

Higher order linear differential equations with constant coefficient

General form of a linear differential equation of the n^{th} order with constant

coefficient is $\frac{d^n y}{dx^n} + k_1 \frac{d^{n-1} y}{dx^{n-1}} + k_2 \frac{d^{n-2} y}{dx^{n-2}} \dots k_n y = x \dots (1)$

Where $k_1, k_2, \dots, k_n$ are constants it will be convenient to denote the operation $\frac{d}{dx}$ by a single letter D.

$Dy = \frac{dy}{dx}$ similarly $D^2 y = \frac{d^2 y}{dx^2}, D^3 y = \frac{d^3 y}{dx^3}$ etc

The equation (1) above can be written as

$$(D^n + k_1 D^{n-1} + \dots + k_n)y = x$$

ie $f(D)y = x$

Note:

1. $\frac{1}{D} x = \int x dx$
2. $\frac{1}{D-a} x = e^{ax} \int x e^{-ax} dx$
3. $\frac{1}{D+a} x = e^{-ax} \int x e^{ax} dx$

Result:

1. $\frac{1}{D-a} \phi(x) = e^{ax} \int e^{-ax} \phi(x) dx$
2. $\frac{1}{D+a} \phi(x) = e^{-ax} \int e^{ax} \phi(x) dx$

(i) The general form of the linear differential equation of second order is

$$\frac{d^2 y}{dx^2} + P \frac{dy}{dx} + Qy = R$$

Where P and Q are constants and R is a function of x or constant

(ii) **Differential Operators**

The symbol D stands for the operation of differential

$$Dy = \frac{dy}{dx}, D^2 y = \frac{d^2 y}{dx^2}$$

$\frac{1}{D}$ stands for the operation of integration

$\frac{1}{D^2}$ stands for the operation of integration twice

$\frac{d^2 y}{dx^2} + P \frac{dy}{dx} + Qy = R$ can be written in the form

$$(D^2 + PD + Q)y = R$$

(iii) Complete solution is $y = \text{complementary function} + \text{Particular Integral}$

(iv) To find the complementary function

	Roots of A.E	C.F
1.	Roots are real and different m_1, m_2 ($m_1 \neq m_2$)	$Ae^{m_1x} + Be^{m_2x}$
2.	Roots are real and equal $m_1 = m_2 = m$ (say)	$(Ax + B)e^{mx}$ or $(A + Bx)e^{mx}$
3.	Roots are imaginary $\propto \pm i\beta$	$e^{\alpha x} [A \cos \beta x + B \sin \beta x]$
4.	Roots are $\propto \pm i\beta$ (twice)	$e^{\alpha x} [(c_1 + c_2 x) \cos \beta x + (c_3 + c_4 x) \sin \beta x]$

(V) To find the particular integral

$$\text{P.I.} = \frac{1}{f(D)} x$$

	x	P.I
1	e^{ax}	$\text{P.I.} = \frac{1}{f(D)} e^{ax} = e^{ax} \frac{1}{f(a)}; f(a) \neq 0$ $= x e^{ax} \frac{1}{f'(a)}, f(a) = 0; f'(a) \neq 0$ $= x^2 e^{ax} \frac{1}{f''(a)}; f(a) = 0, f'(a) = 0, f''(a) \neq 0$
2	x^n	$\text{P.I.} = \frac{1}{f(D)} x^n$ $= [f(D)]^{-1} x^n$ Expand $[f(D)]^{-1}$ and then operate
3	$\sin ax$ (or) $\cos ax$	$\text{P.I.} = \frac{1}{f(D)} [\cos ax \text{ (or) } \sin ax]$ Replace D^2 by $-a^2$
4	$e^{ax} \varphi(x)$	$\text{P.I.} = \frac{1}{f(D)} e^{ax} \varphi(x)$ $= e^{ax} \frac{1}{f(D+a)} \varphi(x)$

Problem Based on R.H.S of the given differential equation is zero

Example:

Solve $(D^2 + 2D + 1)y = 0$

Solution:

Auxiliary Equation is $m^2 + 2m + 1 = 0$

$$m = -1, -1$$

$$y = \text{C.F}$$

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

Example:

Solve $(D^2 + 1)y = 0$ given $y(0) = 0, y'(0) = 1$

Solution:

Auxiliary Equation is $m^2 + 1 = 0$

$$m^2 = -1$$

$$m = \pm i$$

$$y = A\cos x + B\sin x$$

$$y(x) = A\cos x + B\sin x \dots (1)$$

$$y'(x) = -A\sin x + B\cos x \dots (2)$$

Given $y(0) = 0$

$$(1) \Rightarrow A = 0$$

Given $y'(0) = 1$

$$(2) \Rightarrow B = 1$$

$$(1) \Rightarrow y(x) = \sin x$$

Type I : Problems Based on P.I $= \frac{1}{f(D)} e^{ax}$ — Replace D by a

Example :

Solve $(D^2 - D - 6)y = 3e^{4x} + 5$

Solution:

Auxiliary Equation is $m^2 - m - 6 = 0$

$$(m - 3)(m + 2) = 0$$

$$m_1 = 3, m_2 = -2$$

$$C.F = Ae^{3x} + Be^{-2x}$$

$$\begin{aligned} P.I_1 &= \frac{1}{D^2 - D - 6} 3e^{4x} && \text{Replace D by 4} \\ &= \frac{1}{16 - 4 - 6} 3e^{4x} \\ &= \frac{1}{6} 3e^{4x} = \frac{1}{2} e^{4x} \end{aligned}$$

$$\begin{aligned} P.I_2 &= \frac{1}{D^2 - D - 6} 5 \\ &= \frac{1}{D^2 - D - 6} 5e^{0x} && \text{Replace D by 0} \\ &= \frac{-1}{6} 5 = \frac{-5}{6} \end{aligned}$$

The general solution is $y = C.F + P.I$

$$y = Ae^{3x} + Be^{-2x} + \frac{1}{2} e^{4x} - \frac{5}{6}$$

Example:

Solve $(D^2 + 7D + 12)y = 14e^{-3x}$

Solution:

Auxiliary Equation is $m^2 + 7m + 12 = 0$

$$m = -3, m = -4$$

$$C.F = Ae^{-3x} + Be^{-4x}$$

$$\begin{aligned} P.I &= \frac{1}{D^2 + 7D + 12} 14e^{-3x} \\ &= 14 \frac{1}{9 - 21 + 12} e^{-3x} && \text{Replace D by -3} \\ &= \frac{1}{0} e^{-3x} && \text{(fails)} \end{aligned}$$

$$= 14x \frac{1}{2D + 7} e^{-3x}$$

$$= 14x \frac{1}{-6 + 7} e^{-3x}$$

$$= 14xe^{-3x}$$

The general solution is $y = C.F + P.I$

$$y = Ae^{-3x} + Be^{-4x} + 14xe^{-3x}$$

Example:

Find the P.I of $(D^2 - 1)y = (e^x + 1)^2$

Solution:

$$\begin{aligned}\text{Given } (D^2 - 1)y &= (e^x + 1)^2 \\ &= (e^x)^2 + 1 + 2e^x \\ &= e^{2x} + e^0 + 2e^x\end{aligned}$$

$$\begin{aligned}\text{P.I}_1 &= \frac{1}{D^2-1} e^{2x} \quad \text{Replace D by 2} \\ &= \frac{1}{4-1} e^{2x}\end{aligned}$$

$$\begin{aligned}&= \frac{1}{3} e^{2x} \\ \text{P.I}_2 &= \frac{1}{D^2-1} e^{0x} \\ &= \frac{1}{-1} e^{0x} \quad \text{Replace D by 0} \\ &= -e^{0x} \\ &= -1\end{aligned}$$

$$\begin{aligned}\text{P.I}_3 &= \frac{1}{D^2-1} 2e^x \\ &= 2 \frac{1}{D^2-1} e^x \quad \text{Replace D by 1} \\ &= 2 \frac{1}{1-1} e^x \quad (\text{fails}) \\ &= 2x \frac{1}{2D} e^x \quad \text{Replace D by 1} \\ &= 2x \frac{1}{2} e^x \\ &= xe^x\end{aligned}$$

$$\begin{aligned}\text{P.I} &= \text{P.I}_1 + \text{P.I}_2 + \text{P.I}_3 \\ &= \frac{1}{3} e^{2x} - 1 + xe^x\end{aligned}$$

Type II:

Problems Based on $\text{P.I} = \frac{1}{f(D)} \sin ax$ **(or)** $\frac{1}{f(D)} \cos ax \rightarrow \text{Replace } D^2 \text{ by } -a^2$

Example :

$$\text{Solve } (D^2 - 4D + 4)y = e^{2x} + \sin^2 x$$

Solution:

$$\text{Auxiliary Equation is } m^2 - 4m + 4 = 0$$

$$(m - 2)(m - 2) = 0$$

$$m = 2, 2$$

$$\text{C.F} = (Ax + B)e^{2x}$$

$$\begin{aligned} P.I &= \frac{1}{D^2-4D+4} [e^{2x} + \sin^2 x] \\ &= \frac{1}{D^2-4D+4} \left[e^{2x} + \frac{1-\cos 2x}{2} \right] \end{aligned}$$

$$\begin{aligned} P.I_1 &= \frac{1}{D^2-4D+4} e^{2x} && \text{Replace D by 2} \\ &= \frac{1}{4-8+4} e^{2x} \end{aligned}$$

$$= \frac{1}{0} e^{2x} \quad (\text{fails})$$

$$= x \cdot \frac{1}{2D-4} e^{2x} \quad \text{Replace D by 2}$$

$$= x \cdot \frac{1}{4-4} e^{2x}$$

$$= x \frac{1}{0} e^{2x} \quad (\text{fails})$$

$$= x^2 \frac{1}{2} e^{2x}$$

$$P.I_2 = \frac{1}{D^2-4D+4} \left(\frac{1}{2} \right) e^{0x} \quad \text{Replace D by 0}$$

$$= \frac{1}{8}$$

$$P.I_3 = \frac{1}{D^2-4D+4} \left(\frac{-\cos 2x}{2} \right) \quad \text{Replace D}^2 \text{ by } -4$$

$$= \frac{1}{-4-4D+4} \left(\frac{-\cos 2x}{2} \right)$$

$$= \frac{1}{-4D} \left(\frac{-\cos 2x}{2} \right)$$

$$= \frac{1}{8D} \cos 2x$$

$$= \frac{1}{8} \int \cos 2x \, dx$$

$$= \frac{1}{8} \left(\frac{\sin 2x}{2} \right)$$

$$= \frac{1}{16} \sin 2x$$

The general solution $y = C.F + P.I_1 + P.I_2 + P.I_3$

$$y = (Ax + B)e^{2x} + \frac{x^2}{2} e^{2x} + \frac{1}{8} + \frac{1}{16} \sin 2x$$

Example :

Find the P.I of $(D^2+4) y = \cos 2x$

Solution:

$$P.I = \frac{1}{D^2+4} \cos 2x \quad \text{Replace } D^2 \text{ by } -4$$

$$\begin{aligned}
 &= \frac{1}{-4+4} \cos 2x \\
 &= \frac{1}{0} \cos 2x \quad (\text{fails}) \\
 &= x \frac{1}{2D} \cos 2x \\
 &= \frac{x}{2D} \cos 2x \\
 &= \frac{x}{2} \int \cos 2x \, dx \\
 &= \frac{x}{2} \frac{\sin 2x}{2} = \frac{x}{4} \sin 2x \\
 P.I &= \frac{x}{4} \sin 2x
 \end{aligned}$$

Example :

Find the P.I of $\frac{d^3y}{dx^3} + 4\frac{dy}{dx} = \sin 2x$

Solution:

$$\begin{aligned}
 P.I &= \frac{1}{D^3+4D} \sin 2x \\
 &= \frac{1}{D(D^2+4)} \sin 2x \quad \text{Replace } D^2 \text{ by } -4 \\
 &= \frac{1}{D(-4+4)} \sin 2x \quad (\text{fails}) \\
 &= x \frac{1}{3D^2+4} \sin 2x \quad \text{Replace } D^2 \text{ by } -4 \\
 &= x \frac{1}{3(-4)+4} \sin 2x \\
 &= x \frac{1}{-12+4} \sin 2x \\
 &= \frac{-x}{8} \sin 2x
 \end{aligned}$$

$$P.I = \frac{-x}{8} \sin 2x$$

Type III: Problems Based on R.H.S = $e^{ax} + \sin ax$ (or) $e^{ax} + \cos ax$

Example :

Solve $(D^2 - 3D + 2)y = 2 \cos(2x + 3) + 2e^x$

Solution:

Auxiliary Equation is $m^2 - 3m + 2 = 0$

$$m = 1, m = 2$$

$$C.F = Ae^x + Be^{2x}$$

$$\begin{aligned} P.I_1 &= \frac{1}{D^2-3D+2} 2e^x \\ &= 2 \frac{1}{1-3+2} e^x \quad \text{Replace D by 1} \\ &= 2 \frac{1}{0} e^x \quad \text{(fails)} \end{aligned}$$

$$\begin{aligned} &= 2x \frac{1}{2D-3} e^x \\ &= 2x \frac{1}{2-3} e^x \quad \text{Replace D by 1} \\ &= -2xe^x \end{aligned}$$

$$\begin{aligned} P.I_2 &= \frac{1}{D^2-3D+2} 2 \cos(2x+3) \\ &= 2 \frac{1}{-4-3D+2} \cos(2x+3) \quad \text{Replace } D^2 \text{ by } -4 \\ &= 2 \frac{1}{-3D-2} \cos(2x+3) \\ &= 2 \frac{1}{-3D-2} \frac{-3D+2}{-3D+2} \cos(2x+3) \\ &= 2 \frac{-3D+2}{9D^2-4} \cos(2x+3) \quad \text{Replace } D^2 \text{ by } -4 \\ &= 2 \frac{-3D+2}{-40} \cos(2x+3) \\ &= \frac{-3D+2}{-20} \cos(2x+3) \\ &= 6\sin(2x+3) + 2\cos(2x+3) / -20 \\ &= -\frac{1}{10} \cos(2x+3) - \frac{3}{10} \sin(2x+3) \end{aligned}$$

The general solution is $y = C.F + P.I_1 + P.I_2$

$$y = Ae^x + Be^{2x} - 2xe^x - \frac{1}{10} \cos(2x+3) - \frac{3}{10} \sin(2x+3)$$

Type IV : Problems Based on R.H.S = Polynomial in x

Binomial expression

$$(1+x)^{-1} = 1 - x + x^2 - x^3 + \dots \dots \dots$$

$$(1-x)^{-1} = 1 + x + x^2 + x^3 + \dots \dots \dots$$

$$(1+x)^{-2} = 1 - 2x + 3x^2 - 4x^3 + \dots \dots \dots$$

$$(1-x)^{-2} = 1 + 2x + 3x^2 + 4x^3 + \dots \dots \dots$$

Example:

$$\text{Solve } y'' + 4y' + 5y = 3x - 2$$

Solution:

Auxiliary Equation is $m^2 + 4m + 5 = 0$

$$\begin{aligned} m &= \frac{-4 \pm \sqrt{16-20}}{2} \\ &= \frac{-4 \pm \sqrt{-4}}{2} \\ &= \frac{-4 \pm 2i}{2} = -2 \pm i \end{aligned}$$

$$\alpha = -2, \beta = 1$$

$$\text{C.F} = e^{-2x} [A \cos x + B \sin x]$$

$$\begin{aligned} \text{P.I} &= \frac{1}{D^2+4D+5} (3x-2) \\ &= \frac{1}{5 \left[1 + \frac{D^2+4D}{5} \right]} (3x-2) \\ &= \frac{1}{5} \left[1 + \frac{D^2+4D}{5} \right]^{-1} (3x-2) \\ &= \frac{1}{5} \left[1 - \frac{D^2+4D}{5} \right] (3x-2) \\ &= \frac{1}{5} \left[1 - \frac{D^2}{5} - \frac{4D}{5} \right] (3x-2) \\ &= \frac{1}{5} \left[(3x-2) - \frac{D^2}{5} (3x-2) - \frac{4D}{5} (3x-2) \right] \\ &= \frac{1}{5} \left[3x-2 - 0 - \frac{4}{5} (3) \right] \\ &= \frac{1}{5} \left[\frac{15x-10-12}{5} \right] \\ &= \frac{1}{25} [15x-22] \end{aligned}$$

The general solution is $y = \text{C.F} + \text{P.F}$

$$y = e^{-2x} [A \cos x + B \sin x] + \frac{1}{25} [15x-22]$$

Example:

$$\text{Solve } \frac{d^2 y}{dx^2} - 5 \frac{dy}{dx} + 6y = x^2 + 3$$

Solution:

$$(D^2 - 5D + 6)y = x^2 + 3$$

Auxiliary Equation is $m^2 - 5m + 6 = 0$

$$m = 3, 2$$

$$\text{C.F} = Ae^{3x} + Be^{2x}$$

$$\text{P.I}_1 = \frac{1}{D^2-5D+6} x^2$$

$$\begin{aligned}
 &= \frac{1}{6\left[1+\frac{D^2-5D}{6}\right]} x^2 \\
 &= \frac{1}{6}\left[1+\frac{D^2-5D}{6}\right]^{-1} x^2 \\
 &= \frac{1}{6}\left[1-\left(\frac{D^2-5D}{6}\right)+\left(\frac{D^2-5D}{6}\right)^2 \dots\right] x^2 \\
 &= \frac{1}{6}\left[1-\frac{D^2}{6}+\frac{5D}{6}+\frac{25}{36}D^2\right] x^2 \\
 &= \frac{1}{6}\left[x^2-\frac{D^2(x^2)}{6}+\frac{5D(x^2)}{6}+\frac{25}{36}D^2(x^2)\right] \\
 &= \frac{1}{6}\left[x^2-\frac{2}{6}+\frac{5 \times 2x}{6}+\frac{25}{36}(2)\right] \\
 &= \frac{1}{6}\left[x^2+\frac{5}{3}x+\frac{19}{18}\right] \\
 \text{P.I}_2 &= \frac{1}{D^2-5D+6} 3e^{0x} \\
 &= \frac{1}{2}
 \end{aligned}$$

The general solution is $y = \text{C.F} + \text{P.I}_1 + \text{P.I}_2$

$$y = Ae^{3x} + Be^{2x} + \frac{1}{6}\left[x^2 + \frac{5}{3}x + \frac{19}{18}\right] + \frac{1}{2}$$

Example:

Solve $(D^3 + 8)y = x^4 + 2x + 1$

Solution :

Auxiliary Equation is $m^3 + 8 = 0$

$$m = -2, m^2 - 2m + 4 = 0$$

$$m = \frac{1 \pm i\sqrt{3}}{2}$$

$$= \frac{1}{2} \pm i\frac{\sqrt{3}}{2}$$

$$\alpha = \frac{1}{2} \quad \beta = \frac{\sqrt{3}}{2}$$

$$\text{C.F} = Ae^{-2x} + Be^{\frac{1}{2}x} \left[B \cos \frac{\sqrt{3}}{2}x + C \cos \frac{\sqrt{3}x}{2} \right]$$

$$\text{P.I} = \frac{1}{D^3+8} (x^4 + 2x + 1)$$

$$= \frac{1}{8\left[1+\frac{D^3}{8}\right]} (x^4 + 2x + 1)$$

$$= \frac{1}{8}\left[1+\frac{D^3}{8}\right]^{-1} (x^4 + 2x + 1)$$

$$\begin{aligned}
 &= \frac{1}{8} \left[1 - \frac{D^3}{8} + \left(\frac{D^3}{8} \right)^2 \dots \right] (x^4 + 2x + 1) \\
 &= \frac{1}{8} \left[1 - \frac{D^3}{8} \right] (x^4 + 2x + 1) \\
 &= \frac{1}{8} \left[(x^4 + 2x + 1) - \frac{D^3}{8} (x^4 + 2x + 1) \right] \\
 &= \frac{1}{8} \left[x^4 + 2x + 1 - \frac{24x}{8} \right] \\
 &= \frac{1}{8} [x^4 + 2x + 1 - 3x] \\
 &= \frac{1}{8} [x^4 - x + 1]
 \end{aligned}$$

The general solution is $y = C.F + P.I$

$$y = Ae^{-2x} + B\frac{1}{2}x \left[B\cos\frac{\sqrt{3}}{2}x + C\cos\frac{\sqrt{3}}{2}x \right] + \frac{1}{8}[x^4 - x + 1]$$

Type V: Problems based on R.H.S $e^{ax}F(x)$

$$\begin{aligned}
 P.I &= \frac{1}{f(D+a)} e^{ax} F(x) \quad \text{Replace } x \text{ by } D+a \\
 &= e^{ax} \frac{1}{f(D+a)} F(x)
 \end{aligned}$$

Example :

$$\text{Solve } (D^2 + 1)y = x \sinh x$$

Solution:

Auxiliary Equation is $m^2 + 1 = 0$

$$m^2 = -1$$

$$m^2 = \pm i$$

$$C.F = A \cos x + B \sin x$$

$$P.I = \frac{1}{D^2+1} x \sinh x$$

$$= \frac{1}{D^2+1} \left[x \left(\frac{e^x - e^{-x}}{2} \right) \right]$$

$$= \frac{1}{2} \left[\frac{1}{D^2+1} x e^x - \frac{1}{D^2+1} x e^{-x} \right]$$

Replace by $D + 1$; Replace D by $D - 1$

$$= \frac{1}{2} \left[e^x \frac{1}{(D+1)^2+1} x - e^x \frac{1}{(D-1)^2+1} \right]$$

$$= \frac{1}{2} \left[e^x \frac{1}{D^2+2D+2} x - e^{-x} \frac{1}{D^2-2D+2} x \right]$$

$$\begin{aligned}
 &= \frac{1}{2} \left[e^x \frac{1}{2 \left[1 + \left(\frac{D^2 + 2D}{2} \right) \right]} x - e^{-x} \frac{1}{2 \left[1 + \left(\frac{D^2 - 2D}{2} \right) \right]} x \right] \\
 &= \frac{1}{2} \left[\frac{e^x}{2} \left[1 + \left(\frac{D^2 + 2D}{2} \right) \right]^{-1} x - \frac{e^{-x}}{2} \left[1 + \left(\frac{D^2 - 2D}{2} \right) \right]^{-1} x \right] \\
 &= \frac{1}{2} \left[\frac{e^x}{2} \left(1 - \frac{D^2}{2} - \frac{2D}{2} \right) x - \frac{e^{-x}}{2} \left(1 - \frac{D^2}{2} + \frac{2D}{2} \right) x \right] \\
 &= \frac{1}{2} \left[\frac{e^x}{2} (x - 1) - \frac{e^{-x}}{2} (x + 1) \right] \\
 &= \frac{1}{2} \left[\frac{e^x x}{2} - \frac{e^x}{2} - \frac{x e^{-x}}{2} - \frac{e^{-x}}{2} \right] \\
 &= \frac{1}{2} \left[x \left(\frac{e^x - e^{-x}}{2} \right) - \left(\frac{e^x + e^{-x}}{2} \right) \right] \\
 &= \frac{1}{2} [x \sinh x - \cosh x]
 \end{aligned}$$

The general solution is $y = C.F + P.I$

$$y = A \cos x + B \sin x + \frac{1}{2} (x \sinh x - \cosh x)$$

TYPE VI:

Problems based on $f(x) = x^n \sin ax$ or $x^n \cos ax$ $P.I = \frac{1}{f(x)} x^n \sin ax$ or $x^n \cos ax$

Example

Solve $(D^2 + 1)y = x \sin x$

Solution:

Auxiliary Equation is $m^2 + 1 = 0$

$$m^2 + 1 = -1$$

$$m = \pm i$$

$$C.F = A \cos x + B \sin x$$

$$P.I = \frac{1}{D^2 + 1} x \sin x$$

$$= \frac{1}{D^2 + 1} x \text{ I.P of } e^{ix} \quad \text{Replace D by } D + i$$

$$= \text{I.P of } e^{ix} \frac{1}{(D+i)^2 + 1} x$$

$$= \text{I.P of } e^{ix} \frac{1}{D^2 + 2Di + i^2 + 1} x$$

$$= \text{I.P of } e^{ix} \frac{1}{D^2 + 2Di + i^2 + 1} x$$

$$\begin{aligned}
 &= I.P \text{ of } e^{ix} \frac{1}{D^2 + 2Di} x \\
 &= I.P \text{ of } e^{ix} \frac{1}{2Di} \left(1 + \frac{D}{2i}\right)^{-1} x \\
 &= I.P \text{ of } e^{ix} \frac{1}{2Di} \left(x - \frac{D(x)}{2i}\right) \\
 &= I.P \text{ of } (\cos x + i \sin x) \left(\frac{x^2}{4i} + \frac{x}{4}\right) \\
 &= I.P \text{ of } (\cos x + i \sin x) \left(\frac{-x^2 i}{4} + \frac{x}{4}\right) \\
 &= I.P \text{ of } \left(\frac{-ix^2}{4} \cos x + \frac{x \cos x}{4} - \frac{x^2 \sin x}{4} + \frac{ix \sin x}{4}\right) \\
 &= \frac{-x^2}{4} \cos x + \frac{x \sin x}{4}
 \end{aligned}$$

The general solution is $y = C.F + P.I$

$$y = A \cos x + B \sin x - \frac{x^2}{4} \cos x + \frac{x \sin x}{4}$$

Example:

Solve $(D^2 - 4D + 4)y = 3x^2 e^{2x} \sin 2x$

Solution:

Auxiliary Equation is $m^2 - 4m + 4 = 0$

$$m = 2, 2$$

$$C.F = (A + Bx)e^{2x}$$

$$P.I = \frac{1}{D^2 - 4D + 4} 3x^2 e^{2x} \sin 2x \quad \text{Replace D by } D + 2$$

$$= 3e^{2x} \frac{1}{(D+2)^2 - 4(D+2) + 4} x^2 \sin 2x$$

$$= 3e^{2x} \frac{1}{D^2} x^2 \sin 2x$$

$$= 3e^{2x} \frac{1}{D^2} x^2 I.P \text{ of } e^{i2x} \quad \text{Replace D by } D + 2i$$

$$= 3e^{2x} I.P \text{ of } e^{i2x} \frac{1}{(D+2i)^2} x^2$$

$$= 3e^{2x} I.P \text{ of } e^{i2x} \frac{1}{-4 \left[1 - \frac{D^2 + 4Di}{4}\right]} x^2$$

$$= 3e^{2x} I.P \text{ of } e^{i2x} \frac{1}{-4} \left[1 - \frac{D^2 + 4Di}{4}\right]^{-1} x^2$$

$$\begin{aligned}
 &= 3e^{2x} I.P \text{ of } e^{i2x} \frac{1}{-4} \left[1 + \left(\frac{D^2+4Di}{4} \right) + \left(\frac{D^2+4Di}{4} \right)^2 + \dots \right] x^2 \\
 &= 3e^{2x} I.P \text{ of } e^{i2x} \frac{1}{-4} \left[1 + \frac{D^2}{4} + Di + D^2i \right] (x^2) \\
 &= \frac{3e^{2x}}{-4} I.P \text{ of } (\cos 2x + i \sin 2x) \left(x^2 + \frac{1}{2} + i2x - 2 \right) \\
 &= \frac{-3}{4} e^{2x} I.P \text{ of } (\cos 2x + i \sin 2x) \left(x^2 + 2xi - \frac{3}{2} \right) \\
 &= \frac{-3}{4} e^{2x} I.P \text{ of } \left(x^2 \cos 2x + i2x \cos 2x - \frac{3}{2} \cos 2x + i x^2 \sin 2x - 2x \sin 2x - i \frac{3}{2} \sin 2x \right) \\
 &= \frac{-3e^{2x}}{4} \left[2x \cos 2x + x^2 \sin 2x - \frac{3}{2} \sin 2x \right]
 \end{aligned}$$

The general solution $y = C.F + P.I$

$$y = (A + Bx)e^{2x} - \frac{3}{4}e^{2x} \left[2x \cos 2x + x^2 \sin 2x - \frac{3}{2} \sin 2x \right]$$

