

Method of Undetermined Coefficients

To find a particular solution to

$$ay'' + by' + cy = P_m(t)e^{rt}$$

where $P_m(t)$ is a polynomial of degree m , use the form

$$y_p(t) = t^s (A_m t^m + \dots + A_1 t + A_0) e^{rt};$$

if r is not a root of the associated auxiliary equation, take $s = 0$; if r is a simple root, take $s = 1$; and if r is a double root, take $s = 2$.

To find a particular solution to

$$ay'' + by' + cy = P_m(t)e^{\alpha t} \cos \beta t + Q_n(t)e^{\alpha t} \sin \beta t$$

where $P_m(t)$ and $Q_n(t)$ are polynomials of degree m and n , respectively, use the form

$$y_p(t) = t^s (A_k t^k + \dots + A_1 t + A_0) e^{\alpha t} \cos \beta t + t^s (B_k t^k + \dots + B_1 t + B_0) e^{\alpha t} \sin \beta t;$$

where k is the larger of m and n . If $\alpha + i\beta$ is not a root of the associated auxiliary equation, take $s = 0$; if so take $s = 1$.

1. 4 Find the appropriate form using the Method of Undetermined Coefficients for a particular solution to the following. **Do not** solve for the unknown constants.

(a) $y'' - 2y' + y = (3t + 2)e^{3t}$

$$r^2 - 2r + 1 = (r-1)^2 = 0$$

$r = 1$ is a double root

$$y_p = (At + B)e^{3t}$$

(b) $y'' - 2y' + y = 8 - 4e^t$

$$y_p = A + Bt^2 e^t$$

(c) $y'' - 2y' + y = 3t \sin t$

$$y_p = (At + B) \cos t + (Ct + D) \sin t$$

(d) $y'' - 2y' + y = e^t \cos 3t$

$$y_p = Ae^t \cos 3t + Be^t \sin 3t$$

2. 1 Find the form of a particular solution to $y'' + y = \sin(.9t)$. **Do not** solve for the unknown constants. Do solutions of this form stay bounded as $t \rightarrow \infty$.

$$r^2 + 1 = 0 \quad \text{so} \quad r = \pm i$$

$$y_p = A \sin(.9t) + B \cos(.9t), \quad \text{yes, bounded} \\ \text{(by } \pm \sqrt{A^2 + B^2} \text{)}$$

3. 1 Find the form of a particular solution to $y'' + y = \sin(t)$. **Do not** solve for the unknown constants. Do solutions of this form stay bounded as $t \rightarrow \infty$.

$$y_p = At \sin t + Bt \cos t, \quad \text{unbounded if } A \text{ or } B \neq 0$$

4. 4 Find a general solution for the following.

$$y'' - y = 7e^{2t} - t^2$$

$$r^2 - 1 = 0 \quad r = \pm 1 \quad y = C_1 e^t + C_2 e^{-t} \text{ solves the homogeneous}$$

$$\text{try } y_p = Ae^{2t} + Bt^2 + Ct + D$$

$$y_p' = 2Ae^{2t} + 2Bt + C$$

$$y_p'' = 4Ae^{2t} + 2B$$

substituting gives

$$y_p'' - y_p = 4Ae^{2t} + 2B - Ae^{2t} - Bt^2 - Ct - D = 7e^{2t} - t^2$$

$$e^{2t}: \quad 4A - A = 7 \quad \text{so } A = \frac{7}{3}$$

$$t^2: \quad -B = -1 \quad \text{so } B = 1$$

$$t: \quad -C = 0 \quad \text{so } C = 0$$

$$t^0: \quad 2B - D = 0 \quad \text{so } D = 2$$

A general solution is then

$$y = C_1 e^t + C_2 e^{-t} + \frac{7}{3} e^{2t} + t^2 + 2$$