

Q: Find the general solution to the following differential equation using the method of variation of parameters

$$(2x + 1)(x + 1)y'' + 2xy' - 2y = (2x + 1)^2 \quad (1)$$

Given that $y_1 = x$ and $y_2 = \frac{1}{x+1}$ are linearly independent solutions to the corresponding homogeneous equation.

A: Dividing both sides of (1) by the leading coefficient, we have

$$y'' + \frac{2x}{(2x + 1)(x + 1)}y' - \frac{2}{(2x + 1)(x + 1)}y = \frac{2x + 1}{x + 1} \quad (2)$$

Let us call the quantity on the right-side of the equation of this equation $g(x)$.

Meanwhile, the Wronskian W for the solutions y_1 and y_2 is

$$W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} x & \frac{1}{x+1} \\ 1 & -\frac{1}{(x+1)^2} \end{vmatrix} = -\frac{x}{(x+1)^2} - \frac{1}{x+1} = -\frac{2x+1}{(x+1)^2} \quad (3)$$

According to (e.g.) *Differential Equations and Linear Algebra* (2001) by Edwards and Penny, pg. 335 the particular solution to (1) is given by

$$y_p = y_1u_1 + y_2u_2 \quad (4)$$

where

$$u_1 = -\int \frac{y_2g}{W} = -\int \frac{\frac{1}{x+1} \cdot \frac{2x+1}{x+1}}{-\frac{2x+1}{(x+1)^2}} dx = \int dx = x \quad (5)$$

$$u_2 = \int \frac{y_1g}{W} = \int \frac{x \cdot \frac{2x+1}{x+1}}{-\frac{2x+1}{(x+1)^2}} dx = -\int x(x+1) dx = -\frac{1}{3}x^3 - \frac{1}{2}x^2 \quad (6)$$

Plugging (5) and (6) into (4), we have

$$y_p = x^2 - \frac{1}{x+1} \left(\frac{1}{3}x^3 + \frac{1}{2}x^2 \right) \quad (7)$$

And the overall solution is

$$y = c_1x + \frac{c_2}{x+1} + x^2 - \frac{1}{x+1} \left(\frac{1}{3}x^3 + \frac{1}{2}x^2 \right) \quad (8)$$