

EXAMPLE:

$$\frac{d^2 y}{dx^2} + 3 \frac{d^2 y}{dx^2} - 4y = xe^x$$

$$\frac{d^2 y}{dx^2} + 3 \frac{d^2 y}{dx^2} - 4y = 0$$

$$y = u = c_1 e^x + c_2 e^{-2x} + c_3 x e^{-2x}$$

differentiate to get  $\frac{d^3 y}{dx^3} + 3 \frac{d^3 y}{dx^3} - 4 \frac{dy}{dx} = xe^x + e^x$

subtract to get  $\frac{d^3 y}{dx^3} + 2 \frac{d^3 y}{dx^3} - 3 \frac{d^3 y}{dx^3} - 4 \frac{dy}{dx} + 4y = e^x$

differentiate to get  $\frac{d^4 y}{dx^4} + 2 \frac{d^4 y}{dx^4} - 3 \frac{d^4 y}{dx^4} - 4 \frac{d^3 y}{dx^3} + 4 \frac{dy}{dx} = e^x$

subtract to get  $\frac{d^4 y}{dx^4} + \frac{d^4 y}{dx^4} - 5 \frac{d^4 y}{dx^4} - \frac{d^3 y}{dx^3} + 8 \frac{dy}{dx} - 4y = 0$

let  $y = e^{rx}$ , so  $r^4 + r^4 - 5r^4 - r^3 + 8r - 4 = 0$

$$(r-1)(r+2)(r+2)(r-1)(r-1) = 0$$

so,  $y = u + v = c_1 e^x + c_2 e^{-2x} + c_3 x e^{-2x} + c_4 x e^x + c_5 x^2 e^x$

$$y = v = e^x (c_4 x + c_5 x^2)$$

differentiate to get  $\frac{dy}{dx} = e^x (c_4 + (c_4 + 2c_5)x + c_5 x^2)$

$$\frac{d^2 y}{dx^2} = e^x (2(c_4 + c_5) + (c_4 + 4c_5)x + c_5 x^2)$$

$$\frac{d^3 y}{dx^3} = e^x (3c_4 + 6c_5 + (c_4 + 6c_5)x + c_5 x^2)$$

$$9c_4 + 12c_5 + 18c_5 x = x$$

equate coefficients of like terms to get

$$9c_4 + 12c_5 = 0 \text{ and } 18c_5 = 1$$

$$\text{so, } c_4 = \frac{1}{18}, c_5 = -\frac{2}{27}$$

COMPLETE SOLUTION:

$$y = u + v = c_1 e^x + c_2 e^{-2x} + c_3 x e^{-2x} - \frac{2}{27} x e^x + \frac{1}{18} x^2 e^x$$

# Computer Methods In Solution Of Differential Equations

**J. R. Dormand**



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**Advances in Computer Methods for Partial Differential Equations**, 1981

**Scientific Computing and Differential Equations** Gene H. Golub, James M. Ortega, 2014-06-28 Scientific Computing and Differential Equations An Introduction to Numerical Methods is an excellent complement to Introduction to Numerical Methods by Ortega and Poole The book emphasizes the importance of solving differential equations on a computer which comprises a large part of what has come to be called scientific computing It reviews modern scientific computing outlines its applications and places the subject in a larger context This book is appropriate for upper undergraduate courses in mathematics electrical engineering and computer science it is also well suited to serve as a textbook for numerical differential equations courses at the graduate level An introductory chapter gives an overview of scientific computing indicating its important role in solving differential equations and placing the subject in the larger environment Contains an introduction to numerical methods for both ordinary and partial differential equations Concentrates on ordinary differential equations especially boundary value problems Contains most of the main topics for a first course in numerical methods and can serve as a text for this course Uses material for junior senior level undergraduate courses in math and computer science plus material for numerical differential equations courses for engineering science students at the graduate level

**Fundamentals of Computational Methods for Engineers** Md. Masud Rana, Wei Xu, Youguang Guo, 2022-06-01 This textbook bridges the gap between introductory and advanced numerical methods for engineering students The book initially introduces readers to numerical methods before progressing to linear and nonlinear equations Next the book covers the topics of interpolation curve fitting and approximation integration differentiation and

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## **Table of Contents Computer Methods In Solution Of Differential Equations**

1. Understanding the eBook Computer Methods In Solution Of Differential Equations
  - The Rise of Digital Reading Computer Methods In Solution Of Differential Equations
  - Advantages of eBooks Over Traditional Books
2. Identifying Computer Methods In Solution Of Differential Equations
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Computer Methods In Solution Of Differential Equations
  - User-Friendly Interface
4. Exploring eBook Recommendations from Computer Methods In Solution Of Differential Equations
  - Personalized Recommendations
  - Computer Methods In Solution Of Differential Equations User Reviews and Ratings

- Computer Methods In Solution Of Differential Equations and Bestseller Lists
- 5. Accessing Computer Methods In Solution Of Differential Equations Free and Paid eBooks
  - Computer Methods In Solution Of Differential Equations Public Domain eBooks
  - Computer Methods In Solution Of Differential Equations eBook Subscription Services
  - Computer Methods In Solution Of Differential Equations Budget-Friendly Options
- 6. Navigating Computer Methods In Solution Of Differential Equations eBook Formats
  - ePub, PDF, MOBI, and More
  - Computer Methods In Solution Of Differential Equations Compatibility with Devices
  - Computer Methods In Solution Of Differential Equations Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Computer Methods In Solution Of Differential Equations
  - Highlighting and Note-Taking Computer Methods In Solution Of Differential Equations
  - Interactive Elements Computer Methods In Solution Of Differential Equations
- 8. Staying Engaged with Computer Methods In Solution Of Differential Equations
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Computer Methods In Solution Of Differential Equations
- 9. Balancing eBooks and Physical Books Computer Methods In Solution Of Differential Equations
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Computer Methods In Solution Of Differential Equations
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Computer Methods In Solution Of Differential Equations
  - Setting Reading Goals Computer Methods In Solution Of Differential Equations
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Computer Methods In Solution Of Differential Equations
  - Fact-Checking eBook Content of Computer Methods In Solution Of Differential Equations
  - Distinguishing Credible Sources

13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
  - Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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