

SOLVE

~~4y''~~

$$4y'' + 12y' + 9y = 0$$

$$4r^2 + 12r + 9 = 0$$

$$(2r + 3)^2 = 0$$

$$r = -\frac{3}{2}, -\frac{3}{2}$$

$$y = C_1 e^{-\frac{3}{2}x} + C_2 x e^{-\frac{3}{2}x}$$

CONSTANT COEF'S
HOMOGENEOUS
LINEAR ODE

③ 2 COMPLEX ROOTS $r = a \pm bi$
CONJUGATE

$$y = C_1 e^{(a+bi)x} + C_2 e^{(a-bi)x}$$

↙

$$y = C_1 e^{ax+ibx} + C_2 e^{ax-ibx}$$
$$= C_1 e^{ax} e^{ibx} + C_2 e^{ax} e^{-ibx}$$

UNACCEPTABLE -
COEF'S & INPUTS
WERE ALL REAL
SO, SOL'N SHOULD
BE REAL TOO

$$y = c_1 e^{ax} e^{ibx} + c_2 e^{ax} e^{-ibx}$$

$$= c_1 e^{ax} (\cos bx + i \sin bx) + c_2 e^{ax} (\overbrace{\cos(-bx)}^{\cos bx} + i \overbrace{\sin(-bx)}^{-\sin bx})$$

$$= (c_1 + c_2) e^{ax} \cos bx + (c_1 i - c_2 i) e^{ax} \sin bx$$

$$= \underbrace{(c_1 + c_2)} e^{ax} \cos bx + i \underbrace{(c_1 - c_2)} e^{ax} \sin bx$$

$$y = k_1 \underline{e^{ax} \cos bx} + k_2 \underline{e^{ax} \sin bx} \quad \checkmark$$

WHAT WAS THE DE?

TEST IF BOTH TERMS ARE SOL'NS

CHECK IF $W \neq 0$

$$r = a \pm bi$$

$$(r-a)^2 = (\pm bi)^2$$

$$r^2 - 2ar + a^2 = -b^2$$

$$r^2 - 2ar + (a^2 + b^2) = 0$$

CHAR. POLY.

$$\rightarrow y'' - 2ay' + (a^2 + b^2)y = 0$$

YOU: ① CHECK THAT $e^{ax} \cos bx$,
 $e^{ax} \sin bx$

ARE SOL'NS OF

YOU: ② CHECK THAT $W \neq 0$

SOLVE $2y'' - y' + 4y = 0$

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

$$r = \frac{1 \pm \sqrt{1 - 32}}{4} = \frac{1 \pm i\sqrt{31}}{4} = \frac{1}{4} \pm \frac{\sqrt{31}}{4}i$$

$$y = C_1 e^{\frac{1}{4}x} \sin \frac{\sqrt{31}}{4}x + C_2 e^{\frac{1}{4}x} \cos \frac{\sqrt{31}}{4}x$$

$$W[y_1, y_2] = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = y_1 y_2' - y_1' y_2 \neq 0$$

THEN $y = C_1 y_1 + C_2 y_2$

DEF'N: y_1, y_2 ARE LINEARLY INDEPENDENT (L.I.)

ON (a, b) IFF $C_1 y_1 + C_2 y_2 = 0$ IMPLIES $C_1 = C_2 = 0$
(FUNCTION)

eg. $y_1 = 4e^{2x}, y_2 = 7e^{2x}$

$$C_1 y_1 + C_2 y_2 = C_1 (4e^{2x}) + C_2 (7e^{2x}) \\ = (4C_1 + 7C_2)e^{2x} = 0$$

$$C_1 = -7, C_2 = 4 \Rightarrow (4(-7) + 7(4))e^{2x} = 0$$

SO $4e^{2x}$ AND $7e^{2x}$
ARE NOT L.I.

(ARE L.D.)
LINEARLY DEPENDENT

eg. $y_1 = \sin 2x$, $y_2 = \cos 2x$

$$C_1 y_1 + C_2 y_2 = C_1 \sin 2x + C_2 \cos 2x = 0 \quad \text{FOR ALL } x \in (-\infty, \infty)$$

$$x=0: \cancel{C_1 \cdot 0} + C_2 \cdot 1 = 0$$

$$C_2 = 0$$

$$x = \frac{\pi}{4}: C_1 \underbrace{\sin \frac{\pi}{2}}_1 + \cancel{C_2 \underbrace{\cos \frac{\pi}{2}}_0} = 0$$

$$C_1 = 0$$

$C_1 y_1 + C_2 y_2 = 0$ IS ONLY TRUE IF $C_1 = C_2 = 0$
 SO $\sin 2x, \cos 2x$ ARE L.I.

THM: IF y_1, y_2 ARE SOL'NS OF $y'' + py' + qy = 0$ WHERE p, q ARE CONT.
 AND y_1, y_2 ARE L.I. (IE. NEITHER IS A CONSTANT MULTIPLE OF THE OTHER)
 THEN $y = C_1 y_1 + C_2 y_2$ IS THE GENERAL SOLN OF $y'' + py' + qy = 0$

(BUT)

IF y_1, y_2 ARE NOT L.I.

FOR SOME C_1, C_2 NOT BOTH 0

$$C_1 y_1 + C_2 y_2 = 0$$

IF $C_1 \neq 0$

$$y_1 = \frac{-C_2 y_2}{C_1} = k_2 y_2$$

IF $C_2 \neq 0$

$$y_2 = \frac{-C_1 y_1}{C_2} = k_1 y_1$$

SUMMARY OF 4.3

GIVEN $ay'' + by' + cy = 0$ ($a, b, c \in \mathbb{R}$)

IF THE ROOTS OF $ar^2 + br + c = 0$ ARE

① 2 REALS r_1, r_2 $y = C_1 e^{r_1 x} + C_2 e^{r_2 x}$

② 1 REAL r_1 $y = C_1 e^{r_1 x} + C_2 x e^{r_1 x}$

③ 2 COMPLEX CONJUGATES

$a \pm bi$

$y = C_1 e^{ax} \sin bx + C_2 e^{ax} \cos bx$

4.2 REDUCTION OF ORDER

IF y_1 IS A SOLN OF $y'' + py' + qy = 0$

LET $y_2 = vy_1$

$$y_2' = v'y_1 + vy_1'$$

$$y_2'' = v''y_1 + v'y_1' + v'y_1' + vy_1''$$

$$= v''y_1 + 2v'y_1' + vy_1''$$

$$y_2'' + py_2' + qy_2 = v''y_1 + 2v'y_1' + vy_1'' + pv'y_1 + pvy_1' + qvy_1$$

$$= y_1v'' + (2y_1' + py_1)v' + \underbrace{(y_1'' + py_1' + qy_1)}_{=0} v = 0$$

$$y_1v'' + (2y_1' + py_1)v' = 0$$

LET $u = v'$

$$u' = v''$$

$$y_1u' + (2y_1' + py_1)u = 0 \longrightarrow \text{1}^{\text{ST}} \text{ ORDER L.D.E.}$$

WHICH WE ALREADY
KNOW HOW TO SOLVE

$$\uparrow \text{ i.e. } y_1'' + py_1' + qy_1 = 0$$

GIVEN $y = x^{-2}$ IS A SOLN OF $x^2 y'' + 6xy' + 6y = 0$
 FIND THE GENERAL SOLN

$$y = vx^{-2}$$

$$y' = v'x^{-2} - 2vx^{-3}$$

$$y'' = v''x^{-2} - 2v'x^{-3} - 2v'x^{-3} + 6vx^{-4}$$

$$= v''x^{-2} - 4v'x^{-3} + 6vx^{-4}$$

$$x^2 y'' + 6xy' + 6y$$

$$= v'' - 4v'x^{-1} + 6vx^{-2} + 6v'x^{-1} - 12vx^{-2} + 6vx^{-2}$$

$$= v'' + 2v'x^{-1} = 0$$

MANDATORY CHECKPOINT: NO v ALONE

LET $u = v'$ $u' + 2x^{-1}u = 0$

$$\mu = e^{\int 2x^{-1} dx} = e^{2 \ln |x|} = x^2$$

$$x^2 u' + 2xu = 0$$

$$x^2 u = \int 0 dx + C$$

$$x^2 u = C \rightarrow u = \frac{C}{x^2}$$

MANDATORY CHECKPOINT:

$$(x^2)' = 2x \checkmark$$

$$v' = \cancel{C}x^{-2}$$

$$v = \cancel{C}x^{-1} + \cancel{K}$$

$$y = (\cancel{C}x^{-1} + \cancel{K})x^{-2}$$

$$= \cancel{C}x^{-3} + \cancel{K}x^{-2}$$

$$y_1 = x^{-2}, y_2 = x^{-3}$$

$$y = C_1 x^{-2} + C_2 x^{-3}$$