

# Math 3321

## Nonhomogeneous Equations with Constant Coefficients (Undetermined Coefficients)

University of Houston

Lecture 10

# Outline

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- 2 Nonhomogeneous Term: Exponential
- 3 Nonhomogeneous Term: Sine or Cosine
- 4 Nonhomogeneous Term: Product of Exponential and Sine/Cosine
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# Introduction

As we have seen, solving a linear nonhomogeneous equation depends, in part, on finding a particular solution of the equation. In the last lecture, we learned the method of variation of parameters, which allowed us to create a particular solution for the nonhomogeneous equation using two linearly independent solutions for the corresponding reduced equation. In this lecture we will learn a second method.

# Introduction

As we have seen, solving a linear nonhomogeneous equation depends, in part, on finding a particular solution of the equation. In the last lecture, we learned the method of variation of parameters, which allowed us to create a particular solution for the nonhomogeneous equation using two linearly independent solutions for the corresponding reduced equation. In this lecture we will learn a second method.

## Remark: Limitations of the method

Unlike variation of parameters, which can be applied to any nonhomogeneous equation, the *method of undetermined coefficients* can be applied only to nonhomogeneous equations of the form

$$y'' + ay' + by = f(x) \quad (1)$$

where  $a$  and  $b$  are constants and the nonhomogeneous term  $f$  is a polynomial, an exponential function, a sine, a cosine, or a combination of such functions.

# Introduction

Throughout this lecture, we will emphasize the fact that the left-hand side of equation (1) can be viewed as a linear operator  $L$  applied to the function  $y$ . That is

$$L[y] = y'' + ay' + by$$

so that the differential equation is

$$L[y] = f(x).$$

## Nonhomogeneous Term: Exponential

We will first look at equations of the form

$$y'' + ay' + by = ce^{rx}.$$

We will **guess that a solution** function might take the form  $z = Ae^{rx}$  where  $A$  is some constant.

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Observe:

$$z = Ae^{rx} \implies z' = Are^{rx} \text{ and } z'' = Ar^2e^{rx}.$$

Then we find

$$\begin{aligned} L[z] &= z'' + az' + bz \\ &= Ar^2e^{rx} + aAre^{rx} + bAe^{rx} \\ &= (Ar^2 + aAr + bA)e^{rx}. \end{aligned}$$

This means  $L[z] = Ke^{rz}$  where  $K = Ar^2 + aAr + b$ .

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*We will guess that a solution might take the form  $z = Ae^{-4x}$ .*

*Observe:*

$$z = Ae^{-4x}, \quad z' = -4Ae^{-4x}, \quad z'' = 16Ae^{-4x}$$

*Hence, by substitution,*

$$16Ae^{-4x} - 5(-4Ae^{-4x}) + 6Ae^{-4x} = 7e^{-4x}$$

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*We obtain*

$$(16A + 20A + 6A)e^{-4x} = 7e^{-4x}$$

*Thus*

$$42A = 7 \quad \rightarrow \quad A = \frac{1}{6}$$

*A particular solution is  $z = \frac{1}{6}e^{-4x}$*

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*According to the Superposition Principle, we can treat each term individually. For the  $4e^{-x}$  term we set  $z_1 = Ae^{-x}$ , for the  $3e^{2x}$  term, we set  $z_2 = Be^{2x}$ , and for  $2 = 2e^{0x}$ , we set  $z_3 = Ce^{0x} = C$ .*

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*Thus, we look for a particular solution of the equation with the form*

$$z = Ae^{-x} + Be^{2x} + C$$

*We compute*

$$z' = -Ae^{-x} + 2Be^{2x}, \quad z'' = Ae^{-x} + 4Be^{2x}$$

## Nonhomogeneous Term: Exponential

Hence, substituting into the differential equation we obtain

$$Ae^{-x} + 4Be^{2x} - 2(-Ae^{-x} + 2Be^{2x}) + Ae^{-x} + Be^{2x} + C = 5e^{-x} + 3e^{2x} + 2$$

which simplifies to

$$4Ae^{-x} + Be^{2x} + C = 5e^{-x} + 3e^{2x} + 2$$

This implies

$$A = 5/4, \quad B = 3, \quad C = 2$$

Thus

$$z = \frac{5}{4}e^{-x} + 3e^{2x} + 2$$

is a particular solution of the differential equation.

## Nonhomogeneous Term: Sine or Cosine

We will next look at equations of the form

$$y'' + ay' + by = c \cos(\beta x) + d \sin(\beta x).$$

We will guess that a solution function might take the form  $z = A \cos(\beta x)$  where  $A$  is some constant. Observe:

$$z = A \cos(\beta x) \implies z' = -\beta A \sin(\beta x) \text{ and } z'' = -\beta^2 A \cos(\beta x).$$

Then we find

$$L[z] = z'' + az' + bz = (-\beta^2 A + bA) \cos(\beta x) + (-a\beta A) \sin(\beta x).$$

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Then we find

$$L[z] = z'' + az' + bz = (-\beta^2 A + bA) \cos(\beta x) + (-a\beta A) \sin(\beta x).$$

This means  $L[z] = K \cos(\beta x) + M \sin(\beta x)$  where  $K$  and  $M$  depend on  $a$ ,  $b$ ,  $\beta$ , and  $A$ . If we were to use  $z = B \sin(\beta x)$  instead, we would find a similar result.

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This leads us to the use

$$z = A \cos(\beta x) + B \sin(\beta x)$$

as our trial solution which will also give  $L[z] = K \cos(\beta x) + M \sin(\beta x)$  for some  $K$  and  $M$  which will depend on  $a$ ,  $b$ ,  $\beta$ , and  $A$ .

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*We look for a particular solution of the equation with the form*

$$z = A \cos(2x) + B \sin(2x)$$

*We compute*

$$z' = -2A \sin(2x) + 2B \cos(2x),$$

$$z'' = -4A \cos(2x) - 4B \sin(2x)$$

## Nonhomogeneous Term: Sine or Cosine

*Substituting into the differential equation we obtain*

$$\begin{aligned} & -4A \cos(2x) - 4B \sin(2x) - 2(-2A \sin(2x) + 2B \cos(2x)) \\ & + A \cos(2x) + B \sin(2x) = 3 \cos(2x) \end{aligned}$$

*This simplifies to*

$$(-3A - 4B) \cos(2x) + (4A - 3B) \sin(2x) = 3 \cos(2x)$$

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*This simplifies to*

$$(-3A - 4B) \cos(2x) + (4A - 3B) \sin(2x) = 3 \cos(2x)$$

*Hence we find*

$$-3A - 4B = 3, 4A - 3B = 0, \quad \Rightarrow \quad A = -36/100, B = -12/25$$

*Thus*

$$z = -\frac{36}{100} \cos(2x) - \frac{12}{25} \sin(2x)$$

*is a particular solution of the differential equation.*

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*According to the Superposition Principle, we can treat each term individually. For the  $2 \cos(3x) - 4 \sin(3x)$  term we set*

*$z_1 = A \cos(3x) + B \sin(3x)$ , for the  $e^{2x}$  term, we set  $z_2 = Ce^{2x}$ .*

*Thus, we look for a particular solution of the equation with the form*

$$z = A \cos(3x) + B \sin(3x) + Ce^{2x}$$

*We compute*

$$z' = -3A \sin(3x) + 3B \cos(3x) + 2Ce^{2x},$$

$$z'' = -9A \cos(3x) - 9B \sin(3x) + 4Ce^{2x},$$

## Nonhomogeneous Term: Sine or Cosine

*Hence substituting into the differential equation we obtain*

$$\begin{aligned} & -9A \cos(3x) - 9B \sin(3x) + 4Ce^{2x} - 2(-3A \sin(3x) + 3B \cos(3x) + 2Ce^{2x}) \\ & + 5(A \cos(3x) + B \sin(3x) + Ce^{2x}) = 2 \cos(3x) - 4 \sin(3x) + e^{2x} \end{aligned}$$

*This simplifies to*

$$2A \cos(3x) - 10B \sin(3x) + 5Ce^{2x} = 2 \cos(3x) - 4 \sin(3x) + e^{2x}$$

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*This simplifies to*

$$2A \cos(3x) - 10B \sin(3x) + 5Ce^{2x} = 2 \cos(3x) - 4 \sin(3x) + e^{2x}$$

*Hence we find*

$$A = 1, \quad B = 2/5, \quad C = 1/5$$

*Thus*

$$z = \cos(3x) + \frac{2}{5} \sin(3x) + \frac{1}{5} e^{2x}$$

*is a particular solution of the differential equation.*

# Nonhomogeneous Term: Product of Exponential and Sine/Cosine

The next case is equations of the form

$$y'' + ay' + by = ce^{rx} \cos(\beta x) + de^{rx} \sin(\beta x).$$

We will guess that a solution function might take the form

$$z = Ae^{rx} \cos(\beta x) + Be^{rx} \sin(\beta x)$$

where  $A$  and  $B$  are some constants.

# Nonhomogeneous Term: Product of Exponential and Sine/Cosine

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*We look for a particular solution of the equation with the form*

$$z = Ae^x \cos(2x) + Be^x \sin(2x)$$

*We compute*

$$\begin{aligned} z' &= (A \cos(2x) - 2A \sin(2x) + B \sin(2x) + 2B \cos(2x))e^x, \\ &= (A + 2B) \cos(2x)e^x + (B - 2A) \sin(2x)e^x \end{aligned}$$

$$\begin{aligned} z'' &= (A + 2B) \cos(2x)e^x - 2(A + 2B) \sin(2x)e^x + (B - 2A) \sin(2x)e^x \\ &+ 2(B - 2A) \cos(2x)e^x \\ &= (4B - 3A) \cos(2x)e^x + (-3B - 4A) \sin(2x)e^x \end{aligned}$$

# Nonhomogeneous Term: Product of Exponential and Sine/Cosine

*Hence substituting into the differential equation we obtain*

$$\begin{aligned} & (4B - 3A) \cos(2x)e^x + (-3B - 4A) \sin(2x)e^x \\ & + 9(Ae^x \cos(2x) + Be^x \sin(2x)) \\ & = 4e^x \sin(2x) \end{aligned}$$

*which simplifies to*

$$(4B + 6A) \cos(2x)e^x + (6B - 4A) \sin(2x)e^x = 4e^x \sin(2x)$$

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*which simplifies to*

$$(4B + 6A) \cos(2x)e^x + (6B - 4A) \sin(2x)e^x = 4e^x \sin(2x)$$

*This implies*

$$(4B + 6A) = 0, (6B - 4A) = 4 \quad \Rightarrow \quad A = -4/13, B = 6/13$$

*Thus*

$$z = -\frac{4}{13}e^x \cos(2x) + \frac{6}{13}e^x \sin(2x)$$

*is a particular solution of the differential equation.*

# Complications

The following table summarizes our findings thus far.

A particular solution of  $y'' + ay' + by = f(x)$

If $f(x) =$	set $z(x) =$
$ce^{rx}$	$Ae^{rx}$
$c \cos \beta x + d \sin \beta x$	$z(x) = A \cos \beta x + B \sin \beta x$
$ce^{\alpha x} \cos \beta x + de^{\alpha x} \sin \beta x$	$z(x) = Ae^{\alpha x} \cos \beta x + Be^{\alpha x} \sin \beta x$

**Note:** The first line includes the case  $r = 0$ ;

if  $f(x) = c = ce^{0x}$ , then  $z = Ae^{0x} = A$ .

We do have a complicating factor. This happens when our guess at  $z$ , formed by looking at the nonhomogeneous term  $f$ , is a solution to the reduced equation.

# Complications

The next example will illustrate the issue.

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*We solve the homogeneous equation first. The characteristic equation is*

$$r^2 + r - 6 = 0$$

*with characteristic roots  $r = 2, -3$ .*

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*with characteristic roots  $r = 2, -3$ . Hence the solution of the homogeneous problem is*

$$y_h(x) = c_1 e^{-3x} + c_2 e^{2x}$$

*This shows that  $z = Ae^{2x}$  cannot be a particular solution of the non-homogeneous problem.*

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*We have*

$$z' = Ae^{2x} + 2Axe^{2x}$$

$$z'' = 2Ae^{2x} + 2Ae^{2x} + 4Axe^{2x} = 4Ae^{2x} + 4Axe^{2x}$$

*Substitution into the equation gives*

$$4Ae^{2x} + 4Axe^{2x} + Ae^{2x} + 2Axe^{2x} - 6Axe^{2x} = 3e^{2x}$$

*which simplifies to*

$$5Ae^{2x} = 3e^{2x} \quad \Rightarrow \quad A = 3/5$$

*This shows that  $z = \frac{3}{5}xe^{2x}$  is a particular solution of the non-homogeneous problem*

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*We solve the homogeneous equation first. The characteristic equation is*

$$r^2 - 6r + 9 = (r - 3)^2 = 0$$

*with repeated characteristic root  $r = 3$ .*

*This shows that  $z = (A + Bx)e^{3x}$  cannot be a particular solution of the differential equation*

*So we will look for a solution of the form  $z = Ax^2e^{3x}$*

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*So we will look for a solution of the form  $z = Ax^2e^{3x}$*

*We have*

$$z' = 2Ax e^{3x} + 3Ax^2 e^{3x}, \quad z'' = 2Ae^{3x} + 12Ax e^{3x} + 9Ax^2 e^{3x}$$

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*Substitution into the equation gives*

$$2Ae^{3x} + 12Axe^{3x} + 9Ax^2e^{3x} - 6(2Axe^{3x} + 3Ax^2e^{3x}) + 9Ax^2e^{3x} = 4e^{3x}$$

*This simplifies to*

$$2Ae^{3x} = 4e^{3x} \quad \Rightarrow \quad A = 2$$

*This shows that*

$$z = 2x^2e^{3x}$$

*is a particular solution of the non-homogeneous problem*

# Complications

When we include this information, our summary becomes:

A particular solution of  $y'' + ay' + by = f(x)$

If $f(x) =$	set $z(x) =^*$
$ce^{rx}$	$Ae^{rx}$
$c \cos \beta x + d \sin \beta x$	$z(x) = A \cos \beta x + B \sin \beta x$
$ce^{\alpha x} \cos \beta x + de^{\alpha x} \sin \beta x$	$z(x) = Ae^{\alpha x} \cos \beta x + Be^{\alpha x} \sin \beta x$

\* If  $z$  satisfies the reduced equation, use  $xz$ ; if  $xz$  also satisfies the reduced equation, then  $x^2z$  will give a particular solution

For this reason, it is good practice to first solve the reduced equation before searching for a function  $z$  which solves the nonhomogeneous equation.

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*This implies that  $z = Ae^{2x}$  and  $z = Axe^{2x}$  are solution of the reduced equation.*

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*The characteristic equation is  $r^2 - 4r + 4 = (r - 2)^2 = 0$ , which has repeated roots  $r = 2$ .*

*This implies that  $z = Ae^{2x}$  and  $z = Axe^{2x}$  are solution of the reduced equation. Thus, to find a particular solution of*

$$y'' - 4y' + 4y = 4e^{2x}$$

*we need to choose a solution of the form  $z_1 = Ax^2e^{2x}$*

# Complications

*To find a particular solution of*

$$y'' - 4y' + 4y = \cos(3x)$$

*we need to choose a solution of the form  $z_2 = B \cos(3x) + C \sin(3x)$*

*To find a particular solution of*

$$y'' - 4y' + 4y = -5$$

*we need to choose a solution of the form  $z_3 = D$ .*

# Complications

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*To find a particular solution of*

$$y'' - 4y' + 4y = -5$$

*we need to choose a solution of the form  $z_3 = D$ .*

*Hence, combining these observations, we have that the particular solution has the form*

$$z = z_1 + z_2 + z_3 = Ax^2e^{2x} + B \cos(3x) + C \sin(3x) + D$$

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*The first step is to solve the reduced equation*

$$y'' - 4y' = 0$$

*The characteristic equation is  $r^2 - 4r = r(r - 4) = 0$ , which has roots  $r = 0, r = 4$ . This implies that  $z = C_1$  and  $z = C_2e^{4x}$  are solution of the reduced equation.*

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*This implies that  $z = C_1$  is not a particular solution and this should be amended to a solution of the form  $z = C_1x$ .*

# Complications

4. Give the form of a particular solution of

$$y'' - 4y' = 4e^{4x} \sin(x) + \cos(2x) + 3.$$

*The first step is to solve the reduced equation*

$$y'' - 4y' = 0$$

*The characteristic equation is  $r^2 - 4r = r(r - 4) = 0$ , which has roots  $r = 0, r = 4$ . This implies that  $z = C_1$  and  $z = C_2e^{4x}$  are solution of the reduced equation.*

*This implies that  $z = C_1$  is not a particular solution and this should be amended to a solution of the form  $z = C_1x$ .*

*Thus the particular solution has the form*

$$z = A \cos(x)e^{4x} + B \sin(x)e^{4x} + C \cos(2x) + D \sin(2x) + Ex$$

# Undetermined Coefficients in General

Thus far we have found solutions for the nonhomogeneous differential equation (1) in cases where the nonhomogeneous term  $f$  is a constant multiple of one of the functions  $e^{rx}$ ,  $\cos(\beta x)$ ,  $\sin(\beta x)$ ,  $e^{rx} \cos(\beta x)$ ,  $e^{rx} \sin(\beta x)$ , or is a sum of such functions. In general, this method can be applied in cases of the form

$$f(x) = p(x)e^{rx}$$

$$f(x) = p(x) \cos(\beta x) \text{ or } p(x) \sin(\beta x)$$

$$f(x) = p(x)e^{rx} \cos(\beta x) \text{ or } p(x)e^{rx} \sin(\beta x)$$

where  $p$  is a polynomial or where  $f$  is the sum of such functions.

# Undetermined Coefficients in General

## Method of Undetermined Coefficients

We can summarize the general method as follows:

- (1) If  $f(x) = p(x)e^{rx}$  where  $p$  is a polynomial of degree  $n$ , then

$$z = (A_0 + A_1x + A_2x^2 + \cdots + A_nx^n)e^{rx}.$$

- (2) If  $f(x) = p_1(x)\cos(\beta x) + p_2(x)\sin(\beta x)$  where  $p_1$  and  $p_2$  are polynomials of degree  $k$  and  $m$ , respectively, then

$$\begin{aligned} z = & (A_0 + A_1x + \cdots + A_nx^n)\cos(\beta x) \\ & + (B_0 + B_1x + \cdots + B_nx^n)\sin(\beta x) \end{aligned}$$

where  $n = \max\{k, m\}$ .

# Undetermined Coefficients in General

## Method of Undetermined Coefficients

(3) If  $f(x) = p_1(x)e^{rx} \cos(\beta x) + p_2(x)e^{rx} \sin(\beta x)$  where  $p_1$  and  $p_2$  are polynomials of degree  $k$  and  $m$ , respectively, then

$$z = (A_0 + A_1x + \cdots + A_nx^n)e^{rx} \cos(\beta x) \\ + (B_0 + B_1x + \cdots + B_nx^n)e^{rx} \sin(\beta x)$$

where  $n = \max\{k, m\}$ .

If any term in  $z$  satisfies the reduced equation  $y'' + ay' + by = 0$ , then use  $xz$  as the trial solution. If  $xz$  satisfies the reduced equation, then use  $x^2z$ .

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*Based on the form of the function on the right hand side, the particular solution should have the form*

$$z_1 = (A_0 + A_1x + A_2x^2)e^{2x}$$

*The reduced equation  $y'' - y' - 6y = 0$  has characteristic equation is  $r^2 - r - 6 = 0$ , which has roots  $r = -2$ ,  $r = 3$ . Thus the solution of the homogeneous problem is*

$$z = C_1e^{-2x} + C_2e^{3x}$$

# Undetermined Coefficients in General

*It remains to find the particular solution. We have*

$$\begin{aligned}z_1' &= (A_1 + 2A_2x)e^{2x} + 2(A_0 + A_1x + A_2x^2)e^{2x} \\ &= ((2A_0 + A_1) + (A_1 - 2A_2)x + A_2x^2) e^{2x}\end{aligned}$$

$$\begin{aligned}z_1'' &= 2A_2e^{2x} + 2(A_1 + 2A_2x)e^{2x} + 2(A_1 + 2A_2x)e^{2x} + 4(A_0 + A_1x + A_2x^2)e^{2x} \\ &= ((4A_0 + 4A_1 + 2A_2) + (4A_1 + 8A_2)x + 4A_2x^2) e^{2x}\end{aligned}$$

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*Substitution into the differential equation (ignoring the exponential on both sides) gives*

$$\begin{aligned}&((4A_0 + 4A_1 + 2A_2) + (4A_1 + 8A_2)x + 4A_2x^2) \\ &- ((2A_0 + A_1) + (A_1 - 2A_2)x + A_2x^2) - 6(A_0 + A_1x + A_2x^2) \\ &= (2x^2 - 1)\end{aligned}$$

*Hence we have*

$$-4A_0 + 3A_1 + 2A_2 = -1, -3A_1 + 10A_2 = 0, -3A_2 = 2$$

*giving*  $A_0 = -21/12, A_1 = -20/9, A_2 = -2/3$

# Undetermined Coefficients in General

*Thus the general solution is*

$$y = C_1 e^{-2x} + C_2 e^{3x} + \left(-\frac{21}{12} - \frac{20}{9}x - \frac{2}{3}x^2\right)e^{2x}$$

# Undetermined Coefficients in General

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$$z = A + Bx + (C + Dx + Ex^2)e^{-4x}$$

*However, we need to check the solution of the reduced equation*

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*The characteristic equation is  $r^2 + 8r + 16 = (r + 4)^2 = 0$ , which has repeated roots  $r = -4$ . This implies that  $z = C_1e^{-4x}$  and  $z = C_2xe^{-4x}$  are solution of the reduced equation and they are **not** particular solutions.*

*Thus, a particular solution has the form*

$$z = A + Bx + Ex^2e^{-4x}$$

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*Based on the form of the function on the right hand side, the particular solution should include the terms*

$$z_1 = (A_0 + A_1x) \cos(x) + (B_0 + B_1x) \sin(x)$$

$$z_2 = (C_0 + C_1x + C_2x^2) \cos(2x) + (D_0 + D_1x + D_2x^2) \sin(2x)$$

$$z_3 = (E_0 + E_1x)e^{2x}$$

*We also need to check the solution of the reduced equation*

$$y'' + y = 0$$

*The characteristic equation is  $r^2 + 1 = 0$ , which has roots  $r = \pm i$ . This implies that  $z = \alpha \cos x + \beta \sin x$  is the solution of the reduced equation and it is **not** a particular solution.*

# Undetermined Coefficients in General

*Thus, a particular solution has the form*

$$\begin{aligned} z &= A_1x \cos(x) + B_1x \sin(x) + (C_0 + C_1x + C_2x^2) \cos(2x) \\ &+ (D_0 + D_1x + D_2x^2) \sin(2x) + (E_0 + E_1x)e^{2x} \end{aligned}$$