

Ordinary Differential Equation

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What is an Differential Equation

A differential equation is an equation in which the unknowns are functions of one or more variables and which contains both these functions and their derivatives. Partial differential equations are those which more than one independent variable is involved, while ordinary differential equations (ODE), which are what we will focus on, are those that involve functions of a single independent variable which have the general form

$$F(x, y, y', \dots, y^{(n)}) = 0. \quad (1.1)$$

An ODE can be further classified into linear and homogenous based on its general form. An ODE is said to be linear if it has the form

$$a_n(x)y^{(n)} + a_{n-1}(x)y^{(n-1)} + \dots + a_2(x)y'' + a_1(x)y' + a_0(x)y = f(x), \quad (1.2)$$

while a homogenous ordinary differential equation can be in either of two respects: a first order differential equation is said to be homogeneous if it may be written in the form of

$$f(x, y)dy = g(x, y)dx \implies \frac{dy}{dx} = h\left(\frac{y}{x}\right), \quad (1.3)$$

where f and g are homogenous functions of the same degree of x and y .¹

Otherwise, a differential equation is homogeneous if it is a homogeneous function of y and its derivatives. In the case of linear differential equation this implies that the constant term $f(x)$ is zero.

There are two kinds of solution to an differential equation. A real function $y = f(x)$ is called an explicit solution $F(x, y, y', \dots, y^{(n)}) = 0$ on $[a, b]$ if a direction substitution leads to an identity, *i.e.*,

$$F(x, f(x), f'(x), \dots, f^{(n)}(x)) = 0 \text{ on } [a, b] \quad (1.4)$$

¹A function is said to be homogeneous if when each of the function's arguments is multiplied by the same scalar, then the function's value is multiplied by some power (called the degree of homogeneity) of this scalar. That is, if $f(sx_1, \dots, sx_n) = s^k f(x_1, \dots, x_n)$.

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while a relation $g(x, y) = 0$ is called an implicit solution of the differential equation $f(x, y, y', \dots, y^{(n)}) = 0$ on $[a, b]$ if it represents at least one real function f on $[a, b]$ such that $y = f(x)$ is an explicit solution on this interval.

For example, $x^2 + y^2 - 4 = 0$ is the implicit solution for the differential equation $x + yy' = 0$ while $y(x) = \pm\sqrt{4 - x^2}$ is the explicit solution to the same differential equation. To understand the relevance of the phrase “represents at least one real function” in the above definition of the implicit solution, consider the relation $x^2 + y^2 + 1 = 0$, although this also satisfies the same differential equation, but there is no real values of x and y which satisfies $x^2 + y^2 + 1 = 0$ thus it is not an implicit solution since it does not represent any real valued function. This type of solution has a separate name called a “formal solution”, which means that it appears to be a solution (but is actually not).

A general theorem states that the general solution of all n^{th} order differential equation contains n integration constants. For example, the function $y = \frac{1}{6}x^3 + C_1x + C_2$ which is the solution to the differential equation $y'' = x$ has two integration constants C_1 and C_2 stemming from integration. Another example is the function $y = Ae^t + Be^{-t}$ which is the solution to the differential equation $y'' = y$ has two integration constants A and B although the equation is not necessarily solved by direct integration (but by guessing the solution $y = e^{\alpha t}$) and leveraging the homogeneity of the equation. Consequently, there must be n boundary conditions or initial conditions² to fix the values of these integration constants.

The solutions of an n^{th} order ODE is often referred to as a n -parameters family, and can be represented as integral curves, which are parametric curves parameterized by the integration constants. Prominent examples of integral curves are the field lines for electric or magnetic field which satisfy the Maxwell’s differential equations, and integral curves for the velocity field of a fluid are known as streamlines, which satisfy the Navier-Stokes differential equation.

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e.g., $y' = \cos(y+x)$
imp $y = \pi/2 - x$
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²Initial conditions specify the value of the independent variable and its derivatives $(y, y', \dots, y^{(n-1)})$ at a single $x = x_0$ while boundary conditions them at two or more x values.

First Order Differential Equations

A first order differential equation $F(x, y, y')$ are usually written in one of the two equivalent standard forms depending on the method of solving it

$$\frac{dy}{dx} = F(x, y) \quad \text{or} \quad A(x, y)dx + B(x, y)dy = 0. \quad (2.1)$$

The first from above highlights the distinction between the independent and the dependent variable. However, in first order differential equation, assigning y and x as the independent and the dependent variable respectively is entirely arbitrary (if x and y do not carry any physical meaning) as can be seen from the second form above, which is symmetric in x and y . It is crucial to understand that x and y are simply two variables that are related to each other, and should be treated equally.¹

2.1 First Order Separable

A first order differential equation is separable if it is in the form

$$\frac{dy}{dx} = f(x)g(y) \quad (2.2)$$

which can be solved by direct integration. Note that if $g(y) \rightarrow 0$ for any $y = y_0$ then the constant function $y(x) = y_0$ is also a solution to the equation.

ODE in the form of

$$\frac{dy}{dx} = f(ax + by + c). \quad (2.3)$$

is also separable simply by a change of the variable $z(x) = ax + by + c$, then

¹In fact, higher order differential equations can also be inverted such that x becomes the independent variable instead of y . However this cannot be done as easily as in first order differential equation (by simply rearranging the terms), and is rarely useful.

$$\frac{dz}{dx} = a + \frac{dy}{dx} = a + bf(z). \quad (2.4)$$

2.2 First Order Homogeneous

A first order differential equation is homogeneous if it is in the form

$$\frac{dy}{dx} = f\left(\frac{y}{x}\right). \quad (2.5)$$

This reduces to a separable differential equation by introducing a new variable $z = \frac{y}{x}$, so

$$\frac{dz}{dx} = x \frac{dy}{dx} - \frac{y(x)}{x^2} = \frac{f(z) - z}{x} \quad (2.6)$$

which can be solved by direction integration or $z(x) = z_0$ for all x where z_0 satisfies $z_0 = f(z_0)$

The following equation

$$\frac{dy}{dx} = f\left(\frac{a_1x + b_1y + c_1}{a_2x + b_2y + c_2}\right) \quad (2.7)$$

is not a homogeneous equation but it can be turned into one by a change of variables $X = x + u$ and $Y = y + v$ with appropriately chosen u and v so that it eliminates the constants c_1 and c_2 . This happens if they satisfy

$$\begin{pmatrix} a_1 & b_1 \\ a_2 & b_2 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}, \quad (2.8)$$

which upon substitution leads to a homogeneous equation

$$\frac{dY}{dX} = f\left(\frac{a_1X + b_1Y}{a_2X + b_2Y}\right), \quad (2.9)$$

Note that if the square matrix in eq. (2.8) has zero determinant meaning that there are no solutions for u and v , we have $a_2x + b_2y = k(a_1x + b_1y)$ for all x and y thus $k = \frac{a_2}{a_1} = \frac{b_2}{b_1}$. In this case the equation is in the form

$$\frac{dy}{dx} = f\left(\frac{a_1x + b_1y + c_1}{k(a_1x + b_1y) + c_2}\right) = g(a_1x + b_1y), \quad (2.10)$$

which is separable.

2.3 First Order Exact

An arbitrary differential

$$A(x, y)dx + B(x, y)dy \quad (2.11)$$

is exact if it is the differential of a function

$$df(x, y) = \frac{\partial f}{\partial x}dx + \frac{\partial f}{\partial y}dy. \quad (2.12)$$

Therefore, we have

$$A(x, y) = \frac{\partial f}{\partial x} \quad \text{and} \quad B(x, y) = \frac{\partial f}{\partial y} \quad (2.13)$$

Since $\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x}$, we obtain a necessary (and sufficient) condition for the differential to be exact, which is

$$\frac{\partial A}{\partial y} = \frac{\partial B}{\partial x}. \quad (2.14)$$

Finding exact differentials in a differential equation is crucial since it combines two differentials into one. The differential equation is then more likely to be integratable.

Example: First Order Exact Differential Equation.

Question: Solve

$$y' = \frac{(3x^2 + 2xy + y^2) \sin x - 2(3x + y) \cos x}{2(x + y) \cos x}. \quad (2.15)$$

Solution: Rewriting the differential equation as

$$2(x + y) \cos x dy + (2(3x + y) \cos x - (3x^2 + 2xy + y^2) \sin x) dx = 0, \quad (2.16)$$

Since

$$\frac{\partial}{\partial x}(2(x + y) \cos x) = \frac{\partial}{\partial y}(2(3x + y) \cos x - (3x^2 + 2xy + y^2) \sin x), \quad (2.17)$$

the two terms is thus an exact differential, where

$$\frac{\partial f}{\partial y} = 2(x + y) \cos x \quad \text{and} \quad \frac{\partial f}{\partial x} = 2(3x + y) \cos x - (3x^2 + 2xy + y^2) \sin x. \quad (2.18)$$

²Determining whether a differential containing many variables x_1, x_2, \dots, x_n is exact is a simple extension of the above: a differential $df = \sum_{i=1}^n g_i(x_1, x_2, \dots, x_n) dx_i$ is exact if $\frac{\partial g_i}{\partial x_j} = \frac{\partial g_j}{\partial x_i}$ for all pairs i, j .

Integrating the first relation from the above equation,

$$f(x, y) = 2xy \cos x + y^2 \cos x + C(x) \implies \frac{\partial f}{\partial x} = 2y(\cos x - x \sin x) - y^2 \sin x + \frac{dC}{dx}. \quad (2.19)$$

Equating the the forms of $\frac{\partial f}{\partial x}$ found,

$$6x \cos x - 3x^2 \sin x = \frac{\partial C}{\partial x} \implies C(x) = 3x^2 \cos x + C'. \quad (2.20)$$

Since $df(x, y) = 0$, we can integrate and get $f(x, y) = A$, where A is simply a constant (independent of x and y). Therefore,

$$f(x, y) = A = 2xy \cos x + y^2 \cos x + 3x^2 \cos x + C' \implies y = -x \pm \sqrt{B \sec x - 2x^2}. \quad (2.21)$$

Example: Finding Exact Differentials (1).

Question: Solve

$$y^2 dx - (xy + x^3) dy = 0. \quad (2.22)$$

Solution: Rewriting the differential equation as

$$y(y dx - x dy) - x^3 dy = 0, \quad (2.23)$$

we spot that $y dx - x dy$ is an exact differential of $f = \frac{y}{x}$ (multiplied by x^2). Thus

$$-yx^2 d\left(\frac{y}{x}\right) - x^3 dy = 0. \quad (2.24)$$

The variable y can be eliminated, and instead be replaced by the new variable $\frac{y}{x}$. The differential equation then reduces to a homogeneous equation

$$yd\left(\frac{y}{x}\right) + x dy = 0 \implies y = -x(x \pm \sqrt{C + x^2}). \quad (2.25)$$

Example: Finding Exact Differentials (2).

Question: Solve

$$2xy dx + (x^2 - y^2) dy = 0. \quad (2.26)$$

Solution:

$$y d(x^2) + x^2 dy - y^2 dy = d(x^2 y) - y^2 dy = 0 \implies y^3 - 3x^2 y + C = 0. \quad (2.27)$$

Example: Finding Exact Differentials (3).

Question: Solve

$$y(2ydx - xdy) + x^2(ydx + 2xdy) = 0. \quad (2.28)$$

Solution:

$$\begin{aligned} 2\frac{dx}{x} - \frac{dy}{y} + \frac{x^2}{y} \left(\frac{dx}{x} + 2\frac{dy}{y} \right) &= 0 \\ 2d(\ln x) - d(\ln y) + \frac{x^2}{y} (d(\ln x) + 2d(\ln y)) &= 0 \\ d \left(\ln \left(\frac{x^2}{y} \right) \right) + \frac{x^2}{y} d(\ln(xy^2)) &= 0 \\ \ln(xy^2) &= C - \frac{x^2}{y}. \end{aligned} \quad (2.29)$$

Example: Finding Exact Differentials (4).

Question: Solve

$$(xy + y^4)dx + (x^2 - xy^3)dy = 0. \quad (2.30)$$

Solution:

$$\begin{aligned} x(ydx + xdy) + y^3(ydx - xdy) &= 0 \\ x(d(xy)) + y^5 \left(d \left(\frac{x}{y} \right) \right) &= 0 \end{aligned} \quad (2.31)$$

Let $u \equiv xy$ and $v \equiv \frac{x}{y}$, then $\frac{y^5}{x} = \frac{u^2}{v^3}$, and the differential equation becomes separable as

$$v^3 du + u^2 dv = 0 \implies y = -\frac{1^3}{2}. \quad (2.32)$$

Example: Finding Exact Differentials (5).**Question:** Solve

$$1 + yy'' + y'^2 = 0. \quad (2.33)$$

Solution:

$$dx + d(yy') = 0 \implies y^2 + (x + C)^2 = C'. \quad (2.34)$$

2.4 Integrating factor

If the differential equation is not exact, we can always make it exact by multiplying the differential by some function $\mu(x, y)$, known as the integrating factor, so that

$$\frac{\partial(\mu A)}{\partial y} = \frac{\partial(\mu B)}{\partial x}. \quad (2.35)$$

There is no general method for finding the integrating factor if μ is a function of both x and y . However, if μ only depend one of them (*i.e.*, $\mu(x, y) = \mu(x)$ or $\mu(y)$), then it can be found analytically. For example, if $\mu(x, y) = \mu(x)$, then the above equation becomes

$$\mu \frac{\partial A}{\partial y} = \mu \frac{\partial B}{\partial x} + B \frac{\partial \mu}{\partial x}, \quad (2.36)$$

which we can solve for $\mu(x)$ as

$$\mu(x) = \exp \left(\frac{1}{B} \int \left(\frac{\partial A}{\partial y} - \frac{\partial B}{\partial x} \right) dx \right). \quad (2.37)$$

Whether the integrating factor $\mu(x, y)$ is dependent of x only can be determined by whether the proposed $\mu(x)$ in the above equation is dependent of x only.

A first order differential equation is linear if it is in the form

$$\frac{dy}{dx} + P(x)y = Q(x). \quad (2.38)$$

It can be shown using eq. (2.37) that the integrating factor μ always depends on x alone and has the general form

$$\mu(x) = \exp \left(\int P(x) dx \right), \quad (2.39)$$

without needing to add an integration constant.

An alternative way to solve a first order linear differential equation is to treat it as a general linear equation and solve it using the methods detailed in chapter 4.

2.5 First Order Isobaric

A first order differential equation is isobaric if it is in the form

$$\frac{dy}{dx} = \frac{A(x, y)}{B(x, y)}, \quad (2.40)$$

where the equation is dimensionally consistent if $y = zx^m$.

Example: Isobaric Differential Equation

Question: Solve

$$\left(y^2 + \frac{2}{x}\right) dx + 2xydy = 0. \quad (2.41)$$

Solution: Giving y and dy weight m and x and dx the weight 1, the sums of powers in each term on the LHS are $2m + 1, 0$ and $2m + 1$ respectively. These are equal if $m = -\frac{1}{2}$. Therefore we substitute $y = zx^{-\frac{1}{2}}$ and get

$$zdz + \frac{dx}{x} = 0 \implies \frac{1}{2}y^2x + \ln x = C. \quad (2.42)$$

2.6 Bernoulli's Equation

A first order differential equation is a Bernoulli's equation if it has the form

$$\frac{dy}{dx} + P(x)y = Q(x)y^n, \text{ where } y \neq 1. \quad (2.43)$$

This equation can be solve by the substitution

$$z = y^{1-n} \implies \frac{dy}{dx} = \left(\frac{y^n}{1-n}\right) \frac{dz}{dx}, \quad (2.44)$$

which makes the equation linear, as

$$\frac{dz}{dx} + (1-n)P(x)z = (1-n)Q(x). \quad (2.45)$$

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Autonomous Second Order Differential Equations

An autonomous system is described by a differential equation that does not explicitly depend on the independent variable. Newton's second law is an example if the force depends on time only through instantaneous position and velocity. The general form of a differential equation describing such system is in the form of

$$\ddot{r} = f(r, \dot{r}), \quad (3.1)$$

which can be solved by noting $\ddot{r} = \dot{r} \frac{d\dot{r}}{dr}$, which would give a first order differential equation upon substitution:

$$\frac{d\dot{r}}{dr} = \frac{f(r, \dot{r})}{\dot{r}}. \quad (3.2)$$

The (r, \dot{r}) space is referred to as the phase space, whose evolution is characterised by a one-parameter family of curves. For a given initial condition, the evolution is restricted to a single curve in phase space. Note that a second order differential equation would generally give a two-parameter family of curves, so the phase space of (r, t) would be very messy as the curves inevitably intersect.

3.1 Conservative Systems

Conservative systems have a even more strict requirement on $f(r, v)$, where $v \equiv \dot{r}$: It requires that $f(r, v)$ depends explicitly only on r but not on v , so $f(r, v) = f(r)$. In this case the differential equation is separable, as

$$v \frac{dv}{dr} = f(r) \implies \frac{1}{2}v^2 + V(r) = E \quad (3.3)$$

Here the integration constant E corresponds to the total energy of the system and $V(r) = -\int f(r)dr$ is the potential of the force.

Solving further for $v = \frac{dr}{dt}$,

$$\frac{dr}{dt} = \pm \sqrt{2(E - V(r))} \implies \int \frac{dr}{\sqrt{2(E - V(r))}} = \pm \int dt = \pm t + C. \quad (3.4)$$

Example: Phase Space of a Simple Harmonic Oscillator

Question: Plot the integral curves in phase space and explain the motion in phase space for a simple harmonic oscillator.

Solution: For a simple harmonic oscillator,

$$\ddot{r} = f(r) = -kr \implies \frac{1}{2}v^2 + \frac{1}{2}kr^2 = E. \quad (3.5)$$

This equation describes an ellipse in phase space centered on $(r, v) = (0, 0)$, with axes of length $\sqrt{2E}$ and $\sqrt{\frac{2E}{k}}$ as shown in fig. 3.1:

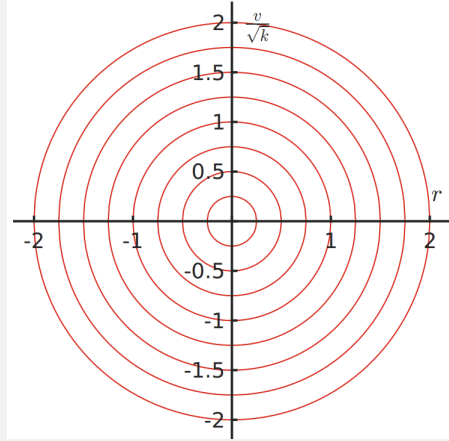


Figure 3.1

The potential $V(r) = \frac{1}{2}kr^2$ has a minimum at $r = 0$ and all curves in phase space oscillate around this point perpetually.

Example: Phase Space of a Pendulum

Question: Plot the integral curves in phase space and explain the motion in phase space for a pendulum.

Solution: For a pendulum we have

$$\ddot{\theta} = -k \sin \theta \implies \frac{1}{2}\omega^2 - k \cos \theta = E \implies \omega(\theta) = \pm \sqrt{2(E + k \cos \theta)}. \quad (3.6)$$

The integral curves are shown in fig. 3.2 below.

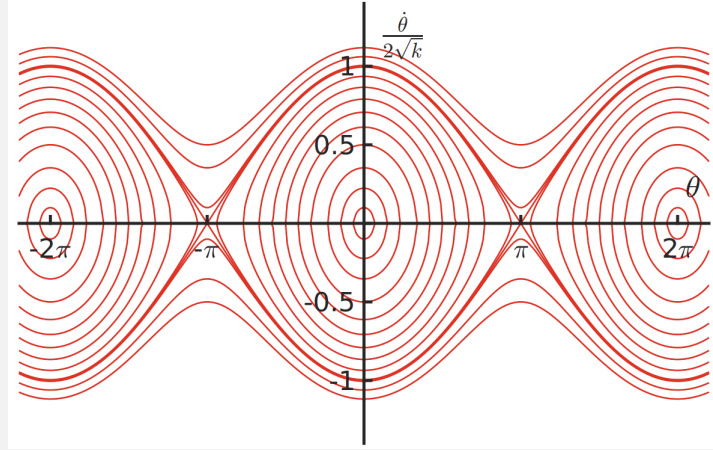


Figure 3.2

The potential $V(\theta) = -k \cos \theta$ has a minimum at $\theta = 2n\pi$ corresponding to the lowest point and a maximum at $\theta = (2n + 1)\pi$ corresponding to the highest point, where n is an integer.

At $E = -k$, the term inside the square root is only real when $\cos \theta = 1 \implies \theta = 0$, so the pendulum is at rest at the potential minimum, a stable fixed point.

For $E \gtrsim -k$, we have $\cos \theta \approx 1 - \frac{1}{2}\theta^2$ and we would get $\frac{1}{2}\omega^2 + \frac{1}{2}k\theta^2 = E$ which is a simple harmonic oscillator as described above.

If $-k < E < k$, the pendulum goes back and forth around $(\theta, \omega) = (0, 0)$ but the shape of the curve is not an ellipse.

When $E = k$, the pendulum is fixed at $(\theta, \omega) = (\pi, 0)$ which is an unstable fixed point.

For $E > k$, the pendulum goes around perpetually respectively either with $\omega > 0$ or $\omega < 0$ throughout the evolution, since the pendulum has enough energy to overcome the potential barrier at the highest point.

3.2 Nonconservative Systems

In this section we lessen the restriction on $f(r, v)$ and consider the case where $f(r, v)$ depends on both position and velocity.

In some cases, the second order differential equation can still be reduced to an analytically solvable first order differential equation (though it may not be separable), such as the example below:

Example: Phase Space of a Damped Harmonic Oscillator (1)

Question: Plot the integral curves in phase space and explain the motion in phase space for the damped harmonic oscillator.

Solution: For a damped simple harmonic oscillator,

$$\ddot{r} = f(r, v) = -kr - \gamma v \implies \frac{dv}{dr} = -\gamma - k\frac{r}{v}. \quad (3.7)$$

This is no longer a separable differential equation but a homogeneous one, which can be solved by substituting $z = \frac{v}{r}$ (not $\frac{r}{v}$). Solving, we get the implicit solution

$$\frac{1}{2} \ln |u^2 + D| - \frac{\gamma}{2\sqrt{D}} \arctan \frac{u}{\sqrt{D}} = -\ln |r| + C, \quad (3.8)$$

where $u = z + \frac{1}{2}\gamma$ and $D = k - \frac{1}{4}\gamma^2$. A parametric solution $(v(u), r(u))$ may be derived directly from this equation by solving for r , which gives

$$r(u) = \pm \frac{C_2}{\sqrt{r^2 + D}} e^{\frac{\gamma}{2\sqrt{D}} \arctan \frac{u}{\sqrt{D}}} \text{ and } v(u) = z(u)r(u) = (u - \frac{1}{2}\gamma)r(u). \quad (3.9)$$

which is plotted in fig. 3.3.

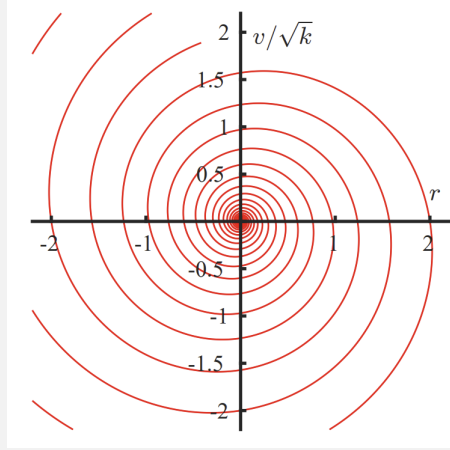


Figure 3.3

For a more general case, where the first order differential equation is not analytically solvable, we employ the perturbation method to obtain qualitative understanding of the system.

We start with the more general equation

$$\ddot{r} = f(r) - \gamma v \implies \frac{dv}{dr} = \frac{f(r)}{v} - \gamma \implies \frac{d}{dr} \left(\frac{1}{2} v^2 + V(r) \right) = -\gamma v. \quad (3.10)$$

If γ is sufficiently small, we may obtain the solution perturbatively around a known solution as

$$v(r) = v_0(r) + \delta v(r), \quad (3.11)$$

where v_0 is defined to be the solution to the same equation without the damping term, so

$$\frac{dv}{dr} = \frac{f(r)}{v} \implies \frac{1}{2} v_0^2 + V(r) = E \implies v_0(r) = \pm \sqrt{2(E - V(r))}. \quad (3.12)$$

Substituting $v = v_0 + \delta v$, we have

$$\frac{d}{dr}(v_0 \delta v) = -\gamma(v_0 + \delta v), \quad (3.13)$$

which is a first order linear differential equation which can be solved with the techniques introduced in the last chapter.

$$v'_0 \delta v + v_0 \delta v' = -\gamma v_0 - \gamma \delta v \implies \delta v' + \left(\frac{v'_0}{v_0} + \gamma \right) \delta v = -\gamma \implies \delta v' + (f(r) + \gamma) \delta v = -\gamma, \quad (3.14)$$

where in the last equality we used the definition of $v_0(r)$.

Example: Phase Space of a Damped Harmonic Oscillator (2)

Question:

Solution: We start with the same equation $\ddot{r} = -kr - \gamma v$ and rearrange it to be

$$\frac{d}{dr} \underbrace{\frac{1}{2} v^2 + V(r)}_{E(r,v)} = -\gamma v. \quad (3.15)$$

If γ is sufficiently small, we may obtain the solution perturbatively around a known solution, assuming that it may be written as

$$v(r) = v_0(r) + \delta v(r), \quad (3.16)$$

where $v_0(r)$ is the known solution for the case of $\gamma = 0$.

Linear Differential Equations

In this chapter we examine the n^{th} order linear differential equation with the general form

$$a_n(x)y^{(n)} + a_{n-1}(x)y^{(n-1)} + \cdots + a_1(x)y' + a_0(x)y = f(x). \quad (4.1)$$

We start by noticing that if y_1 and y_2 are two solutions then their difference $y_1 - y_2$ solves the corresponding homogeneous equation which can be easily verified by direct substitution.

This suggest that the general solution must be written in the form of

$$y(x) = y_H(x) + y_P(x). \quad (4.2)$$

Here $y_H(x)$ is the general solution of the corresponding homogeneous equation which comprise of an n -parameter family of curves and $y_P(x)$ is one particular solution of the inhomogeneous equation so that for any two solutions $y_1(x)$ and $y_2(x)$ having the same $y_P(x)$ but different $y_{H_1}(x)$ and $y_{H_2}(x)$, their difference $y_{H_1}(x) - y_{H_2}(x)$ will always satisfy the homogeneous equation.

4.1 Homogeneous Solutions

If y_1 and y_2 are solutions to a linear homogeneous differential equation, then the linear combination of them $C_1y_1 + C_2y_2$ (where C_1 and C_2 may be complex) will also be a solution the the equation, which can be easily verified by direct substitution.

Combining with the fact that there are n integration constants, this suggest that the general solution to a linear homogeneous differential equation can be written in the form of

$$y(x) = C_1y_1(x) + C_2y_2(x) + \cdots + C_ny_n(x), \quad (4.3)$$

where $y_1(x), y_2(x), \dots, y_n(x)$ are each solutions to the equation and linearly independent of each other (or else at least one of the terms in the above equation is redundant and there will be less than n integration constants).

To ensure linear independency, we must have

$$\begin{aligned}
C_1 y_1(x) + C_2 y_2(x) + \cdots + C_n y_n(x) &= 0 \\
C_1 y_1'(x) + C_2 y_2'(x) + \cdots + C_n y_n'(x) &= 0 \\
&\vdots \\
C_1 y_1^{(n-1)}(x) + C_2 y_2^{(n-1)}(x) + \cdots + C_n y_n^{(n-1)}(x) &= 0,
\end{aligned} \tag{4.4}$$

or equivalently

$$\begin{pmatrix} y_1(x) & y_2(x) & \cdots & y_n(x) \\ y_1'(x) & y_2'(x) & \cdots & y_n'(x) \\ \vdots & \vdots & & \vdots \\ y_1^{(n-1)}(x) & y_2^{(n-1)}(x) & \cdots & y_n^{(n-1)}(x) \end{pmatrix} \begin{pmatrix} C_1 \\ C_2 \\ \vdots \\ C_n \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \tag{4.5}$$

for all x only if $C_1 = C_2 = \cdots = C_n = 0$.

Therefore, the determinant of the leftmost matrix $W(x)$, known as the Wronskian must not vanish. So

$$W(x) \equiv \begin{vmatrix} y_1(x) & y_2(x) & \cdots & y_n(x) \\ y_1'(x) & y_2'(x) & \cdots & y_n'(x) \\ \vdots & \vdots & & \vdots \\ y_1^{(n-1)}(x) & y_2^{(n-1)}(x) & \cdots & y_n^{(n-1)}(x) \end{vmatrix} \neq 0. \tag{4.6}$$

It must be noted, however, that the vanishing of the Wronskian does not imply that the solutions are linearly dependent.

4.2 Linear Second Order

4.2.1 Variation of Parameters

The general form of a second order linear differential equation is

$$y'' + a(x)y' + b(x)y = f(x). \tag{4.7}$$

There is no analytic solution for a general second order differential equations, even if it is linear. However, if we know one of the solution we can use the method of variation of parameters to find the general solution. Specifically, if $y_1(x)$ is a solution, we look for another independent solution in the form of

$$y_2(x) = \psi(x)y_1(x). \tag{4.8}$$

Substituting into the equation, we have

$$\begin{aligned} & (\psi y_1'' + 2\psi' y_1' + \psi'' y_1) + a(x)(\psi y_1' + \psi' y_1) + b(x)\psi y_1 = f(x) \\ \implies & (y_1'' + a(x)y_1' + b(x)y_1)\psi + (2y_1' + a(x)y_1)\psi' + y_1\psi'' = f(x). \end{aligned} \quad (4.9)$$

But the term proportional to ψ is zero since y_1 solve the original differential equation so we have the first order differential equation (in ψ')

$$\psi'' + \left(2\frac{y_1'}{y_1} + a(x)\right)\psi' = \frac{f(x)}{y_1} \quad (4.10)$$

The integrating factor of this equation is

$$\mu(x) = \exp\left(\int \left(2\frac{y_1'}{y_1} + a(x)\right) dx\right) = \exp\left(2 \int \frac{d(\ln(y_1))}{dx} dx + \int a(x) dx\right) = y_1^2 \exp\left(\int a(x) dx\right) \quad (4.11)$$

so the solution is

$$\psi'(x) = \frac{1}{\mu(x)} \left(\int \frac{\mu(x)f(x)dx}{y_1(x)} + C \right),^1 \quad (4.12)$$

and thus

$$\psi(x) = C \int^x \frac{dx}{\mu(x)} + \int^x \frac{1}{\mu(x)} \left(\int^v \frac{\mu(v)f(v)dv}{y_1(v)} dv \right) dx. \quad (4.13)$$

where the integration constant is omitted since it would just give the original solution $y_1(x)$. The notation \int^x is simply to change back the dummy variable u or v to x but is not the upper bound of integration because we are doing indefinite integral.

The first term is the second homogeneous solution and the second term is the particular solution.

order
of inte-
gration
simplify

4.2.2 Finding the First Solution

There is no better method than guessing for finding the first solution. If the coefficient functions of a n^{th} order differential equation are $a(x)$ and $b(x)$ are polynomials, the following order of guessing is recommended: $e^{\lambda x} \rightarrow x^n \rightarrow c_1x + c_2x^2 + \dots + c_{n-1}x^{n-1} + x^n \rightarrow (c_1x + c_2x^2 + \dots + c_{n-1}x^{n-1} + x^n)e^{\lambda x} \rightarrow x^r$.

¹Here the integration constant C is introduced from the integration $\int d(\psi'(x)\mu(x))$. The integral $\int \mu(x)f(x)dx$ would give another integration constant but it will simply combine with C which is consistent with the fact that integrating a differential equation once gives one integration constant. Normally, C can be omitted and be introduced only when the second integral is carried out. But since the second integral is not carried out in this case we add the integration constant earlier. If it is not added here, we would still get the correct result, as the first term in eq. (4.13) would vanish but is encoded in the inner integral of the second term. Now we do not have to add an integration constant when evaluating this integral.

Example: Finding the First Solution.

Question: Solve

$$x^2 y'' + xy' + y = x. \quad (4.14)$$

Solution: Guess $y = x^n$, then we would get $n = \pm i$, so the homogenous solution is

$$\begin{aligned} y_H &= Ax^i + Bx^{-i} = Ae^{i \ln x} + Be^{-i \ln x} \\ &= A(\cos(\ln x) + i \sin(\ln x)) + B(\cos(\ln x) + i \sin(\ln x)) \\ &= A' \cos(\ln x) + B' \sin(\ln x). \end{aligned} \quad (4.15)$$

The particular solution is $y_P = \frac{x}{2}$, so the complete solution is $y = y_H + y_P = A' \cos(\ln x) + B' \sin(\ln x) + \frac{x}{2}$.

4.2.3 Linear Constant Coefficients

An important special case where the solution can be obtained analytically is when the coefficients are constant, where we guess the solution $y(x) = e^{\lambda x}$ to get a n^{th} degree polynomial with n (generally complex) roots, corresponding to the n linearly independent solutions.²

In the case where there are repeated roots, we have to look for additional solutions which is not in the form of $y(x) = e^{\lambda x}$. Instead we use the method of variation of parameters outlined above to get extra independent solutions. For example, for a second order homogenous linear differential equation with constant coefficients,

$$a_2 y'' + a_1 y' + a_0 y = 0, \quad (4.16)$$

we get (see eq. (4.10))

$$\psi'' + 2 \left(\frac{y_1'}{y_1} + a(x) \right) \psi' = \psi'' + \left(2\lambda + \frac{a_1}{a_2} \right) \psi' = \psi'' = \frac{f(x)}{y_1} = 0, \quad (4.17)$$

where $2\lambda + \frac{a_1}{a_2}$ is set to zero, since $\lambda = -\frac{a_1}{2a_2}$ is a repeated root. Thus, we get

$$\psi'' = 0 \implies \psi = (C_1 + C_2 x), \quad (4.18)$$

where the term containing C_1 is the original solution, and the term with $C_2 x$ is the extra independent solution.

²If all the coefficients (a_1, \dots, a_n) are real, then the complex solutions come in pairs, *i.e.*, if λ is a root, then its complex conjugate λ^* must also be a root. This can be shown by taking the complex conjugate on both sides of the equation after substituting one of the solutions.

This can be generalized to higher dimensions easily. For example, if the characteristic polynomial of some 7th order linear homogeneous differential equation is $(\lambda - a)^3(\lambda - b)(\lambda - c)(\lambda - d)$, then the general solution of the ODE is $y(x) = (C_1 + C_2x + C_3^2)e^{ax} + (C_4 + C_5x)e^{bx} + C_6e^{cx} + C_7e^{dx}$.

The table below shows some common solutions to a second order linear homogenous equation

λ_1	λ_2	$y(x)$	$y(x)$ (alternative form)	$y(x)$ (alternative form 2)
0	0	$C_1 + C_2x$	—	—
κ	κ	$(C_1 + C_2x)e^{\kappa x}$	—	—
κ_1	κ_2	$C_1e^{\kappa_1x} + C_2e^{\kappa_2x}$	$C_1 \sinh(\kappa_1x) + C_2 \cosh(\kappa_1x)$	—
$i\omega$	$-i\omega$	$C_1 \sin(\omega x) + C_2 \cos(\omega x)$	$C \cos(\omega x + \delta)$	$\Re(Ce^{i\delta}e^{i\omega x})$
$\kappa + i\omega$	$\kappa - i\omega$	$[C_1 \sin(\omega x) + C_2 \cos(\omega x)]e^{\kappa x}$	$C \cos(\omega x + \delta)e^{\kappa x}$	$\Re(Ce^{i\delta}e^{\kappa x+i\omega x})$

To find the particular solution, we again use the method of variation of parameters and substitute $y_p = \psi(x)e^{\lambda_1x}$ (or $\psi(x)e^{\lambda_2x}$) into eq. (4.16), but this time the RHS of the equation is $f(x)$ instead of 0. From eq. (4.10), we get

$$\psi'' + \left(2\lambda_1 + \frac{a_1}{a_2}\right)\psi' = \frac{1}{a_2}e^{-\lambda_1x}f(x) \implies \psi'' + (\lambda_1 - \lambda_2)\psi' = \frac{1}{a_2}e^{-\lambda_1x}f(x), \quad (4.19)$$

where we have used the sum of root $\lambda_1 + \lambda_2 = -\frac{a_1}{a_2}$ and the factor $\frac{1}{a_2}$ is introduced since in section 4.2.1 we assumed the coefficient for y'' in the original differential equation is 0.

The integrating factor is $\mu(x) = e^{\int(\lambda_1 - \lambda_2)dx} = e^{(\lambda_1 - \lambda_2)x}$, so

$$\psi'(x) = \frac{1}{\mu(x)} \int^x \mu(u) \left[\frac{1}{a_2} e^{-\lambda_1 u} f(u) \right] du = \frac{e^{(\lambda_2 - \lambda_1)x}}{a_2} \int^x e^{-\lambda_2 u} f(u) du, \quad (4.20)$$

which upon integration gives

$$\begin{aligned} \psi(x) &= \int^x \psi'(v) dv = \int^x \frac{e^{-(\lambda_2 - \lambda_1)v}}{a_2} \left(\int^v e^{-\lambda_2 u} f(u) du \right) dv \\ &= \int^x \left(\int_u^x \frac{e^{(\lambda_2 - \lambda_1)v}}{a_2} dv \right) e^{-\lambda_2 u} f(u) du = \int^x \frac{[e^{(\lambda_2 - \lambda_1)x} - e^{(\lambda_2 - \lambda_1)u}]}{a_2(\lambda_2 - \lambda_1)} e^{-\lambda_2 u} f(u) du \\ &= \frac{e^{(\lambda_2 - \lambda_1)x} \int^x e^{-\lambda_2 u} f(u) du - \int^x e^{-\lambda_1 u} f(u) du}{a_2(\lambda_2 - \lambda_1)}. \end{aligned} \quad (4.21)$$

Here we omit the integration constant since it would give back the homogeneous solution e^{λ_1x} .

In many cases, the form of the particular solution can be guessed easily. For example,

$$\begin{aligned}
f(x) &= x \sin x, \quad \lambda = 1 \text{ and } 2 & \implies y_P &= (Ax + B) \sin x + (Cx + D) \cos x \\
f(x) &= e^{2x} + \cos^2 x, \quad \lambda = 1 \text{ and } 2 & \implies y_P &= Axe^{2x} + B + C \cos(2x) + D \sin(2x) \\
f(x) &= 8e^{\frac{x}{2}}, \quad \lambda = \frac{1}{2} \text{ and } \frac{1}{2} & \implies y_P &= Ax^2 e^{\frac{x}{2}} \\
f(x) &= xe^{-x}, \quad \lambda = -1 \text{ and } -1 & \implies y_P &= x(Ax + B)e^{-x} \\
f(x) &= x + \cos(2x), \quad \lambda = \pm 2i & \implies y_P &= Ax + B + x(C \cos(2x) + D \sin(2x)) \\
f(x) &= e^x(1 + \sin x), \quad \lambda = 1 \pm i & \implies y_P &= e^x(A + x(C \cos x + D \sin(x)))
\end{aligned} \tag{4.22}$$

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sth dy

4.3 Harmonic Oscillator

4.3.1 The General Solution

The appearance of harmonic oscillator is too often in physics that it deserves its own section. The most general equation describing a forced and damped harmonic oscillator is

$$\ddot{x} + 2\gamma\dot{x} + \omega_0^2 x = F_0 \cos(\omega t + \delta). \tag{4.23}$$

where $2\gamma, \omega_0$ and ω are the damping constant, natural frequency and driving frequency respectively.

The fastest way to solve this equation is to first consider the associated complex differential equation

$$\ddot{\tilde{x}} + 2\gamma\dot{\tilde{x}} + \omega_0^2 \tilde{x} = F_0 e^{i(\omega t + \delta)}. \tag{4.24}$$

Taking the real part of this complex differential equation,

$$\Re(\ddot{\tilde{x}} + 2\gamma\dot{\tilde{x}} + \omega_0^2 \tilde{x}) = \frac{d^2}{dt^2}(\Re(\tilde{x})) + 2\gamma \frac{d}{dt}(\Re(\dot{\tilde{x}})) + \omega_0^2 \Re(\tilde{x}) = \Re(F_0 e^{i(\omega t + \delta)}). \tag{4.25}$$

Comparing the two associating equations above we can indeed say that x is the real part of \tilde{x} .³ Note that this methods hinges on the fact that the real function \Re is linear, so that we can distribute \Re separately to the three terms in the above equation, and also the derivative function (since differentiation is also a linear process).

Also, the differential equation itself has to be linear. For example, if the equation contains a term \dot{x}^2 , then when we take the real part of the complex associated equation, we would get $\Re(\dot{\tilde{x}}^2) \neq \frac{d}{dt}\Re^2(\tilde{x})$, so we cannot follow the argument above and claim that x is the real part of \tilde{x} .

The homogeneous solution is

³We usually use the tilde symbol to denote the complex numbers we want to take the real part of.

$$x_H = Ae^{\lambda_+ t} + Be^{\lambda_- t}, \quad \lambda_{\pm} = -\gamma \pm \sqrt{\gamma^2 - \omega_0^2}. \quad (4.26)$$

Depending on sign of the discriminant, there are 3 cases: overdamping when the determinant is positive where there is no oscillation; underdamping when there is oscillation; and critical damping in the critical case (where the general homogeneous solution is $x_H = (A + Bt)e^{\lambda t}$), as there is only one repeated root λ (we will ignore this special case in the discussion below).

For the particular solution, we guess

$$\begin{aligned} \tilde{x}_P = Ce^{i(\omega t + \delta)} &\implies \dot{\tilde{x}}_P = i\omega C e^{i(\omega t + \delta)} \implies \ddot{\tilde{x}}_P = -\omega^2 C e^{i(\omega t + \delta)} \\ x_P = \Re(Ce^{i(\omega t + \delta)}) &\implies \dot{x}_P = \Re(i\omega C e^{i(\omega t + \delta)}) \implies \ddot{x}_P = \Re(-\omega^2 C e^{i(\omega t + \delta)}). \end{aligned} \quad (4.27)$$

This explicit calculation confirms that the real function \Re is indeed linear, as $\Re(\ddot{\tilde{x}}_P) = \frac{d^2}{dt^2}(\Re(\tilde{x}_P))$. In the event where the driving function is not a pure sinusoidal function, we can always use Fourier transform to write it as sum of sinusoidal functions, so the general scheme of the above analysis still works. For example, the driving force is modulated as $F(t) = mA \cos(\sigma t) \sin(\omega t)$, then we cannot guess the particular solution as $x_P = C\Re(e^{i\sigma t})\Re(-ie^{i\omega t})$ or something like that, but instead we should use the idea of a Fourier transform and rewrite the driving function as sum of trigonometric functions $f(t) = \frac{mA}{2}(\sin(\sigma + \omega) + \sin(\sigma - \omega))$, and proceeds as above.

Upon substitution, we get

$$C = \frac{F_0}{\omega_0^2 - \omega^2 + 2i\gamma\omega} = \frac{F_0}{\sqrt{4\gamma^2\omega^2 + (\omega_0^2 - \omega^2)^2}} e^{-i\varphi}, \quad \varphi = \arctan\left(\frac{2\gamma\omega}{\omega_0^2 - \omega^2}\right). \quad (4.28)$$

Taking the real part and combining the homogeneous and inhomogeneous solution, we have

$$x = x_H + x_P = e^{-\gamma t} \left(Ae^{\sqrt{\gamma^2 - \omega_0^2} t} + Be^{\sqrt{\gamma^2 - \omega_0^2} t} \right) + \frac{F_0 \cos(\omega t + \delta + \varphi)}{\sqrt{4\gamma^2\omega^2 + (\omega_0^2 - \omega^2)^2}}. \quad (4.29)$$

This is the general solution of the harmonic oscillator equation. However, there are still a few special cases to consider:

When $\gamma = 0$ and as $\omega \rightarrow \pm\omega_0$, we have $y_P \rightarrow \infty$, so the guess in eq. (4.27) does not work anymore. The mathematical reason is that since $i\omega \rightarrow i\omega_0 = \lambda_{\pm}$, the particular solution coincides with the homogenous solutions, so we would have to find another independent solution.

The way we would find the extra solution is by considering a more cumbersome but a more general particular solution

$$x_P = \Re(C(e^{i(\omega t + \delta)} - e^{\pm i\omega_0 t})). \quad (4.30)$$

What we have done basically, is to call some part of the homogenous solution as part of the particular solution. More concretely, we split the coefficient A (or B) into two parts of C and $A - C$ (or $B - C$), and we add the part of coefficient C to the particular solution.

In some sense, it is a more general particular solution because it not only works for most cases where $\omega \neq \omega_0$, we can now also take the limit as $\omega \rightarrow \omega_0$ to get a new independent solution as

$$x_P = F_0 \Re \left(\lim_{\omega \rightarrow \pm \omega_0} \left(\frac{e^{i(\omega t + \delta)} - e^{\pm i(\omega_0 t)}}{\omega_0^2 - \omega^2} \right) \right) = F_0 \Re \left(\lim_{\omega \rightarrow \pm \omega_0} \left(\frac{ite^{i(\omega t + \delta)}}{-2\omega} \right) \right) = \frac{F_0 t \sin(\omega_0 t + \delta)}{2\omega_0}. \quad (4.31)$$

In hindsight, one can simply guess $x_P = \Re(Cte^{i(\omega t + \delta)})$, since it is the simplest mean to obtain another independent solution, and it works also.

4.3.2 Quality Factor

Definition of Quality Factor

For an underdamped unforced oscillator, the general solution can be seen from eq. (4.29) as

$$x = Ae^{-\gamma t} \cos(\omega_u t + \varphi) \implies \dot{x} = -A(e^{-\gamma t} \omega_u \sin(\omega_u t + \varphi) + \gamma \cos(\omega_u t + \varphi)), \quad (4.32)$$

where $\omega_u \equiv \sqrt{\omega_0^2 - \gamma^2}$ is the underdamped frequency.

The quality factor Q of an underdamped motion (since only it has oscillations) is defined as

$$Q \equiv 2\pi \frac{\text{Average energy stored in a cycle}}{\text{Total energy lost per period}}. \quad (4.33)$$

The average energy stored in a cycle E can be calculated directly via

$$\begin{aligned} E &= \frac{1}{2}m\dot{x}^2 + \frac{1}{2}kx^2 = \frac{1}{2}m\dot{x}^2 + \frac{1}{2}m\omega_0^2 x^2 \\ &= \frac{1}{2}m \left(A^2 e^{-2\gamma t} (\omega_u \sin(\omega_u t + \varphi) + \gamma \cos(\omega_u t + \varphi))^2 \right) + \frac{1}{2} \left(\omega_0^2 (Ae^{-\gamma t} \cos(\omega_u t + \varphi))^2 \right) \\ &= \frac{1}{2}mA^2 e^{-2\gamma t} \left((\omega_0^2 - \gamma^2) \sin^2(\omega_u t + \varphi) + (\gamma^2 + \omega_0^2) \cos^2(\omega_u t + \varphi) + \frac{\gamma}{2} \omega_u \sin(2(\omega_u t + \varphi)) \right) \\ &= \frac{1}{2}mA^2 e^{-2\gamma t} \left(\omega_0^2 + \frac{\gamma}{2} \omega_u \sin(2(\omega_u t + \varphi)) + \gamma^2 (\cos^2(\omega_u t + \varphi) - \sin^2(\omega_u t + \varphi)) \right) \\ &= \frac{1}{2}mA^2 e^{-2\gamma t} \left(\omega_0^2 + \frac{\gamma}{2} \omega_u \sin(2(\omega_u t + \varphi)) + \gamma^2 \cos(2(\omega_u t + \varphi)) \right) \\ \langle E \rangle &= \frac{1}{2}mA^2 \omega_0^2 e^{-2\gamma t}, \end{aligned} \quad (4.34)$$

since when averaging over a long period of time $T \rightarrow \infty$, simple trigonometric functions integrate to be zero (while their squared to $\frac{1}{2}$).

Therefore the quality factor Q is

$$\begin{aligned} Q &= 2\pi \frac{\langle E \rangle}{|\Delta \langle E \rangle|} = 2\pi |\Delta (\ln(\langle E \rangle))|^{-1} = 2\pi \left| \Delta \left(-2\gamma t + \ln \left(\frac{1}{2} m A^2 \omega_0^2 \right) \right) \right|^{-1} \\ &= 2\pi |(-2\gamma \Delta t)|^{-1} = \frac{2\pi}{\gamma \Delta t} = \frac{\omega_0}{\gamma}. \end{aligned} \quad (4.35)$$

Another way to calculate the quality factor is by considering the power of the resistive force. For simplicity, we simply calculate the fractional change of energy of the first cycle. This does not lose generality as every cycle can be regarded as the first cycle by redefining the amplitude and the time. Therefore we have

$$\begin{aligned} |\Delta \langle E \rangle| &= \int_0^{\Delta t} m\gamma \dot{x}^2 dt = m\gamma \int_0^{\Delta t} A^2 e^{-2\gamma t} (\omega_u \sin(\omega_u t + \varphi) + m\gamma \cos(\omega_u t + \varphi))^2 dt \\ &\approx m\gamma A^2 \int_0^{\Delta t} e^{-2\gamma t} (\omega_0^2 \sin^2(\omega_0 t + \varphi) + \omega_0 \gamma \sin(2(\omega_0 t + \varphi))) dt \\ &= m\gamma A^2 \omega_0^2 \int_0^{\frac{2\pi}{\omega_0}} e^{-2\gamma t} \left(\frac{1 - \sin(\omega_0 t + \varphi)}{2} \right) dt \\ &= \frac{1}{2} m\gamma A^2 \omega_0^2 \left(\frac{1}{-2\gamma} \right) \left(1 - e^{-2\gamma \left(\frac{2\pi}{\omega_0} \right)} \right) \approx \frac{1}{4} m A^2 \omega_0^2 \left(2\gamma \left(\frac{2\pi}{\omega_0} \right) \right) = m\pi\gamma\omega_0 A^2. \end{aligned} \quad (4.36)$$

Therefore the quality factor Q is

$$Q = 2\pi \frac{\langle E \rangle}{|\langle E \rangle|} = 2\pi \frac{\frac{1}{2} m A^2 \omega_0^2 e^{-2\gamma \left(\frac{2\pi}{\omega_0} \right)}}{m\pi\gamma\omega_0 A^2} \approx \frac{\omega_0}{\gamma}. \quad (4.37)$$

FWHM of the Resonance Peak

In steady state (*i.e.*, $t \rightarrow \infty$), the general solution (and for simplicity we assume $\delta = 0$) can be seen from eq. (4.29) as

$$x = \frac{F_0 \cos(\omega t + \varphi)}{\sqrt{4\gamma^2 \omega^2 + (\omega_0^2 - \omega^2)^2}} = A \cos(\omega t + \varphi). \quad (4.38)$$

The resonance frequency ω_{res} is defined to be the driving frequency at which the response⁵ has maximum amplitude, which can be found by differentiating A to get

$$\omega_{\text{res}} = \sqrt{\omega_0^2 - 2\gamma^2} \implies A_{\text{max}} = \frac{F}{\gamma\omega_0}. \quad (4.39)$$

⁵In this case, the response we are interested in is the displacement x . However, if the response we are interested is velocity or (current in electricity analogy), then the resonance frequency will be the natural frequency ω_0 .

It turns out that the FWHM (full width at half maximum) of the resonance peak (*i.e.*, the peak of the A v.s. ω graph), which is the quantity $|\omega_2 - \omega_1|$, is (to the first order) inversely proportional to the quality factor Q . We would like to find the $\omega = \omega_1$ or ω_2 for which

$$A(\omega) = \frac{F_0}{\sqrt{4\gamma^2\omega^2 + (\omega_0^2 - \omega^2)^2}} = \frac{A}{2} = \frac{F}{2\gamma\omega_0} \quad (4.40)$$

$$\omega^4 + (\gamma^2 - 2\omega_0^2)\omega^2 + \omega_0^4 - 4\gamma^2\omega_0^2 = 0$$

One can obviously find the roots explicitly and subtract them to get the answer. The faster way to do this would be to use the sum and the product of roots. We have

$$\omega_2 - \omega_1 = \sqrt{\omega_1^2 + \omega_2^2 - 2\omega_1\omega_2} = \sqrt{-(\gamma^2 - 2\omega_0^2) - 2\sqrt{(\omega_0^2 - 4\gamma^2)\omega_0^2}} \approx \sqrt{2\omega_0^2 - \gamma^2 - 2\omega_0^2 \left(1 - 2\frac{\gamma^2}{\omega_0^2}\right)} \quad (4.41)$$

4.4 Non-Linear Second Order

Example: The Equation Does Not Contain x .

Question: Solve

$$y''(y - 1) + y'(y - 1)^2 = y'^2. \quad (4.42)$$

Solution: Let $p = y'$, then $y'' = \frac{dp}{dy} \frac{dy}{dx} = pp'$. Substituting into the equation we get

$$pp'(y - 1) + p(y - 1)^2 = p^2 \implies x = \frac{1}{C} \ln \left| \frac{y - 1}{C + 1 - y} \right| + C'. \quad (4.43)$$

However, the solution blows up at $C = 0$, so we have to evaluate the integral again to get $y = \frac{1}{x+B}$, as another answer.

Finally, $y = A$ is trivially true, since every term in the equation contains y' .

PS2 2.5
onwards

Systems of Linear Differential Equations

For a general n^{th} order linear differential equations

$$y^{(n)}(x) + a_{n-1}y^{(n-1)}(x) + \cdots + a_1(x)y'(x) + a_0(x)y(x) = f(x), \quad (5.1)$$

it can be treated as a system of n first order linear differential equations of n unknown functions, namely $y, y', \dots, y^{(n-1)}$ and $y^{(n)}$, where the first $n - 1$ ones are trivial $y'(x) = \frac{d}{dx}y(x)$, $y''(x) = \frac{d}{dx}y'(x)$ and the n^{th} equation is simply the original equation.

This seems like a meaningless thing to do but if introduce the vector $\mathbf{y} = \begin{pmatrix} y & y' & \cdots & y^{(n-2)} & y^{(n-1)} \end{pmatrix}^T$, then the system of equations can be rewritten into a more compact form

$$\mathbf{y}' = A(x)\mathbf{y} + \mathbf{f}(x), \quad (5.2)$$

where A is a square matrix containing the coefficients of the n equations, and $\mathbf{f} = \begin{pmatrix} 0 & \cdots & 0 & \cdots & f(x) \end{pmatrix}^T$.

For k system of n^{th} order differential equations, they can be written as a system of $n \times k$ first order differential equations, or one first order vector differential equation, like the above equation, but the vector has $n \times k$ entries.

5.1 Homogeneous Linear Systems with Constant Coefficients

We start with the case where $A(x) = A$ is independent of x and $\mathbf{f}(x) = 0$ (*i.e.*, the differential equation is homogeneous), so

$$\mathbf{y}'(x) = A\mathbf{y}(x). \quad (5.3)$$

If A is diagonal with elements $A_{ii} = a_i$, then the equations are independent, as the i^{th} component of the equation simply reads

$$y_i' = a_i y_i(x) \implies y_i(x) = C_i e^{a_i x} \quad (5.4)$$

If A is not diagonal, but is diagonalizable, *i.e.*, $A = A^\dagger$, then we introduce the change of basis matrix $P = (\epsilon_1, \dots, \epsilon_n)$, and write the equation in eigenvectors basis, where the transformed matrix now becomes $A' = P^{-1}AP = \text{diag}(\lambda_1, \dots, \lambda_n)$

$$\mathbf{z}' = A' \mathbf{z} \implies z_i(x) = C_i e^{\lambda_i x}, \quad (5.5)$$

where $\mathbf{z} = P^{-1}\mathbf{y}$, so

$$\mathbf{y} = P\mathbf{z} = (\epsilon_1, \dots, \epsilon_n)(\text{diag}(e^{\lambda_1 x}, \dots, e^{\lambda_n x}))\mathbf{C}, \quad (5.6)$$

where \mathbf{C} is a constant vector.

5.2 Inhomogeneous Linear Systems

Now we return to the general form in eq. (5.2) and suppose we know the homogeneous solution $\mathbf{C}\mathbf{y}_H(x)$ and would like to find the particular solution. We again use the method of variation of parameters and guess

$$\mathbf{y}_P(x) = \boldsymbol{\psi}(x)\mathbf{y}_H(x). \quad (5.7)$$

Substituting into the differential equation we get

$$\boldsymbol{\psi}'(x)\mathbf{y}_H(x) + \boldsymbol{\psi}(x)\mathbf{y}_H'(x) = A(x)\boldsymbol{\psi}(x)\mathbf{y}_H(x) + \mathbf{f}(x). \quad (5.8)$$

Since $\mathbf{y}_H(x)$ solves the homogeneous equation, two terms vanish and we have

$$\boldsymbol{\psi}'(x)\mathbf{y}_H(x) = \mathbf{f}(x) \implies \boldsymbol{\psi}(x) = \int \mathbf{y}_H(x)^{-1} \mathbf{f}(x) dx, \quad (5.9)$$

and the general solution is

$$\mathbf{y} = \mathbf{y}_H(x) + \mathbf{y}_P(x) = \mathbf{y}_H(x) \left(\int \mathbf{y}_H(x)^{-1} \mathbf{f}(x) dx + \mathbf{C} \right). \quad (5.10)$$