



16. $y(x + n) + a_{n-1}y(x + n - 1) + \dots + a_1y(x + 1) + a_0y(x) = f(x).$

n th-order constant-coefficient linear nonhomogeneous difference equation.

1°. Solution:

$$y(x) = Y(x) + \bar{y}(x),$$

where $Y(x)$ is the general solution of the homogeneous equation,

$$Y(x + n) + a_{n-1}Y(x + n - 1) + \dots + a_1Y(x + 1) + a_0Y(x) = 0$$

(see the preceding equation), and $\bar{y}(x)$ is any particular solution of the nonhomogeneous equation.

2°. For $f(x) = \sum_{k=0}^n A_k x^n$, the nonhomogeneous equation has a particular solution $\bar{y}(x) = \sum_{k=0}^n B_k x^n$, where the constants B_k are found by the method of undetermined coefficients.

3°. For $f(x) = \sum_{k=1}^n A_k \exp(\lambda_k x)$, the nonhomogeneous equation has a particular solution $\bar{y}(x) = \sum_{k=1}^n B_k \exp(\lambda_k x)$, where the constants B_k are found by the method of undetermined coefficients.

4°. For $f(x) = \sum_{k=1}^n A_k \cos(\lambda_k x)$, the nonhomogeneous equation has a particular solution $\bar{y}(x) = \sum_{k=1}^n B_k \cos(\lambda_k x) + \sum_{k=1}^n D_k \sin(\lambda_k x)$, where the constants B_k and D_k are found by the method of undetermined coefficients.

5°. For $f(x) = \sum_{k=1}^n A_k \sin(\lambda_k x)$, the nonhomogeneous equation has a particular solution $\bar{y}(x) = \sum_{k=1}^n B_k \cos(\lambda_k x) + \sum_{k=1}^n D_k \sin(\lambda_k x)$, where the constants B_k and D_k are found by the method of undetermined coefficients.

Reference

Kuczma, M., *Functional Equations in a Single Variable*, Polish Scientific Publishers, 1968.
Miroljubov, A. A., and Soldatov, M. A., *Linear Nonhomogeneous Difference Equations* [in Russian], Nauka, Moscow, 1986.
Polyanin, A. D. and Manzhirov, A. V., *Handbook of Integral Equations: Exact Solutions (Supplement. Some Functional Equations)* [in Russian], Faktorial, Moscow, 1998.