

Linear differential equations with constant coefficients (continued)

Example 3: $y'' + 6y' + 25y = \cos(4x) + x$

Assume we have a particular solution y_1 to
 $y'' + 6y' + 25y = \cos(4x)$

and a particular solution y_2 to
 $y'' + 6y' + 25y = x$

Then
$$\begin{cases} y_1'' + 6y_1' + 25y_1 = \cos(4x) \\ y_2'' + 6y_2' + 25y_2 = x \end{cases}$$

Add the 2 equations:

$$y_1'' + y_2'' + 6y_1' + 6y_2' + 25y_1 + 25y_2 = \cos(4x) + x$$

i.e. $(y_1 + y_2)'' + 6(y_1 + y_2)' + 25(y_1 + y_2) = \cos(4x) + x$

Set $y_p = y_1 + y_2$. Then

$$y_p'' + 6y_p' + 25y_p = \cos(4x) + x$$

i.e. y_p is a particular solution to
 $y'' + 6y' + 25y = \cos(4x) + x$

Thus, a particular solution to
 $y'' + 6y' + 25y = \cos(4x) + x$

will be of the form

$$y_p = \underbrace{A \cos(4x) + B \sin(4x)}_{\substack{\alpha = 0 \quad A = 4 \\ 4i \text{ is not a} \\ \text{root of } d^2 + 6d + 25 = 0}} + \underbrace{Cx + D}_{\substack{\alpha = 0 \quad \beta = 0 \\ 0 \text{ is not a} \\ \text{root of} \\ d^2 + 6d + 25 = 0}}$$

We've in fact already found a particular solution to $y'' + 6y' + 25y = \cos(4x)$. This was $y_{p1} = \frac{1}{73} \left(\cos(4x) + \frac{8}{3} \sin(4x) \right)$.

We look for y_{p2} , which is a particular solution to $y'' + 6y' + 25y = x$, in the form $y_{p2} = Cx + D$.

$$y_{p2}' = C \quad y_{p2}'' = 0$$

$$y_{p2}'' + 6y_{p2}' + 25y_{p2} = x$$

$$\Rightarrow 0 + 6C + 25(Cx + D) = x$$

$$\Rightarrow 25Cx + (6C + 25D) = x$$

$$\Rightarrow \begin{cases} 25C = 1 \\ 6C + 25D = 0 \end{cases} \quad \Rightarrow \begin{cases} C = \frac{1}{25} \\ D = \frac{1}{25}(-6C) = \frac{-6}{625} \end{cases}$$

$$\text{So } y_{p2} = \frac{1}{25} \left(x - \frac{6}{25} \right)$$

A particular solution to
 $y'' + 6y' + 25y = \cos(4x) + x$

is $y_p = \frac{1}{73} \left(\cos(4x) + \frac{8}{3} \sin(4x) \right) + \frac{1}{25} \left(x - \frac{6}{25} \right)$