Undetermined Coefficients for y'' + cy' + dy = g(x) (c and d are constants)

| | g(x) | $y_p(x)$ |
|-----|---|---|
| (1) | $p_n(x) = a_n x^n + \ldots + a_1 x + a_0$ | $x^{s}P_{n}(x) = x^{s}(A_{n}x^{n} + \ldots + A_{1}x + A_{0})$ |
| (2) | $ae^{\alpha x}$ | $x^s A e^{\alpha x}$ |
| (3) | $a \cos \beta x + b \sin \beta x$ | $x^s(A \cos \beta x + B \sin \beta x)$ |
| (4) | $p_n(x)e^{lpha x}$ | $x^s P_n(x) e^{lpha x}$ |
| (5) | | $x^{s}\{P_{N}(x)\cos\beta x + Q_{N}(x)\sin\beta x\},\$ where $Q_{N}(x) = B_{n}x^{N} + \ldots + B_{1}x + B_{0}$ and $N = \max(n,m)$ |
| (6) | $ae^{\alpha x}\cos\beta x + be^{\alpha x}\sin\beta x$ | $x^s (Ae^{\alpha x} \cos \beta x + Be^{\alpha x} \sin \beta x)$ |
| (7) | $p_n(x) e^{\alpha x} \cos \beta x + q_m(x) e^{\alpha x} \sin \beta x$ | $x^{s}e^{\alpha x}\{P_{N}(x)\cos\beta x+Q_{N}(x)\sin\beta x\},\$ where $N=\max(n,m)$ |

The nonnegative integer s is chosen to be the least integer such that no term in $y_p(x)$ is a solution of the corresponding homogeneous equation y'' + c y' + d y = 0.

Variation of Parameters

If y_1 are y_2 are two linearly independent solutions of y'' + p(x)y' + q(x)y = 0, then a particular solution of y'' + p(x)y' + q(x)y = g(x) is $y = v_1y_1 + v_2y_2$, where

$$v_1(x) = \int \frac{-g(x)y_2(x)}{W[y_1, y_2](x)} \, dx, \qquad \qquad v_2(x) = \int \frac{g(x)y_1(x)}{W[y_1, y_2](x)} \, dx,$$

and $W[y_1, y_2](x) = y_1(x)y'_2(x) - y'_1(x)y_2(x)$.

2nd Solution from a 1st

If y_1 is a nonzero solution of y'' + p(x)y' + q(x)y = 0, then $y_2 = v \cdot y_1$, where

$$v(x) = \int \frac{1}{[y_1(x)]^2} \cdot e^{-\int p(x)dx} dx,$$

is also solution. Furthermore, y_1 and y_2 are linearly independent.