Judiciuos Guessing

1. Solving ODE's of the form

$$ay'' + by' + cy = p(t)$$

where $a, b, c \in \mathbb{R}$ and p(t) is a polynomial of degree n.

(a) If $c \neq 0$, initial guess is

$$\psi(t) = A_n t^n + A_{n-1} t^{n-1} + \dots + A_1 t + A_0$$

(b) If c = 0 and $b \neq 0$, initial guess is

$$\psi(t) = (A_n t^n + A_{n-1} t^{n-1} + \dots + A_1 t + A_0) t$$

(c) If c = b = 0, initial guess is

$$\psi(t) = \left(A_n t^n + A_{n-1} t^{n-1} + \dots + A_1 t + A_0\right) t^2$$

2. Solving ODE's of the form

$$ay'' + by' + cy = p(t)e^{\alpha t}$$

where $a, b, c, \alpha \in \mathbb{R}$ and p(t) is a polynomial of degree n.

Recall that $ar^2 + br + c$ is the characteristic polynomial of the equation.

(a) If α is not a root of the characteristic polynomial, initial guess is

$$\psi(t) = (A_n t^n + A_{n-1} t^{n-1} + \dots + A_1 t + A_0) e^{\alpha t}$$

(b) If α is a root of the characteristic polynomial with multiplicity $m_{\alpha} = 1$, initial guess is

$$\psi(t) = (A_n t^n + A_{n-1} t^{n-1} + \dots + A_1 t + A_0) t e^{\alpha t}$$

(c) If α is a root of the characteristic polynomial with multiplicity $m_{\alpha} = 2$, initial guess is

$$\psi(t) = \left(A_n t^n + A_{n-1} t^{n-1} + \dots + A_1 t + A_0\right) t^2 e^{\alpha t}$$

3. Solving ODE's of the form

$$ay'' + by' + cy = p(t)e^{\alpha t}\cos\beta t$$

or

$$ay'' + by' + cy = p(t)e^{\alpha t}\sin\beta t$$

where $a, b, c, \alpha, \beta \in \mathbb{R}$ and p(t) is a polynomial of degree n. Recall that $ar^2 + br + c$ is the characteristic polynomial of the equation. Note that

$$p(t)e^{(\alpha+i\beta)t} = (p(t)e^{\alpha t}\cos\beta t) + i(p(t)e^{\alpha t}\sin\beta t)$$

so we will solve

$$ay'' + by' + cy = p(t)e^{(\alpha + i\beta)t}$$

as in case 2.

(a) If
$$\alpha + i\beta$$
 is not a root of the characteristic polynomial, initial guess is

$$\Psi(t) = (A_n t^n + A_{n-1} t^{n-1} + \dots + A_1 t + A_0) e^{(\alpha + i\beta)t}$$

(b) If $\alpha + i\beta$ is a root of the characteristic polynomial, initial guess is

$$\Psi(t) = (A_n t^n + A_{n-1} t^{n-1} + \dots + A_1 t + A_0) t e^{(\alpha + i\beta)t}$$

After solving, $g(t) = p(t)e^{\alpha t}\cos\beta t \Rightarrow \psi(t) = \operatorname{Re}(\Psi(t))$ and $g(t) = p(t)e^{\alpha t}\sin\beta t \Rightarrow \psi(t) = \operatorname{Im}(\Psi(t))$.