Math 2306 Lecture 19

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Outline

- Section 2.5 Nonhomogeneous Equations and Undetermined Coefficients
 - Method of Undetermined Coefficients

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Method of Undetermined Coefficients

Two methods for finding a particular solution y_P

- Method of undetermined coefficients: ay'' + by' + cy = g(t)
- Method of variation of parameters [Section 2.5.3]

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Example 2.16 Solve the differential equation

$$y'' + 3y' + 2y = 5e^{2t}.$$

Example 2.16 Continued

Example 2.18

Find the general solution for $y'' + 3y' + 2y = 5e^{-2t}$.

Similar Table to the One on Page 156 of Textbook

TABLE 3.1

The right-hand column gives the proper form to assume for a particular solution of ay'' + by' + cy = g(t). In the right-hand column, choose r to be the smallest nonnegative integer such that no term in the assumed form is a solution of the homogeneous equation ay'' + by' + cy = 0. The value of r will be 0, 1, or 2.

 $t^{r}[A_{..}t^{n} + \cdots + A_{1}t + A_{0}]$

$\begin{bmatrix} a_n t^n + \dots + a_1 t + a_0 \\ [a_n t^n + \dots + a_1 t + a_0] e^{at} \\ [a_n t^n + \dots + a_1 t + a_0] \sin \beta t \\ \text{or} \\ [a_n t^n + \dots + a_1 t + a_0] \cos \beta t \end{bmatrix}$

 $e^{\alpha t} \sin \beta t$ or $e^{\alpha t} \cos \beta t$

 $e^{\alpha t}[a_n t^n + \dots + a_0] \sin \beta t$ or $e^{\alpha t}[a_n t^n + \dots + a_0] \cos \beta t$

Form of g(t)

Form to Assume for a Particular Solution
$$y_P(t)$$

$$t^{r}[A_{n}t^{n} + \dots + A_{1}t + A_{0}]e^{\alpha t}$$

$$t^{r}[(A_{n}t^{n} + \dots + A_{1}t + A_{0})\sin\beta t + (B_{n}t^{n} + \dots + B_{1}t + B_{0})\cos\beta t]$$

$$t^{r}[Ae^{\alpha t}\sin\beta t + Be^{\alpha t}\cos\beta t]$$

 $t'[(A_nt^n+\cdots+A_n)e^{\alpha t}\sin\beta t+(B_nt^n+\cdots+B_n)e^{\alpha t}\cos\beta t]$

<u>Caution:</u> This method has problems when proposed y_p contains elements of y_c .

Example 2.19

Find the correct form for $y_p(t)$ when

$$y'' + 4y = 2t^2 + 5\sin(2t) + e^{3t}.$$

Example 2.20

Find the general solution of $y'' - y' - 2y = 3t^3$.

Summary

Today we learned

- method of undetermined coefficients next time, we will learn
- method of variation of parameters