

TABLE 3.5.1 The Particular Solution of  $ay'' + by' + cy = g_i(t)$

$g_i(t)$	$Y_i(t)$
$P_n(t) = a_0t^n + a_1t^{n-1} + \dots + a_n$	$t^s(A_0t^n + A_1t^{n-1} + \dots + A_n)$
$P_n(t)e^{\alpha t}$	$t^s(A_0t^n + A_1t^{n-1} + \dots + A_n)e^{\alpha t}$
$P_n(t)e^{\alpha t} \begin{cases} \sin \beta t \\ \cos \beta t \end{cases}$	$t^s[(A_0t^n + A_1t^{n-1} + \dots + A_n)e^{\alpha t} \cos \beta t + (B_0t^n + B_1t^{n-1} + \dots + B_n)e^{\alpha t} \sin \beta t]$

Notes. Here  $s$  is the smallest nonnegative integer ( $s = 0, 1, \text{ or } 2$ ) that will ensure that no term in  $Y_i(t)$  is a solution of the corresponding homogeneous equation. Equivalently, for the three cases,  $s$  is the number of times 0 is a root of the characteristic equation,  $\alpha$  is a root of the characteristic equation, and  $\alpha + i\beta$  is a root of the characteristic equation, respectively.

The method of undetermined coefficients is self-correcting in the sense that if you assume too little for  $Y(t)$ , then a contradiction is soon reached that usually points the way to the modification that is needed in the assumed form. On the other hand, if you assume too many terms, then some unnecessary work is done and some coefficients turn out to be zero, but at least the correct answer is obtained.

**Proof of the Method of Undetermined Coefficients.** In the preceding discussion we have described the method of undetermined coefficients on the basis of several examples. To prove that the procedure always works as stated, we now give a general argument, in which we consider several cases corresponding to different forms for the nonhomogeneous term  $g(t)$ .