

Variation of parameter method:

Given a 2nd-order linear inhomogeneous ODE of the type

$$a_2 y'' + a_1 y' + a_0 y = f(x)$$

with two distinct roots $\lambda_1 \neq \lambda_2$ of the characteristic equation

$$H_2(\lambda) = a_2 \lambda^2 + a_1 \lambda + a_0 = 0$$

The general solution $y_g(x)$ can be written as

$$y_g(x) = y_p(x) + y_h(x)$$

where $y_h(x)$ is the general solution of the homogeneous ODE

$$a_2 y'' + a_1 y' + a_0 y = 0$$

and $y_p(x)$ is a particular solution of the inhomogeneous ODE.

With the variation of parameter method we found one particular solution $y_p(x)$

$$y_p(x) = \frac{1}{a_2(\lambda_1 - \lambda_2)} \left\{ \underbrace{e^{\lambda_1 x} \int f(x) e^{-\lambda_1 x} dx}_{F_1(x)} - \underbrace{e^{\lambda_2 x} \int f(x) e^{-\lambda_2 x} dx}_{F_2(x)} \right\}$$

while $y_h(x)$ is given by

$$y_h(x) = c_1 e^{\lambda_1 x} + c_2 e^{\lambda_2 x}$$

with c_1, c_2 arbitrary constants

Solve the ODE

$$y'' - 3y' + 2y = e^{2x} \quad f(x) = e^{2x}$$

Consider the characteristic equation of the corresponding

$$\text{homogeneous ODE } y'' - 3y' + 2y = 0$$

$$H_2(\lambda) = \lambda^2 - 3\lambda + 2 = 0$$

$$\Rightarrow \text{Roots } \lambda = \frac{3 \pm \sqrt{9 - 8}}{2} = \frac{3 \pm 1}{2} \begin{cases} \lambda_1 = 2 \\ \lambda_2 = 1 \end{cases}$$

$\lambda_1 \neq \lambda_2 \Rightarrow$ Use the variation of parameter method.

The general solution will be given by

$$y_{\text{G}}(x) = y_{\text{p}}(x) + y_{\text{h}}(x)$$

$$\text{where } y_{\text{h}}(x) = c_1 e^{2x} + c_2 e^x \quad \text{with } c_1, c_2 \in \mathbb{R} \text{ arbitrary constants.}$$

$$\text{and } y_{\text{p}}(x) = \frac{1}{1 \cdot (2-1)} \left\{ e^{2x} F_1(x) - e^x F_2(x) \right\} = e^{2x} F_1(x) - e^x F_2(x)$$

$$F_1(x) = \int f(x) e^{-\lambda_1 x} dx = \int e^{2x} e^{-2x} dx = \int dx = x$$

$$F_2(x) = \int f(x) e^{-\lambda_2 x} dx = \int e^{2x} e^{-x} dx = \int e^x dx = e^x$$

$$y_p(x) = x e^{2x} - e^x \cdot e^x = x e^{2x} - e^{2x}$$

$$y_g(x) = x e^{2x} - e^{2x} + C_1 e^{2x} + C_2 e^{2x} \quad \text{with } C_1, C_2 \in \mathbb{R} \text{ arbitrary constant.}$$

$$y_g(x) = x e^{2x} + \underbrace{(C_1 - 1)}_{C_1} e^{2x} + \underbrace{C_2}_{C_2} e^{2x}$$

$$y_g(x) = x e^{2x} + C_1 e^{2x} + C_2 e^{2x}$$

The educated guess method cannot be used because

$$f(x) = e^{ax}$$

where a coincides with one of the roots of the characteristic equation.