EXAMPLE:

$$\frac{d^2y}{dx^2} + 3\frac{d^2y}{dx^2} - 4y = xe^x$$

$$\frac{d^2y}{dx^2} + 3\frac{d^2y}{dx^2} - 4y = 0$$

$$y = u = c_1 e^x + c_2 e^{-2x} + c_3 x e^{-2x}$$

differentiate to get $\quad \dfrac{d^3y}{dx^3} + 3\dfrac{d^2y}{dx^2} - 4\dfrac{dy}{dx} = xe^x + e^x$

subtract to get $\quad \dfrac{d^3y}{dx^3} + 2\dfrac{d^2y}{dx^2} - 3\dfrac{d^2y}{dx^2} - 4\dfrac{dy}{dx} + 4y = e^x$

differentiate to get $\quad \dfrac{d^4y}{dx^4} + 2\dfrac{d^3y}{dx^3} - 3\dfrac{d^2y}{dx^2} - 4\dfrac{d^2y}{dx^2} + 4\dfrac{dy}{dx} = e^x$

subtract to get $\quad \dfrac{d^5y}{dy^5} + \dfrac{d^4y}{dx^4} - 5\dfrac{d^3y}{dx^3} - \dfrac{d^2y}{dx^2} + 8\dfrac{dy}{dx} - 4y = 0$

let $y = e^{rx}$, so $r^5 + r^4 - 5r^3 - r^2 + 8r - 4 = 0$

$$(r-1)(r+2)(r+2)(r-1)(r-1) = 0$$

so, $y = u + v = c_1 e^x + c_2 e^{-2x} + c_3 x e^{-2x} + c_4 x e^x + c_5 x^2 e^x$

$$y = v = e^x\left(c_4 x + c_5 x^2\right)$$

differentiate to get $\quad \dfrac{dy}{dx} = e^x\left(c_4 + (c_4 + 2c_5)x + c_5 x^2\right)$

$$\frac{d^2y}{dx^2} = e^x\left(2(c_4 + c_5) + (c_4 + 4c_5)x + c_5 x^2\right)$$

$$\frac{d^3y}{dx^3} = e^x\left(3c_4 + 6c_5 + (c_4 + 6c_5)x + c_5 x^2\right)$$

$$9c_4 + 12c_5 + 18c_5 x = x$$

equate coefficients of like terms to get
$$9c_4 + 12c_5 = 0 \text{ and } 18c_5 = 1$$

so, $c_5 = \dfrac{1}{18}$, $c_4 = -\dfrac{2}{27}$

**COMPLETE SOLUTION:**

$$y = u + v = c_1 e^x + c_2 e^{-2x} + c_3 x e^{-2x} - \frac{2}{27} x e^x + \frac{1}{18} x^2 e^x$$

# Computational Differential Equations

**Kenneth Eriksson**

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