

Chapter 22: Variation of Parameters

22.1 a. Here, $y_1(x) = x$ and $y_2(x) = x^2$. So the solution is given by

$$y(x) = y_1u + y_2v = xu + x^2v \quad (\star)$$

where $u = u(x)$ and $v = v(x)$ satisfy the two equations

$$y_1u' + y_2v' = 0 \quad \rightsquigarrow \quad xu' + x^2v' = 0$$

and

$$y_1'u' + y_2'v' = \frac{g}{a} \quad \rightsquigarrow \quad u' + 2xv' = \frac{3\sqrt{x}}{x^2} = 3x^{-3/2} .$$

Solving for u' and v' :

$$xu' + x^2v' = 0 \quad \text{and} \quad u' + 2xv' = 3x^{-3/2}$$

$$\hookrightarrow \quad u' = -xv' \quad \text{and} \quad -xv' + 2xv' = 3x^{-3/2}$$

$$\hookrightarrow \quad u' = -xv' \quad \text{and} \quad v' = \frac{3x^{-3/2}}{x} = 3x^{-5/2}$$

$$\hookrightarrow \quad u' = -x \left[3x^{-5/2} \right] = -3x^{-3/2} \quad \text{and} \quad v' = 3x^{-5/2} .$$

Integrating, we get

$$u = \int u' dx = - \int 3x^{-3/2} dx = 6x^{-1/2} + c_1 ,$$

and

$$v = \int v' dx = \int 3x^{-5/2} dx = -2x^{-3/2} + c_2 .$$

Plugging back into formula (\star) for y then yields

$$\begin{aligned} y(x) &= xu + x^2v \\ &= x \left[6x^{-1/2} + c_1 \right] + x^2 \left[-2x^{-3/2} + c_2 \right] \\ &= 6x^{1/2} + c_1x - 2x^{1/2} + c_2x^2 = 4\sqrt{x} + c_1x + c_2x^2 . \end{aligned}$$

22.1 c. Here, $y_1(x) = \cos(2x)$ and $y_2(x) = \sin(2x)$. So the solution is given by

$$y(x) = y_1u + y_2v = \cos(2x)u + \sin(2x)v \quad (\star)$$

where $u = u(x)$ and $v = v(x)$ satisfy the system

$$\begin{aligned} y_1u' + y_2v' &= 0 \\ y_1'u' + y_2'v' &= \frac{g}{a} , \end{aligned}$$

which, in this case, is

$$\begin{aligned} \cos(2x)u' + \sin(2x)v' &= 0 \\ -2\sin(2x)u' + 2\cos(2x)v' &= \frac{\csc(2x)}{1} = \frac{1}{\sin(2x)} . \end{aligned}$$

From the first equation in this system, we get

$$v' = -\frac{\cos(2x)}{\sin(2x)}u' .$$

Plugging this into the second equation and continuing:

$$\begin{aligned} -2 \sin(2x)u' + 2 \cos(2x) \left[-\frac{\cos(2x)}{\sin(2x)}u' \right] &= \frac{1}{\sin(2x)} \\ \Leftrightarrow -2 \left[\sin(2x) + \frac{\cos^2(2x)}{\sin(2x)} \right] u' &= \frac{1}{\sin(2x)} \\ \Leftrightarrow -2 \frac{\sin^2(2x) + \cos^2(2x)}{\sin(2x)} u' &= \frac{1}{\sin(2x)} \\ \Leftrightarrow -2 \frac{1}{\sin(2x)} u' &= \frac{1}{\sin(2x)} \\ \Leftrightarrow u' &= -\frac{1}{2} . \end{aligned}$$

Hence, also,

$$v' = -\frac{\cos(2x)}{\sin(2x)}u' = \frac{\cos(2x)}{2 \sin(2x)} .$$

Integrating, we get

$$u = \int u' dx = -\int \frac{1}{2} dx = -\frac{1}{2}x + c_1 ,$$

and

$$v = \int v' dx = \int \frac{\cos(2x)}{2 \sin(2x)} dx = \frac{1}{4} \ln |\sin(2x)| + c_2 .$$

Plugging back into formula (★) for y then yields

$$\begin{aligned} y(x) &= \cos(2x)u + \sin(2x)v \\ &= \cos(2x) \left[-\frac{1}{2}x + c_1 \right] + \sin(2x) \left[\frac{1}{4} \ln |\sin(2x)| + c_2 \right] \\ &= -\frac{1}{2}x \cos(2x) + \frac{1}{4} \sin(2x) \ln |\sin(2x)| + c_1 \cos(2x) + c_2 \sin(2x) . \end{aligned}$$

22.1 e. Here, $y_1(x) = e^{2x}$ and $y_2(x) = xe^{2x}$. So the solution is given by

$$y(x) = y_1 u + y_2 v = e^{2x} u + x e^{2x} v \quad (\star)$$

where $u = u(x)$ and $v = v(x)$ satisfy the system

$$\begin{aligned} y_1 u' + y_2 v' &= 0 \\ y_1' u' + y_2' v' &= \frac{g}{a} , \end{aligned}$$

which, in this case, is

$$\begin{aligned} e^{2x} u' + x e^{2x} v' &= 0 \\ 2e^{2x} u' + [1 + 2x] e^{2x} v' &= \frac{[24x^2 + 2] e^{2x}}{1} = [24x^2 + 2] e^{2x} , \end{aligned}$$

and which, after dividing out the e^{2x} , further simplifies to

$$\begin{aligned} u' + xv' &= 0 \\ 2u' + [1 + 2x]v' &= 24x^2 + 2 \end{aligned}$$

Solving for u' and v' :

$$\begin{aligned} u' + xv' &= 0 \quad \text{and} \quad 2u' + [1 + 2x]v' = 24x^2 + 2 \\ \Leftrightarrow u' &= -xv' \quad \text{and} \quad 2[-xv'] + [1 + 2x]v' = 24x^2 + 2 \\ \Leftrightarrow u' &= -xv' \quad \text{and} \quad v' = 24x^2 + 2 \\ \Leftrightarrow u' &= -x[24x^2 + 2] = -24x^3 - 2x \quad \text{and} \quad v' = 24x^2 + 2 \end{aligned}$$

Integrating, we get

$$u = \int u' dx = -\int [24x^3 + 2x] dx = -6x^4 - x^2 + c_1,$$

and

$$v = \int v' dx = \int [24x^2 + 2] dx = 8x^3 + 2x + c_2.$$

Plugging back into formula (★) for y then yields

$$\begin{aligned} y(x) &= e^{2x} [-6x^4 - x^2 + c_1] + xe^{2x} [8x^3 + 2x + c_2] \\ &= [2x^4 + x^2 + c_1x + c_2x] e^{2x}. \end{aligned}$$

22.1 g. The solution is given by

$$y(x) = y_1u + y_2v = xu + x^{-1}v \tag{★}$$

where $u = u(x)$ and $v = v(x)$ satisfy

$$y_1u' + y_2v' = 0 \quad \rightsquigarrow \quad xu' + x^{-1}v' = 0$$

and

$$y_1'u' + y_2'v' = \frac{g}{a} \quad \rightsquigarrow \quad u' - x^{-2}v' = \frac{\sqrt{x}}{x^2} = x^{-3/2}.$$

Solving for u' and v' :

$$\begin{aligned} xu' + x^{-1}v' &= 0 \quad \text{and} \quad u' - x^{-2}v' = x^{-3/2} \\ \Leftrightarrow u' &= -x^{-2}v' \quad \text{and} \quad -x^{-2}v' - x^{-2}v' = x^{-3/2} \\ \Leftrightarrow u' &= -x^{-2}v' \quad \text{and} \quad v' = -\frac{1}{2}x^2 \cdot x^{-3/2} = -\frac{1}{2}x^{1/2} \\ \Leftrightarrow u' &= -x^{-2} \left[-\frac{1}{2}x^{1/2} \right] = \frac{1}{2}x^{-3/2} \quad \text{and} \quad v' = -\frac{1}{2}x^{1/2}. \end{aligned}$$

Integrating, we get

$$u = \int u' dx = \int \frac{1}{2}x^{-3/2} dx = -x^{-1/2} + c_1 ,$$

and

$$v = \int v' dx = -\int \frac{1}{2}x^{1/2} dx = -\frac{1}{3}x^{3/2} + c_2 .$$

Plugging back into formula (★) for y then yields

$$\begin{aligned} y(x) &= x \left[-x^{-1/2} + c_1 \right] + x^{-1} \left[-\frac{1}{3}x^{3/2} + c_2 \right] \\ &= -\frac{4}{3}x^{1/2} + c_1x + c_2x^2 = c_1x + c_2x^2 - \frac{4}{3}\sqrt{x} . \end{aligned}$$

22.1 i. The solution is given by

$$y(x) = y_1u + y_2v = x^2u + x^2 \ln|x|v \quad (\star)$$

where $u = u(x)$ and $v = v(x)$ satisfy the system

$$\begin{aligned} y_1u' + y_2v' &= 0 \\ y_1'u' + y_2'v' &= \frac{g}{a} , \end{aligned}$$

which, in this case, is

$$\begin{aligned} x^2u' + x^2 \ln|x|v' &= 0 \\ 2xu' + [2x \ln|x| + x]v' &= \frac{x^2}{x^2} = 1 . \end{aligned}$$

From the first equation in this system, we get

$$u' = -\ln|x|v' .$$

Plugging this into the second equation and continuing:

$$\begin{aligned} 2x[-\ln|x|] + [2x \ln|x| + x]v' &= 1 \\ \hookrightarrow xv' &= 1 \\ \hookrightarrow v' &= \frac{1}{x} . \end{aligned}$$

Hence, also,

$$u' = -\ln|x|v' = -x^{-1} \ln|x| .$$

Integrating (using integration by parts to compute the integral for u), we get

$$u = \int u' dx = -\int x^{-1} \ln|x| dx = -\frac{1}{2}(\ln|x|)^2 + c_1 ,$$

and

$$v = \int v' dx = \int \frac{1}{x} dx = \ln|x| + c_2 .$$

Plugging back into formula (★) for y then yields

$$\begin{aligned} y(x) &= x^2 \left[-\frac{1}{2}(\ln|x|)^2 + c_1 \right] + x^2 \ln|x| [\ln|x| + c_2] \\ &= \frac{1}{2}x^2(\ln|x|)^2 + c_1x^2 + c_2x^2 \ln|x| . \end{aligned}$$

22.1 k. The solution is given by

$$y(x) = y_1u + y_2v = x^{-1}u + x^{-1}e^{-2x}v \quad (\star)$$

where $u = u(x)$ and $v = v(x)$ satisfy the system

$$\begin{aligned} y_1u' + y_2v' &= 0 \\ y_1'u' + y_2'v' &= \frac{g}{a} \end{aligned} \quad ,$$

which, in this case, is

$$\begin{aligned} x^{-1}u' + x^{-1}e^{-2x}v' &= 0 \\ -x^{-2}u' - [x^{-2} + 2x^{-1}]e^{-2x}v' &= \frac{8e^{-2x}}{x} = 8x^{-1}e^{2x} \end{aligned} \quad ,$$

and which further simplifies to

$$\begin{aligned} u' + e^{-2x}v' &= 0 \\ u' + [1 + 2x]e^{-2x}v' &= -8xe^{2x} \end{aligned} \quad .$$

From the first equation in this system, we get

$$u' = -e^{-2x}v' \quad .$$

Plugging this into the second equation and continuing:

$$\begin{aligned} [-e^{-2x}v'] + [1 + 2x]e^{-2x}v' &= -8xe^{2x} \\ \Leftrightarrow 2xe^{-2x}v' &= -8xe^{2x} \\ \Leftrightarrow v' &= -4e^{4x} \quad . \end{aligned}$$

Hence, also,

$$u' = -e^{-2x}v' = -e^{-2x}[-4e^{4x}] = 4e^{2x} \quad .$$

Integrating, we get

$$u = \int u' dx = \int 4e^{2x} dx = 2e^{2x} + c_1 \quad ,$$

and

$$v = \int v' dx = -\int 4e^{4x} dx = -e^{4x} + c_2 \quad .$$

Plugging back into formula (\star) for y then yields

$$\begin{aligned} y(x) &= x^{-1}[2e^{2x} + c_1] + x^{-1}e^{-2x}[-e^{4x} + c_2] \\ &= x^{-1}e^{2x} + c_1x^{-1} + c_2x^{-1}e^{-2x} \quad . \end{aligned}$$

22.2 a. First, we must find y_h , the general solution to the corresponding homogeneous equation,

$$x^2y'' - 2xy' - 4y = 0 \quad .$$

Since this is an Euler equation, we try a solution of the form $y(x) = x^r$:

$$\begin{aligned} 0 &= x^2 y'' - 2xy' - 4y \\ &= x^2 [x^r]'' - 2x [x^r]' - 4[x^r] \\ &= x^2 [r(r-1)x^{r-2}] - 2x [rx^{r-1}] - 4[x^r] \\ &= x^r [r(r-1) - 2r - 4] = x^r [r^2 - 3r - 4] \quad . \end{aligned}$$

So,

$$0 = r^2 - 3r - 4 = (r+1)(r-4)$$

$$\hookrightarrow \quad r = -1 \quad \text{and} \quad r = 4$$

$$\hookrightarrow \quad y_h(x) = c_1 x^{-1} + c_2 x^4 \quad .$$

Thus, to solve the given nonhomogeneous differential equation using variation of parameters, we set

$$y(x) = x^{-1}u + x^4v \quad (\star)$$

where u and v satisfy

$$x^{-1}u' + x^4v' = 0$$

and

$$-x^{-2}u' + 4x^3v' = \frac{10/x}{x^2} = 10x^{-3} \quad ,$$

which we can write more simply as the system

$$\begin{aligned} u' + x^5v' &= 0 \\ -u' + 4x^5v' &= 10x^{-1} \quad . \end{aligned}$$

Adding these two equations together and solving:

$$-5x^5v' = -10x^{-1} \quad \rightarrow \quad v' = 2x^{-6} \quad .$$

This with the first equation in the system then yields

$$u' = -x^5v' = -x^5 [2x^{-6}] = -2x^{-1} \quad .$$

Integrating:

$$u(x) = \int u' dx = -\int 2x^{-1} dx = -2 \ln|x| + c_1 \quad ,$$

and

$$v(x) = \int v' dx = \int 2x^{-6} dx = -\frac{2}{5}x^{-5} + c_2 \quad .$$

Plugging back into formula (\star) for y :

$$\begin{aligned} y(x) &= x^{-1}[-2 \ln|x| + c_1] + x^4 \left[-\frac{2}{5}x^{-5} + c_2 \right] \\ &= -2x^{-1} \ln|x| + \left[c_1 - \frac{2}{5} \right] x^{-1} + c_2 x^4 \\ &= -2x^{-1} \ln|x| + Ax^{-1} + Bx^4 \quad . \end{aligned} \quad (\star\star)$$

This is the general solution to the differential equation. Computing its derivative, we get

$$y'(x) = 2x^{-2} \ln|x| - 2x^{-2} - Ax^{-2} + 4Bx^3 .$$

Applying the initial conditions:

$$3 = y(1) = -2x^{-1} \ln|1| + A \cdot 1^{-1} + B \cdot 1^4 = A + B$$

and

$$\begin{aligned} -15 = y'(1) &= 2 \cdot 1^{-2} \ln|1| - 2 \cdot 1^{-2} - A \cdot 1^{-2} + 4B \cdot 1^3 \\ &= -2 - A + 4B . \end{aligned}$$

That is,

$$A + B = 3 \quad \text{and} \quad -A + 4B = -13 .$$

Solving this simple system yields $A = 5$ and $B = -2$, which, plugged back into formula (★★) for y gives our final answer:

$$y(x) = -2x^{-1} \ln|x| + 5x^{-1} - 2x^4 .$$

22.3 a. Here, $y_1(x) = 1$, $y_2(x) = e^{2x}$ and $y_3(x) = e^{-2x}$. So the solution is given by

$$y(x) = y_1u + y_2v + y_3w = 1 \cdot u + e^{2x}v + e^{-2x}w \quad (\star)$$

where $u = u(x)$, $v = v(x)$ and $w = w(x)$ satisfy the system

$$\begin{aligned} y_1u' + y_2v' + y_3w' &= 0 \\ y_1'u' + y_2'v' + y_3'w' &= 0 \\ y_1''u' + y_2''v' + y_3''w' &= \frac{g}{a} \end{aligned} ,$$

which, in this case, is

$$\begin{aligned} 1u' + e^{2x}v' + e^{-2x}w' &= 0 \\ 0u' + 2e^{2x}v' - 2e^{-2x}w' &= 0 \\ 0u' + 4e^{2x}v' + 4e^{-2x}w' &= \frac{30e^{3x}}{1} = 30e^{3x} \end{aligned} ,$$

and which, after dividing out common factors in each equation, reduces to

$$u' + e^{2x}v' + e^{-2x}w' = 0 \quad (\text{S1})$$

$$e^{2x}v' - e^{-2x}w' = 0 \quad (\text{S2})$$

$$e^{2x}v' + e^{-2x}w' = \frac{15}{2}e^{3x} \quad (\text{S3})$$

This is easily solved by adding or subtracting the equations. In particular, subtracting (S3) from (S1) yields

$$u' = -\frac{15}{2}e^{3x} ,$$

adding (S2) and (S3) together gives

$$2e^{2x}v' = \frac{15}{2}e^{3x} \quad \rightsquigarrow \quad v' = \frac{15}{4}e^x ,$$

and subtracting (S2) from (S3) gives

$$2e^{-2x}w' = \frac{15}{2}e^{3x} \quad \rightarrow \quad w' = \frac{15}{4}e^{5x} .$$

Integrating, we obtain

$$u(x) = \int u' dx = -\int \frac{15}{2}e^{3x} dx = -\frac{5}{2}e^{3x} + c_1 ,$$

$$v(x) = \int v' dx = \int \frac{15}{4}e^x dx = \frac{15}{4}e^x + c_2$$

and

$$w(x) = \int w' dx = -\int \frac{15}{4}e^{5x} dx = \frac{3}{4}e^{5x} + c_3 .$$

The final answer is then given by plugging these back into formula (★) for y :

$$\begin{aligned} y(x) &= u + e^{2x}v + e^{-2x}w \\ &= \left[-\frac{5}{2}e^{3x} + c_1\right] + e^{2x}\left[\frac{15}{4}e^x + c_2\right] + e^{-2x}\left[\frac{3}{4}e^{5x} + c_3\right] \\ &= \left[-\frac{5}{2} + \frac{15}{4} + \frac{3}{4}\right]e^{3x} + c_1 + c_2e^{2x} + c_3e^{-2x} \\ &= 2e^{3x} + c_1 + c_2e^{2x} + c_3e^{-2x} . \end{aligned}$$

22.4 a. Here, $y_1(x) = x$, $y_2(x) = x^2$ and $y_3(x) = x^3$. So the solution is given by

$$y(x) = y_1u + y_2v + y_3w = xu + x^2v + x^3w$$

where $u = u(x)$, $v = v(x)$ and $w = w(x)$ satisfy the system

$$\begin{aligned} y_1u' + y_2v' + y_3w' &= 0 \\ y_1'u' + y_2'v' + y_3'w' &= 0 \\ y_1''u' + y_2''v' + y_3''w' &= \frac{g}{a} \end{aligned} ,$$

which, in this case, is

$$\begin{aligned} xu' + x^2v' + x^3w' &= 0 \\ 1u' + 2xv' + 3x^2w' &= 0 \\ 0u' + 2v' + 6xw' &= \frac{e^{-x}}{x^3} = x^{-3}e^{-x} \end{aligned} .$$

22.4 c. Here, $y_1(x) = e^{3x}$, $y_2(x) = e^{-3x}$, $y_3(x) = \cos(3x)$ and $y_4(x) = \sin(3x)$. So

$$y(x) = e^{3x}u_1 + e^{-3x}u_2 + \cos(3x)u_3 + \sin(3x)u_4$$

where

$$\begin{aligned} y_1u_1' + y_2u_2' + y_3u_3' + y_4u_4' &= 0 \\ y_1'u_1' + y_2'u_2' + y_3'u_3' + y_4'u_4' &= 0 \\ y_1''u_1' + y_2''u_2' + y_3''u_3' + y_4''u_4' &= 0 \\ y_1'''u_1' + y_2'''u_2' + y_3'''u_3' + y_4'''u_4' &= \frac{g}{a} \end{aligned} ,$$

which, in this case, is

$$\begin{aligned} e^{3x}u_1' + e^{-3x}u_2' + \cos(3x)u_3' + \sin(3x)u_4' &= 0 \\ 3e^{3x}u_1' - 3e^{-3x}u_2' - 3\sin(3x)u_3' + 3\cos(3x)u_4' &= 0 \\ 9e^{3x}u_1' + 9e^{-3x}u_2' - 9\cos(3x)u_3' - 9\sin(3x)u_4' &= 0 \\ 27e^{3x}u_1' - 27e^{-3x}u_2' + 27\sin(3x)u_3' - 27\cos(3x)u_4' &= \frac{\sinh(x)}{1} \end{aligned}$$

Dividing out common factors in each equation, this reduces to

$$\begin{aligned} e^{3x}u_1' + e^{-3x}u_2' + \cos(3x)u_3' + \sin(3x)u_4' &= 0 \\ e^{3x}u_1' - e^{-3x}u_2' - \sin(3x)u_3' + \cos(3x)u_4' &= 0 \\ e^{3x}u_1' + e^{-3x}u_2' - \cos(3x)u_3' - \sin(3x)u_4' &= 0 \\ e^{3x}u_1' - e^{-3x}u_2' + \sin(3x)u_3' - \cos(3x)u_4' &= \frac{1}{27}\sinh(x) \end{aligned}$$

22.6. Recall that, for any sufficiently continuous function g ,

$$\int_{x_0}^{x_0} g(s) ds = 0 \quad \text{and} \quad \frac{d}{dx} \int_{x_0}^x g(s) ds = g(x) .$$

Letting $x = x_0$ in formula (22.15) yields

$$\begin{aligned} y_p(x_0) &= -y_1(x_0) \int_{x_0}^{x_0} \frac{y_2(s)f(s)}{W(s)} ds + y_2(x_0) \int_{x_0}^{x_0} \frac{y_1(s)f(s)}{W(s)} ds \\ &= -y_1(x_0) \cdot 0 + y_2(x_0) \cdot 0 = 0 , \end{aligned}$$

verifying the claim that $y_p(x_0) = 0$.

Differentiating formula (22.15) yields

$$\begin{aligned} y_p'(x) &= \frac{d}{dx} \left[-y_1(x) \int_{x_0}^x \frac{y_2(s)f(s)}{W(s)} ds + y_2(x) \int_{x_0}^x \frac{y_1(s)f(s)}{W(s)} ds \right] \\ &= -y_1'(x) \int_{x_0}^x \frac{y_2(s)f(s)}{W(s)} ds - y_1(x) \frac{d}{dx} \int_{x_0}^x \frac{y_2(s)f(s)}{W(s)} ds \\ &\quad + y_2'(x) \int_{x_0}^x \frac{y_1(s)f(s)}{W(s)} ds + y_2(x) \frac{d}{dx} \int_{x_0}^x \frac{y_1(s)f(s)}{W(s)} ds \\ &= -y_1'(x) \int_{x_0}^x \frac{y_2(s)f(s)}{W(s)} ds - y_1(x) \frac{y_2(x)f(x)}{W(x)} \\ &\quad + y_2'(x) \int_{x_0}^x \frac{y_1(s)f(s)}{W(s)} ds + y_2(x) \frac{y_1(x)f(x)}{W(x)} \\ &= -y_1'(x) \int_{x_0}^x \frac{y_2(s)f(s)}{W(s)} ds + y_2'(x) \int_{x_0}^x \frac{y_1(s)f(s)}{W(s)} ds \\ &\quad - \underbrace{[y_1(x)y_2(x) - y_2(x)y_1(x)]}_{0} \frac{f(x)}{W(x)} \\ &= -y_1'(x) \int_{x_0}^x \frac{y_2(s)f(s)}{W(s)} ds + y_2'(x) \int_{x_0}^x \frac{y_1(s)f(s)}{W(s)} ds . \end{aligned}$$

Thus,

$$\begin{aligned}y_p'(x_0) &= -y_1'(x_0) \int_{x_0}^{x_0} \frac{y_2(s)f(s)}{W(s)} ds + y_2'(x_0) \int_{x_0}^{x_0} \frac{y_1(s)f(s)}{W(s)} ds \\ &= -y_1'(x_0) \cdot 0 + y_2'(x_0) \cdot 0 = 0 \quad ,\end{aligned}$$

confirming that $y_p'(x_0) = 0$.