

Q.1: Solve the initial value problem $4y'' - y = xe^{\frac{x}{2}}$ $y(0) = 1$, $y'(0) = 0$.

Sol: The auxiliary equation of the corresponding homogeneous equation is

$$4m^2 - 1 = 0 \Rightarrow (2m + 1)(2m - 1) = 0 \Rightarrow m = \frac{1}{2}, -\frac{1}{2}$$

The complementary function is $y_c = C_1 e^{\frac{x}{2}} + C_2 e^{-\frac{x}{2}}$. Let $y_1(x) = e^{\frac{x}{2}}$ and $y_2(x) = e^{-\frac{x}{2}}$

$$W = \begin{vmatrix} e^{\frac{x}{2}} & e^{-\frac{x}{2}} \\ \frac{1}{2}e^{\frac{x}{2}} & -\frac{1}{2}e^{-\frac{x}{2}} \end{vmatrix} = -1, \quad W_1 = \begin{vmatrix} 0 & e^{-\frac{x}{2}} \\ \frac{x}{4}e^{\frac{x}{2}} & -\frac{1}{2}e^{-\frac{x}{2}} \end{vmatrix} = -\frac{1}{4}x, \quad W_2 = \begin{vmatrix} e^{\frac{x}{2}} & 0 \\ \frac{1}{2}e^{\frac{x}{2}} & \frac{x}{4}e^{\frac{x}{2}} \end{vmatrix} = \frac{1}{4}xe^x$$

$$u_1(x) = \int \frac{W_1}{W} dx = \int \frac{x}{4} dx = \frac{x^2}{8}$$

$$\text{and } u_2(x) = \int \frac{W_2}{W} dx = \int -\frac{1}{4}xe^x dx = \frac{1}{4}e^x - \frac{1}{4}xe^x$$

$$\text{So } y_p = y_1 u_1 + y_2 u_2 = \frac{x^2}{8}e^{\frac{x}{2}} + \frac{1}{4}e^{\frac{x}{2}} - \frac{1}{4}xe^{\frac{x}{2}}$$

The general solution is $y = C_1 e^{\frac{x}{2}} + C_2 e^{-\frac{x}{2}} + \frac{x^2}{8}e^{\frac{x}{2}} + \frac{1}{4}e^{\frac{x}{2}} - \frac{1}{4}xe^{\frac{x}{2}}$

$$y(0) = 1 \Rightarrow 1 = C_1 + C_2 + \frac{1}{4} \Rightarrow C_1 + C_2 = \frac{3}{4}$$

$$y' = \frac{1}{2}C_1 e^{\frac{x}{2}} - \frac{1}{2}C_2 e^{-\frac{x}{2}} + \frac{x}{4}e^{\frac{x}{2}} + \frac{x^2}{16}e^{\frac{x}{2}} + \frac{1}{8}e^{\frac{x}{2}} - \frac{1}{4}e^{\frac{x}{2}} - \frac{1}{8}xe^{\frac{x}{2}}$$

$$\text{and } y'(0) = 0 \Rightarrow 0 = \frac{1}{2}C_1 - \frac{1}{2}C_2 + \frac{1}{8} - \frac{1}{4} \Rightarrow C_1 - C_2 = \frac{1}{4}$$

$$\text{Solving } C_1 + C_2 = \frac{3}{4} \text{ and } C_1 - C_2 = \frac{1}{4}$$

$$\text{we get } 2C_1 = 1 \Rightarrow C_1 = \frac{1}{2} \text{ and } C_2 = \frac{1}{2} - \frac{1}{4} = \frac{1}{4}$$

$$\begin{aligned} \text{Thus } y &= \frac{1}{2}e^{\frac{x}{2}} - \frac{1}{4}e^{-\frac{x}{2}} + \frac{x^2}{8}e^{\frac{x}{2}} + \frac{1}{4}e^{\frac{x}{2}} - \frac{1}{4}xe^{\frac{x}{2}} \\ &= \frac{3}{4}e^{\frac{x}{2}} - \frac{1}{4}e^{-\frac{x}{2}} + \frac{x^2}{8}e^{\frac{x}{2}} - \frac{1}{4}xe^{\frac{x}{2}} \end{aligned}$$

Q.2: Solve the differential equation $x^2y'' - 3xy' + 3y = 2x^4e^x$.

Sol: This is a Cauchy-Euler equation and auxiliary equation for the corresponding homogeneous equation is $m(m-1) - 3m + 3 = 0 \Rightarrow m^2 - 4m + 3 = 0 \Rightarrow m = 1, 3$.

The complementary function is $y_c = C_1x + C_2x^3$. Let $y_1 = x$ and $y_2 = x^3$

Standard form of the given equation is $y'' - \frac{3}{x}y' + \frac{3}{x^2}y = 2x^2e^x$

$$W = \begin{vmatrix} x & x^3 \\ 1 & 3x^2 \end{vmatrix} = 2x^3, \Rightarrow W_1 = \begin{vmatrix} 0 & x^3 \\ 2x^2e^x & 3x^2 \end{vmatrix} = -2x^5e^x, \text{ and } W_2 = \begin{vmatrix} x & 0 \\ 1 & 2x^2e^x \end{vmatrix} = 2x^3e^x.$$

$$u_1 = \int \frac{W_1}{W} dx = \int \frac{-2x^5e^x}{2x^3} dx = \int -x^2e^x dx = 2xe^x - 2e^x - x^2e^x$$

$$\text{and } u_2 = \int \frac{W_2}{W} dx = \int \frac{2x^3e^x}{2x^3} dx = e^x$$

$$y_p = 2x^2e^x - 2xe^x - x^3e^x + x^3e^x = 2x^2e^x - 2xe^x$$

$$y = C_1x + C_2x^3 + 2x^2e^x - 2xe^x.$$

Q.3: Add the power series $x^2 \sum_{n=2}^{\infty} n(n-1)c_nx^{n-2} + 4 \sum_{n=2}^{\infty} n(n-1)c_nx^{n-2} - 2x \sum_{n=1}^{\infty} nc_nx^{n-1}$

Sol: $x^2 \sum_{n=2}^{\infty} n(n-1)c_nx^{n-2} + 4 \sum_{n=2}^{\infty} n(n-1)c_nx^{n-2} - 2x \sum_{n=1}^{\infty} nc_nx^{n-1}$

$$= \sum_{n=2}^{\infty} n(n-1)c_nx^n + \sum_{n=2}^{\infty} 4n(n-1)c_nx^{n-2} - \sum_{n=1}^{\infty} 2nc_nx^n$$

$$= \sum_{n=2}^{\infty} n(n-1)c_nx^n + 8c_2 + 24c_3x + \sum_{n=4}^{\infty} 4n(n-1)c_nx^{n-2} - 2c_1x - \sum_{n=2}^{\infty} 2nc_nx^n$$

$$= 8c_2 + 24c_3x - 2c_1x + \sum_{k=2}^{\infty} k(k-1)c_kx^k + \sum_{k=2}^{\infty} 4(k+2)(k+1)c_{k+2}x^k - \sum_{k=2}^{\infty} 2kc_kx^k$$

$$= 8c_2 + 24c_3x - 2c_1x + \sum_{k=2}^{\infty} [k(k-3)c_k + 4(k+2)(k+1)c_{k+2}]x^k.$$

Q.2: (for Sec 15) Solve the differential equation $x^2y'' - 3xy' + 3y = 2x^4$.

Sol: This is a Cauchy-Euler equation and auxiliary equation for the corresponding homogeneous equation is $m(m-1) - 3m + 3 = 0 \Rightarrow m^2 - 4m + 3 = 0 \Rightarrow m = 1, 3$.

The complementary function is $y_c = C_1x + C_2x^3$. Let $y_1 = x$ and $y_2 = x^3$

Standard form of the given equation is $y'' - \frac{3}{x}y' + \frac{3}{x^2}y = 2x^2e^x$

$$W = \begin{vmatrix} x & x^3 \\ 1 & 3x^2 \end{vmatrix} = 2x^3, \Rightarrow W_1 = \begin{vmatrix} 0 & x^3 \\ 2x^2 & 3x^2 \end{vmatrix} = -2x^5, \text{ and } W_2 = \begin{vmatrix} x & 0 \\ 1 & 2x^2 \end{vmatrix} = 2x^3$$

$$u_1 = \int \frac{W_1}{W} dx = \int \frac{-2x^5}{2x^3} dx = \int -x^2 dx = -\frac{1}{3}x^3$$

$$\text{and } u_2 = \int \frac{W_2}{W} dx = \int \frac{2x^3}{2x^3} dx = x$$

$$y_p = -\frac{1}{3}x^4 + x^4 = \frac{2}{3}x^4 \text{ and } y = C_1x + C_2x^3 + \frac{2}{3}x^4.$$