

Differential Equation – LSE (Management Mathematics)

Q.) Solve the differential equation

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

Solution:

Concept used:

Steps to find the solution of a non homogeneous differential equation, which is of order two and degree one:

$$a\frac{d^2y}{dx^2} + b\frac{dy}{dx} + cy = f(x)$$

- 1.) To evaluate y_{CF} (Complementary Function)
- 2.) To evaluate the y_{PS} (Particular solution for particular $f(x)$)
- 3.) The complete solutions is

$$y = y_{CF} + y_{PS}$$

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

$$\Rightarrow \frac{d^2y}{dx^2} + 2\frac{dy}{dx} - 3y = 0 \quad \text{Corresponding Homogeneous Equation}$$

$$\Rightarrow D^2 + 2D - 3 = 0 \quad \text{Corresponding Auxiliary Equation}$$

$$\Rightarrow (D+3)(D-1) = 0$$

$$\Rightarrow \text{Roots } D = -3, 1$$

Solution to the corresponding homogeneous equation is

$$y_h = Ae^{-3x} + Be^x$$

$$\text{For } f(x) = x^2 - e^x$$

$$y_p = Cx^3 + Dx^2 + Ex + F + Ge^x$$

Since $y_h = Ae^{-3x} + Be^x$ contains e^x

Therefore,

$$y = Ae^{-3x} + Bxe^x + Cx^3 + Dx^2 + Ex + F$$

To evaluate B, C, D, E & F

differentiate y w.r.t. x

$$\frac{dy}{dx} = -3Ae^{-3x} + Bxe^x + Be^x + 3Cx^2 + 2Dx + E$$

$$\frac{d^2y}{dx^2} = 9Ae^{-3x} + Bxe^x + 2Be^x + 6Cx + 2D$$

$$\begin{aligned} \text{Therefore, } & \frac{d^2y}{dx^2} + 2\frac{dy}{dx} - 3y = x^2 - e^x \\ \Rightarrow & (9Ae^{-3x} + Bxe^x + 2Be^x + 6Cx + 2D) + 2(-3Ae^{-3x} + Bxe^x + Be^x + 3Cx^2 + 2Dx + E) \\ & - 3(Ae^{-3x} + Bxe^x + Cx^3 + Dx^2 + Ex + F) = x^2 - e^x \\ \Rightarrow & 4Be^x - 3Cx^3 + (6C - 3D)x^2 + (4D - 3E + 6C)x + (2D + 2E - 3F) = x^2 - e^x \end{aligned}$$

Giving

$$4B = -1 \Rightarrow B = -\frac{1}{4}$$

$$-3C = 0 \Rightarrow C = 0$$

$$6C - 3D = 1 \Rightarrow D = -\frac{1}{3}$$

$$4D - 3E + 6C = 0 \Rightarrow E = \left(\frac{4}{3}\right)D = -\frac{4}{9}$$

$$2D + 2E - 3F = 0 \Rightarrow F = \frac{1}{3}(2D + 2E) = -\frac{2}{3}\left(\frac{1}{3} + \frac{4}{9}\right) = -\frac{14}{27}$$

Therefore complete solution is

$$y = Ae^{-3x} - \frac{1}{4}xe^x - \frac{1}{3}x^2 - \frac{4}{9}x - \frac{14}{27}$$