

## 18 Practice #6: Wednesday, March 25th, 2026

### 18.1 Solving general linear ODEs (undetermined coefficients)

#### 18.2 Problem 1

We solve

$$\begin{cases} y' + y = 4e^x + x, \\ y(1) = 2e - \frac{2}{e}. \end{cases}$$

using the characteristic polynomial for the homogeneous equation and the method of undetermined coefficients for a particular solution.

★ *Step 1:* Consider the homogeneous equation  $y' + y = 0$ . Its characteristic polynomial is  $\lambda + 1 = 0$ , so  $\lambda = -1$ . Therefore  $y_h = Ce^{-x}$  is the general solution of the homogeneous equation.

★ *Step 2:* Write the RHS as

$$b(x) = b_1(x) + b_2(x)$$

where  $b_1(x) = 4e^x$  and  $b_2(x) = x$ . By the superposition principle, if  $y_{p,1}$  solves  $y' + y = b_1(x)$  and  $y_{p,2}$  solves  $y' + y = b_2(x)$ , then  $y_p = y_{p,1} + y_{p,2}$  solves  $y' + y = b(x)$ .

★ *Step 3:* Let us find a particular solution for  $b_1(x) = 4e^x$ . As the exponent together with the exponential is 1 (which does not match with our characteristic number  $\lambda = -1$ ) and there is no sines and cosines, we can try

$$y_{p,1} = Ae^x.$$

Then,  $y'_{p,1} = Ae^x$ , so  $y'_{p,1} + y_{p,1} = 2Ae^x$ . Matching coefficients with  $4e^x$  gives  $2A = 4$ , hence  $A = 2$ . Thus

$$y_{p,1} = 2e^x.$$

★ *Step 4:* Let us find a particular solution for  $b_2(x) = x$ . Since the RHS is a polynomial of degree 1 (notice that, in this case, there is no exponential; well, there is, but in the form  $e^{0 \cdot x}$ ), we can try

$$y_{p,2} = Ax + B.$$

Then,  $y'_{p,2} = A$ , and therefore  $y'_{p,2} + y_{p,2} = A + Ax + B = Ax + (A + B)$ . Matching coefficients with  $x$  gives  $A = 1$  and  $A + B = 0$ . Hence  $B = -1$  and

$$y_{p,2} = x - 1.$$

★ *Step 5:* Combining the particular solutions, we obtain

$$y_p = 2e^x + x - 1.$$

Thus the general solution is

$$y = y_h + y_p = Ce^{-x} + 2e^x + x - 1.$$

★ *Step 6:* Use the initial condition  $y(1) = 2e - \frac{2}{e}$ . Substituting  $x = 1$  gives

$$Ce^{-1} + 2e + 1 - 1 = 2e - \frac{2}{e}.$$

Hence  $\frac{C}{e} = -\frac{2}{e}$ , so  $C = -2$ .

★ *Step 7*: Therefore the solution of the initial value problem is

$$y(x) = -2e^{-x} + 2e^x + x - 1$$

for every  $x \in \mathbb{R}$ .

### 18.3 Problem 2

We explain how to construct the guesses for particular solutions in the table using the method of undetermined coefficients. The general rule is the following: if the RHS has the form

$$b(x) = e^{\alpha x} (P_n(x) \cos(\beta x) + Q_n(x) \sin(\beta x)),$$

where  $P_n$  and  $Q_n$  are polynomials of degree  $n$ , then we guess a particular solution of the form

$$y_p = e^{\alpha x} (\tilde{P}_n(x) \cos(\beta x) + \tilde{Q}_n(x) \sin(\beta x)),$$

where  $\tilde{P}_n$  and  $\tilde{Q}_n$  are polynomials of the same degree with unknown coefficients. If  $\alpha + i\beta$  is a root of the characteristic polynomial with multiplicity  $m$ , then the whole guess must be multiplied by  $x^m$  as a correction of the guess.

$y''' - 4y' = 0$	$y'' - 4y' + 4y = 0$	$L[y] = b(x)$
$x \cdot (Ax + B) \cdot e^{-2x}$	$(Ax + B) \cdot e^{-2x}$	$x \cdot e^{-2x}$
$A \cdot e^{2x} \cdot \cos(x) + B \cdot e^{2x} \cdot \sin(x)$	$A \cdot e^{2x} \cdot \cos(x) + B \cdot e^{2x} \cdot \sin(x)$	$3 \cdot e^{2x} \cdot \cos x$
$(Ax^2 + Bx + C) \cdot x$	$Ax^2 + Bx + C$	$5x^2 - 1$
$(Ax + B) \cdot \cos(\pi x) + (Cx + D) \sin(\pi x)$	$(Ax + B) \cos(\pi x) + (Cx + D) \sin(\pi x)$	$13 \cdot x \cdot \cos(\pi x)$
$Ae^x + x \cdot Be^{2x}$	$Ae^x + x^2 \cdot Be^{2x}$	$e^x - 3e^{2x}$
$x \cdot (Ax + B) + C \sin(3x) + D \cos(3x)$	$(Ax + B) + C \cos(3x) + D \sin(3x)$	$2x - \sin(3x)$

Before explaining each row of the table, notice that the homogeneous equations are the same in all cases. Indeed, the first two columns correspond to the differential operators

$$L_1[y] = y''' - 4y' \quad \text{and} \quad L_2[y] = y'' - 4y' + 4y.$$

The characteristic polynomial of  $L_1$  is  $\lambda^3 - 4\lambda = \lambda(\lambda - 2)(\lambda + 2)$ , so the characteristic numbers are  $\lambda = 0, -2, 2$ . The characteristic polynomial of  $L_2$  is  $\lambda^2 - 4\lambda + 4 = (\lambda - 2)^2$ , so the only characteristic number is  $\lambda = 2$ , with multiplicity 2.

★ **Case**  $b(x) = xe^{-2x}$ . The RHS has the form  $e^{-2x}P_1(x)$ , where  $P_1(x)$  is a polynomial of degree 1. The standard guess is therefore  $y_p = (Ax + B)e^{-2x}$ . For the equation  $y''' - 4y' = 0$ , the characteristic number  $\lambda = -2$  appears with multiplicity 1. Hence we multiply the guess by  $x$  and obtain

$$y_p = x(Ax + B)e^{-2x}.$$

For the equation  $y'' - 4y' + 4y = 0$ , the only characteristic number is  $\lambda = 2$ , so  $-2$  is not a root and the standard guess remains

$$y_p = (Ax + B)e^{-2x}.$$

★ **Case**  $b(x) = 3xe^{2x} \cos x$ . This term has the form  $e^{2x} \cos x$ . Therefore we take the guess

$$y_p = e^{2x}(A \cos x + B \sin x) = Ae^{2x} \cos(x) + Be^{2x} \sin(x).$$

The corresponding complex frequencies are  $\alpha + i\beta = 2 \pm i$ . These are not characteristic numbers of either homogeneous equation, so no additional factor of  $x$  is needed in both cases.

★ **Case**  $b(x) = 5x^2 - 1$ . This is a polynomial of degree 2, so the standard guess is  $y_p = Ax^2 + Bx + C$ . For the equation  $y''' - 4y' = 0$ , the characteristic number  $\lambda = 0$  appears with multiplicity 1. Since polynomials correspond to the exponential  $e^{0x}$ , we must multiply the guess by  $x$ . Thus

$$y_p = x \cdot (Ax^2 + Bx + C).$$

For the equation  $y'' - 4y' + 4y = 0$ , 0 is not a characteristic number, so the guess remains

$$y_p = Ax^2 + Bx + C.$$

★ **Case**  $b(x) = 13x \cos(\pi x)$ . This has the form  $P_1(x) \cos(\pi x)$ . Hence we guess

$$y_p = (Ax + B) \cos(\pi x) + (Cx + D) \sin(\pi x).$$

The corresponding complex numbers  $\pm i\pi$  are not characteristic numbers of either homogeneous equation, so the guess is the same in both columns.

★ **Case**  $b(x) = e^x - 3e^{2x}$ . We treat each exponential separately. For  $e^x$  we try  $Ae^x$ . Since  $\lambda = 1$  is not a characteristic number of either equation, this term does not need modification. For  $e^{2x}$  we check whether  $\lambda = 2$  is a root. For  $y''' - 4y' = 0$ ,  $\lambda = 2$  is a root of multiplicity 1, so we multiply the guess by  $x$ , so

$$y_p = Ae^x + x \cdot Be^{2x}.$$

For  $y'' - 4y' + 4y = 0$ ,  $\lambda = 2$  is a root of multiplicity 2, so we multiply by  $x^2$  and get

$$y_p = Ae^x + x^2 \cdot Be^{2x}.$$

★ **Case**  $b(x) = 2x - \sin(3x)$ . We again treat each term separately. For  $2x$  we start with the polynomial guess  $Ax + B$ . For the equation  $y''' - 4y' = 0$ ,  $\lambda = 0$  is a characteristic number, so we multiply by  $x$ :  $x(Ax + B)$ . For  $\sin(3x)$  we use the trigonometric guess  $C \cos(3x) + D \sin(3x)$ . Since  $\pm 3i$  are not characteristic numbers of either equation, no extra power of  $x$  is required. Combining the terms gives

$$y_p = x \cdot (Ax + B) + C \sin(3x) + D \cos(3x)$$

for  $y''' - 4y' = 0$ , and

$$y_p = (Ax + B) + C \cos(3x) + D \sin(3x)$$

for  $y'' - 4y' + 4y = 0$ .

## 18.4 Problem 3

We solve

$$\begin{cases} y'' - y' = 4 \sin(x) - 2x, \\ y(0) = 3, \quad y'(0) = 0. \end{cases}$$

★ *Step 1:* Consider the homogeneous equation  $y'' - y' = 0$ . Its characteristic polynomial is  $\lambda^2 - \lambda = \lambda(\lambda - 1)$ , so the characteristic numbers are  $\lambda = 0$  and  $\lambda = 1$ . Therefore

$$y_h = C_1 + C_2 e^x$$

is the general solution of the homogeneous equation.

★ *Step 2:* Write the RHS as  $b(x) = b_1(x) + b_2(x)$ , where  $b_1(x) = 4 \sin x$  and  $b_2(x) = -2x$ . By the superposition principle, if  $y_{p,1}$  solves  $y'' - y' = b_1(x)$  and  $y_{p,2}$  solves  $y'' - y' = b_2(x)$ , then  $y_p = y_{p,1} + y_{p,2}$  solves the whole equation.

★ *Step 3:* Let us find a particular solution for  $b_1(x) = 4 \sin x$ . Since the RHS has the form  $\sin x$ , we try

$$y_{p,1} = A \cos x + B \sin x$$

with no correction. Compute  $y'_{p,1} = -A \sin x + B \cos x$  and  $y''_{p,1} = -A \cos x - B \sin x$ . Hence,  $y''_{p,1} - y'_{p,1} = (-A - B) \cos x + (A - B) \sin x$ . Matching coefficients with  $4 \sin x$  gives the system

$$\begin{cases} -A - B = 0, \\ A - B = 4. \end{cases}$$

From the first equation  $B = -A$ . Substituting into the second gives  $2A = 4$ , so  $A = 2$  and  $B = -2$ . Therefore

$$y_{p,1} = 2 \cos x - 2 \sin x.$$

★ *Step 4:* Let us find a particular solution for  $b_2(x) = -2x$ . Since the RHS is a polynomial of degree 1,  $Ax + B$ . However, 0 is a root of the characteristic polynomial, so we need to add  $x$  and therefore  $y_{p,2}$  should be

$$y_{p,2} = (Ax + B) \cdot x = Ax^2 + Bx.$$

Then,  $y'_{p,2} = 2Ax + B$  and  $y''_{p,2} = 2A$ . Hence  $y''_{p,2} - y'_{p,2} = 2A - (2Ax + B) = -2Ax + (2A - B)$ . Matching coefficients with  $-2x$  gives  $-2A = -2$  and  $2A - B = 0$ . Thus  $A = 1$  and  $B = 2$ . Therefore

$$y_{p,2} = x^2 + 2x.$$

★ *Step 5:* Combining the particular solutions we obtain

$$y_p = 2 \cos x - 2 \sin x + x^2 + 2x.$$

Thus the general solution is

$$y = y_h + y_p = C_1 + C_2 e^x + 2 \cos x - 2 \sin x + x^2 + 2x.$$

★ *Step 6:* Use the initial conditions. First,  $y(0) = C_1 + C_2 + 2 = 3$ , so  $C_1 + C_2 = 1$ . Next compute

$$y'(x) = C_2 e^x - 2 \sin x - 2 \cos x + 2x + 2.$$

Using  $y'(0) = 0$  gives  $C_2 - 2 + 2 = 0$ , so  $C_2 = 0$ . Hence  $C_1 = 1$ .

★ *Step 7*: Therefore the solution of the initial value problem is

$$y(x) = 1 + 2 \cos x - 2 \sin x + x^2 + 2x$$

for every  $x \in \mathbb{R}$ .

## 18.5 Problem 4

We solve

$$y''' - y'' + y' - y = 10e^{2x} - x$$

and we study the rate of growth of the general solution as  $x \rightarrow \infty$ .

★ *Step 1*: Consider the homogeneous equation  $y''' - y'' + y' - y = 0$ . Its characteristic polynomial is  $\lambda^3 - \lambda^2 + \lambda - 1 = (\lambda^2 + 1)(\lambda - 1)$ . Thus the characteristic numbers are  $\lambda = 1$  and  $\lambda = \pm i$ . Therefore the general solution of the homogeneous equation is

$$y_h = C_1 e^x + C_2 \cos x + C_3 \sin x.$$

★ *Step 2*: Write the RHS as  $b(x) = b_1(x) + b_2(x)$  where  $b_1(x) = 10e^{2x}$  and  $b_2(x) = -x$ . By the superposition principle, if  $y_{p,1}$  solves  $y''' - y'' + y' - y = b_1(x)$  and  $y_{p,2}$  solves  $y''' - y'' + y' - y = b_2(x)$ , then  $y_p = y_{p,1} + y_{p,2}$  solves the equation.

★ *Step 3*: Let us find a particular solution for  $b_1(x) = 10e^{2x}$ . Since 2 is not a characteristic number, we try  $y_{p,1} = Ae^{2x}$ . Then,  $y'_{p,1} = 2Ae^{2x}$ ,  $y''_{p,1} = 4Ae^{2x}$ ,  $y'''_{p,1} = 8Ae^{2x}$ . Substituting gives

$$y'''_{p,1} - y''_{p,1} + y'_{p,1} - y_{p,1} = (8A - 4A + 2A - A)e^{2x} = 5Ae^{2x}.$$

Matching coefficients with  $10e^{2x}$  yields  $5A = 10$ , hence  $A = 2$ . Thus

$$y_{p,1} = 2e^{2x}.$$

★ *Step 4*: Let us find a particular solution for  $b_2(x) = -x$ . Since the RHS is a polynomial of degree 1, we try  $y_{p,2} = Ax + B$ . Then,  $y'_{p,2} = A$ ,  $y''_{p,2} = 0$  and  $y'''_{p,2} = 0$ . Substituting into the equation gives

$$y'''_{p,2} - y''_{p,2} + y'_{p,2} - y_{p,2} = A - (Ax + B) = -Ax + (A - B).$$

Matching coefficients with  $-x$  gives  $-A = -1$  and  $A - B = 0$ . Hence  $A = 1$  and  $B = 1$ , so

$$y_{p,2} = x + 1.$$

★ *Step 5*: Combining the particular solutions, we obtain

$$y_p = 2e^{2x} + x + 1.$$

Therefore the general solution is

$$y = y_h + y_p = C_1 e^x + C_2 \cos x + C_3 \sin x + 2e^{2x} + x + 1.$$

★ *Step 6*: Let us study the rate of growth of the solution as  $x \rightarrow \infty$ . The terms  $C_2 \cos x$  and  $C_3 \sin x$  remain bounded, while  $x + 1$  grows linearly. The term  $C_1 e^x$  grows exponentially, and  $2e^{2x}$  grows even faster. Hence the dominant term as  $x \rightarrow \infty$  is  $2e^{2x}$ . Therefore every solution grows asymptotically like  $e^{2x}$  as  $x \rightarrow \infty$ , that is,  $y(x) \sim 2e^{2x}$  as  $x \rightarrow \infty$ .

## 18.6 Problem 5

For each equation we find the homogeneous solution  $y_h$  and guess a particular solution  $y_p$  using the method of undetermined coefficients. From these expressions we can determine the behavior of the solutions as  $x \rightarrow \infty$ .

**a)** Consider  $y'' - y = 9e^{2x}$ . The homogeneous equation is  $y'' - y = 0$ . Its characteristic polynomial is  $\lambda^2 - 1 = (\lambda - 1)(\lambda + 1)$ , so  $y_h = C_1e^x + C_2e^{-x}$ . Since the RHS is  $9e^{2x}$  and  $\lambda = 2$  is not a characteristic number, the particular solution is given by  $y_p = Ae^{2x}$ . The general solution therefore has the form

$$y = C_1e^x + C_2e^{-x} + Ae^{2x}.$$

As  $x \rightarrow \infty$ , the dominant term is  $Ae^{2x}$ . Hence the solutions grow like  $e^{2x}$ , that is,  $y(x) \sim Ae^{2x}$ .

**b)** Consider  $y'' + 3y' + 2y = \sin x + 3\cos x$ . The homogeneous equation is  $y'' + 3y' + 2y = 0$ . Its characteristic polynomial is  $\lambda^2 + 3\lambda + 2 = (\lambda + 1)(\lambda + 2)$ , so  $y_h = C_1e^{-x} + C_2e^{-2x}$ . Since the RHS contains  $\sin x$  and  $\cos x$  and  $\pm i$  are not characteristic numbers, we consider the particular solution  $y_p = A\cos x + B\sin x$ . The general solution therefore has the form

$$y = C_1e^{-x} + C_2e^{-2x} + A\cos x + B\sin x.$$

As  $x \rightarrow \infty$ , the exponential terms decay to 0, while the trigonometric terms remain bounded. Hence the solutions remain bounded as  $x \rightarrow \infty$  and there is no dominant terms at  $\infty$ .

**c)** Consider  $y'' - 4y' + 4y = e^{2x}$ . The homogeneous equation is  $y'' - 4y' + 4y = 0$ . Its characteristic polynomial is  $\lambda^2 - 4\lambda + 4 = (\lambda - 2)^2$ , so  $y_h = C_1e^{2x} + C_2xe^{2x}$ . Since the RHS is  $e^{2x}$  and  $\lambda = 2$  is a characteristic number of multiplicity 2, we multiply the usual guess by  $x^2$  and consider the particular solution  $y_p = Ax^2e^{2x}$ . The general solution therefore has the form

$$y = C_1e^{2x} + C_2xe^{2x} + Ax^2e^{2x}.$$

As  $x \rightarrow \infty$ , all terms behave like a polynomial times  $e^{2x}$ . Hence the solutions grow like  $Ax^2e^{2x}$ , that is,  $y(x) \sim Ax^2e^{2x}$ .

**d)** Consider  $y'' - 4y = -8x$ . The homogeneous equation is  $y'' - 4y = 0$ . Its characteristic polynomial is  $\lambda^2 - 4 = (\lambda - 2)(\lambda + 2)$ , so  $y_h = C_1e^{2x} + C_2e^{-2x}$ . Since the RHS is a polynomial of degree 1 and 0 is not a characteristic number, we try the particular solution  $y_p = Ax + B$ . The general solution therefore has the form

$$y = C_1e^{2x} + C_2e^{-2x} + Ax + B.$$

As  $x \rightarrow \infty$ , the dominant term is  $C_1e^{2x}$ . Hence the solutions grow like  $e^{2x}$ , that is,  $y(x) \sim C_1e^{2x}$ .

## 18.7 Problem 6

We solve the following Cauchy problem

$$\begin{cases} y'' + 2y' = 6e^x - 2e^{-2x} + 8\cos(2x) + 4x, \\ y(0) = 2, \\ y'(0) = 2. \end{cases}$$

★ *Step 1:* Consider the homogeneous equation  $y'' + 2y' = 0$ . Its characteristic polynomial is  $\lambda^2 + 2\lambda = \lambda(\lambda + 2)$ , so the characteristic numbers are  $\lambda = 0$  and  $\lambda = -2$ . Therefore

$$y_h = C_1 + C_2e^{-2x}$$

is the general solution of the homogeneous equation.

★ *Step 2:* Write the RHS as  $b(x) = b_1(x) + b_2(x) + b_3(x) + b_4(x)$ , where  $b_1(x) = 6e^x$ ,  $b_2(x) = -2e^{-2x}$ ,  $b_3(x) = 8\cos(2x)$ ,  $b_4(x) = 4x$ . By the superposition principle, if  $y_{p,i}$  solves  $y'' + 2y' = b_i(x)$ , then  $y_p = y_{p,1} + y_{p,2} + y_{p,3} + y_{p,4}$  solves the whole equation.

★ *Step 3:* Let us find a particular solution for  $b_1(x) = 6e^x$ . Since  $\lambda = 1$  is not a characteristic number, we try  $y_{p,1} = Ae^x$ . Then  $y'_{p,1} = Ae^x$ ,  $y''_{p,1} = Ae^x$ . Hence  $y''_{p,1} + 2y'_{p,1} = 3Ae^x$ . Matching coefficients with  $6e^x$  gives  $3A = 6$ , so  $A = 2$ . Thus

$$y_{p,1} = 2e^x.$$

★ *Step 4:* Let us find a particular solution for  $b_2(x) = -2e^{-2x}$ . Since  $\lambda = -2$  is a characteristic number of multiplicity 1, we multiply the usual guess by  $x$  and try  $y_{p,2} = Axe^{-2x}$ . Compute  $y'_{p,2} = A(1 - 2x)e^{-2x}$  and  $y''_{p,2} = A(-4 + 4x)e^{-2x}$ . Hence  $y''_{p,2} + 2y'_{p,2} = -2Ae^{-2x}$ . Matching coefficients with  $-2e^{-2x}$  gives  $A = 1$ . Therefore

$$y_{p,2} = xe^{-2x}.$$

★ *Step 5:* Let us find a particular solution for  $b_3(x) = 8\cos(2x)$ . Since  $\pm 2i$  are not characteristic numbers, we try  $y_{p,3} = A\cos(2x) + B\sin(2x)$ . Then  $y'_{p,3} = -2A\sin(2x) + 2B\cos(2x)$  and  $y''_{p,3} = -4A\cos(2x) - 4B\sin(2x)$ . Hence,  $y''_{p,3} + 2y'_{p,3} = (-4A + 4B)\cos(2x) + (-4B - 4A)\sin(2x)$ . Matching coefficients with  $8\cos(2x)$  gives the system

$$\begin{cases} -4A + 4B = 8, \\ -4B - 4A = 0. \end{cases}$$

From the second equation  $B = -A$ . Substituting into the first gives  $-8A = 8$ , so  $A = -1$  and  $B = 1$ . Thus

$$y_{p,3} = -\cos(2x) + \sin(2x).$$

★ *Step 6:* Let us find a particular solution for  $b_4(x) = 4x$ . Since the RHS is a polynomial of degree 1 and  $\lambda = 0$  is a characteristic number, we multiply the usual guess by  $x$  and try  $y_{p,4} = Ax^2 + Bx$ . Then,  $y'_{p,4} = 2Ax + B$ ,  $y''_{p,4} = 2A$ . Hence,  $y''_{p,4} + 2y'_{p,4} = 4Ax + (2A + 2B)$ . Matching coefficients with  $4x$  gives  $A = 1$  and  $A + B = 0$ , so  $B = -1$ . Therefore

$$y_{p,4} = x^2 - x.$$

★ *Step 7:* Combining the particular solutions, we obtain

$$y_p = 2e^x + xe^{-2x} - \cos(2x) + \sin(2x) + x^2 - x.$$

Thus the general solution is

$$y = y_h + y_p = C_1 + C_2e^{-2x} + 2e^x + xe^{-2x} - \cos(2x) + \sin(2x) + x^2 - x$$

for every  $x \in \mathbb{R}$ .

★ *Step 8:* Using that  $y(0) = y'(0) = 1$ , we can find that  $C_1 = 0$  and  $C_2 = 1$ . Therefore,

$$y(x) = e^{-2x} + 2e^x + xe^{-2x} - \cos(2x) + \sin(2x) + x^2 - x$$

for every  $x \in \mathbb{R}$ .