

Example: (we continue last class's reduction of order)

Solve: $L[y]$

$$t^2 y'' - t(t+2)y' + (t+2)y = 0.$$

One solution is $y_1(t) = t$

Write $y(t) = v(t)y_1(t)$

$$y = vt$$

$$y' = v + v't$$

$$y'' = 2v' + v''t$$

\Rightarrow

$$\begin{aligned} L[y] &= t^2(2v' + v''t) - t(t+2)(v + v't) + (t+2)vt \\ &= \cancel{v(-t(t+2) + t(t+2))} + v'(2t^2 - t(t+2)t) + v''t^3 \\ &= v'(2t^2 - 2t^2 - t^3) + v''t^3 \\ &= t^3(v'' - v') \end{aligned}$$

$$\Rightarrow L[y] = 0, \text{ if } v'' - v' = 0$$

$$\text{Solution: } v' = e^t, v = e^t$$

(just used one solution)

$$\Rightarrow y_2(t) = v(t)y_1(t) = e^t \cdot t$$

2nd order linear inhomogeneous equation

Recall notation:

$$L[y] = y'' + py' + qy$$

$$\text{Inhom. eqn: } L[y] = g.$$

$$\text{i.e. } y''(t) + p(t)y'(t) + q(t)y(t) = g(t)$$

Sps Y_1, Y_2 are two solutions of $L[y] = g$.

$$L[Y_1] = g$$

$$L[Y_2] = g$$

Then $Y_1 - Y_2$ solves the homogeneous equation:

$$L[Y_1 - Y_2] = L[Y_1] - L[Y_2] = g - g = 0.$$

Conversely, if Y solves $L[Y] = g$ and y solves $L[y] = 0$ then $Y + y$ solves

$$L[Y + y] = L[Y] + L[y] = g$$

Theorem: The general solution of $L[y] = g$ has the form

$y = Y + c_1 y_1 + c_2 y_2$ where y_1, y_2 are fundamental set of solutions of $L[y] = 0$, and Y is a particular solution of $L[Y] = g$.

Thus, assuming we've solved $L[y] = 0$, need to find one particular soln Y .

Consider first constant coefficient equation.

Example:

$$5y'' + y' + 6y = t^3$$

To find particular solution, try

$$Y(t) = At^3 + Bt^2 + Ct + D$$

$$Y'(t) = 3At^2 + 2Bt + C$$

$$Y''(t) = 6At + 2B$$

$$\begin{aligned} \Rightarrow L[Y] &= 5(6At + 2B) + (3At^2 + 2Bt + C) + 6(At^3 + Bt^2 + Ct + D) \\ &= t^3 \end{aligned}$$

Compare coefficients of t^3, t^2, t, t^0 .

$$t^3: 6A = 1 \quad \Rightarrow A = \frac{1}{6}$$

$$t^2: 3A + 6B = 0 \quad \Rightarrow B = -\frac{1}{2}A = -\frac{1}{12}$$

$$t: 30A + 2B + 6C = 0 \Rightarrow C = \dots$$

$$t^0 = 1, 10B + C + 6D = 0 \Rightarrow D = \dots$$

Example: $y'' + 2y' - 2y = e^{-2t}$

$$\text{Try } Y(t) = A e^{-2t}$$

$$Y'(t) = -2A e^{-2t}$$

$$Y''(t) = 4A e^{-2t}$$

$$L[y] = 4Ae^{-2t} + 2(-2Ae^{-2t}) - 2Ae^{-2t}$$

$$= Ae^{-2t} \underbrace{(4 - 2 - 2)}_0 \stackrel{!}{=} e^{-2t}$$

$$0 \cdot Ae^{-2t} = e^{-2t}$$

so here it didn't work

Example: $y'' + y' - 2y = e^{-2t}$

Try $Y = Ae^{-2t}$. Doesn't work since $L[Y] = 0$.

Problem: e^{-2t} solves the homogeneous equation.

Try instead $Y = Ate^{-2t}$

$$Y' = Ae^{-2t} - 2Ate^{-2t}$$

$$Y'' = 4Ae^{-2t} + 4At^2e^{-2t}$$

$$L[Y] = (-4Ae^{-2t} + 4At^2e^{-2t}) + (Ae^{-2t} - 2Ate^{-2t}) - 2(Ate^{-2t})$$

$$= Ae^{-2t}(-4 + 1) + Ate^{-2t} \cdot 0$$

$$\stackrel{!}{=} e^{-2t}$$

$$\Rightarrow -3Ae^{-2t} = e^{-2t}$$

$$\Rightarrow A = -\frac{1}{3}$$

$$\Rightarrow Y(t) = -\frac{1}{3}te^{-2t} \text{ is a solution}$$

Example: $y'' - 4y' + 4y = 3e^{2t}$

Char. eqn. for $L[y] = 0$ is

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

has $r=2$ as repeated root.

$Y(t) = Ae^{2t}$ doesn't work, Ate^{2t} also doesn't work.

Try instead $Y = At^2e^{2t}$

You'll find $A = \frac{3}{2}$