

# 1 Theory of Higher-Order Linear Differential Equations

## 1.1 Basic Theory of Linear Differential Equations

A linear differential equation of order  $n$  is an equation that can be written in the form

$$a_n(x)y^{(n)}(x) + a_{n-1}(x)y^{(n-1)}(x) + \cdots + a_0(x)y(x) = b(x)$$

where  $a_0(x), a_1(x), \dots, a_n(x)$  and  $b(x)$  depend on  $x$ , not  $y$ . When  $a_0, a_1, \dots, a_n$  are all constants, we say this equation has constant coefficients; otherwise it has variable coefficients. If  $b(x) = 0$ , this equation is called homogeneous; otherwise it is nonhomogeneous.

We assume  $a_0(x), a_1(x), \dots, a_n(x)$  and  $b(x)$  are all continuous on an interval  $I$  and  $a_n(x) \neq 0$  on  $I$ .

We can rewrite the equation in standard form

$$y^{(n)}(x) + p_1(x)y^{(n-1)}(x) + \cdots + p_n(x)y(x) = g(x)$$

where the functions  $p_1(x), \dots, p_n(x)$ , and  $g(x)$  are continuous on  $I$ .

### Theorem 1.1

Suppose  $p_1(x) \dots p_n(x)$  and  $g(x)$  are continuous on an interval  $(a, b)$  that contains the point  $x_0$ . Then, for any choice of the initial values,  $\gamma_0, \gamma_1, \dots, \gamma_{n-1}$ , there exists a unique solution  $y(x)$  on the whole interval  $(a, b)$  to the initial value problem

$$y^{(n)} + p_1(x)y^{(n-1)}(x) + \cdots + p_n(x)y(x) = g(x)$$

$$y(x_0) = \gamma_0, y'(x_0) = \gamma_1 \dots y^{(n-1)}(x_0) = \gamma_{n-1}$$

### Example

For the initial value problem

$$x(x-1)y''' - 3xy'' + 6x^2y' - (\cos x)y = \sqrt{x+5}$$
$$y(x_0) = 1, \quad y'(x_0) = 0, \quad y''(x_0) = 7$$

determine the values of  $x_0$  and the intervals  $(a, b)$  containing  $x_0$  for which the above theorem guarantees the existence of a unique solution on  $(a, b)$ .

We know that  $x \neq 0, 1$  from  $x(x-1)$ .

In standard form this becomes  $y''' - \frac{3x}{x(x-1)}y'' + \frac{6x^2}{x(x-1)}y' - \frac{\cos x}{x(x-1)}y = \frac{\sqrt{x+5}}{x(x-1)}$ .

These functions will be continuous when  $x \neq 0$  and  $x \neq 1$ . We also know that  $x \geq -5$  from the last term.

The intervals are  $(-5, 0)$ ,  $(0, 1)$  and  $(1, \infty)$  in which all the  $x_0$  can have an element from.

If we let the left-hand side of equation in the standard form define the differential operator  $L$ ,

$$L[y] = \frac{d^n y}{dx^n} + p_1 \frac{d^{n-1} y}{dx^{n-1}} + \cdots + p_n y = (D^n + p_1 D^{n-1} + \cdots + p_n)[y]$$

then the standard form equation can be expressed in the operator form

$$L[y](x) = g(x)$$

Keep in mind that  $L$  is a linear operator - that is, it satisfies

$$L[y_1 + y_2 + \cdots + y_m] = L[y_1] + L[y_2] + \cdots + L[y_m]$$

$$L[cy] = cL[y]$$

where  $c$  is any constant.

### Definition: Wronskian

Let  $f_1, \dots, f_n$  be any  $n$  functions that are  $(n - 1)$  times differentiable.

The function

$$W[f_1, f_2, \dots, f_n] = \begin{vmatrix} f_1 & f_2 & \cdots & f_n \\ f_1' & f_2' & \cdots & f_n' \\ \vdots & \vdots & \ddots & \vdots \\ f_1^{(n-1)} & f_2^{(n-1)} & \cdots & f_n^{(n-1)} \end{vmatrix}$$

is called the Wronskian of  $f_1, \dots, f_n$ .

### Theorem 1.2

Let  $y_1, \dots, y_n$  be  $n$  solutions on  $(a, b)$  of

$$y^{(n)}(x) + p_1(x)y^{(n-1)}(x) + \cdots + p_n(x)y(x) = 0$$

where  $p_1, \dots, p_n$  are continuous on  $(a, b)$ . If at some point  $x_0$  in  $(a, b)$  these solutions satisfy

$$W[y_1, \dots, y_n](x_0) \neq 0$$

then every solution of the above equation on  $(a, b)$  can be expressed in the form

$$y(x) = C_1y_1(x) + \cdots + C_ny_n(x)$$

where  $C_1, \dots, C_n$  are constants.

### Definition: Linear Dependence of Functions

The  $M$  functions  $f_1, f_2, \dots, f_m$  are said to be linearly dependent on an interval  $I$  if at least one of them can be expressed as a linear combination of the others on  $I$ ; equivalently, they are linearly dependent if there exist constants  $c_1, c_2, \dots, c_m$ , not all zero, such that

$$c_1f_1(x) + c_2f_2(x) + \cdots + c_mf_m(x) = 0$$

for all  $x$  in  $I$ . Otherwise, they are said to be linearly independent on  $I$ .

**Example**

Show that the functions  $f_1(x) = e^x$ ,  $f_2(x) = e^{-2x}$ , and  $f_3(x) = 3e^x - 2e^{-2x}$  are linearly dependent on  $(-\infty, \infty)$ .

We can see that  $f_3 = 3f_1 - 2f_2$ . We can see that  $f_3$  is a linear combination of the other two functions.

We have a set of constants, not all zero that  $c_1f_1 + c_2f_2 + c_3f_3 = 0$  from  $3f_1 - 2f_2 - 1f_3$ , so the set of  $\{f_1, f_2, f_3\}$  is linearly dependent.

If you do the Wronskian of the functions:  $W[f_1, f_2, f_3]$ , we get 0 which means that it is linearly dependent. The process of writing the Wronskian takes a lot of paper, so it is easier likely to do the  $c_1f_1 + c_2f_2 + \dots + c_nf_n = 0$  method.

To prove that functions  $f_1, f_2, \dots, f_m$  are linearly independent, a convenient approach is to assume the equation defined in the linear dependence definition holds and show that this forces  $c_1 = c_2 = \dots = c_m = 0$ .

**Example**

Show that the functions  $f_1(x) = x$ ,  $f_2(x) = x^2$ , and  $f_3(x) = 1 - 2x^2$  are linearly independent on  $(-\infty, \infty)$ .

Assume  $c_1f_1 + c_2f_2 + c_3f_3 = 0$ . If we can show this, then we can show its independence.

From this we will get  $c_1x + c_2x^2 + c_3(1 - 2x^2) = 0$ .

If we let  $x = 0$ , we get  $c_3 = 0$ .

If we let  $x = 1$ , we get  $c_1 + c_2 - c_3 = 0$  and if we let  $x = -1$ , we get  $-c_1 + c_2 - c_3 = 0$ .

From this we see that  $c_1 + c_2 = 0$  and  $-c_1 + c_2 = 0$ .

The functions are linearly independent when  $c_1, c_2$  and  $c_3$  are equal to 0, so  $x$ ,  $x^2$ , and  $1 - 2x^2$  are linearly independent.

There are other ways to do this as well.

**Theorem 1.3**

If  $y_1, y_2, \dots, y_n$  are  $n$  solutions to  $y^{(n)} + p_1y^{(n-1)} + \dots + p_ny = 0$  on the interval  $(a, b)$ , with  $p_1, p_2, \dots, p_n$  continuous on  $(a, b)$ , then the following statements are equivalent

1.  $y_1, y_2, \dots, y_n$  are linearly dependent on  $(a, b)$ .
2. The Wronskian  $W[y_1, y_2, \dots, y_n](x_0)$  is zero at some point  $x_0$  in  $(a, b)$ .
3. The Wronskian  $W[y_1, y_2, \dots, y_n](x)$  is identically zero on  $(a, b)$ .

The contrapositives of these statements are also equivalent:

1.  $y_1, y_2, \dots, y_n$  are linearly independent on  $(a, b)$ .
2. The Wronskian  $W[y_1, y_2, \dots, y_n](x_0)$  is nonzero at some point  $x_0$  in  $(a, b)$ .
3. The Wronskian  $W[y_1, y_2, \dots, y_n](x)$  is never zero on  $(a, b)$ .

Whenever the last 3 are met,  $\{y_1, y_2, \dots, y_n\}$  is called a fundamental solution set for linear independence theorem on  $(a, b)$ .

It is useful to keep in mind the following sets consist of functions that are linearly independent on every open interval  $(a, b)$ :

$$\begin{aligned} &\{1, x, x^2, \dots, x^n\} \\ &\{1, \cos x, \sin x, \cos 2x, \sin 2x, \dots, \cos nx, \sin nx\} \\ &\{e^{\alpha_1 x}, e^{\alpha_2 x}, \dots, e^{\alpha_n x}\} \end{aligned}$$

where  $\alpha_i$  are distinct constants.

**Theorem 1.4**

Let  $y_p(x)$  be a particular solution to the nonhomogeneous equation

$$y^{(n)}(x) + p_1(x)y^{(n-1)}(x) + \cdots + p_n(x)y(x) = g(x)$$

on the interval  $(a, b)$  with  $p_1, p_2, \dots, p_n$  continuous on  $(a, b)$ , and let  $\{y_1, \dots, y_n\}$  be a fundamental solution set for the corresponding homogeneous equation

$$y^{(n)}(x) + p_1(x)y^{(n-1)}(x) + \cdots + p_n(x)y(x) = 0$$

Then every solution of the original nonhomogeneous equation on the interval  $(a, b)$  can be expressed in the form

$$y(x) = y_p(x) + C_1y_1(x) + \cdots + C_ny_n(x)$$

**Example**

Find a general solution on the interval  $(-\infty, \infty)$  to

$$L[y] = y''' - 2y'' - y' + 2y = 2x^2 - 2x - 4 - 24e^{-2x}$$

given that  $y_{p_1}(x) = x^2$  is a particular solution to  $L[y] = 2x^2 - 2x - 4$ ,  $y_{p_2}(x) = e^{-2x}$  is a particular solution to  $L[y] = -12e^{-12x}$ , and that  $y_1(x) = e^{-x}$ ,  $y_2(x) = e^x$ , and  $y_3(x) = e^{2x}$  are solutions to the corresponding homogeneous equation.

We know that  $\{e^{-x}, e^x, e^{2x}\}$  is a fundamental solution set for homogeneous equations so we have  $C_1e^{-x} + C_2e^x + C_3e^{2x}$ .

We know that  $L[x^2] = 2x^2 - 2x - 4$  and  $L[e^{-2x}] = -12e^{-2x}$ . From the former, we have  $L[2e^{-2x}] = -24e^{-2x}$ .

We know that  $Ly_p = 2x^2 - 2x - 4 - 24e^{-2x}$ . We also know that  $L[x^2 - 2e^{-2x}] = L[x^2] - 2L[e^{-2x}] = 2x^2 - 2x - 4 - 24e^{-2x}$ .

The solution of the nonhomogeneous equation is  $x^2 - 2e^{-2x}$ .

The general solution is therefore  $y(x) = x^2 - 2x^{-2x} + C_1e^{-2x} + C_2e^x + C_3e^{2x}$ .

## 1.2 Homogeneous Linear Equations with Constant Coefficients

Consider the homogeneous linear  $n$ th-order differential equation with constant coefficients

$$a_ny^{(n)}(x) + a_{n-1}y^{(n-1)}(x) + \cdots + a_1y'(x) + a_0y(x) = 0$$

$e^{rx}$  is a solution to the equation, provided  $r$  is a root of the auxiliary (or characteristic equation)

$$P(r) = a_nr^n + a_{n-1}r^{n-1} + \cdots + a_0 = 0$$

**Distinct real roots:** If the roots  $r_1, r_2, \dots, r_n$  of the auxiliary equation are real and distinct, then the  $n$  solutions to the first equation defined are

$$y_1(x) = e^{r_1x}, \quad y_2(x) = e^{r_2x}, \quad \dots, \quad y_n(x) = e^{r_nx}$$

**Example**

Find a general solution to

$$y''' - 2y'' - 5y' + 6y = 0$$

Using the auxiliary equation we get  $r^3 - 2r^2 - 5r + 6 = 0$  from this.

From algebra, we know that the possible roots are  $\pm 1, \pm 2, \pm 3, \pm 6$ .

Let's assume  $r = 1$  is a solution. From synthetic division, we see that  $r = 1$  is a root. Now we can see that  $(r - 1)(r^2 - r - 6)$  is a solution.

Factoring this gives  $(r - 1)(r - 3)(r + 2)$ .

The general solution is  $y = C_1e^x + C_2e^{3x} + C_3e^{-2x}$ .

Looking at complex roots: If  $\alpha + i\beta$  ( $\alpha, \beta$  real) is a complex root of the auxiliary equation, then so is its complex conjugate  $\alpha - i\beta$ . If we accept complex-valued functions as solutions, then both  $e^{(\alpha+i\beta)x}$  and  $e^{(\alpha-i\beta)x}$  are solutions to the original homogeneous linear equation. The real-valued functions (which are linearly independent) corresponding to the complex roots  $\alpha \pm i\beta$  are

$$e^{\alpha x} \cos(\beta x), e^{\alpha x} \sin(\beta x)$$

**Example**

Find a general solution to

$$y''' + y'' + 3y' - 5y = 0$$

The auxiliary equation is  $r^3 + r^2 + 3r - 5 = 0$ .

The possible roots are  $\pm 1, \pm 5$ .

We know that 1 works from synthetic division and we get  $(r - 1)(r^2 + 2r + 5)$ .

From  $r^2 + 2r + 5$ , we get that  $-1 \pm 2i$  are the roots of this.

We get  $c_1e^x + c_2e^{-x} \cos 2x + c_3e^{-x} \sin 2x$ .

If  $r_1$  is a root of multiplicity  $m$ , then the  $m$  linearly independent solutions are

$$e^{r_1 x}, x e^{r_1 x}, x^2 e^{r_1 x}, \dots, x^{m-1} e^{r_1 x}$$

If  $\alpha + i\beta$  is a repeated complex root of multiplicity  $m$ , then the  $2m$  linearly independent real-valued solutions are

$$e^{\alpha x} \cos(\beta x), x e^{\alpha x} \cos(\beta x), \dots, x^{m-1} e^{\alpha x} \cos(\beta x) \\ e^{\alpha x} \sin(\beta x), x e^{\alpha x} \sin(\beta x), \dots, x^{m-1} e^{\alpha x} \sin(\beta x)$$

**Example**

Find a general solution to

$$y^{(4)} - y^{(3)} - 3y'' + 5y' - 2y = 0$$

The auxiliary equation is  $r^4 - r^3 - 3r^2 + 5r - 2 = 0$ .

The possible roots are  $\pm 1, \pm 2$ .

We know that  $r = 1$  works from plugging in. Using synthetic division, we get  $(r - 1)(r^3 - 3r + 2)$ .

From the  $r^3 - 3r + 2$  term, we can factor this to  $(r - 1)(r^2 + r - 2)$ .

The auxiliary equation ends up being  $(r - 1)^3(r + 2)$ .

The general solution ends up being  $c_1e^x + C_2xe^x + C_3x^2e^x + C_4e^{-2x}$ .

**Example**

Find a general solution to

$$y^{(4)} - 8y^{(3)} + 26y'' - 40y' + 25y = 9$$

The auxiliary equation is  $r^4 - 8r^3 + 26r^2 - 40r + 25 = 0$ .

Let's assume we are told that  $r_1 = 2 + i$  and  $r_2 = 2 - i$ .

This means that  $(r - (2 + i))(r - (2 - i)) = r^2 - 4r + 5$  is a factor.

Dividing  $r^4 - 8r^3 + 26r^2 - 40r + 25$  from this gives us  $r^2 - 4r + 5$ .

We know the roots are  $2 + i, 2 - i, 2 + i, 2 - i$ .

Since  $2 + i$  and  $2 - i$  have multiplicity of two, then the solution is  $y = C_1e^{2x} \cos x + C_2e^{2x} \sin x + C_3xe^{2x} \cos x + C_4xe^{2x} \sin x$ .

### 1.3 Undetermined Coefficients and the Annihilator Method

Previously we used the Method of Undetermined Coefficients to find a particular solution to a nonhomogeneous linear second-order constant coefficient equation

$$L[y] = (aD^2 + bD + c)[y] = f(x)$$

when  $f(x)$  had a particular form (a product of a polynomial, an exponential, and a sinusoid) by observing a solution form  $y_p$  must resemble  $f$ . We also had to make accommodations when  $y_p$  was a solution to the homogeneous equation  $L[y] = 0$ .

The annihilator method uses the observation that suitable types of nonhomogeneities  $f(x)$  are themselves solutions to homogeneous differential equations with constant coefficients.

1. Any nonhomogeneous term of the form  $f(x) = e^{rx}$  satisfies  $(D - r)[f] = 0$
2. Any nonhomogeneous term of the form  $f(x) = x^k e^{rx}$  satisfies  $(D - r)^m[f] = 0$  for  $k = 0, 1, \dots, m - 1$ .
3. Any nonhomogeneous term of the form  $f(x) = \cos \beta x$  or  $\sin \beta x$  satisfies  $(D^2 + \beta^2)[f] = 0$
4. Any nonhomogeneous term of the form  $f(x) = x^k e^{\alpha x} \cos \beta x$  or  $x^k e^{\alpha x} \sin \beta x$  satisfies  $[(D - \alpha)^2 + \beta^2]^m[f] = 0$  for  $k = 0, 1, \dots, m - 1$ .

We have that  $D^n$  annihilates polynomial of degree  $n - r$ .

We have that  $D - r$  annihilates  $e^{rx}$ .

We have that  $(D - r)^k$  annihilates  $x^{k-1}e^{rx}$

We have that  $D^2 - 2\alpha D + (\alpha^2 + \beta^2)$  annihilates  $e^{\alpha x} \cos \beta x, e^{\alpha x} \sin \beta x$ .

If have a power of  $x^{k-1}$  to the above, then raise the above to the power of  $k$  to annihilate this. If we just have  $\cos \beta x$  or  $\sin \beta x$ , then the operator becomes  $D^2 + \beta^2$ .

### Definition

A linear differential operator  $A$  is said to annihilate a function  $f$  if

$$A[f](x) = 0$$

for all  $x$ . That is,  $A$  annihilates  $f$  if  $f$  is a solution to the homogeneous linear differential equation above on  $(-\infty, \infty)$ .

### Example

Find a differential operator that annihilates

$$6xe^{-4x} + 5e^x \sin 2x$$

We know that  $(D + 4)^2$  will annihilate  $6xe^{-4x}$ .

We saw that the form that annihilates the other part of the equation is  $D^2 - 2\alpha D + (\alpha^2 + \beta^2)$ .

We know that  $\alpha = 1$  and  $\beta = 2$ .

The operator that will annihilate that term is  $D^2 - 2D + 5$ , so this term annihilates  $5e^x \sin 2x$ .

The sum will be annihilated by multiplying  $(D + 4)^2$  and  $(D^2 - 2D + 5)$ .

**Example**

Find a general solution to

$$y'' - y = xe^x + \sin x$$

**Method 1: Undetermined Coefficients**

The homogeneous equation is  $m^2 - 1$ , so the solution to the homogeneous equation is  $y_c = c_1 e^x + c_2 e^{-x}$ .

The form of the particular solution looks like  $y_p = (Ax + B)e^x + C \sin x + D \cos x$ .

Let's find the form of  $xe^x$  first.

We have that  $y_p = (Ax + B)e^x$ , then the derivative is  $Ae^x + (Ax + B)e^x = Axe^x + (A + B)e^x$ . The second derivative is  $Ae^x + Axe^x + (A + B)e^x = Axe^x + (2A + B)e^x$ .

Plugging this in gives  $Axe^x + (2A + B)e^x - (Ax + B)e^x = xe^x$ . We end up getting  $2Ae^x = xe^x$ .

Because of the overlap with the homogeneous equation, the particular solution is actually  $y_p = x(Ax + B)e^x = (Ax^2 + Bx)e^x$ .

The first derivative of this is  $(2Ax + B)e^x + (Ax^2 + Bx)e^x = [Ax^2 + (2A + B)x + B]e^x$ . The second derivative is  $(2Ax + 2A + B)e^x + [Ax^2 + (2A + B)x + B]e^x = [Ax^2 + (4A + B)x + (2A + 2B)]e^x$ .

Plugging this in gives  $[Ax^2 + (4A + B)x + (2A + 2B)]e^x - (Ax^2 + Bx)e^x = xe^x$ .

Simplifying this gives  $4A = 1$  and  $2A + 2B = 0$ . From this we get  $A = 1/4$  and  $B = -1/4$ .

The solution for  $y_p = (1/4x^2 - 1/4x)e^x = x(\frac{1}{4}x - \frac{1}{4})e^x$ .

Now we need to solve the other part of  $y_p$ .

Doing derivatives and plugging in stuff we get  $C = -1/2$  and  $D = 0$ , so  $y_p = x(\frac{1}{4}x - \frac{1}{4})e^x - \frac{1}{2} \sin x$ .

Therefore  $y = c_1 e^x + c_2 e^{-x} + x(-\frac{1}{4}x - \frac{1}{4})e^x - \frac{1}{2} \sin x$

**Method 2: Annihilator Method** We know that  $(D - 1)^2$  annihilates  $xe^x$ .

We know that for  $\sin x$  the form is  $D^2 - 2\alpha D + (\alpha^2 + \beta^2)$ .

So  $D^2 + 1$  annihilates  $\sin x$ .

$(D - 1)^2(D^2 + 1)$  annihilates  $xe^x + \sin x$ .

Rewrite the equation using differential operator notation. We end up getting  $(D^2 - 1)y = xe^x + \sin x$ .

This gives  $(D + 1)(D - 1)y = xe^x + \sin x$ . Applying  $(D - 1)^2(D^2 + 1)$  to both sides, we get  $(D + 1)(D - 1)^3(D^2 + 1)y = (D - 1)^2(D + 1)[xe^x + \sin x]$ .

We get that  $(D + 1)(D - 1)^3(D^2 + 1)y = 0$ .

We would have  $y = c_1 e^{-x} + c_2 e^x + c_3 x e^x + c_4 x^2 e^x + c_5 \sin x + c_6 \cos x$  as the general solution to the homogeneous equation.

The particular solution is exactly what we got in the same form using the annihilator method.

Belpw for me later *Exercise* Find a general solution to  $y''' - 3y'' + 4y = xe^2x$  pls later anastasia come back

## 1.4 Method Of Variation of Parameters

The method of undetermined coefficients and the annihilator method work only for linear equations with constant coefficients and when the nonhomogeneous term is a solution to some homogeneous linear equation with constant coefficients. The method of variation of parameters discussed in chapter 4 generalizes to higher-order linear equations with variable coefficients.

Our goal is to find a solution to the standard form equation

$$L[y](x) = g(x)$$

where  $L[y] = y^{(n)} + p_1 y^{(n-1)} + \dots + p_n y$  and the coefficient functions  $p_1, p_2, \dots, p_n$  as well as  $g$  are continuous



on  $(a, b)$ .

A general solution to  $L[y](x) = 0$  is  $y_h(x) = C_1 y_1(x) + \cdots + C_n y_n(x)$ .

In the method of variation of parameters, there exists a particular solution to the standard form equation of the form

$$y_p(x) = v_1(x)y_1(x) + \cdots + v_n(x)y_n(x)$$

The functions  $v'_1, v'_2, \dots, v'_n$  must satisfy the system

$$\begin{aligned} y_1 v'_1 + \cdots + y_n v'_n &= 0 \\ \vdots \quad \quad \quad \vdots \quad \quad \quad \vdots \quad \quad \quad \vdots \quad \quad \quad \vdots \\ y_1^{(n-2)} v'_1 + \cdots + y_n^{(n-2)} v'_n &= 0 \\ y_1^{(n-1)} v'_1 + \cdots + y_n^{(n-1)} v'_n &= g \end{aligned}$$

Solving the system using Cramer's Rule, we find that  $v'_k(x) = \frac{g(x)W_k(x)}{W[y_1, \dots, y_n](x)}$  where  $k = 1, \dots, n$ . and where  $W_k(x)$  is the determinant of a matrix obtained from the Wronskian  $W[y_1, \dots, y_n](x)$  by replacing the  $k$ th column by  $\text{Col}[0, \dots, 0, 1]$ .

**Example**

Find a general solution to the Cauchy-Euler equation

$$x^3 y''' + x^2 y'' - 2xy' + 2y = x^3 \sin x, \quad x > 0$$

From Cauchy Euler, we see that  $y = x^r$ ,  $y' = rx^{r-1}$ ,  $y'' = r(r-1)x^{r-2}$ ,  $y''' = r(r-1)(r-2)x^{r-3}$ .

Plugging this in the homogeneous equation gives  $x^3 \cdot r(r-1)(r-2)x^{r-3} + x^2 r(r-1)x^{r-2} - 2xr r^{r-1} + 2x^r = 0$ .

This gives  $x^r[r^3 - 3r^2 + 2r] + x^r[r^2 - r] - 2x^r[r] + 2x^r = 0$ . Factoring this gives  $x^r[r^3 - 3r^2 + 2r + r^2 - r - 2r + 2] = 0$ .

Assuming  $x \neq 0$ , we get  $r^3 - 2r^2 - r + 2 = 0$ . Factoring this gives  $(r-2)(r-1)(r+1) = 0$ .

The general solution to the homogeneous equation is  $y = c_1 x^2 + c_2 x^{-1} + c_3 x$ .

From above we see that  $y_1 = x^2$ ,  $y_2 x^{-1}$ ,  $y_3 = x$ .

The particular solution will be of the form  $y_p = v_1 x^2 + v_2 x^{-1} + v_3 x$ .

Starting with the Wronskian of  $x^2, x^{-1}, x$ .

Before, we get  $g(x) = \frac{x^3 \sin x}{x^3} = \sin x$ . This comes from dividing the  $x^3 \sin x$  by the leading coefficient.

The next determinant for  $v_1$  is the same as the original Wronskian above, but the first column has  $0, 0, \sin x$  instead of  $x^2, 2x, 2$ .

The determinant for  $v_2$  is the same as the original, but the second column is replaced by  $0, 0, \sin x$  instead of  $x^{-1}, -x^{-2}, 2x^{-3}$ .

The determinant for  $v_3$  is the same as the original, but the third column is replaced by  $0, 0, \sin x$  instead of  $x, 1, 0$ .

For the original Wronskian, we get  $x(4x^{-2} + 2x^{-2}) - 1(2x^{-1} - 2x^{-1}) = 6x^{-1} = W$ .

For the Wronskian of  $v_1$ , we get  $\sin x(x^{-1} + x^{-1}) = 2x^{-1} \sin x$ .

For the Wronskian of  $v_2$ , we get  $-\sin x(x^2 - 2x^2) = x^2 \sin x$ .

For the Wronskian of  $v_3$ , we get  $\sin x(-1 - 2) = -3 \sin x$ .

So we get  $v'_1 = \frac{W_1}{W} = \frac{2x^{-1} \sin x}{6x^{-1}} = \frac{1}{3} \sin x$

We get  $v'_2 = \frac{W_2}{W} = \frac{x^2 \sin x}{6x^{-1}} = \frac{1}{6} x^3 \sin x$

We get  $v'_3 = \frac{W_3}{W} = \frac{-3 \sin x}{6x^{-1}} = -\frac{1}{2} x \sin x$ .

Integrating, we get  $v_1 = -\frac{1}{3} \cos x$ .

For  $v_3$ , we have  $-\frac{1}{2} \int x \sin x dx$ . Let  $u = x$  and  $dv = \sin x$ . From this,  $v = -\cos x$  and  $du = 1$ .

Integrating by parts should give  $v_3 = \frac{1}{2} x \cos x - \frac{1}{2} \sin x$ .

For  $v_2$ , we get  $u = x^3$  then  $3x^2, 6x, 6, 0$ . and for  $dv$  we get  $\sin x, -\cos x, \sin x, -\cos x, \sin x$ .

This is tabular integration by parts. We get  $v_2 = \frac{1}{6}[-x^3 \cos x + 3x^2 \sin x + 6x \cos x - 6 \sin x]$ .

Simplifying this gives  $v_2 = -\frac{1}{6} x^3 \cos x + \frac{1}{2} x^2 \sin x + x \cos x - \sin x$ .

We can now get  $y_p$ .

Yea, so  $y_p$  is simply  $y_p = [-\frac{1}{3} \cos x]x^2 + [-\frac{1}{6} x^3 \cos x + \frac{1}{2} x^2 \sin x + x \cos x - \sin x]x^{-1} + [\frac{1}{2} x \cos x - \frac{1}{2} \sin x]x$ .

Simplifying this gives  $\cos x - x^{-1} \sin x$ .

So the general solution is  $y = \cos x - x^{-1} \sin x + c_1 x^2 + c_2 x^{-1} + c_3 x$ .