

EXAMPLE:

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

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

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

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

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

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

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

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

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

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

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

differentiate to get $\frac{dy}{dx} = e^x (c_4 + (c_4 + 2c_5)x + c_5 x^2)$

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

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

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

equate coefficients of like terms to get

$$9c_4 + 12c_5 = 0 \text{ and } 18c_5 = 1$$

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

COMPLETE SOLUTION:

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

Advanced Methods For Solving Differential Equations

Marvin E. Goldstein, Willis H. Braun



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Table of Contents Advanced Methods For Solving Differential Equations

1. Understanding the eBook Advanced Methods For Solving Differential Equations
 - The Rise of Digital Reading Advanced Methods For Solving Differential Equations
 - Advantages of eBooks Over Traditional Books
2. Identifying Advanced Methods For Solving Differential Equations
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Advanced Methods For Solving Differential Equations
 - User-Friendly Interface
4. Exploring eBook Recommendations from Advanced Methods For Solving Differential Equations
 - Personalized Recommendations
 - Advanced Methods For Solving Differential Equations User Reviews and Ratings
 - Advanced Methods For Solving Differential Equations and Bestseller Lists
5. Accessing Advanced Methods For Solving Differential Equations Free and Paid eBooks
 - Advanced Methods For Solving Differential Equations Public Domain eBooks
 - Advanced Methods For Solving Differential Equations eBook Subscription Services
 - Advanced Methods For Solving Differential Equations Budget-Friendly Options
6. Navigating Advanced Methods For Solving Differential Equations eBook Formats

- ePub, PDF, MOBI, and More
 - Advanced Methods For Solving Differential Equations Compatibility with Devices
 - Advanced Methods For Solving Differential Equations Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Advanced Methods For Solving Differential Equations
 - Highlighting and Note-Taking Advanced Methods For Solving Differential Equations
 - Interactive Elements Advanced Methods For Solving Differential Equations
 8. Staying Engaged with Advanced Methods For Solving Differential Equations
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Advanced Methods For Solving Differential Equations
 9. Balancing eBooks and Physical Books Advanced Methods For Solving Differential Equations
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Advanced Methods For Solving Differential Equations
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Advanced Methods For Solving Differential Equations
 - Setting Reading Goals Advanced Methods For Solving Differential Equations
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Advanced Methods For Solving Differential Equations
 - Fact-Checking eBook Content of Advanced Methods For Solving Differential Equations
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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