

# The Method of Undetermined Coefficients

Bernd Schröder

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3. The idea is to detect repeating patterns in the derivatives of the inhomogeneity and to set up the particular solution as a linear combination of the patterns with undetermined coefficients.
4. Once the conjectured solution is set up, substitute it into the equation and determine the coefficients.

That's it.

## Solve the Initial Value Problem

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$



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Solution of the homogeneous equation.

$$\begin{aligned}y'' + 4y' + 4y &= 0 \\ \lambda^2 e^{\lambda x} + 4\lambda e^{\lambda x} + 4e^{\lambda x} &= 0\end{aligned}$$

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$$y_h = c_1 e^{-2x} + c_2 x e^{-2x}$$

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(after this, it “repeats”)

$$y_p := A \cos(x) + B \sin(x)$$

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## Solve the Initial Value Problem

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

Determining the coefficients.

$$y'' + 4y' + 4(A \cos(x) + B \sin(x)) = \sin(x)$$

## Solve the Initial Value Problem

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

Determining the coefficients.

$$y'' + 4(-A \sin(x) + B \cos(x)) + 4(A \cos(x) + B \sin(x)) = \sin(x)$$

## Solve the Initial Value Problem

$$y'' + 4y' + 4y = \sin(x), y(0) = 1, y'(0) = 0$$

Determining the coefficients.

$$(-A \cos(x) - B \sin(x)) + 4(-A \sin(x) + B \cos(x)) + 4(A \cos(x) + B \sin(x)) = \sin(x)$$

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$$\begin{aligned} (-A \cos(x) - B \sin(x)) + 4(-A \sin(x) + B \cos(x)) + 4(A \cos(x) + B \sin(x)) &= \sin(x) \\ (-A + 4B + 4A) \cos(x) & \end{aligned}$$



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$$\begin{aligned}(-A \cos(x) - B \sin(x)) + 4(-A \sin(x) + B \cos(x)) + 4(A \cos(x) + B \sin(x)) &= \sin(x) \\ (-A + 4B + 4A) \cos(x) + (-B - 4A + 4B) \sin(x) &= \sin(x)\end{aligned}$$

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$$(-A + 4B + 4A) \cos(x) + (-B - 4A + 4B) \sin(x) = \sin(x)$$

$$(3A + 4B) \cos(x) + (-4A + 3B) \sin(x) = \sin(x)$$

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$$3A + 4B = 0$$

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$$3A + 4B = 0$$

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$$12A + 16B = 0$$

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$$3A + 4B = 0$$

$$-4A + 3B = 1$$

$$12A + 16B = 0$$

$$-12A + 9B = 3$$

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$$25B = 3$$



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$$25B = 3$$

$$B = \frac{3}{25}$$

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$$25B = 3$$

$$B = \frac{3}{25}, \quad A = -\frac{4}{3}B$$

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Determining the coefficients.

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$$25B = 3$$

$$B = \frac{3}{25}, \quad A = -\frac{4}{3}B = -\frac{4}{25}$$

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$$y_p = -\frac{4}{25} \cos(x) + \frac{3}{25} \sin(x)$$

## Solve the Initial Value Problem

$$y'' + 4y' + 4y = \sin(x), \quad y(0) = 1, \quad y'(0) = 0$$

Stating the General Solution.

$$y_p = -\frac{4}{25} \cos(x) + \frac{3}{25} \sin(x)$$

$$y = -\frac{4}{25} \cos(x) + \frac{3}{25} \sin(x) + c_1 e^{-2x} + c_2 x e^{-2x}$$

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Finding  $c_1, c_2$ .

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$$y' = \frac{4}{25} \sin(x) + \frac{3}{25} \cos(x) - 2c_1 e^{-2x} + c_2 (e^{-2x} - 2x e^{-2x})$$

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$$1 = y(0)$$

## Solve the Initial Value Problem

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$$1 = y(0) = -\frac{4}{25} + c_1$$

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$$1 = y(0) = -\frac{4}{25} + c_1, \quad c_1 = \frac{29}{25}$$

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$$1 = y(0) = -\frac{4}{25} + c_1, \quad c_1 = \frac{29}{25}$$

$$0 = y'(0)$$

## Solve the Initial Value Problem

$$y'' + 4y' + 4y = \sin(x), \quad y(0) = 1, \quad y'(0) = 0$$

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$$1 = y(0) = -\frac{4}{25} + c_1, \quad c_1 = \frac{29}{25}$$

$$0 = y'(0) = \frac{3}{25} - 2c_1 + c_2, \quad c_2 = 2c_1 - \frac{3}{25}$$

## Solve the Initial Value Problem

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$$1 = y(0) = -\frac{4}{25} + c_1, \quad c_1 = \frac{29}{25}$$

$$0 = y'(0) = \frac{3}{25} - 2c_1 + c_2, \quad c_2 = 2c_1 - \frac{3}{25} = \frac{55}{25}$$

## Solve the Initial Value Problem

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$$0 = y'(0) = \frac{3}{25} - 2c_1 + c_2, \quad c_2 = 2c_1 - \frac{3}{25} = \frac{55}{25} = \frac{11}{5}$$

## Solve the Initial Value Problem

$$y'' + 4y' + 4y = \sin(x), \quad y(0) = 1, \quad y'(0) = 0$$

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$$y = -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + c_1e^{-2x} + c_2xe^{-2x}$$

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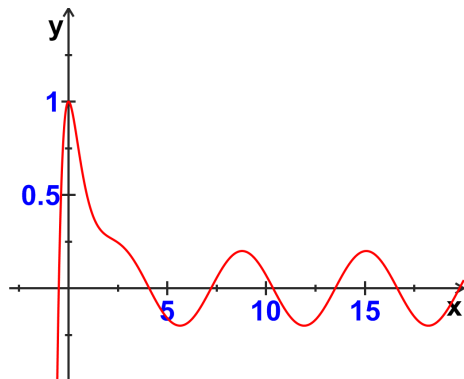
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$$0 = y'(0) = \frac{3}{25} - 2c_1 + c_2, \quad c_2 = 2c_1 - \frac{3}{25} = \frac{55}{25} = \frac{11}{5}$$

$$y = -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + \frac{29}{25}e^{-2x} + \frac{11}{5}xe^{-2x}$$

## Solve the Initial Value Problem

$$y'' + 4y' + 4y = \sin(x), \quad y(0) = 1, \quad y'(0) = 0$$



$$y = -\frac{4}{25} \cos(x) + \frac{3}{25} \sin(x) + \frac{29}{25} e^{-2x} + \frac{11}{5} x e^{-2x}$$

Does  $y = -\frac{4}{25} \cos(x) + \frac{3}{25} \sin(x) + \frac{29}{25} e^{-2x} + \frac{11}{5} x e^{-2x}$  Solve

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$$4 \left( -\frac{4}{25}\cos(x) + \frac{3}{25}\sin(x) + \frac{29}{25}e^{-2x} + \frac{11}{5}xe^{-2x} \right) \\ + 4 \left( \frac{4}{25}\sin(x) + \frac{3}{25}\cos(x) - \frac{58}{25}e^{-2x} + \frac{11}{5}(e^{-2x} - 2xe^{-2x}) \right)$$



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 & + 4 \left( \frac{4}{25}\sin(x) + \frac{3}{25}\cos(x) - \frac{58}{25}e^{-2x} + \frac{11}{5}(e^{-2x} - 2xe^{-2x}) \right) \\
 & + \frac{4}{25}\cos(x) - \frac{3}{25}\sin(x) + \frac{116}{25}e^{-2x} + \frac{11}{5}(-4e^{-2x} + 4xe^{-2x}) \stackrel{?}{=} \sin(x)
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 & \left( -\frac{16}{25} + \frac{12}{25} + \frac{4}{25} \right) \cos(x)
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Alternatively, use a computer to double check the result.



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Alternatively, use a computer to double check the result.

Beyond a certain level of complexity, that really is the way to go.

# Double Checking with a Computer Algebra System

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$$y(x) := \frac{-4}{25} \cos(x) + \frac{3}{25} \sin(x) + \frac{29}{25} e^{-2x} + \frac{11}{5} x \cdot e^{-2x}$$

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$$\frac{d^2}{dx^2} y(x) + 4 \cdot \frac{d}{dx} y(x) + 4 \cdot y(x) \text{ simplify } \rightarrow \sin(x)$$

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# How to Generate the Setup for Certain Right Sides



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1. Compute derivatives of the right side until no new patterns emerge.

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2. Generate a term (with an undetermined coefficient) for every term that occurs in one of the derivatives.

# How to Generate the Setup for Certain Right Sides

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$$r(x) = x^2$$

# How to Generate the Setup for Certain Right Sides

$$\begin{aligned}r(x) &= x^2 \\ r'(x) &= 2x\end{aligned}$$

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(further derivatives do not generate new terms)

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(further derivatives do not generate new terms)

$$y_p = Ax^2 e^x + Bxe^x + Ce^x$$