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Ex: Solve  $y'' - 3y' - 4y = 0$

Solution:  $y'' - 3y' - 4y = 0$  : second order, homogeneous, constant coefficient

The characteristic equation:  $r^2 - 3r - 4 = 0$

$$(r-4)(r+1) = 0 \Rightarrow r_1 = 4$$

$$r_2 = -1$$

Hence  $y_1 = e^{4x}$ ,  $y_2 = e^{-x}$ .

$$W(y_1, y_2) = \begin{vmatrix} e^{4x} & e^{-x} \\ 4e^{4x} & -e^{-x} \end{vmatrix} = -e^{3x} - 4e^{3x} = -5e^{3x} \neq 0$$

Thus  $y_1$  and  $y_2$  are linearly independent,  $y_1$  and  $y_2$  are fundamental solutions.

$$\Rightarrow y_h = c_1 y_1 + c_2 y_2$$

$$y_h = c_1 e^{4x} + c_2 e^{-x} //$$

Ex: Solve  $y'' - 6y' + 9y = 0$

Solution:  $y'' - 6y' + 9y = 0$  : second order, homogeneous, constant coefficient

The characteristic polynomial:  $r^2 - 6r + 9 = 0$

$$(r-3)(r-3) = 0 \quad r_1, r_2 = 3$$

Hence  $y_1 = e^{3x}$ ,  $y_2 = x e^{3x}$

$$\begin{aligned} W(y_1, y_2) &= \begin{vmatrix} e^{3x} & x e^{3x} \\ 3e^{3x} & e^{3x} + x \cdot 3e^{3x} \end{vmatrix} = e^{3x} (e^{3x} + 3x e^{3x}) - 3x e^{6x} \\ &= e^{6x} + 3x e^{6x} - 3x e^{6x} \\ &= e^{6x} \neq 0 \end{aligned}$$

Hence  $y_1$  and  $y_2$  are linearly independent,  $y_1$  and  $y_2$  are fundamental

solutions.  $\Rightarrow y_h = c_1 y_1 + c_2 y_2 = c_1 e^{3x} + c_2 x e^{3x} //$

Ex: Solve  $y'' + 2y' + 5y = 0$

Solution:  $y'' + 2y' + 5y = 0$  is second order, homogeneous, non constant coef.

characteristic polynomial:  $r^2 + 2r + 5 = 0$

$$\Delta = 4 - 4 \cdot 5 \cdot 1 = -16$$

$$r_1 = \frac{-2 + \sqrt{-16}}{2} = -1 + 2i$$

$$r_2 = \frac{-2 - \sqrt{-16}}{2} = -1 - 2i$$

$$\lambda = -1$$

$$\mu = 2$$

$$y_1 = e^{\lambda x} \cos \mu x$$

$$\Rightarrow y_1 = e^{-x} \cos 2x$$

$$y_2 = e^{\lambda x} \sin \mu x$$

$$y_2 = e^{-x} \sin 2x$$

$W(y_1, y_2) = \dots \neq 0$ . Hence  $y_1$  and  $y_2$  are linearly independent

So  $y_1$  and  $y_2$  are fundamental solutions

Hence  $y_h = c_1 y_1 + c_2 y_2$

$$y_h = c_1 e^{-x} \cos 2x + c_2 e^{-x} \sin 2x$$

$$y_h = e^{-x} (c_1 \cos 2x + c_2 \sin 2x) //$$



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Ex: Solve IVP:  $y'' - 5y' + 6y = 0$ ,  $y(0) = 3$ ,  $y'(0) = 5$

Solution:  $y'' - 5y' + 6y = 0$ : second order, homogeneous, constant coeff.

The characteristic equation:  $r^2 - 5r + 6 = 0$

$$(r-3)(r-2) = 0$$

$$r_1 = 3, r_2 = 2$$

$$\text{Hence } y_1 = e^{3x}, y_2 = e^{2x}$$

$$W(y_1, y_2) = \dots \neq 0.$$

Hence  $y_1$  and  $y_2$  are fundamental solutions.

$$y_h = c_1 y_1 + c_2 y_2$$

$$y_h = c_1 e^{3x} + c_2 e^{2x}$$

$$(y' = 3c_1 e^{3x} + 2c_2 e^{2x})$$

$$y(0) = 3 \Rightarrow c_1 e^0 + c_2 e^0 = 3 \Rightarrow c_1 + c_2 = 3$$

$$y'(0) = 5 \Rightarrow 3c_1 e^0 + 2c_2 e^0 = 5 \Rightarrow 3c_1 + 2c_2 = 5$$

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$$-c_2 = -4$$

$$c_2 = 4$$

$$c_1 = -1$$

$$\Rightarrow y_h = -e^{3x} + 4e^{2x} //$$

Ex: Solve  $\frac{d^2y}{dx^2} - 8\frac{dy}{dx} + 16y = 0$

Solution:  $y'' - 8y' + 16y = 0$  : second order, homogeneous, constant coeff.

characteristic polyn:  $r^2 - 8r + 16 = 0$

$$(r-4)^2 = 0 \quad r_1, r_2 = 4$$

$$y_1 = e^{4x}, \quad y_2 = x e^{4x}$$

$W(y_1, y_2) \neq 0 \Rightarrow y_1$  and  $y_2$  are fundamental solutions

$$y_h = c_1 e^{4x} + c_2 x e^{4x} //$$

Ex: Solve  $y'' + 4y' + 5y = 0$

Solution:  $y'' + 4y' + 5y = 0$  : second order, homogeneous, non-const. coeff.

characteristic equ.:  $r^2 + 4r + 5 = 0$

$$\Delta = 16 - 4 \cdot 5 \cdot 1 = -4$$

$$r_1 = \frac{-4 + \sqrt{-4}}{2} = -2 + i$$

$$r_2 = \frac{-4 - \sqrt{-4}}{2} = -2 - i$$

$$\left. \begin{array}{l} \lambda = -2 \\ \mu = 1 \end{array} \right\}$$

$$y_1 = e^{\lambda x} \cos \mu x = e^{-2x} \cos x$$

$$y_2 = e^{\lambda x} \sin \mu x = e^{-2x} \sin x$$

$W(y_1, y_2) \neq 0$ . Hence  $y_1$  and  $y_2$  are fundamental solutions

$$y_h = c_1 y_1 + c_2 y_2$$

$$y_h = c_1 e^{-2x} \cos x + c_2 e^{-2x} \sin x$$

$$= e^{-2x} (c_1 \cos x + c_2 \sin x) //$$



Ex:  $y^{(3)} + 25y' = 0$

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Solution:  $y^{(3)} + 25y' = 0$  : higher order, homogeneous, non constant coeff.

characteristic eq:  $r^3 + 25r = 0$

$r(r^2 + 25) = 0$

$r_1 = 0 \quad r_2 = 5i \quad r_3 = -5i$

$\lambda = 0$   
 $N = 5$

$y_1 = e^{0x} = 1$

$y_2 = e^{0x} \cos 5x = \cos 5x$

$y_3 = e^{0x} \sin 5x = \sin 5x$

$y_h = c_1 y_1 + c_2 y_2 + c_3 y_3$

$y_h = c_1 + c_2 \cos 5x + c_3 \sin 5x //$

Ex: Solve  $y^{(5)} - 3y^{(4)} + 3y^{(3)} - y^{(2)} = 0$

Solution:  $y^{(5)} - 3y^{(4)} + 3y^{(3)} - y^{(2)} = 0$  : higher order, homogeneous, constant coeff.

characteristic eqn:  $r^5 - 3r^4 + 3r^3 - r^2 = 0$

$r^2(r^3 - 3r^2 - 3r - 1) = 0$

$r^2(r - 1)^3 = 0$

$r_1 = r_2 = 0 \quad r_3 = r_4 = r_5 = 1$

$y_1 = e^{0x} = 1$

$y_2 = x e^{0x} = x$

$y_3 = e^x$

$y_4 = x e^x$

$y_5 = x^2 e^x$

$y_h = c_1 y_1 + c_2 y_2 + c_3 y_3 + c_4 y_4 + c_5 y_5$

$y_h = c_1 + c_2 x + c_3 e^x + c_4 x e^x + c_5 x^2 e^x //$

Ex: Solve  $y^{(5)} - 6y^{(4)} + 9y^{(3)} = 0$

Solution:  $y^{(5)} - 6y^{(4)} + 9y^{(3)} = 0$  : higher order, homogeneous, constant coeff.

characteristic equ:  $r^5 - 6r^4 + 9r^3 = 0$

$$r^3(r^2 - 6r + 9) = 0$$

$$r^3(r - 3)(r - 3) = 0$$

$$r_1 = r_2 = r_3 = 0 \quad r_4 = r_5 = 3$$

$$\Rightarrow y_1 = e^{0x} = 1$$

$$y_2 = x e^{0x} = x$$

$$y_3 = x^2 e^{0x} = x^2$$

$$y_4 = e^{3x} = e^{3x}$$

$$y_5 = x e^{3x} = x e^{3x}$$

$$\Rightarrow y_h = c_1 y_1 + c_2 y_2 + c_3 y_3 + c_4 y_4 + c_5 y_5$$

$$y_h = c_1 + c_2 x + c_3 x^2 + c_4 e^{3x} + c_5 x e^{3x}$$

Ex: Solve  $y^{(4)} - y = 0$

Solution:  $y^{(4)} - y = 0$  : higher order, homogeneous, constant coeff.

characteristic polyn:  $r^4 - 1 = 0$

$$(r^2 - 1)(r^2 + 1) = 0$$

$$(r - 1)(r + 1)(r^2 + 1) = 0$$

$$\begin{matrix} r_1 = 1 & r_3 = i \\ r_2 = -1 & r_4 = -i \end{matrix} \left. \vphantom{\begin{matrix} r_1 = 1 \\ r_2 = -1 \end{matrix}} \right\} \begin{matrix} \lambda = 0 \\ \mu = 1 \end{matrix}$$

$$y_1 = e^x$$

$$y_2 = e^{-x}$$

$$y_3 = e^{0x} \cos x = \cos x$$

$$y_4 = e^{0x} \sin x = \sin x$$

$$y_h = c_1 y_1 + c_2 y_2 + c_3 y_3 + c_4 y_4$$

$$y_h = c_1 e^x + c_2 e^{-x} + c_3 \cos x + c_4 \sin x$$



Ex:  $y''' + y'' - 6y' + 4y = 0$

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Solution:  $y''' + y'' - 6y' + 4y = 0$  : higher order, homogeneous, constant coeff.

characteristic equation:  $r^3 + r^2 - 6r + 4 = 0$

if  $r=0$  then  $4=0$  ✗

if  $r=1$  then  $0=0$  ✓ (r-1)

$$\begin{array}{r|l}
 r^3 + r^2 - 6r + 4 & r-1 \\
 \hline
 r^3 - r^2 & r^2 + 2r - 4 \\
 \hline
 2r^2 - 6r + 4 & \\
 2r^2 - 2r & \\
 \hline
 -4r + 4 & \\
 -4r + 4 & \\
 \hline
 0 & 
 \end{array}$$

$$r^3 + r^2 - 6r + 4 = (r-1)(r^2 + 2r - 4) = 0$$

$$r_1 = 1$$

$$\Delta = 4 - 4 \cdot (-4) = 20$$

$$r_2 = \frac{-2 + \sqrt{20}}{2} = -1 + \sqrt{5}$$

$$r_3 = \frac{-2 - \sqrt{20}}{2} = -1 - \sqrt{5}$$

$$r_1 = 1 \Rightarrow y_1 = e^x$$

$$r_2 = -1 + \sqrt{5} \Rightarrow y_2 = e^{-x} \cos \sqrt{5}x$$

$$r_3 = -1 - \sqrt{5} \Rightarrow y_3 = e^{-x} \sin \sqrt{5}x$$

$$y_h = c_1 e^x + c_2 e^{-x} \cos \sqrt{5}x + c_3 e^{-x} \sin \sqrt{5}x$$

$$y_h = c_1 e^x + e^{-x} (c_2 \cos \sqrt{5}x + c_3 \sin \sqrt{5}x) //$$

Ex: Solve  $2y''' - 6y'' - 5y' + 15y = 0$

Solution:  $2y''' - 6y'' - 5y' + 15y = 0$  : higher order, homogeneous, constant coef.

characteristic equation:  $2r^3 - 6r^2 - 5r + 15 = 0$

$$2r^2(r-3) - 5(r-3) = 0$$

$$(r-3)(2r^2 - 5) = 0$$

$$r_1 = 3$$

$$2r^2 - 5 = 0$$

$$2r^2 = 5$$

$$r^2 = \frac{5}{2}$$

$$r = \pm \frac{\sqrt{5}}{\sqrt{2}} = \frac{\sqrt{5} \cdot \sqrt{2}}{\sqrt{2} \cdot \sqrt{2}} = \pm \frac{\sqrt{10}}{2} //$$

$$r_2 = \frac{\sqrt{10}}{2} // \quad r_3 = -\frac{\sqrt{10}}{2} //$$

$$\Rightarrow y_1 = e^{3x}$$

$$y_2 = e^{\frac{\sqrt{10}}{2}x}$$

$$y_3 = e^{-\frac{\sqrt{10}}{2}x}$$

$$\Rightarrow y_h = c_1 y_1 + c_2 y_2 + c_3 y_3 = c_1 e^{3x} + c_2 e^{\frac{\sqrt{10}}{2}x} + c_3 e^{-\frac{\sqrt{10}}{2}x} //$$

Ex: Solve  $y''' + 8y'' + 12y' = 0$  : higher order, homogeneous, constant coef.

Solution: characteristic poly:  $r^3 + 8r^2 + 12r = 0$

$$r(r^2 + 8r + 12) = 0$$

$$r(r+6)(r+2) = 0 \Rightarrow$$

$$r_1 = 0$$

$$r_2 = -6$$

$$r_3 = -2$$

$$y_1 = e^{0x} = 1$$

$$y_2 = e^{-6x}$$

$$y_3 = e^{-2x}$$

$$y = c_1 y_1 + c_2 y_2 + c_3 y_3$$

$$y = c_1 + c_2 e^{-6x} + c_3 e^{-2x} //$$



Ex: Solve  $y^{(4)} + y''' - 7y'' - y' + 6y = 0$ . : higher order, homogeneous, constant coeff. 9

Solution: characteristic poly:  $r^4 + r^3 - 7r^2 - r + 6 = 0$

$$r=0 \Rightarrow 0+0-0-0+6=0 \quad \downarrow \quad \text{so } r \neq 0$$

$$r=1 \Rightarrow \cancel{1} + \cancel{1} - 7 - \cancel{1} + 6 = 0 \quad \checkmark \quad \text{so } r=1 \quad (r-1)$$

$$\begin{array}{r} r^4 + r^3 - 7r^2 - r + 6 \mid r-1 \\ \underline{r^4 - r^3} \phantom{- 7r^2 - r + 6} \\ 2r^3 - 7r^2 - r + 6 \\ \underline{2r^3 - 2r^2} \\ -5r^2 - r + 6 \\ \underline{-5r^2 + 5r} \\ -6r + 6 \\ \underline{-6r + 6} \\ 0 \end{array}$$

$$r^3 + 2r^2 - 5r - 6$$

$$r=0 \Rightarrow 0+0-0-6=0 \quad \downarrow \quad \text{so } r \neq 0$$

$$r=1 \Rightarrow 1+2-5-6=0 \quad \downarrow \quad \text{so } r \neq 1$$

$$r=-1 \Rightarrow \cancel{-1} + \cancel{2} + \cancel{5} - 6 = 0 \quad \checkmark \quad \text{so } r=-1 \quad (r+1)$$

$$\begin{array}{r} r^3 + 2r^2 - 5r - 6 \mid r+1 \\ \underline{r^3 + r^2} \phantom{- 5r - 6} \\ r^2 - 5r - 6 \\ \underline{r^2 + r} \\ -6r - 6 \\ \underline{-6r - 6} \\ 0 \end{array} \quad \rightarrow (r+3)(r-2)$$

$$\Rightarrow r^4 + r^3 - 7r^2 - r + 6 = (r-1)(r+1)(r+3)(r-2)$$

$$r_1 = 1 \quad r_2 = -1 \quad r_3 = -3 \quad r_4 = 2$$

$$y_1 = e^x$$

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$$y_2 = e^{-x}$$

$$y_3 = e^{-3x}$$

$$y_4 = e^{2x}$$

$$y = c_1 y_1 + c_2 y_2 + c_3 y_3 + c_4 y_4$$

$$y = c_1 e^x + c_2 e^{-x} + c_3 e^{-3x} + c_4 e^{2x} //$$