

Section 3.6 Variation of Parameters

Consider the nonhomogeneous linear second order differential equation

$$y'' + p(x)y' + q(x)y = g(x).$$

Let $\{y_1(x), y_2(x)\}$ be a fundamental solution set to the corresponding homogeneous equation

$$y'' + p(x)y' + q(x)y = 0.$$

The general solution to this homogeneous equation is $y_h(x) = c_1y_1(x) + c_2y_2(x)$, where c_1 and c_2 are constants. To find a particular solution of the nonhomogeneous equation we assume that $c_1 = c_1(x)$ and $c_2 = c_2(x)$ are functions of x and we seek a particular solution $y_p(x)$ in the form

$$y_p(x) = c_1(x)y_1(x) + c_2(x)y_2(x).$$

Let's substitute $y_p(x)$, $y_p'(x)$, and $y_p''(x)$ into (1):

We can find $c_1(x)$ and $c_2(x)$ solving the system

$$\begin{cases} c_1'(x)y_1(x) + c_2'(x)y_2(x) = 0 \\ c_1'(x)y_1'(x) + c_2'(x)y_2'(x) = g(x) \end{cases}$$

for $c_1'(x)$ and $c_2'(x)$.

$$\boxed{c_1(x) = \int \frac{-g(x)y_2(x)}{W[y_1, y_2](x)} dx}, \quad \boxed{c_2(x) = \int \frac{g(x)y_1(x)}{W[y_1, y_2](x)} dx}$$

Example. Find the general solution to the equation $y'' + y = \frac{1}{\sin x}$.