2t))$$

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Example

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To find the particular solution, we will guess that its form is the same as g(t) (Also see table in text):

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10 / 15

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DRHundley (WHI) Math 244 Oct 2010 11 / 15

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11 / 15

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Note: Not a full second degree polynomial. Substitution yields A = 1/2, so the solution is:

$$y(t) = e^{-t} \left(C_1 + C_2 t + \frac{1}{2} t^2 \right)$$

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We see e^{2t} does solve L(y)=0, so multiply by t: $y_{p_2}(t)=Cte^{2t}$ The final ansatz for the form of the particular solution is then:

$$(At + B)e^t + Cte^{2t}$$

12 / 15

The Method of Undetermined Coefficients

To find the particular solution, we will guess that its form is the same as g(t) (Also see table in text):

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·	
where $s = 0, 1$, or 2.	

DRHundley (WHI) Math 244 Oct 2010 13 / 15

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14 / 15

• g(t) = 3t with r = 0, -1

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 with $r = 0, -1$ SOLN: $y_p = t(At + B)$

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- $g(t) = t \sin(3t) + e^{2t}$ with r = 2, 3

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- g(t) = 3t with r = 0, -1 SOLN: $y_p = t(At + B)$
- $g(t) = t \sin(3t) + e^{2t}$ with r = 2, 3 $y_p = (At + B) \sin(3t) + (Ct + D) \cos(3t) + Ate^{2t}$

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 with $r = 0, -1$ SOLN: $y_p = t(At + B)$

•
$$g(t) = t \sin(3t) + e^{2t}$$
 with $r = 2, 3$
 $y_p = (At + B)\sin(3t) + (Ct + D)\cos(3t) + Ate^{2t}$

• $g(t) = 3\cos(2t)$ with $r = -1 \pm 2i$

15 / 15

DRHundley (WHI) Math 244 Oct 2010

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$$y_p = t(A\sin(\omega t) + B\cos(\omega t))$$

