

4/12/19

Syllabus

Module 1: Ordinary differential Equations - I, linear differential equations, Wronskian, linear independence and dependence of solutions, linear differential equations of 2nd order & higher order with constant coefficients, operator methods (Simmons) Legendre's & Euler - Cauchy's form of linear differential equation, method of variation of parameters.

Module 2: Ordinary differential equation - II, Ordinary & singular points of differential equation, Power & Frobenius' series solution, Bessel's differential equation, Bessel function of first kind & its properties, Legendre's differential equation, Legendre's polynomial and its properties.

Module 3: (until Midsem) Fourier series & partial differential equations Fourier series: Euler's formula for Fourier series, Dirichlet conditions, Half-range Fourier series.

Text-books:

1. E. Kreyszig, Advanced Engineering Mathematics (9th Edition)
2. D.G. Zill & W.S. Wright, Advanced Engg. Maths. (4th Edition)
3. J.W. Brown & R.V. Churchill, complex variables & applications (7th)
4. R.K. Jain & S.R.K. Tyngor, Advanced engineering Mathematics (3rd)
5. R.A. Johnson & I. Miller & J. Freund: Probability & statistics for engineers &
6. S.C. Gupta & V.K. Kapoor: Fundamental of Mathematical statistics, Sultan Chand & sons.

Reference Books:

- #1. G.F. Simmons, Differential Equations & its applications and Historical notes, 2nd 2nd edition.
2. N.P. Bali & Manish Goyal, A textbook of engineering mathematics, laxmi publications, Reprint 2008.
3. E.A. Coddington, An introduction to ordinary differential

equations

4. W.F. Boyce & R.C. DiPrima

5. P.L. Meyer.

Differential Equations

A differential equation is an equation containing derivative of an unknown ^{function} variable, independent & dependent variables.

$$\text{Ex: } \frac{dy}{dx} = e^x \quad ; \quad \text{order} = 1$$

Linear second order differential equations with constant coeff.

let us consider a general linear equation of second order:

$$\left[\frac{d^2y}{dx^2} + p \cdot \frac{dy}{dx} + q \cdot y = v(x) \right] ; p, q = \text{constant} \quad \text{--- (1)}$$

The complete solution of this equation is

$$\boxed{y = u + w} \quad \text{--- (2)}$$

w: Any function which satisfies the given differential equation.

u: general solutions / complementary solutions

To find general solution, 'u', equate L.H.S. to 0. i.e.

$$\left[\frac{d^2y}{dx^2} + p \cdot \frac{dy}{dx} + q \cdot y = 0 \right] \quad \text{--- (3)}$$

$$y = u + w$$

complementary
solution

particular integral

complementary function must be general solution of (3) and involves 2 arbitrary constants. Arbitrary constants depend on order of differential equations.

A differential equation can be written as (3 Methods):

$$(1) \quad \frac{d^2y}{dx^2} + p \cdot \frac{dy}{dx} + q \cdot y = v(x)$$

$$(2) \quad y'' + py' + qy = v(x)$$

$$(3) \quad (D^2 + p \cdot D + q) y = v(x); \quad \left\{ D = \frac{d}{dx} \right\}$$

$$\therefore Dy = \frac{dy}{dx} \quad \left\{ 'D' \text{ is called the differential operator} \right\}$$

Linear second order eqⁿ

Homogeneous

$$\frac{d^2y}{dx^2} + p \cdot \frac{dy}{dx} + q \cdot y = 0$$

Non-Homogeneous

$$\frac{d^2y}{dx^2} + p \cdot \frac{dy}{dx} + q \cdot y = v(x)$$

I. Finding general solution

consider a homogeneous equation,

$$y'' + py' + qy = 0 \quad \text{--- (A)}$$

let $y = e^{mx}$ (m = constant)

$$\frac{dy}{dx} = m e^{mx} \quad \& \quad \frac{d^2y}{dx^2} = m^2 e^{mx}$$

exponential function has the property that its derivative are all constant multiples of the function itself.

Placing the values in eqⁿ (A),

$$\therefore m^2 e^{mx} + p \cdot m \cdot e^{mx} + q \cdot e^{mx} = 0.$$

$$\Rightarrow e^{mx} (m^2 + pm + q) = 0$$

$$\therefore e^{mx} \neq 0,$$

$$\therefore \boxed{m^2 + pm + q = 0} : \text{auxiliary equation / quadratic equation}$$
$$m = \frac{-p \pm \sqrt{p^2 - 4q}}{2}$$

whereas,

$$\therefore D = \frac{d}{dx} \quad \& \quad Dy = \frac{dy}{dx},$$

$$\text{replace } m = \boxed{D = m \quad \& \quad D^2 = m^2}$$

let the roots of the equation be m_1 & m_2 .

$$\therefore \text{the solution is } y_1 = e^{m_1 x} \quad \& \quad y_2 = e^{m_2 x}.$$

CASE: 1:

→ when roots are real & distinct:

$$\boxed{y = C_1 e^{m_1 x} + C_2 e^{m_2 x}} \quad ; \quad C_1 \& C_2 \text{ are constants.}$$

when $\frac{y_1}{y_2} \neq \text{constant}$: linearly independent

$$\text{i.e. } \frac{e^{m_1 x}}{e^{m_2 x}} \neq \text{constant} = e^{(m_1 - m_2)x}$$

Auxiliary equation is in ^{term} ~~the form~~ of 'm'

Ex: converting equation into auxiliary equation:

say the given equation is:

$$\frac{d^2 y}{dx^2} + 2 \frac{dy}{dx} + y = 0$$

$$\frac{dy}{dx} = Dy$$

$$\therefore D^2 y + 2Dy + y = 0 \Rightarrow (D^2 + 2D + 1)y = 0$$

∴ Auxiliary equation is $m^2 + 2m + 1 = 0$

*(solutions are linearly independent-)

linearly independent means not a constant multiple of the other. Functions defined on interval are not constant multiple of the other. Or Wronskian of the solution is not equal to 0.

① convert to auxiliary equations:

$$(i) \frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = 0.$$

$$Dy = \frac{dy}{dx}$$

$$\therefore D^2y - 5Dy + 6y = 0$$

$$y(D^2 - 5D + 6) = 0$$

∴ Auxiliary equation is $m^2 - 5m + 6 = 0$

$$m^2 - 2m - 3m + 6 = 0$$

$$m(m-2) - 3(m-2) = 0$$

$$(m-2)(m-3) = 0$$

$$\Rightarrow m = 2, 3.$$

$$\therefore y = C_1 e^{m_1 x} + C_2 e^{m_2 x}$$

$$y = C_1 e^{2x} + C_2 e^{3x}$$

$$(ii) \frac{d^2y}{dx^2} + y = 0$$

$$D^2y + y = 0$$

$$(D^2 + 1)y = 0$$

∴ Auxiliary equation is: $m^2 + 1 = 0$

$$(iii) \frac{d^2y}{dx^2} + 7 \frac{dy}{dx} + 10y = 0$$

$$D^2y + 7Dy + 10y = 0$$

$$y(D^2 + 7D + 10) = 0$$

$$m^2 + 7m + 10 = 0$$

Wronskian:

let ϕ_1 & ϕ_2 be the solutions of a differential equation.

$\therefore$ Wronskian is

$$\begin{vmatrix} \phi_1 & \phi_2 \\ \phi_1' & \phi_2' \end{vmatrix} \neq 0 : \text{linear \& independent.}$$

where $\phi_1 = e^{m_1x}$
 $\phi_2 = e^{m_2x}$

Q. $y'' - y' - 6y = 0$

$$\frac{d^2y}{dx^2} - \frac{dy}{dx} - 6y = 0$$

$$m^2 D^2y - Dy - 6y = 0$$

$$(D^2 - D - 6)y = 0$$

$\therefore$ auxiliary equation is $m^2 - m - 6 = 0$

$$m^2 - 3m + 2m - 6 = 0$$

$$m(m-3) + 2(m-3) = 0$$

$$(m+2)(m-3) = 0$$

$$\therefore m = 3, -2$$

$$m_1 = 3$$

$$m_2 = -2$$

$$\therefore y = C_1 e^{3x} + C_2 e^{-2x}$$

To check linear independence,

$$= \begin{vmatrix} e^{3x} & e^{-2x} \\ 3e^{3x} & -2e^{-2x} \end{vmatrix} = \begin{vmatrix} -2e^{3x-2x} & -3e^{3x-2x} \\ -5e^x & \end{vmatrix} \neq 0$$

$\therefore$ The solutions are linearly independent.

CASE 2: Distinct complex roots:

let m_1 & m_2 be ' $a+ib$ ' & ' $a-ib$ ' respectively.

f $\because e^{i\theta} = \cos\theta + i\sin\theta$,

$$\therefore e^{m_1 x} = e^{(a+ib)x} = e^{ax} \cdot e^{ibx} = e^{ax} (\cos bx + i \sin bx) \text{---(1)}$$

$$\text{f } e^{m_2 x} = e^{(a-ib)x} = e^{ax} e^{-ibx} = e^{ax} (\cos bx - i \sin bx) \text{---(2)}$$

$$\downarrow$$
$$\left\{ \because \cos(-\theta) = \cos\theta \right\}$$

$\therefore$ we are interested in solutions that are real-valued,

$\therefore$ Adding (1) & (2) we get,

$$2e^{ax} \cos bx$$

Dividing by 2,

$$e^{ax} \cos bx.$$

subtracting (1) & (2) & dividing by $2i$,

$$e^{ax} \sin bx$$

$$\therefore y = e^{ax} (C_1 \cos bx + C_2 \sin bx).$$

$$Q. y'' + 2y' + 3y = 0$$

$$m^2 + 2m + 3 = 0 \text{ (auxiliary equation)}$$

$$m = \frac{-2 \pm \sqrt{4-12}}{2}$$

$$= \frac{-2 \pm \sqrt{-8}}{2}$$

$$= -1 \pm \sqrt{2}i$$

$$\therefore \begin{cases} m_1 = -1 + \sqrt{2}i \\ m_2 = -1 - \sqrt{2}i \end{cases} \quad \begin{cases} a = -1 \\ b = \sqrt{2} \end{cases}$$

$\therefore$ solution is $e^{ax} (c_1 \cos bx + c_2 \sin bx) = y$

$$\boxed{\therefore y = e^{-x} (c_1 \cos \sqrt{2}x + c_2 \sin \sqrt{2}x)}$$

CASE 3: when roots are equal & real.

' m_1 ' & ' m_2 ' are equal roots (real), with $m_1 = m_2 = -P/2$.

$\therefore$ our solution is assumed to be $y = e^{mx}$,

Thus,

$$y_1 = e^{-P/2 x}$$

$$v = \int \frac{e^{-\int P dx}}{y_1^2} dx = x$$

$$y_2 = v y_1 = x e^{mx}$$

$$\boxed{y = c_1 e^{mx} + c_2 x e^{mx}}$$

$$Q. y'' + 8y' + 16y = 0.$$

Auxiliary equation

$$m^2 + 8m + 16 = 0$$

$$\therefore m = -4, -4.$$

$$\therefore y = c_1 e^{mx} + c_2 x e^{mx}$$

$$y = c_1 e^{-4x} + c_2 x e^{-4x}$$

$$Q. y'' + y' - 6y = 0$$

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

$$m^2 + 3m - 2m - 6 = 0$$

$$m(m+3) - 2(m+3) = 0$$

$$\therefore m = 2, -3$$

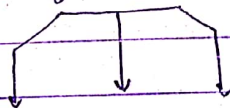
$$\therefore y = c_1 e^{m_1 x} + c_2 e^{m_2 x}$$

$$y = c_1 e^{2x} + c_2 e^{-3x}$$

II. finding particular solution (w)

$$y'' + p y' + q y = v(x) \quad \text{--- (1)}$$

$\therefore$ complete solution of this differential equation = complementary function + particular integral



Distinct real roots equal roots complex roots.

Equation (1) can be written as,

$$P(D) \cdot y = v(x); \quad P(D) = D^2 + p \cdot D + q.$$

$$\therefore \text{Particular integral} = \frac{v(x)}{P(D)}; \quad P(D) = (D - \alpha_1)(D - \alpha_2)$$

where α_1 & α_2 are roots of the auxiliary equation.

What does $\frac{1}{D}$ represent?

$$\text{If } Dy = f(x)$$

$$y = \frac{f(x)}{D}$$

$$y = \int f(x) dx$$

' $\frac{1}{D}$ ' means integrating the function once.

If 'D' is in the numerator, differentiate the function once.

$$(D-r)y = f(x); \quad r = \text{constant}$$

$$y = \frac{f(x)}{(D-r)}$$

$$\left(\frac{d}{dx} - r \right) y = f(x)$$

$$\frac{dy}{dx} - ry = f(x) \quad \left\{ \begin{array}{l} \text{first order linear differential eqn:} \\ \frac{dy}{dx} + p \cdot y = q \end{array} \right.$$

$$\text{Integrating factor} = e^{\int -r dx} = e^{-rx} \quad (\because r \text{ is a constant})$$

$\therefore$ solution is

$$e^{-rx} \cdot y = \int e^{-rx} \cdot f(x) dx$$

$$\textcircled{y} = e^{rx} \int e^{-rx} f(x) dx$$

$$\# \frac{f(x)}{(D-r_1)(D-r_2)}$$

Apply $(D-r_1)$ on $v(x)$ using the above to obtain $\textcircled{y}$. On this 'y' apply $(D-r_2)$ again using the same formula.

$$Q. y'' + 4y' + 4y = 10x^3 e^{-2x}$$

$$P.I. = y = \frac{v(x)}{P(D)}$$

$$P.I. = \frac{10x^3 e^{-2x}}{(D+2)(D+2)}$$

$$y = e^{rx} \int e^{-rx} \cdot f(x) dx$$

$$= e^{-2x} \int e^{2x} (10x^3 e^{-2x}) dx$$

$$= e^{-2x} \cdot \frac{10x^4}{4}$$

$$y = \frac{5x^4 \cdot e^{-2x}}{2}$$

Now apply ~~$D+2$~~ ($D-2$) i.e. ($D+2$) on this 'y'

$$\therefore y = \frac{5x^4 e^{-2x}}{2} \cdot \frac{1}{(D+2)}$$

Here, again $r = -2$

$$\therefore y = e^{rx} \int e^{-rx} f(x) dx ; \text{ Now } f(x) \text{ is } \frac{5}{2} x^4 \cdot e^{-2x}$$

$$= e^{-2x} \int e^{2x} \cdot \frac{5}{2} x^4 \cdot e^{-2x} dx$$

$$= \frac{5}{2} e^{-2x} \cdot \frac{x^5}{5}$$

$$\boxed{y = \frac{x^5 \cdot e^{-2x}}{2}}$$

Cases for Particular Integral:

Case 1: $v(x) = e^{ax}$

Case 2: $v(x) = \cos(ax+b)$ or $\sin(ax+b)$

Case 3: $v(x) = x^m$

Case 4: $v(x) = e^{ax} \cdot v_1(x)$

Case 5: $v(x)$ is another function of x .

CASE 1: $v(x) = e^{ax}$

$$y'' + p \cdot y' + q \cdot y = e^{ax}$$

$$P(D) \cdot y = e^{ax}$$

$$y = \frac{e^{ax}}{D^2 + p \cdot D + q} = \frac{e^{ax}}{D^2 + p \cdot D + q}$$

$$\text{When } \frac{e^{ax}}{f(D)} = \frac{e^{ax}}{f(a)} ; f(a) \neq 0$$

Replace 'D' by 'a'.

$$\therefore \text{P.I.} = \frac{e^{ax}}{D^2 + p \cdot D + q}$$
$$\text{P.I.} = \frac{e^{ax}}{a^2 + p \cdot a + q}$$

$$\textcircled{1} (D^2 - 2D + 1) y = 3e^{5/2x}$$

$$\text{P.I.} = \frac{v(x)}{P(D)} = \frac{3e^{5/2x}}{D^2 - 2D + 1}$$

$$= \frac{3e^{5/2x}}{a^2 - 2a + 1} ; a = 5/2$$

$$= \frac{3e^{5/2x}}{\frac{25}{4} - 2 \cdot \frac{5}{2} + 1} = \frac{3e^{5/2x} \times 4}{25 + 4 - 20} = \frac{12e^{5/2x}}{9}$$
$$= \frac{4}{3} e^{5/2x}$$

$$\therefore \text{P.I.} = \frac{4}{3} e^{5/2x}$$

C.F.

Auxiliary equation = $m^2 - 2m + 1$

$$(m-1)^2 = 0$$

$$m = 1, 1$$

$$y = \text{C.F.} = c_1 e^x + c_2 \cdot x e^x.$$

$$2. \frac{d^2 y}{dx^2} + y = e^{-x} \quad = \quad D^2 y + y = e^{-x}$$
$$(D^2 + 1) y = e^{-x}$$

$$P.I. = \frac{V(x)}{P(D)} = \frac{e^{-x}}{2}$$

C.F.

Auxiliary equation =

$$m^2 + 1 = 0$$

$$m^2 = -1$$

$$m = \pm \sqrt{-1}$$

$$m = \pm i$$

$$\begin{aligned} \text{C.F.} &= e^{ax} (c_1 \cos bx + c_2 \sin bx) & a=0 \\ &= e^0 (c_1 \cos x + c_2 \sin x) & b=1. \\ &= c_1 \cos x + c_2 \sin x. \end{aligned}$$

Particular

$$\therefore \text{complete solution} = \text{complementary function} + \text{integral}$$
$$= c_1 \cos x + c_2 \sin x + \frac{e^{-x}}{2}$$

when $f(a) = 0$:

$$\text{Ex: } (D^2 - 2D + 1)y = e^x$$

$$\frac{d^2y}{dx^2} + 3\frac{dy}{dx} + 2y = e^{-x}$$

$$(D^2 + 3D + 2)y = e^{-x}$$

$$\text{P.I.} = \frac{V(x)}{P(D)}$$

$$= \frac{e^{-x}}{D^2 + 3D + 2}; a = -1$$

$$= \frac{e^{-x}}{a^2 + 3a + 2}$$

$$= \frac{e^{-x}}{0}$$

$\therefore$ Finding $f'(D) = 2D + 3$.

$$f'(a) = f'(-1) = 1$$

$$\therefore \text{P.I.} = \frac{x \cdot e^{-x}}{f'(a)} = \frac{x \cdot e^{-x}}{1} = \frac{x!}{1!} \cdot \frac{1}{2} e^{-x} = \frac{x^{p-2}}{2} \quad \frac{x e^{-x}}{1} = x e^{-x}$$

For $f(a) = 0$, ~~$f^{(r-1)}(a) = 0$~~
but $f^{(r)}(a) \neq 0$.

$$\boxed{\text{P.I.} = \frac{x^r \cdot 1 \cdot e^{ax}}{r! \cdot f^{(r)}(a)}}$$

CASE 2: $\cos nx$ or $\sin nx$

$$P(D) \cdot y = \cos nx$$

$$y = \frac{\cos nx}{P(D)} = \frac{\cos nx}{D^2 + p \cdot D + q} = x \cos nx$$

Replace $D^2 = -n^2$

$$\frac{\cos nx}{-n^2 + p \cdot D + q} = \frac{\cos nx}{p \cdot D + (q - n^2)}$$

Rationalising,

$$\begin{aligned} \frac{\cos nx}{p^2 D^2 + q - n^2} \times \frac{p \cdot D - (q - n^2)}{p \cdot D - (q - n^2)} &= \frac{\cos nx (pD - (q - n^2))}{p^2 D^2 - (q - n^2)^2} \\ &= \frac{p \cdot D (\cos nx) - \cos nx (q - n^2)}{p^2 D^2 - (q - n^2)^2} \\ &= \frac{-p n \sin nx - \cos nx (q - n^2)}{p^2 D^2 - (q - n^2)^2} \end{aligned}$$

$$\text{Q) } \frac{d^2 y}{dx^2} + y = 12 \sin 2x$$

$$(D^2 + 1)y = 12 \sin 2x$$

$$P.I. = y = \frac{12 \sin 2x}{D^2 + 1}$$

$$\begin{aligned} D^2 &= -n^2 \\ &= -4 \end{aligned}$$

$$m^2 + 1 = 0$$

$$m = \pm i = 0 + i, 0 - i$$

$$\therefore C.F. = e^{ax} (C_1 \cos bx + C_2 \sin bx)$$

$$a = 0$$

$$b = 1$$

$$C.F. = C_1 \cos x + C_2 \sin x$$

$$P.I. = y = \frac{12 \sin 2x}{-4 + 1} = -4 \sin 2x$$

$$C.S. = -4 \sin 2x + C_1 \cos x + C_2 \sin x$$

$$\frac{d^2 y}{dx^2} - 4 \frac{dy}{dx} - 5y = \sin x$$

$$(D^2 - 4D - 5)y = \sin x \quad n=1$$

$$P.I. = \frac{\sin x}{D^2 - 4D - 5}$$

$$C.P.I. = \frac{\sin x}{-1 - 5 - 4D}$$

$$= \frac{-\sin x}{(4D + 6)}$$

$$= \frac{-\sin x}{(4D + 6)(4D - 6)}$$

$$= \frac{-\sin x}{(4D + 6)(4D - 6)}$$

$$= \frac{-\sin x}{(4D + 6)(4D - 6)}$$

$$\begin{aligned} D^2 &= -n^2 \\ &= -1 \end{aligned}$$

$$\frac{-\sin x (4D-6)}{16D^2-36}$$

$$\because D^2 = -1,$$

$$\begin{aligned} \therefore \text{P.I.} &= \frac{-\sin x - 4D(\sin x) + 6\sin x}{-16-36} \\ &= \frac{6\sin x - 4\cos x}{-52} \\ &= \frac{3\sin x - 2\cos x}{-26} \end{aligned}$$

$$\text{P.I.} = \frac{2\cos x - 3\sin x}{26}$$

$$\textcircled{1} \frac{d^2y}{dx^2} + 2\frac{dy}{dx} + 3y = \sin x$$

$$(D^2 + 2D + 3)y = \sin x$$

$$\text{P.I.} = \frac{\sin x}{D^2 + 2D + 3}$$

$$D^2 = -n^2$$

$$D^2 = -1$$

$$\text{C.F.} = m^2 + 2m + 3 = 0$$

$$m = \frac{-2 \pm \sqrt{4-12}}{2}$$

$$= -1 \pm \sqrt{2}i$$

$$a = -1$$

$$b = \sqrt{2}$$

$$\text{P.I.} = \frac{\sin x}{-1+3+2D}$$

$$= \frac{\sin x \cdot (2D-2)}{2D+2 \quad (2D-2)}$$

$$= \frac{2D\sin x - 2\sin x}{4D^2-4}$$

$$= \frac{2\cos x - 2\sin x}{-8}$$

$$= \frac{\sin x - \cos x}{4}$$

$$\therefore \text{C.F.} = e^{ax}(c_1 \cos bx + c_2 \sin bx)$$

$$= e^{-x}(c_1 \cos \sqrt{2}x + c_2 \sin \sqrt{2}x)$$

$\therefore$ complete solution

$$\frac{\sin x - \cos x}{4} +$$

$$e^{-x}(c_1 \cos \sqrt{2}x + \sin \sqrt{2}x)$$

$$2. y'' + 4y' + 4y = 3\sin x + 4\cos x$$

$$(D^2 + 4D + 4)y = 3\sin x + 4\cos x$$

$$y = \frac{3\sin x}{D^2 + 4D + 4} + \frac{4\cos x}{D^2 + 4D + 4}$$

$$D^2 = -1$$

$$D^2 = -1$$

$$= \frac{3\sin x}{-1 + 4 + 4D} + \frac{4\cos x}{-1 + 4 + 4D}$$

$$= \frac{3\sin x}{4D + 3} + \frac{4\cos x}{4D + 3}$$

$$= \frac{3\sin x (4D - 3)}{(4D + 3)(4D - 3)} + \frac{4\cos x (4D - 3)}{(4D + 3)(4D - 3)}$$

$$= \frac{12D\sin x - 9\sin x}{16D^2 - 9} + \frac{16D\cos x - 12\cos x}{16D^2 - 9}$$

$$= \frac{12\cancel{\cos x} - 9\sin x}{-25} + \frac{-16\sin x - 12\cancel{\cos x}}{-25}$$

$$P.I. = \frac{-75\sin x}{-25} = \sin x.$$

~~∴ complete solution = C +~~

$$CF: m^2 + 4m + 4 = 0$$

$$(m + 2)^2 = 0$$

$$m = -2, -2$$

$$∴ CF = C_1 e^{-2x} + C_2 x e^{-2x}$$

$$∴ CS = CF + PI$$

$$= C_1 e^{-2x} + C_2 x e^{-2x} + \sin x.$$

$$Q. (D^2+1)y = \sin x$$

$$P.I. = \frac{\sin x}{D^2+1}$$

$$D^2+1$$

$$D^2 = -1$$

$$D^2 = -1$$

$$\therefore P.I. = \frac{\sin x}{0}$$

$$f'(D) = 2D$$

$$x \cdot \sin x$$

$$P.I. = \frac{x \cdot \sin x}{f'(D)}$$

$$= \frac{x \cdot \sin x}{1! \cdot f'(1)}$$

$$= \frac{x \cdot \sin x \cdot D}{2D^2}$$

$$= \frac{x \cdot \sin x \cdot D}{-2}$$

$$-2$$

$$CF: m^2+1=0$$

$$m = \pm i$$

$$\therefore CF = C_1 \cos x + C_2 \sin x$$

$$CS = C_1 \cos x + C_2 \sin x - \frac{x \cos x}{2}$$

$$Q. 1. \frac{d^2y}{dx^2} + 3\frac{dy}{dx} + 2y = e^{-x}$$

$$(D^2+3D+2)y = e^{-x} ; a = -1$$

complementary function:

$$m^2+3m+2=0$$

$$m^2+2m+m+2=0$$

$$m(m+2)+1(m+2)=0$$

$$(m+1)(m+2)=0$$

$$m = -1, -2$$

$$\therefore y = C_1 e^{-x} + C_2 e^{-2x} = CF$$

Particular integral:

$$P.I. = \frac{V(x)}{P(D)}$$

$$= \frac{e^{-x}}{D^2+3D+2}$$

$$= \frac{e^{-x}}{D^2+3D+2}$$

$$= \frac{e^{-x}}{1-3+2}$$

$$= \frac{e^{-x}}{0}$$

$$= \frac{e^{-x}}{0}$$

$$1-3+2 = 0$$

$$\therefore f(a) = 0$$

$$\therefore f'(D) = 2D + 3$$

$$f(0) = f'(-1) = 1$$

6. complete solution:

$$\therefore \text{P.I.} = \frac{x^2}{2!} \cdot \frac{V(x)}{f(x)}$$

$$y = C_1 e^{-x} + C_2 e^{-2x} + x e^{-x}$$

$$C_1 e^{-x} (C_1 + C_2 e^{-x} + x) = 0$$

$$\text{P.I.} = \frac{x^1}{1!} \frac{e^{-x}}{f'(-1)} = \frac{x \cdot e^{-x}}{1}$$

$$C_1 + C_2 e^{-x} + x = 0$$

$$\frac{dy}{dx} = 0 - x \cdot C_1 e^{-x} - 2C_2 e^{-2x} - x^2 e^{-x}$$

$$-2C_2 = 0$$

$$C_2 = 0$$

$$C_1 + x = 0$$

$$C_1 = -x$$

$$\therefore y = x e^{-x}$$

$$y = 0 \Rightarrow C_1 + C_2 = 0 \Rightarrow C_1 = -C_2$$

$$y = C_1 e^{-x} + C_2 e^{-2x} + x e^{-x}$$

$$C_2 = -1$$

$$\frac{dy}{dx} = -0 \cdot e^{-x} - 2(-1)e^{-2x} + e^{-x} + (-e^{-x}) \cdot x = 0$$

$$-1 - 2C_2 + 1 - 0 = 0$$

$$-1 - 2C_2 = 0$$

$$2C_2 = -1$$

$$+2C_2 = -1$$

$$C_2 = -\frac{1}{2}$$

$$-2C_2 = 1 \Rightarrow C_2 = -\frac{1}{2}$$

$$-2C_2 = 1 \Rightarrow C_2 = -\frac{1}{2}$$

$$C_2 = -\frac{1}{2}$$

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

$$2. \frac{d^2y}{dx^2} + \frac{dy}{dx} + y = \sin 2x$$

$$(D^2 + D + 1)y = \sin 2x$$

$$n = 2$$

$$D^2 = -n^2 = -4$$

$$\therefore \text{Particular integral} = \frac{v(x)}{P(D)}$$

$$= \frac{\sin 2x}{D^2 + D + 1}$$

$$= \frac{\sin 2x}{-4 + 1 + D}$$

$$= \frac{\sin 2x (D+3)}{D-3 \cdot (D+3)}$$

$$= \frac{D(\sin 2x) + 3 \cdot \sin 2x}{D^2 - 9}$$

$$= \frac{2 \cos 2x + 3 \cdot \sin 2x}{-13}$$

$$P.I. = -\frac{(2 \cos 2x + 3 \sin 2x)}{13}$$

Complementary function:

$$m^2 + m + 1 = 0$$

$$m = \frac{-1 \pm \sqrt{1-4}}{2}$$

$$m = \frac{-1 \pm \sqrt{3}i}{2} = -\frac{1}{2} \pm \frac{\sqrt{3}i}{2}$$

$$b = \frac{\sqrt{3}}{2}$$

$$y = C.F. =$$

$$e^{ax} (\cos bx C_1 + C_2 \sin bx)$$

$$= e^{-\frac{1}{2}x} \left(C_1 \cos \frac{\sqrt{3}x}{2} + C_2 \sin \frac{\sqrt{3}x}{2} \right)$$

$$\therefore C.S. = e^{-\frac{1}{2}x} \left(C_1 \cos \frac{\sqrt{3}x}{2} + C_2 \sin \frac{\sqrt{3}x}{2} \right) - \frac{(2 \cos 2x + 3 \sin 2x)}{13}$$

$$3. \frac{d^2y}{dx^2} + 10\frac{dy}{dx} + 50y = \sin 10x$$

$$(D^2 + 10D + 50)y = \sin 10x$$

Particular integral:

$$P.I. = \frac{V(x)}{P(D)}$$

$$P(D)$$

$$= \frac{\sin 10x}{D^2 + 10D + 50}$$

$$D^2 = -n^2$$

$$= -10^2$$

$$\therefore P.I. = \frac{\sin 10x}{-10^2 + 10D + 50}$$

$$= \frac{\sin 10x}{50 - 10^2 + 10D} \cdot \frac{50 - 10^2 + 10D}{50 - 10^2 + 10D}$$

$$= \frac{(50 - 10^2) \sin 10x - 10D(\sin 10x)}{(50 - 10^2)^2 - 100D^2}$$

$$P.I. = \frac{(50 - 10^2) \sin 10x - 10D \cos 10x}{(50 - 10^2)^2 + 100D^2}$$

$$= \frac{(50 - 10^2) \sin 10x - 10D \cos 10x}{2500 + 10^4 - 100D^2 + 100D^2}$$

$$= \frac{(50 - 10^2) \sin 10x - 10D \cos 10x}{2500 + 10^4}$$

complementary function:

$$m^2 + 10m + 50 = 0$$

$$m = \frac{-10 \pm \sqrt{100 - 200}}{2}$$

$$= \frac{-10 \pm \sqrt{-100}}{2} = \frac{-10 \pm 10i}{2} = -5 \pm 5i$$

$$\therefore CF = e^{ax} (C_1 \cos bx + C_2 \sin bx)$$

$$= e^{-5x} (C_1 \cos 5x + C_2 \sin 5x)$$

$$\therefore C.S. = \frac{(50-w^2) \sin wx + -10w \cos wx + e^{-5x} (C_1 \cos 5x + C_2 \sin 5x)}{2500 + w^4}$$

$$4. \frac{d^2y}{dx^2} + \frac{dy}{dx} + y = (1 + \sin x)^2$$

$$\cos 2x = 1 - 2\sin^2 x$$

$$2\sin^2 x = 1 - \cos 2x$$

$$(D^2 + D + 1)y = 1 + \sin^2 x + 2\sin x = 1 + 1 - \cos 2x + 2\sin x$$

$$= 2 - \cos 2x + 2\sin x$$

$$= \frac{3}{2} - \cos 2x + 2\sin x$$

$$P.I. = \frac{(1 + \sin x)^2}{D^2 + D + 1}$$

$$\frac{1}{1-x} = 1 + x^0 + x^2 + x^3 + \dots = (1-x)^{-1}$$

$$\frac{1}{1+x} = 1 - x + x^2 - x^3 + \dots = (1+x)^{-1}$$

$$P.I. = \frac{3}{2} - \cos 2x + 2\sin x$$

$$D^2 + D + 1$$

$$= \frac{3}{2(D^2 + D + 1)} - \frac{\cos 2x}{D^2 + D + 1} + \frac{2\sin x}{D^2 + D + 1}$$

$$= \frac{3}{2(1 + (D + D^2))} - \frac{\cos 2x}{D^2 + D + 1} + \frac{2\sin x}{D^2 + D + 1}$$

$$= \frac{3}{2} (1 + (D + D^2))^{-1} - \frac{\cos 2x}{D^2 + D + 1} + \frac{2\sin x}{D^2 + D + 1}$$

$$= \frac{3}{2} \left(1 - (D + D^2) + (D + D^2)^2 - (D + D^2)^3 + \dots \right) - \frac{\cos 2x}{4 + 1 + D} + \frac{2\sin x}{D}$$

$$\frac{3}{2} \frac{e^0}{(D^2 + D + 1)} - \frac{\cos 2x}{D - 3} + \frac{2\sin x \cdot D}{D^2}$$

$$\frac{3}{2} - \frac{\cos 2x (D+3)}{(D^2-4)} + \frac{2\cos x}{-1}$$

$$P.I. = \frac{3}{2} + \frac{2\sin 2x}{-13} - \frac{3\cos 2x}{-13} - \frac{2\cos x}{-1}$$

$$C.F.: m^2 + m + 1 = 0$$

$$m = \frac{-1 \pm \sqrt{-3}}{2}$$

$$m = \frac{-1 \pm \sqrt{3}i}{2}$$

$$y = e^{-\frac{1}{2}x} \left(c_1 \cos \frac{\sqrt{3}x}{2} + c_2 \sin \frac{\sqrt{3}x}{2} \right)$$

$$C.S. = \frac{3}{2} + \frac{3\cos 2x}{13} - \frac{2\sin 2x}{13} - \frac{2\cos x}{-1} + e^{-\frac{1}{2}x} \left(c_1 \cos \frac{\sqrt{3}x}{2} + c_2 \sin \frac{\sqrt{3}x}{2} \right)$$

$$5. \frac{d^3y}{dx^3} - 3\frac{d^2y}{dx^2} + 4\frac{dy}{dx} - 2y = e^x + \cos x$$

$$(D^3 - 3D^2 + 4D - 2)y = e^x + \cos x$$

C.F.:

$$m^3 - 3m^2 + 4m - 2 = 0$$

$$m = 1$$

$$m-1 \quad) \quad m^3 - 3m^2 + 4m - 2 \quad (m^2 - 2m + 2$$

$$\underline{m^3 - m^2}$$

$$\underline{+}$$

$$\underline{-2m^2 + 4m - 2}$$

$$\underline{-2m^2 + 2m}$$

$$\underline{+}$$

$$\underline{2m - 2}$$

$$\underline{2m - 2}$$

$$\underline{+}$$

$$\underline{0}$$

$$m^2 - 2m + 2 = 0$$

$$m = \frac{2 \pm \sqrt{4-8}}{2} = \frac{2 \pm \sqrt{-4}}{2} = \frac{2 \pm 2i}{2} = 1 \pm i$$

$$m=1, 1+i, 1-i$$

$$C.F. = e^x (C_1 \cos x + C_2 \sin x) + C_3 e^{1x}$$

$$P.I. = \frac{e^x + \cos x}{D^3 - D^2 - 3D + 4}$$

$$= \frac{e^x}{D^3 - 3D^2 + 4D - 2} + \frac{\cos x}{D^3 - 3D^2 + 4D - 2}$$

$$= \frac{e^x}{1 - 3 + 4 - 2} + \frac{\cos x}{D^3 - 3D^2 + 4D - 2}$$

$$= \frac{e^x}{0}$$

$$\therefore f'(D) = 3D^2 - 6D + 4$$

$$f'(1) = 3 + 4 - 6 = 1$$

$$\text{CASE 3: } V(x) = e^{\alpha x} \sin nx$$

$$P.I. = \frac{e^{\alpha x} \sin nx}{f(D)}$$

$$= e^{\alpha x} \cdot \frac{\sin nx}{f(D+\alpha)}$$

Exponential shift rule.

$$Q. (D^4 - 1)y = e^x \cos x$$

C.F.

$$m^4 - 1 = 0$$

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

$$m = \pm 1, \pm i$$

$$y = C_1 e^x + C_2 e^{-x} + e^x (C_3 \cos x + C_4 \sin x)$$

$$P.I. = \frac{e^x \cos x}{D^4 - 1} ; d=1$$

$$= \frac{e^x \cdot \cos x}{(D+1)^4 - 1}$$

$$= \frac{e^x \cdot \cos x}{[(D+1)^2 - 1][(D+1)^2 + 1]}$$

$$\frac{e^x \cdot \cos x}{(D^2 + 2D - 1)(D^2 + 2D + 2)}$$

$$\frac{e^x \cdot \cos x}{(D^2 + 2D)(D^2 + 2D + 2)}$$

$$D^2 = -n^2 \Rightarrow D^2 = -1$$

$$\therefore P.I. = \frac{e^x \cos x}{(2D-1)(2D+1)}$$

$$= \frac{e^x \cdot \cos x}{4D^2 - 1} = \frac{e^x \cos x}{-5}$$

$$\boxed{P.I. = -\frac{e^x \cos x}{5}}$$

$$\textcircled{1} \frac{d^2 y}{dx^2} + y = e^x \cdot \sin x$$

$$(D^2 + 1)y = e^x \sin x$$

C.F. =

$$m^2 + 1 = 0$$

$$m = \pm i$$

$$C.F. = e^{0x} (C_1 \cos x + C_2 \sin x)$$

$$P.I. = \frac{e^x \cdot \sin x}{D^2 + 1} \quad ; \quad x^0 = 1$$

$$= \frac{e^x \cdot \sin x}{(D+1)^2 + 1}$$

$$= \frac{e^x \cdot \sin x}{D^2 + 1 + 2D + 1}$$

$$= \frac{e^x \cdot \sin x}{2D + 1}$$

$$= \frac{e^x \cdot \sin x (2D+1)}{(2D+1)(2D+1)}$$

$$= \frac{e^x \cdot \sin x (2D+1)}{4D^2 + 1}$$

$$= \frac{e^x \cdot 2D(\sin x) - \sin x}{-5}$$

$$= \frac{e^x (2\cos x - \sin x)}{-5}$$

$$P.I. = \frac{-e^x (2\cos x - \sin x)}{5}$$

$$\text{CASE 4: } N(x) = x^n \cos mx$$

$$P.I. = \frac{x^n \cdot \cos mx}{P(D)}$$

$$= \frac{x^n \cdot \text{Real part of } e^{imx}}{P(D)}$$

$$P.I. = \text{R.P of } e^{imx} \cdot \frac{x^n}{P(D+im)}$$

$$Q. (D^4-1)y = x \cdot \sin x$$

$$P.I. = x \cdot \sin x$$

$$(D^4-1)$$

$$= \frac{x \cdot (\text{I.P. of } e^{ix})}{(D^4-1)}$$

$$= (\text{I.P. of } e^{ix}) \cdot \frac{x}{P(D+i)}$$

$$= (\text{I.P. of } e^{ix}) \cdot \frac{x}{(D+i)^4-1}$$

$$(\text{I.P. of } e^{ix}) \cdot \frac{x}{[(D+i)^2-1][(D+i)^2+1]}$$

$$(\text{I.P. of } e^{ix}) \cdot \frac{x}{(D^2-1+2Di-1)(D^2+2Di+1)}$$

$$D^2 = -1 \quad (-m^2)$$

$$(\text{I.P. of } e^{ix}) \cdot \frac{x}{(2Di-3)(2Di-1)}$$

$$(\text{I.P. of } e^{ix}) \cdot \frac{x}{4D^2(-1)-2Di-6Di+3}$$

$$(\text{I.P. of } e^{ix}) \cdot \frac{x}{4+3-8Di}$$

$$(\text{I.P. of } e^{ix}) \cdot \frac{x}{(7-8Di)(7+8Di)}$$

$$(\text{I.P. of } e^{ix}) \cdot \frac{(7x+8i)}{49-64D^2i^2}$$

$$(\text{I.P. of } e^{ix}) \cdot \frac{(7x+8i)}{(49-64)} = (\text{I.P. of } e^{ix}) \cdot \frac{(7x+8i)}{-15}$$

$$Q. \frac{d^4 y}{dx^4} + 2 \frac{d^2 y}{dx^2} + y = x^2 \cdot \cos x$$

$$Q. \frac{d^4 y}{dx^4} - y = x \cdot \cos x$$

$$Q. (D^2 - 2D + 1)y = x \cdot e^x \sin x$$

First applying exponential shift rule:

$$P.I. = \frac{e^x \cdot x \sin x}{D^2 - 2D + 1}$$

$$= e^x \cdot \frac{x \sin x}{(D-1)^2}$$

$$= e^x \cdot \frac{x \sin x}{D^2}$$

$$e^x \cdot (I.P. \text{ of } e^{ix}) \cdot \frac{x}{D^2}$$

$$e^x \cdot (I.P. \text{ of } e^{ix}) \cdot \frac{x}{(D+i)^2}$$

$$e^x (I.P. \text{ of } e^{ix}) \cdot \frac{x}{(D^2 - 1 + 2Di)}$$

$$= e^x (I.P. \text{ of } e^{ix}) \cdot \frac{-x}{1 - (D^2 + 2Di)}$$

$$= -e^x (I.P. \text{ of } e^{ix}) \cdot \frac{x}{(1 - (D^2 + 2Di))^{-1}}$$

$$= -e^x (I.P. \text{ of } e^{ix}) \cdot x (1 + D^2 + 2Di + (D^2 + 2Di)^2 + \dots)$$

$$= -e^x (I.P. \text{ of } e^{ix}) (x + 2i)$$

$$I.P. \text{ of } [e^{-x} \cdot (\cos x + i \sin x) (x + 2i)]$$

$$I.P. \text{ of } \{ e^{-x} (x \cos x + x i \sin x + 2i \cos x - 2 \sin x) \} = (x e^{-x} \sin x + 2 e^{-x} \cos x)$$

$$Q. \frac{d^2y}{dx^2} - y = x \cdot e^x \sin x$$

$$P.I. = \frac{x \cdot e^x \sin x}{(D+1)^2 - 1} \quad (\alpha=1)$$

$$= \cancel{x \sin x} \cdot e^x \cdot \frac{x \sin x}{D^2+1 \cancel{2D+1}}$$

$$e^x \cdot \frac{x \sin x}{D^2+2D} = e^x \cdot \frac{\alpha \cdot I.P. \cdot \sigma e^{ix}}{(D+i)^2 + 2(D+i)}$$

$$e^x \cdot \frac{x \sin x}{D^2+2D-1+1} \quad e^x \cdot (I.P. \cdot \sigma e^{ix}) \cdot \frac{\alpha}{D^2-1+2Di+2D+2i}$$

$$e^x \cdot \frac{x \sin x}{1-(1-2D-D^2)}$$

$$= e^x \cdot (I.P. \cdot \sigma e^{ix}) \cdot \frac{\alpha}{D^2+2Di+2D+2i-1}$$

$$e^x (I.P. \cdot \sigma e^{ix}) \cdot \frac{(2i-1) \cdot \alpha}{\left(1 + \frac{D^2+2Di+2D}{2i-1}\right)}$$

$$e^x \cdot (I.P. \cdot \sigma e^{ix}) \cdot (2i-1) \cdot \alpha \left(1 + \frac{D^2+2Di+2D}{2i-1}\right)^{-1}$$

$$e^x (I.P. \cdot \sigma e^{ix}) (2i-1) \alpha \left(1 - \frac{D^2+2Di+2D}{2i-1} + \left(\frac{D^2+2Di+2D}{2i-1}\right)^2 - \dots\right)$$

$$e^x (I.P. \cdot \sigma e^{ix}) (2i-1) \left(\alpha - \frac{1}{2i-1} (0+2i+2)\right)$$

$$e^x (I.P. \cdot \sigma e^{ix}) (2i-1) \left(\alpha - \frac{2i+2}{2i-1}\right)$$

$$e^x (I.P. \cdot \sigma e^{ix}) (2i-1) \left(\alpha - \frac{2(i+1)(2i+1)}{(2i-1)(2i+1)}\right)$$

25x)

$$e^x (\text{I.P. of } e^{i2}) (2i-1) \left(x - \frac{2(-2+3i+1)}{4i^2-1} \right)$$

$$e^x (\text{I.P. of } e^{i2}) (2i-1) \left(x - \frac{2(3i-1)}{-5} \right)$$

$$e^x (e^x \cdot \text{I.P. of } (e^{i2}) (2i-1) \left(x - \frac{6i-2}{-5} \right))$$

$$e^x \cdot \text{I.P.} \left[(\cos x + i \sin x) (2i-1) (x + 6i-2) \right]$$

$$e^x \cdot \text{I.P.} \left[(\cos x + i \sin x) (2ix - 12 - 4i - x - 6i + 2) \right]$$

$$e^x \cdot \text{I.P.} \left[(\cos x + i \sin x) (2ix - x - 10 - 10i) \right] \therefore$$

Cauchy's Euler's form of differential equation:

Def

The differential equation in which the degree of the monomial & order of the equation is same.

$$ax^2 \frac{d^2y}{dx^2} + bx \frac{dy}{dx} + cy = 0.$$

* monomial * derivative
→ degree = 2 → order = 2

$$\text{let } y = x^m$$

$$ax^2 \cdot m(m-1) \cdot x^{m-2} + bm \cdot x^m + cx^m = 0$$

$$x^m (am^2 + (b-a)m + c) = 0$$

$$x^m \neq 0$$

case I: distinct real roots

$$y = c_1 x^{m_1} + c_2 x^{m_2}$$

case II: Roots are equal

$$y = c_1 x^{m_1} + c_2 x^{m_2} \log x$$

case III: complex roots

$$y = x^\alpha [c_1 \cos(\beta \log x) + c_2 \sin(\beta \log x)]$$

$$\text{roots: } \alpha + i\beta, \alpha - i\beta$$

$$0.1 \cdot x^2 \cdot \frac{d^2 y}{dx^2} - \frac{2}{3} x \cdot \frac{dy}{dx} - 4y = 0$$

$$y = x^m$$

$$x^m [1 \cdot m^2 + (-2-1)m - 4] = 0$$

$$x^m [m^2 - 3m - 4] = 0$$

$$m^2 - 4m + 8m - 4 = 0$$

$$m(m-4) + 1(m-4) = 0$$

$$(m+1)(m-4) = 0$$

$$m = -1, 4$$

$$y = c_1 x^{-1} + c_2 x^4$$

$$2. \quad 4x^2 \cdot \frac{d^2 y}{dx^2} + 8x \cdot \frac{dy}{dx} + y = 0$$

$$3. \quad 4x^2 \cdot y'' + 17y' = 0$$

$$2. \quad x^m (4 \cdot m^2 + (8-4)m + 1) = 0$$

$$4m^2 + 4m + 1 = 0$$

$$\frac{m^2 + m + 1}{4} = 0$$

$$\left(m + \frac{1}{2}\right)^2 = 0 \Rightarrow m = -\frac{1}{2}, -\frac{1}{2}$$

$$6. y = c_1 x^{-1/2} + c_2 x^{-1/2} \log x$$

$$3. 4x^2 \cdot \frac{d^2y}{dx^2} + 17y = 0$$

$$4m^2 + (0-4)m$$

Q. $x^2 \cdot y'' + 9xy' - 20y = 0$. Put $x = e^t$ to transform the given Cauchy-Euler differential equation into linear differential equation with constant coefficients.

$$Q. x^2 y'' - 8xy' + 13y = 4 + 3x$$

Legendre's linear differential equations

$$(ax+b)^2 \cdot \frac{d^2y}{dx^2} + (ax+b) \frac{dy}{dx} + y = X$$

$$\text{Put } (ax+b) = e^t \\ \therefore t = \log(ax+b)$$

$$\frac{dy}{dx} = \frac{dy}{dt} \cdot \frac{dt}{dx} = \frac{dy}{dt} \left(\frac{a}{ax+b} \right)$$

$$\left. \begin{aligned} \Rightarrow (ax+b) \cdot \frac{dy}{dx} &= a \cdot \frac{dy}{dt} \\ (ax+b) \frac{dy}{dx} &= a dy \end{aligned} \right\} \begin{aligned} &\# \\ D &= \frac{d}{dt} \end{aligned}$$

$$\frac{d^2y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx} \right) = \frac{d}{dx} \left(\frac{dy}{dt} \cdot \frac{dt}{dx} \right) = \frac{d}{dx} \left(\underbrace{\frac{dy}{dt}}_u \cdot \underbrace{\frac{a}{ax+b}}_v \right)$$

$$\frac{d}{dx} (u \cdot v) = u \frac{dv}{dx} + v \frac{du}{dx}$$

$$= \left(\frac{a}{ax+b} \right) \left(\frac{d}{dx} \cdot \frac{dy}{dt} \right) + \left(\frac{dy}{dt} \right) \cdot \frac{d}{dx} \left(\frac{a}{ax+b} \right)$$

$$\left(\frac{a}{ax+b} \right) \left(\frac{d}{dx} \cdot \frac{dy}{dt} \right) + \left(\frac{dy}{dt} \right) \cdot \frac{a \cdot a}{(ax+b)^2}$$

$$\left(\frac{a}{ax+b} \right) \left(\frac{d}{dx} \cdot \frac{dy}{dt} \right) - \left(\frac{dy}{dt} \right) \cdot \frac{a^2}{(ax+b)^2}$$

$$\cancel{\left(\frac{a}{ax+b} \right)} \left(\cancel{\frac{d}{dx} \left[\frac{dy}{dx} \cdot \frac{dx}{dt} \right]} - \frac{dy}{dt} \cdot \frac{a^2}{(ax+b)^2} \right)$$

$$\cancel{\left(\frac{a}{ax+b} \right)} \left(\cancel{\frac{dx}{dt}} \cdot \frac{d^2y}{dx^2} + \frac{dy}{dx} \cdot \cancel{\frac{dx}{dt}} \right)$$

$$\left(\frac{a}{ax+b} \right) \frac{d}{dx} \left[\frac{dy}{dx} \cdot \frac{dx}{dt} \right]$$

$$Q. (1+x)^2 \frac{d^2y}{dx^2} + (1+x) \frac{dy}{dx} + y = 2 \sin(\log(1+x))$$

$$1+x = x^t$$

$$\text{Place } 1+x = e^t$$

$$a=1, b=1$$

$$(ax+b) \frac{dy}{dx} = aDy$$

$$\Rightarrow (1+x) \frac{dy}{dx} = Dy$$

$$(ax+b)^2 \frac{d^2y}{dx^2} = a^2 D(D-1)y \quad \& \quad (1+x)^2 \frac{d^2y}{dx^2} = D(D-1)y$$

$$D(D-1)y + Dy = 2 \sin t$$

$$D^2y - Dy + Dy + y = 2 \sin t$$

$$\boxed{(D^2+1)y = 2 \sin t}$$

Auxiliary equation: $m^2+1=0$

$$\boxed{m = \pm i}$$

$$C.F. = C_1 \cos(\log(1+x)) + C_2 \sin(\log(1+x))$$

$$P.I. = \frac{2 \sin t}{D^2+1}$$

$$D^2 = -1$$

If $f(a) \neq 0$,

$$P.I. = t^0 \cdot \frac{\sin t}{f'(D)}$$

$$\therefore P.I. = \frac{2 \sin t}{0}$$

$$f'(D) = 2D$$

$$\therefore P.I. = \frac{t \cdot 2 \sin t}{2D}$$

If $f'(a) = 0$,

$$P.I. = t^2 \cdot \frac{\sin t}{f''(D)}$$

$$P \cdot I = \frac{1}{\theta} (-\cos t)$$

$$-\log(1+x) = \cos t$$

$$Q. (2x+3)^2 \frac{d^2y}{dx^2} - (2x+3) \frac{dy}{dx} - 12y = 6x$$

$$\text{Placing, } (2x+3) = e^t \Rightarrow x = \frac{e^t - 3}{2}$$

$$\Rightarrow t = \log(2x+3)$$

$$(2x+3) \frac{dy}{dx} = a \frac{dy}{dt} = 2 \frac{dy}{dt}$$

$$(2x+3)^2 \frac{d^2y}{dx^2} = a^2 D(D-1)y = 4D(D-1)y$$

$$\therefore 4D(D-1)y - 2Dy - 12y = 6x$$

$$y [4D^2 - 4D - 2D - 12] = 6x$$

$$y [4D^2 - 6D - 12] = 6x$$

$$y [2D^2 - 3D - 6] = 3x$$

$$C.F. = 2m^2 - 3m - 6 = 0$$

$$m = \frac{3 \pm \sqrt{9+48}}{4} = \frac{3 \pm \sqrt{57}}{4}$$

$$y = C_1 \cos t + C_2 \sin t + m$$

$$C_1 \cos \left(\frac{3 + \sqrt{57}}{4} t \right)$$

$$(C_1 + C_2 t) e^t$$

$$C_1 e^{m_1 t} + C_2 e^{m_2 t}$$

$$P.I. = 3x$$

$$2D^2 - 3D - 6$$

$$= 3 \cdot \left(\frac{e^t - 3}{2} \right)$$

$$2D^2 - 3D - 6$$

$$= \frac{3e^t - 9}{4D^2 - 6D - 12}$$

$$4D^2 - 6D - 12$$

$$\frac{3e^t}{4D^2 - 6D - 12}$$

$$- \frac{9e^0}{4D^2 - 6D - 12}$$

$$4D^2 - 6D - 12$$

$$4D^2 - 6D - 12$$

$$\frac{3e^t}{(4 - 6 - 12)}$$

$$- \frac{9 \cdot 3}{-12 \cdot 4}$$

$$(4 - 6 - 12)$$

$$-12 \cdot 4$$

$$\frac{3e^t}{-12} + \frac{3}{4}$$

$$-12 \quad 4$$

$$\textcircled{1} \quad \frac{d^3y}{dx^3} + 3\frac{d^2y}{dx^2} + 2\frac{dy}{dx} = x^2$$

$$m^3 + 3m^2 + 2m = 0$$

$$m(m^2 + 3m + 2) = 0$$

$$m = 0 \text{ f}$$

$$m^2 + 2m + m + 2 = 0$$

$$m(m+2) + 1(m+2) = 0$$

$$(m+1)(m+2) = 0$$

$$m = -1, -2, 0$$

$$CF = C_1 e^{0x} + C_2 e^{-x} + C_3 e^{-2x}$$

$$P.I. = x^2$$

$$D^3 + 3D^2 + 2D$$

$$= x^2$$

$$2D \left(1 + \frac{D^3 + 3D^2}{2D} \right)$$

$$= \frac{x^2}{2D} \left(1 + \frac{D^2 + 3D^0}{2D} \right)^{-1}$$

$$= \frac{x^2}{2D} \left[1 - \frac{D^2 + 3D^0}{2D} + \left(\frac{D^2 + 3D^0}{2D} \right)^2 - \dots \right]$$

$$= \frac{x^2}{2D} \left[1 - \frac{D^2 + 3D^0}{2D} + \frac{D^4 + 9D^2 + 6D^3}{4D^2 \cdot 4} - \dots \right]$$

$$= \frac{1}{2D} \left[x^2 - \frac{2}{2} \cdot \frac{3}{2} x + \frac{0}{4} + \frac{9}{4} x + \frac{0}{4} - \dots \right]$$

$$= \frac{1}{2D} \left[x^2 - 1 \cdot 3x + \frac{9}{2} \right]$$

$$= \frac{1}{2D} \left[x^2 + 3x + \frac{7}{2} \right]$$

$$P.I.F = \frac{1}{2} \left[\frac{x^3}{3} + \frac{3x^2}{2} + \frac{7x}{2} \right]$$

$$C.O.S = C_1 + C_2 e^{-x} + C_3 e^{-2x} + \frac{1}{2} \left[\frac{x^3}{3} + \frac{3x^2}{2} + \frac{7x}{2} \right]$$

$$\textcircled{1} \frac{d^2y}{dx^2} + 2\frac{dy}{dx} + y = x^2 + x$$

Auxiliary equation:

C.F.

$$(m^2 + 2m + 1) = 0$$

$$(m+1)^2 = 0$$

$$m = -1, -1$$

$$y = C_1 e^{-x} + C_2 x e^{-x}$$

$$P.I. = x^2$$

$$\frac{x^2}{D^2 + 2D + 1}$$

$$= \frac{x^2}{1 + (D^2 + 2D)}$$

$$= \frac{x^2}{1 + (D^2 + 2D)}$$

$$= x^2 (1 + (D^2 + 2D))^{-1}$$

$$= x^2 [1 - (D^2 + 2D) + (D^2 + 2D)^2 - \dots]$$

$$= x^2 - 2 \cdot 4x + 4 \cdot 2$$

$$P.I. = x^2 - 4x + 6$$

$$C.S. = C_1 e^{-x} + C_2 x e^{-x} + x^2 - 4x + 6$$

$$\textcircled{2} \frac{d^2y}{dx^2} + a^2 y = x \cos nx$$

C.F.

$$\text{Auxiliary eq}^n: (m^2 + a^2) = 0$$

$$m^2 = -a^2$$

$$m = \pm \sqrt{-a^2}$$

$$= \pm ai$$

$$\left\{ \begin{array}{l} a \pm ib \\ 0 \pm ai \end{array} \right\}$$

$$y = e^{ax} (C_1 \cos bx + C_2 \sin bx)$$

$$= e^0 (C_1 \cos ax + C_2 \sin ax)$$

$$y = C_1 \cos ax + C_2 \sin ax$$

$$P.I. = \frac{x \cos nx}{D^2 + a^2}$$

$$= R.P. \cdot e^{inx} \cdot x$$

$$(D^2 + a^2)$$

$$\text{R.P. of } e^{inx} \cdot x \\ D^2 - n^2 + 2Din + a^2$$

$$\text{R.P. of } e^{inx} \cdot x \\ D^2 + a^2 - n^2 + 2Din$$

$$\text{R.P. of } e^{inx} \cdot x \\ (a^2 - n^2) \left[1 + \frac{D^2 + 2Din}{a^2 - n^2} \right]$$

$$\frac{x}{(a^2 - n^2)} \left(1 + \frac{D^2 + 2Din}{a^2 - n^2} \right)^{-1}$$

$$\frac{x}{(a^2 - n^2)} \left[1 - \frac{D^2 + 2Din}{a^2 - n^2} + \left(\frac{D^2 + 2Din}{a^2 - n^2} \right)^2 - \dots \right]$$

$$\frac{1}{a^2 - n^2} \left[\frac{x - 0}{a^2 - n^2} - \frac{2in}{a^2 - n^2} \right]$$

$$\text{R.P. of } e^{inx} \frac{(x - 2in)}{a^2 - n^2 (a^2 - n^2)^2}$$

$$\text{R.P. of } (\cos nx + i \sin nx) \frac{(x - 2in)}{(a^2 - n^2) (a^2 - n^2)^2}$$

$$\text{R.P. of } \left\{ \frac{x \cdot \cos nx}{a^2 - n^2} - \frac{2n \cos nx i}{(a^2 - n^2)^2} + \frac{x \cdot \sin nx i}{(a^2 - n^2)} + \frac{2n \sin nx}{(a^2 - n^2)^2} \right\}$$

$$\text{P.T.} = \frac{x \cdot \cos nx + 2n \cdot \sin nx}{a^2 - n^2 (a^2 - n^2)^2}$$

$$\frac{1}{D^2 - n^2 + 2Din + a^2}$$

$$\left(\frac{a^2 - n^2}{a^2 - n^2} \right) \left(1 + \frac{D^2 + 2Din}{a^2 - n^2} \right)^{-1}$$

Method of variation of parameters:

$$a \frac{d^2 y}{dx^2} + b \frac{dy}{dx} + cy = X$$

$$C.F. = C_1 y_1 + C_2 y_2$$

$$P.I. = y = V_1 y_1 + V_2 y_2 \quad ; \quad V_1 = \int \frac{-y_2 X}{W}$$

$$V_2 = \int \frac{y_1 X}{W}$$

$$W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$$

$$\textcircled{Q} \frac{d^2 y}{dx^2} + y = \csc x$$

$$(D^2 + 1)y = \csc x$$

$$m^2 + 1 = 0 \Rightarrow m = \pm i$$

$$C.F. = y^0 e^0 (C_1 \cos x + C_2 \sin x)$$

$$C.F. = \underbrace{C_1 \cos x}_{y_1} + \underbrace{C_2 \sin x}_{y_2} \quad = 1$$

$$P.I. = V_1 y_1 + V_2 y_2$$

$$= V_1 \cos x + V_2 \sin x$$

$$V_1 = \int \frac{-\sin x \cdot 1}{1 \sin x} dx = -x$$

$$V_2 = \int \frac{\cos x \cdot 1}{1 \sin x} dx$$

$$= \int \cot x dx = \ln |\sin x|$$

$$P.I. = -x \cos x + \ln |\sin x| \sin x$$

$$C.S. = C.F. + P.I.$$

$$= C_1 \cos x + C_2 \sin x - x \cos x + \ln |\sin x| \sin x$$

$$Q. \frac{d^2y}{dx^2} + y = \sec x.$$

$$(m^2 + 1) = 0$$

$$m = \pm i$$

$$C.F. = C_1 \cos x + C_2 \sin x.$$

$$P.I. = V_1 \cos x + V_2 \sin x.$$

$$V_1$$

$$W = \begin{vmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{vmatrix} = 1$$

$$Q. x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} - y = x^2 e^x$$

Dividing the equation by x^2 ,

$$\frac{d^2y}{dx^2} + \frac{1}{x} \frac{dy}{dx} - \frac{y}{x^2} = e^x$$

$$P = \frac{1}{x}$$

$$Q = -\frac{1}{x^2}$$

Check whether $P + Qx$ is 0 or not,

$$\therefore \frac{1}{x} - \frac{1}{x^2} \cdot x = 0.$$

If '0' then,

Assume $C.F = y = x$.

Put $y = vx$.

$$\frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$\frac{d^2y}{dx^2} = \frac{dv}{dx} + \frac{dv}{dx} + x \frac{d^2v}{dx^2}$$

Placing $\frac{d^2y}{dx^2}$

$$\frac{2dv}{dx} + x \frac{d^2v}{dx^2} + 1 \left(v + x \frac{dv}{dx} \right) - \frac{1}{x} vx = 0.$$

$$\frac{2dv}{dx} + x \frac{d^2v}{dx^2} + \cancel{v/x} + \frac{dv}{dx} - \cancel{v/x} = 0$$

$$x \frac{d^2v}{dx^2} + 3 \frac{dv}{dx} = 0.$$

$$\frac{d^2v}{dx^2} = -3 \frac{dv}{x dx}$$

Integrating,

$$\int \frac{dv}{dx} = \int -\frac{3}{x} dx$$

$$\int \frac{dv}{dx} = \int -\frac{3}{x} dx$$

$$\ln v = -3 \ln x$$

$$\ln \left| \frac{dv}{dx} \right| = \ln x^{-3}$$

$$\left| \frac{dv}{dx} \right| = \frac{-3}{x}$$

$$\ln \left| \frac{dv}{dx} \right| = \ln \frac{1}{x^3}$$

$$\int dv = \int -\frac{3}{x} dx$$

$$\frac{dv}{dx} = \frac{-3}{x}$$

$$v = -3 \int \frac{1}{x} dx \Rightarrow v = -3 (\ln x) + c$$