Math 3331  Differential Equations

4.5 Inhomogeneous Equations

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4.5 Inhomogeneous Equations

- Inhomogeneous Equations and General Solution
  - Solutions to the Associated Homogeneous Equation
  - Particular Solution

- Method of Undetermined Coefficients for Particular Solution
  - Key Idea
  - Exponential Forcing Terms
  - Trigonometric Forcing Terms
Inhomogeneous Equations and General Solution

General Solution to Inhomogeneous Equation

The general solution to the inhomogeneous linear equation

\[ y'' + p(t)y' + q(t)y = f(t) \]

is given by

\[ y(t) = y_p(t) + C_1y_1(t) + C_2y_2(t) \]

where \( C_1 \) and \( C_2 \) are arbitrary constants, and

- \( y_p(t) \) is a particular solution to the inhomogeneous equation,
- \( y_1(t) \) and \( y_2(t) \) form a fundamental set of solutions to the associated homogeneous equation

\[ y'' + p(t)y' + q(t)y = 0. \]
Method of Undetermined Coefficients

The method of undetermined coefficients is based on the fact that there are some situations where the form of the forcing term in DE allows us to almost guess the form of a particular solution.

**Key Idea**

If the forcing term $f(t)$ has a form that is replicated under differentiation, then look for a solution with the same general form as the forcing term.
Exponential Forcing Terms

**Ex.:** \( y'' + y = e^{-t} \)

- **Trial Form:** \( y_p(t) = ae^{-t} \)
- **Sub** \( y_p \) **in ODE** \( \Rightarrow \)

\[
y'' + y_p = ae^{-t} + ae^{-t} = 2ae^{-t} \overset{!}{=} e^{-t}
\]

\( \Rightarrow 2a = 1 \Rightarrow y_p(t) = e^{-t}/2 \) is P.S.
Exponential Forcing Terms

**Ex.:** \( y'' + y = te^{-t} \)

Try: sub \( y_p(t) = ate^{-t} \) in ODE

\[
\Rightarrow a(-2e^{-t} + te^{-t}) \overset{?}{=} te^{-t}
\]

Doesn’t work \( \rightarrow \) use \( y_p(t) = (a+bt)e^{-t} \)

\[
y_p'' + y_p = [a + b(-2 + t)]e^{-t} + (a + bt)e^{-t}
\]

\[
= [(2a - 2b) + 2bt]e^{-t} \overset{!}{=} te^{-t}
\]

\[
\Rightarrow \begin{cases} 
2a - 2b &= 0 \\
2b &= 1 
\end{cases} \Rightarrow a = b = 1/2
\]

\[
\Rightarrow y_p(t) = (1 + t)e^{-t}/2 \text{ is P.S.}
\]
Exponential Forcing Terms

Ex.: $y'' - y = e^{-t}$

Try: sub $y_p(t) = ae^{-t}$ in ODE

$\Rightarrow y'' - y_p = 0 \neq e^{-t}$

Doesn't work $\rightarrow$ use $y_p(t) = ate^{-t}$

$$y''_p - y_p = a(-2 + t)e^{-t} - a(te^{-t})$$

$$= -2ae^{-t} \neq e^{-t}$$

$\Rightarrow a = -1/2 \Rightarrow y_p(t) = -te^{-t}/2$ is P.S.
**Trig Forcing Terms**

**Ex.:** \( y'' + y' + 2y = \cos t \)

Try: sub \( y_p = a \cos t \) in ODE \( \Rightarrow \)

\[
\begin{align*}
a(\cos t - \sin t + 2 \cos t) & = a(\cos t - \sin t) \equiv \cos t
\end{align*}
\]

Doesn’t work!

We need \( \cos t \) and \( \sin t \):

\[
y_p(t) = a \cos t + b \sin t
\]

\( \Rightarrow \)

\[
y_p'' + y_p' + 2y_p = (a + b) \cos t + (-a + b) \sin t \equiv \cos t
\]

\( \Rightarrow \)

\[
\begin{cases}
a + b = 1 \\
-a + b = 0
\end{cases} \Rightarrow a = b = 1/2
\]

\( \Rightarrow \)

\[
y_p(t) = (\cos t + \sin t)/2 \text{ is P.S.}
\]