

Math 302: The method of variation of parameters

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Non-homogeneous equations

Just before spring break, we learned one method to solve non-homogeneous linear differential equations with constant coefficients:

$$a_n y^{(n)} + \cdots + a_1 y' + a_0 y = b(x).$$

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Why learn both? Some equations are more easily solved by one than the other, so it's nice to know both.

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where y_c is the general solution to the homogeneous equation

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Like the method of undetermined coefficients, [the method of variation of parameters](#) is a method to determine y_p . As before, you have to find y_c by the methods we learned previously. (Find the roots of the corresponding characteristic polynomial, etc.)

An example

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- $y_p'' = ue^x + v(4e^{-2x}) + (u'e^x + v'(-2e^{-2x})) + (u'e^x + v'e^{-2x})'$.

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$$\begin{aligned} u(e^x) + v(4e^{-2x}) + (u'e^x + v'(-2e^{-2x})) + (u'e^x + v'e^{-2x})' \\ u(e^x) + v(-2e^{-2x}) + (u'e^x + v'(-2e^{-2x})) + (u'e^x + v'e^{-2x})' \\ u(-2e^x) + v(-2e^{-2x}) \end{aligned} = x$$

Now figure out the unknown functions u and v .

- $y_p = ue^x + ve^{-2x}$
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- $y_p'' = ue^x + v(4e^{-2x}) + (u'e^x + v'(-2e^{-2x})) + (u'e^x + v'e^{-2x})'$.

Now substitute into the equation:

The same example, but this takes so long we need a second slide

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We got the complementary solution

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

and guessed the particular solution looks like

$$y_p = u e^x + v e^{-2x}.$$

And then determined we need u and v to satisfy:

$$u' e^x + v'(-2e^{-2x}) = x$$

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$$u = e^{-x} \left(-\frac{1}{3} - \frac{x}{3} \right)$$

$$v = e^{2x} \left(\frac{1}{12} - \frac{x}{6} \right)$$

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Plugging in and simplifying gives $y_p = -\frac{x}{2} - \frac{1}{4}$.

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- So this method generalizes to more settings than the other method.

So let's talk about how to do this method in general. This is the same process as we did with the example, we just have to state it in more general terms.

We'll first do a step by step walk through the general process, then summarize the formulae you get at the end.

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We're gonna need a new slide for the space to write the substitution.

The method of variation of parameters, continued

Substitute $y_p = uy_1 + vy_2$ into $a_2y'' + a_1y' + a_0y = b(x)$:

$$\begin{array}{rccccccc} u(a_2y_1'') & + & v(a_2y_2'') & + & a_2(u'y_1' + v'y_2') & + & a_2(u'y_1 + v'y_2)' \\ u(a_1y_1') & + & v(a_1y_2') & + & & & a_1(u'y_1 + v'y_2) = & b(x) \\ u(a_0y_1) & + & v(a_0y_2) & & & & & \end{array}$$

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This simplifies down to

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This equation will be true when

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You can solve this pair of equations for u and v by hand each time.

But using tools from [linear algebra](#) we can describe a general formulae that always works.

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Recall the formula for the determinant:

$$\begin{vmatrix} A & B \\ C & D \end{vmatrix} = AD - BC.$$

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

is the **Wroskian** of y_1 and y_2 .

The general solution is:

$$u' = \frac{\begin{vmatrix} 0 & y_2 \\ b(x)/a_2 & y_2' \end{vmatrix}}{W(y_1, y_2)}$$

and

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We then substitute these in to find the particular solution

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- Antidifferentiate to calculate u and v .
- Substitute your solutions for u , v , y_1 , and y_2 to get the particular solution

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An example

$$y'' + y = \tan x, \quad -\frac{\pi}{2} < x < \frac{\pi}{2}$$

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- It is, however, more complicated.
- Instead of having two unknown functions u and v to solve for, if your equation is order n you have n unknown functions to solve for.
- Similar to the 2 case, you have n many equations in these unknown functions, with the known part of the equations based on the n parts of y_c and their derivatives, up to order $n - 1$.

What about ODEs of order > 2 ?

- The method we learned only applies to second-order ODEs.
- Can we generalize it to higher order equations?

Yes we can!

- It is, however, more complicated.
- Instead of having two unknown functions u and v to solve for, if your equation is order n you have n unknown functions to solve for.
- Similar to the 2 case, you have n many equations in these unknown functions, with the known part of the equations based on the n parts of y_c and their derivatives, up to order $n - 1$.

But we won't cover the more general method in this class. If you're interested, page 235 of the textbook has the equations you would need to solve.