

Engineering Analysis & Numerical Methods

b) Variation of Parameters

$y'' + f(x)y' + g(x)y = R(x)$ * اذا لم يكن $R(x)$ من ضمن الدوال السابقة في الجدول، نعمل بهيئة الطريقة

$y = y_h + y_p$

$y_p = u_1 y_1 + u_2 y_2$

$y_p' = (u_1 y_1' + u_1' y_1) + (u_2 y_2' + u_2' y_2)$ و

and $u_1' y_1 + u_2' y_2 = 0$ (1)

$y_p' = u_1 y_1' + u_2 y_2'$ طريقة

$y_p'' = (u_1 y_1'' + u_1' y_1') + (u_2 y_2'' + u_2' y_2')$ D.E.

$\therefore R(x) = (u_1 y_1'' + u_1' y_1' + u_2 y_2'' + u_2' y_2') + f(x)(u_1 y_1 + u_2 y_2) + g(x)(u_1 y_1 + u_2 y_2)$

$\therefore u_1 (y_1'' + f(x)y_1' + g(x)y_1) + u_2 (y_2'' + f(x)y_2' + g(x)y_2) + u_1' y_1' + u_2' y_2' = R(x)$ (2)

Solve (1) & (2)

$u_1 = \frac{-y_2 R(x)}{y_1 y_2' - y_2' y_1}$

$u_2 = \frac{y_1 R(x)}{y_1 y_2' - y_2' y_1}$

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$$y_p' = -u_1 e^{-x} - u_2 x e^{-x} + u_2 e^{-x}$$

Example: - Solve the D.E. $y'' + 2y' + y = e^x$

Sol: $m^2 + 2m + 1 = 0 \Rightarrow m_1 = m_2 = -1$

∴ $y_h = C_1 e^{-x} + C_2 x e^{-x}$

$y_1 = e^{-x}$, $y_2 = x e^{-x}$

$$W(y_1, y_2) = \begin{vmatrix} e^{-x} & x e^{-x} \\ -e^{-x} & e^{-x} - x e^{-x} \end{vmatrix} = e^{-2x} \begin{vmatrix} 1 & x \\ -1 & (1-x) \end{vmatrix}$$

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

$$u_1 = \int \frac{-y_2 R(x)}{W} dx = \int \frac{-x e^{-x} \cdot e^x}{e^{-2x}} dx = - \int x e^{2x} dx$$

$$= - \left[x \cdot \frac{e^{2x}}{2} - \int \frac{1}{2} e^{2x} (1) dx \right]$$

integrat. by parts

$$= - \left[\frac{x}{2} e^{2x} - \frac{1}{4} e^{2x} \right] = \frac{e^{2x}}{4} (1 - 2x)$$

$$u_2 = \int \frac{y_1 \cdot R(x)}{W} dx = \int \frac{e^{-x} \cdot e^x}{e^{-2x}} dx = \int e^{2x} dx$$

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

$$y_p = u_1 y_1 + u_2 y_2$$

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

$$y_p = u_1 y_1 + u_2 y_2 = u_1 e^{-x} + u_2 x e^{-x}$$

$$y_p' = (-u_1 e^{-x} + u_1' e^{-x}) + (u_2(-x e^{-x} + e^{-x})) + u_2' x e^{-x}$$

$$u_1' y_1 + u_2' y_2 = 0 \Rightarrow u_1' e^{-x} + u_2' x e^{-x} = 0$$

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

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

$$y = y_h + y_p = c_1 e^{-x} + c_2 x e^{-x} + \frac{e^x}{4}$$

مثال

Example:- Solve the D.E. $y''' - 3y'' + 3y' - y = \frac{e^x}{x}$

$$D^3 - 3D^2 + 3D - 1 = 0$$

$$D=1, \quad 1 - 3 + 3 - 1 = 0 \quad (O.K.)$$

$$\therefore D_1 = 1$$

$$(D-1)(D-1)$$

$$D_2 = D_3 = 1$$

$$\begin{array}{r} D^2 - 2D + 1 \\ \hline D-1 \overline{) D^3 - 3D^2 + 3D - 1} \\ \underline{+ D^3 \quad - D^2} \\ - 2D^2 + 3D - 1 \\ \underline{+ 2D^2 \quad - 2D} \\ + 2D - 1 \end{array}$$

$$\therefore y_h = c_1 e^x + c_2 x e^x + c_3 x^2 e^x$$

$$\therefore y_1 = e^x, \quad y_2 = x e^x, \quad y_3 = x^2 e^x$$

$$y_p = u_1 y_1 + u_2 y_2 + u_3 y_3$$

$w(y_1, y_2, y_3) =$	y_1	y_2	y_3	$\frac{P}{Q} = \frac{\pm 1}{\pm 1}$
	y_1'	y_2'	y_3'	
	y_1''	y_2''	y_3''	
	y_1'''	y_2'''	y_3'''	

$$f(1) = 1 - 3 + 3 - 1 = 0$$

$$\begin{array}{r} 1 \quad -3 \quad +3 \quad -1 \\ \hline 1 \quad -2 \quad +1 \end{array}$$

$$1 \quad -2 \quad 1 \quad 0 = D^2 - 2D + 1 = 0 \quad (D-1)(D-1) = 0 \quad \therefore D_2 = D_3 = 1$$

$$m_1 = 1$$

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$$\omega(\gamma_1, \gamma_2, \gamma_3) = \begin{vmatrix} e^x & xe^x & x^2e^x \\ e^x & xe^x + e^x & x^2e^x + 2xe^x \\ e^x & xe^x + 2e^x & x^2e^x + 2xe^x + 2(xe^x + e^x) \end{vmatrix}$$

$$= e^{3x} \begin{vmatrix} 1 & x & x^2 \\ 1 & x+1 & x^2+2x \\ 1 & x+2 & x^2+4x+1 \end{vmatrix}$$

$$= e^{3x} [1 \cdot [(x^3 + 4x^2 + x + x^2 + 4x + 1) - (x^3 + 2x^2 + 2x^2 + 4x)] - x \cdot [(x^2 + 4x + 1) - (x^2 + 2x)] + x^2 \cdot [(x + 2) - (x + 1)]]$$

$$\omega(\gamma_1, \gamma_2, \gamma_3) = e^{2x}$$

$$u_1 = \int \frac{P(x) \cdot \frac{d^2 \gamma_2}{dx^2} \cdot \frac{d^2 \gamma_3}{dx^2} \cdot \dots \cdot \frac{d^2 \gamma_n}{dx^2}}{\omega(\gamma_1, \gamma_2, \dots, \gamma_n)} dx$$

$$\bar{u}_1 = \frac{e^x/x \cdot xe^x + 2e^x \cdot x^2e^x + 2xe^x + 2(xe^x + e^x)}{\omega(\gamma_1, \gamma_2, \gamma_3)}$$

$$\omega(\gamma_1, \gamma_2, \gamma_3)$$

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$$= \frac{1}{e^{3x}} \cdot \frac{e^x \cdot 2x}{x} \begin{vmatrix} x & x^2 \\ x+1 & x^2+2x \end{vmatrix}$$

$$= \frac{e^x}{x e^{3x}} \cdot e^{2x} [(x^3 + 2x^2) - (x^3 + x^2)]$$

$$U_1 = \frac{e^x}{x e^{3x}} \cdot x^2 \cdot e^{2x} = x$$

$$u_1 = \int x dx = \frac{x^2}{2}$$

$$U_2 = \frac{-1}{\omega(\dots)} \begin{vmatrix} e^x & 0 & x^2 e^x \\ e^x & 0 & x^2 e^x + 2x e^x \\ e^x & \frac{e^x}{x} & x^2 e^x + 2x e^x + 2(x e^x + e^x) \end{vmatrix}$$

$$= -e^{-3x} \cdot \frac{e^x}{x} \begin{vmatrix} e^x & x^2 e^x \\ e^x & x^2 e^x + 2x e^x \end{vmatrix}$$

$$= -e^{-3x} \cdot \frac{e^x}{x} \cdot e^{2x} \begin{vmatrix} 1 & x^2 \\ 1 & x^2 + 2x \end{vmatrix}$$

$$U_2 = -e^{-3x} \cdot \frac{e^x}{x} (2x e^{2x}) = -2$$

this is $\int u \cdot v dx$

$$U_2 = -2x$$

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$$\bar{U}_3 = \frac{1}{\omega(y_1, y_2, y_3)} \left| \begin{array}{cc|c} e^x & xe^x & 0 \\ e^x & xe^x + e^x & 0 \\ e^x & xe^x + 2e^x & \frac{e^x}{x} \end{array} \right|$$

$$= \frac{1}{e^{3x}} \cdot \frac{e^x}{x} \left| \begin{array}{cc|c} e^x & xe^x & \\ e^x & xe^x + e^x & \end{array} \right|$$

$$= \frac{1}{e^{3x}} \cdot \frac{e^x}{x} \cdot e^{2x} \left| \begin{array}{cc|c} 1 & x & \\ 1 & x+1 & \end{array} \right|$$

$$\bar{U}_3 = \frac{1}{x} (1) = \frac{1}{x} \Rightarrow U_3 = \ln x$$

$$\therefore J_p = \frac{x^2}{2} e^x + 2x^2 \cdot e^x + x^2 e^x \ln x$$

$$y_1 \cdot J_1 \quad y_2 \cdot J_2 \quad J_3 \cdot y_3$$

$$J = J_h + J_p$$

$$y = c_1 e^x + c_2 x e^x + c_3 x^2 e^x + \frac{x^2}{2} e^x + 2x^2 e^x + x^2 e^x \ln x$$