

Find The Form Of The General Solution Of $y^{(4)}(x) - N^2 y''(x) = g(x)$

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Introduction

Differential equations are fundamental in modeling various physical phenomena, engineering systems, and mathematical problems. The specific differential equation under consideration,

$$y^{(4)}(x) - N^2 y''(x) = g(x),$$

is a linear nonhomogeneous differential equation involving fourth and second derivatives of the unknown function $y(x)$. Here, N is a constant parameter, and $g(x)$ is a known function representing external forcing or input. The primary objective is to determine the general solution, which encompasses both the complementary (homogeneous) solution and a particular solution that accounts for the nonhomogeneous term $g(x)$.

This article provides a comprehensive step-by-step approach to find the form of the general solution for this differential equation, exploring the methods for solving homogeneous equations, particular solutions using various methods, and combining these to obtain the complete solution.

Understanding the Differential Equation

Equation Structure

The differential equation:

$$y^{(4)}(x) - N^2 y''(x) = g(x)$$

can be viewed as a linear differential equation with constant coefficients, where:

- $y^{(4)}(x)$ is the fourth derivative of y ,
- $y''(x)$ is the second derivative of y ,
- $g(x)$ is a known forcing function,

- N is a constant parameter.

The presence of both fourth and second derivatives suggests a relation to beam or elastic system equations, but in general, it is a higher-order linear differential equation.

Solving the Homogeneous Equation

The first step in finding the general solution is to solve the associated homogeneous equation:

$$y^{(4)}(x) - N^2 y''(x) = 0.$$

This homogeneous equation characterizes the natural behavior of the system without external influence.

Characteristic Equation

Assuming solutions of the form $y_h(x) = e^{rx}$, substituting into the homogeneous differential equation yields:

$$r^4 e^{rx} - N^2 r^2 e^{rx} = 0.$$

Dividing through by $e^{rx} \neq 0$, we obtain the characteristic equation:

$$r^4 - N^2 r^2 = 0.$$

Factoring the Characteristic Equation

The characteristic equation factors as:

$$r^2 (r^2 - N^2) = 0.$$

This gives roots:

$$r^2 = 0 \quad \Rightarrow \quad r = 0, 0,$$

and

$$r^2 = N^2 \quad \Rightarrow \quad r = \pm N.$$

Thus, the roots are:

- $r = 0$ (double root),

- $(r = N)$,
- $(r = -N)$.

Homogeneous Solution

Based on the roots, the general homogeneous solution is:

$$y_h(x) = C_1 + C_2 x + C_3 e^{Nx} + C_4 e^{-Nx},$$

where (C_1, C_2, C_3, C_4) are arbitrary constants.

Formulating the Particular Solution

The next step involves finding a particular solution $(y_p(x))$ that satisfies the nonhomogeneous equation:

$$y^{(4)}(x) - N^2 y''(x) = g(x).$$

The method to find $(y_p(x))$ depends on the form of $(g(x))$. Common methods include:

- Method of undetermined coefficients,
- Variation of parameters,
- Green's function approach (for general $(g(x))$).

In this article, we primarily focus on the general approach using the method of variation of parameters, which is versatile for arbitrary $(g(x))$.

Method of Variation of Parameters

Overview

The variation of parameters method involves using the homogeneous solution basis and seeking a particular solution in the form:

$$y_p(x) = u_1(x) y_1(x) + u_2(x) y_2(x) + u_3(x) y_3(x) + u_4(x) y_4(x),$$

where (y_1, y_2, y_3, y_4) are the fundamental solutions of the homogeneous equation, and $(u_i(x))$ are functions to be determined.

Fundamental Solutions

From the roots earlier, the fundamental solutions are:

$$\begin{aligned} y_1(x) &= 1, \\ y_2(x) &= x, \\ y_3(x) &= e^{Nx}, \\ y_4(x) &= e^{-Nx}. \end{aligned}$$

Deriving the Wronskian and Auxiliary Equations

To apply variation of parameters, one constructs the Wronskian $W(x)$ of the fundamental solutions and sets up a system of equations to solve for the derivatives $u_i'(x)$.

The general form involves solving:

$$\begin{cases} u_1'(x) y_1 + u_2'(x) y_2 + u_3'(x) y_3 + u_4'(x) y_4 = 0, \\ u_1'(x) y_1' + u_2'(x) y_2' + u_3'(x) y_3' + u_4'(x) y_4' = 0, \\ u_1'(x) y_1'' + u_2'(x) y_2'' + u_3'(x) y_3'' + u_4'(x) y_4'' = 0, \\ u_1'(x) y_1''' + u_2'(x) y_2''' + u_3'(x) y_3''' + u_4'(x) y_4''' = g(x). \end{cases}$$

Once these are established, the derivatives $u_i'(x)$ can be found via Cramer's rule, and integrating gives $u_i(x)$.

Constructing the General Solution

The general solution $y(x)$ is the sum of the homogeneous solution and any particular solution:

$$y(x) = y_h(x) + y_p(x).$$

Explicitly,

$$y(x) = C_1 + C_2 x + C_3 e^{Nx} + C_4 e^{-Nx} + y_p(x).$$

Special Cases and Simplifications

Depending on the form of $g(x)$, specific methods or particular solutions may be easier to derive.

Case 1: $g(x)$ is a polynomial

For polynomial $g(x)$, the method of undetermined coefficients can be used, assuming a polynomial form for y_p .

Case 2: $g(x)$ is exponential or sinusoidal

For exponential or sinusoidal functions, particular solutions may involve similar functions, and the method of undetermined coefficients or ansatz substitution is suitable.

Case 3: $g(x)$ is arbitrary

The variation of parameters remains the most general approach, albeit more computationally intensive.

Summary of the General Solution

The complete general solution to the differential equation:

$$y^{(4)}(x) - N^2 y''(x) = g(x)$$

is:

$$\boxed{y(x) = C_1 + C_2 x + C_3 e^{N x} + C_4 e^{-N x} + y_p(x),}$$

where:

- (C_1, C_2, C_3, C_4) are arbitrary constants,
- $y_p(x)$ is a particular solution obtained via the method of variation of parameters or other suitable methods, depending on $g(x)$.

Conclusion

This differential equation exemplifies a higher-order linear nonhomogeneous differential equation with constant coefficients. The key steps involve solving the homogeneous part through characteristic roots, constructing the fundamental solution basis, and then applying an appropriate method—most generally variation of parameters—to find the particular solution. The resulting full solution captures both the natural behavior of the system and the response to external forcing represented by $g(x)$.

Understanding these methods equips one to tackle a wide variety of similar differential equations encountered in physics, engineering, and applied mathematics, providing a robust framework for analyzing complex systems modeled by differential equations.

Frequently Asked Questions

What is the general form of the solution to the differential equation $y^{(4)}(x) - N^2 y''(x) = g(x)$?

The general solution is the sum of the complementary (homogeneous) solution and a particular solution: $y(x) = y_c(x) + y_p(x)$.

How do we find the complementary solution for $y^{(4)}(x) - N^2 y''(x) = 0$?

Solve the characteristic equation $r^4 - N^2 r^2 = 0$, which factors into $r^2(r^2 - N^2) = 0$, leading to roots $r=0$ (double root) and $r=\pm N$, resulting in the complementary solution involving exponential and polynomial terms.

What is the characteristic equation associated with the homogeneous part of the differential equation?

The characteristic equation is $r^4 - N^2 r^2 = 0$.

How do the roots of the characteristic equation influence the form of the homogeneous solution?

Roots $r=0$ (double root) and $r=\pm N$ lead to a homogeneous solution composed of constant, polynomial, and exponential functions: $y_c(x) = C_1 + C_2 x + C_3 e^{N x} + C_4 e^{-N x}$.

What methods are typically used to find a particular solution $y_p(x)$ for this differential equation?

Methods such as the method of undetermined coefficients or variation of parameters are used, depending on the form of $g(x)$.

How does the nature of $g(x)$ affect the approach to solving $y^{(4)}(x) - N^2 y''(x) = g(x)$?

If $g(x)$ is a polynomial, exponential, or sinusoidal function, specific methods like undetermined coefficients are chosen; for more complex $g(x)$, variation of parameters is often employed.

Can the differential equation be simplified by substitution or factorization?

Yes, by recognizing the characteristic roots and factoring the differential operator, or by reducing the order through substitution, the equation becomes more manageable.

What is the physical significance or applications of solving $y^{(4)}(x) - N^2 y''(x) = g(x)$?

This type of differential equation appears in beam theory, vibration analysis, and other areas involving higher-order differential modeling of physical systems.

Are there special cases where the solution simplifies, such as when $g(x) = 0$?

Yes, when $g(x) = 0$, the solution reduces to the homogeneous solution, which involves exponential, polynomial, and constant terms based on the roots of the characteristic equation.

How do boundary or initial conditions influence the determination of the particular solution?

Boundary or initial conditions are used to solve for the arbitrary constants in the homogeneous and particular solutions, yielding the specific solution to the problem.

Additional Resources

Differential Equations: Unlocking the General Solution of $y^{(4)}(x) - N^2 y''(x) = g(x)$

When delving into the realm of differential equations, especially higher-order linear types, understanding their structure and solution methodology becomes essential. The equation

$$y^{(4)}(x) - N^2 y''(x) = g(x)$$

stands as a quintessential example of a nonhomogeneous linear differential equation of the fourth order. It combines the intricacies of fourth derivatives with the influence of a second derivative scaled by a parameter (N^2) , and an arbitrary forcing function $(g(x))$. This article explores the comprehensive process to derive the general solution of this equation, combining both the homogeneous solution and particular solutions, in a manner akin to expert analysis or a detailed product review.

Understanding the Equation's Structure

Before jumping into solution techniques, it's vital to analyze the structure and components of the differential equation.

The Equation at a Glance

$$y^{(4)}(x) - N^2 y''(x) = g(x)$$

- Order: Fourth-order, as indicated by the highest derivative $(y^{(4)}(x))$.
- Type: Linear, nonhomogeneous differential equation with constant coefficients if (N) is constant.
- Components:
 - Homogeneous part: $(y^{(4)}(x) - N^2 y''(x) = 0)$.
 - Forcing function: $(g(x))$, which could be any function depending on context.

Why Is This Important?

Understanding the structure helps us choose the appropriate solution method:

- The homogeneous solution addresses the equation without $(g(x))$.
- The particular solution accounts for the nonhomogeneous part, responding to $(g(x))$.

Step 1: Solving the Homogeneous Equation

The first step in finding the general solution is to solve the associated homogeneous differential equation:

$$y^{(4)}(x) - N^2 y''(x) = 0$$

$$y^{(4)}(x) - N^2 y''(x) = 0$$

This process involves characteristic equations, a fundamental tool in differential equations.

Formulating the Characteristic Equation

Assume solutions of the form $y_h(x) = e^{rx}$, where r is a constant to be determined.

Plugging into the homogeneous equation:

$$r^4 e^{rx} - N^2 r^2 e^{rx} = 0$$

Dividing through by e^{rx} (which is never zero):

$$r^4 - N^2 r^2 = 0$$

This simplifies to a quadratic in r^2 :

$$r^2 (r^2 - N^2) = 0$$

Roots of the Characteristic Equation

Set each factor equal to zero:

1. $r^2 = 0 \Rightarrow r = 0$ (double root)
2. $r^2 - N^2 = 0 \Rightarrow r = \pm N$

Thus, the roots are:

$$r = 0 \quad (\text{multiplicity } 2), \quad r = N, \quad r = -N$$

General Homogeneous Solution

Based on these roots, the homogeneous solution $y_h(x)$ is constructed as:

$$y_h(x) = C_1 + C_2 x + C_3 e^{Nx} + C_4 e^{-Nx}$$

where (C_1, C_2, C_3, C_4) are arbitrary constants determined by initial/boundary conditions.

Step 2: Finding the Particular Solution $y_p(x)$

The nonhomogeneous component, $g(x)$, dictates the particular solution's form. The approach varies depending on the form of $g(x)$. Common methods include:

- Method of Undetermined Coefficients (for polynomial, exponential, sinusoidal $g(x)$)
- Variation of Parameters (more general, suitable for arbitrary $g(x)$)
- Laplace Transform (for initial value problems)

Choosing the Method

Given the potential complexity and generality of $g(x)$, variation of parameters provides a systematic approach applicable regardless of $g(x)$'s form.

Step 3: Applying Variation of Parameters

The variation of parameters method involves:

1. Using the homogeneous solutions to form the general solution.
2. Replacing constants with functions to account for $g(x)$.

The Homogeneous Solution Basis

The fundamental set of solutions is:

$$\{y_1 = 1, y_2 = x, y_3 = e^{Nx}, y_4 = e^{-Nx}\}$$

Constructing the Particular Solution

The particular solution, $y_p(x)$, can be expressed as:

$$y_p(x) = u_1(x)y_1 + u_2(x)y_2 + u_3(x)y_3 + u_4(x)y_4$$

where $u_i(x)$ are functions to be determined.

Derivation of $u_i(x)$

The formulas for $u_i(x)$ involve the Wronskian determinant W of the fundamental

solutions and are given by:

$$u_i'(x) = \frac{W_i(x)}{W}$$

where $(W_i(x))$ are specific determinants replacing the (i) -th column of the Wronskian matrix with $(0, 0, 0, g(x))^T$.

The detailed calculations are involved but follow a systematic procedure:

- Calculate the Wronskian (W) of the fundamental solutions.
- Compute $(u_i'(x))$ via Cramer's rule.
- Integrate $(u_i'(x))$ to find $(u_i(x))$.

This process yields the particular solution $(y_p(x))$.

Step 4: Assembling the General Solution

Having both the homogeneous and particular solutions, the general solution is:

$$\boxed{y(x) = y_h(x) + y_p(x) = C_1 + C_2 x + C_3 e^{Nx} + C_4 e^{-Nx} + y_p(x)}$$

where $(y_p(x))$ depends on the form of $(g(x))$.

Special Cases & Examples

To illustrate the process, consider specific forms of $(g(x))$:

1. $(g(x) = 0)$: Homogeneous Case

$$y^{(4)}(x) - N^2 y''(x) = 0$$

Solution is directly the homogeneous one:

$$y(x) = C_1 + C_2 x + C_3 e^{\{N x\}} + C_4 e^{\{-N x\}}$$

2. $g(x) = \text{constant}$: Constant Forcing

Use variation of parameters or undetermined coefficients:

- Guess a particular solution of polynomial form (e.g., quadratic) considering derivatives.
- Alternatively, apply variation of parameters for more generality.

3. $g(x) = \sin(\omega x)$ or $\cos(\omega x)$

- Use the method of undetermined coefficients, assuming particular solutions involving sinusoidal functions.

Implications and Applications

The general solution structure provides deep insights into the behavior of physical systems modeled by such equations. For instance:

- Mechanical vibrations with damping or external forcing.
- Electrical circuits involving inductance and capacitance with external inputs.
- Structural analysis in civil engineering where higher derivatives relate to deflections.

Understanding the solution structure allows engineers and scientists to predict system responses, design control strategies, and interpret phenomena accurately.

Conclusion

The differential equation $y^{(4)}(x) - N^2 y''(x) = g(x)$ exemplifies a complex yet manageable higher-order linear differential equation. Its solution hinges on:

- Solving the characteristic equation to find the homogeneous solution.
- Employing variation of parameters for the particular solution when $g(x)$ is arbitrary.
- Assembling the total general solution from these components.

This process, while mathematically intensive, offers a comprehensive pathway to understanding and solving a broad class of similar equations, equipping practitioners with a robust toolkit for tackling advanced differential equations across physics, engineering, and applied mathematics.

Unlocking the full potential of these solutions ensures precise modeling of complex

systems, making the mastery of such equations an invaluable asset in the scientific toolkit.

Find The Form Of The General Solution Of $y'' + 4x = 2y$

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