



Differential equation

Second order differential equation

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Overview

- 1. Homogeneous Linear Second Order Differential Equation with Constant Coefficient
- 2. Non Homogeneous Linear Second Order Differential Equation with Constant Coefficient
- 3. QUESTIONS

Definition

$$a_0 y^{(n)} + a_1 y^{(n-1)} + \dots + a_n y = 0$$
 (1)

is a homogeneous n^{th} order differential equation.

Solution

To solve this equation we just suppose that $y = e^{\lambda x}$ is a solution and we substitute in the equation, this will convert the equation to algebraic equation, we solve it and we will have the following:

- ▶ Real Solution: then the solution for the DE is $y = C_1 e^{\lambda_1 x} + C_2 e^{\lambda_2 x}$.
- ► Complex Solution: then the solution for the DE is $y = e^{ax} * (C_1 cos(bx) + C_2 sin(bx))$.
- ▶ Repeated Solution: then the solution for the DE is $y = (C_1 + C_2x)e^{\lambda x}$.

Example1

$$y'' - 5y' + 6y = 0 (2)$$

Example2

$$\frac{d^2y}{dx^2} + 4y = 0 \tag{3}$$

Example3

$$y'' + 6y' + 9y = 0 (4)$$

Definition

$$a_0y^{(n)} + a_1y^{(n-1)} + \dots + a_ny = f(x)$$
 (5)

is a non homogeneous n^{th} order differential equation.

Solution

The partial solution of this equation must be supposed with respect to f(x), where:

- $f(x) = ax^2 + bx + c$ then the particular solution could be $z = Ax^2 + Bx + C$.
- $f(x) = ae^{mx}$ then the particular solution could be $z = Ae^{mx}$.
- ► f(x) = mcos(wx) + msin(wx) then the particular solution could be z = Acos(wx) + Bsin(wx).

We substitute in the DE and calculate the constant and we will have the partial solution.

Example1

$$y'' - 4y' + 13y = 2x + 1 (6)$$

Example2

$$y'' - 5y' + 6y = e^{x} (7)$$

Example3

Find the particular solution for the following DE:

$$\frac{y''}{x} - \frac{y'}{x} + \frac{4y}{x} = e^{-2x} \tag{8}$$

Example4

Find the particular solution for the following DE:

$$y'' - y = e^x + \sin(x) \tag{9}$$

QUESTIONS