## Variation of coefficients

To solve

$$x' = 4x - 3e^{\pi t}$$

try a solution of the form

$$x = k e^{\pi t}.$$

Sometimes this doesn't work, if the solution you want to try is also a solution of the corresponding homogeneous equation:

$$x' = 3x - 15e^{3t}.$$

In this case if we tried  $x = ke^{3t}$ , we would not find a solution, because it is a solution of

$$x' = 3x.$$

So we remember the product rule and try

$$x = kte^{3t}.$$

This gives

$$(kte^{3t})' = 3kte^{3t} - 15e^{3t}$$
$$ke^{3t} + 3kte^{3t} = 3kte^{3t} - 15e^{3t}$$
$$ke^{3t} = -15e^{3t}$$
$$k = -15$$
$$x = -15te^{3t}$$

So the general solution to this equation is

$$x = Ce^{3t} - 15te^{3t}.$$

For an equation like

$$x' = -x + 2e^t - 3\sin t \tag{1}$$

we could try

$$x = k_1 e^t + k_2 \sin t + k_3 \cos t.$$

Alternatively, we can break this up into

$$x' = -x + 2e^t$$
 (2)  
 $x' = -x - 3\sin t.$  (3)

$$x' = -x - 3\sin t. \tag{3}$$

To solve (3) we try

$$x = k_1 \sin t + k_2 \cos t.$$

This gives

$$k_{1} \cos t - k_{2} \sin t = -k_{1} \sin t - k_{2} \cos t - 3 \sin t$$
  

$$-k_{2} \sin t = -k_{1} \sin t - 3 \sin t$$
  

$$k_{1} \cos t = -k_{2} \cos t$$
  

$$-k_{2} = -k_{1} - 3$$
  

$$k_{1} = -k_{2}$$
  

$$k_{1} = -3/2$$
  

$$k_{2} = 3/2$$

Adding this to the solution of (3), we get a particular solution to (1):

$$x_p = e^t - \frac{3}{2}\sin t + \frac{3}{2}\cos t$$

## Newton's Law of Cooling

Let x(t) be the temperature of a cup of coffee t minutes after it was made. The rate of cooling decreases as the x gets closer to room temperature. Let room temperature be b. We postulate that the rate of cooling is proportional to x - b.

$$x' = -a(x-b), \quad x(0) = x_0, \quad a \text{ positive}$$

$$x' = -ax + ab$$

The general solution to the corresponding homogeneous equation

x' = -ax

is

$$x = Ce^{-at}$$

The inhomogeneous equation has the particular solution x = b, so the general solution is

 $x = b + Ce^{-at}.$ 

Finally, setting  $x(0) = x_0$  and solving for C, we get

$$x = b + (x_0 - b)e^{-at}.$$

We can also use the general formula for the solution of a linear equation to get the same result:

$$x = x_0 e^{-at} + e^{-at} \int_0^t e^{au} ab \, du$$
  

$$x = x_0 e^{-at} + e^{-at} \frac{1}{a} [e^{at} ab - ab]$$
  

$$x = (x_0 - b) e^{-at} + b.$$

What if the room temperature is changing, so b is replaced by  $b(t)?\,$  For example, suppose that

$$b(t) = b_{av} + \alpha \sin(\frac{2\pi}{T}t).$$

Then we want to solve

$$x' = -a(x - b_{av} - \alpha \sin(\frac{2\pi}{T}t)),$$

or equivalently

$$x' = -ax + ab_{av} + a\alpha\sin(\frac{2\pi}{T}t).$$