# Differential Equations Notes

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# Contents

# Remarks

This notes thing was started on 10/19/2025.
I am to work through the WHOLE of the textbook (Elementary Differential Equations and Boundary Value Problems (11th ed)) by the end of this quarter (12/13/2025).
Hopefully, I'll also get around 20-40% of the problems in the textbook done.

# 1 A

# 2 B

# 3 Second-Order Linear Differential Equations

Or differential equations of the form

$$y'' + p(t)y' + q(t)y = g(t).$$

## 3.1 Homogenous Second-Order Equations

Remember, a **linear** second-order differential equation is of the form

$$P(t)y'' + Q(t)y' + R(t)y = G(t).$$

**Nonlinear** differential equations are super hard and annoying to tackle and as such they're just not tackled in this book :/.
In second-order differential equations, a problem with an initial condition has initial condition of the form

$$\begin{cases} y(t_0) = y_0 \\ y'(t_0) = y_0' \end{cases}.$$

Note that there are two initial equations given - the location of $y$ at time $t_0$, and the slope of $y$ at time $t_0$.

**Definition 3.1 (*Homogenous*)**

A **homogenous** differential equation has no 'constant' terms (terms without $y$). In the case for our second-order linear differential equations, a homogenous equation of that form can be written as

$$P(t)y'' + Q(t)y' + R(t)y = 0.$$

Anyways, it turns out if we solve the homogenous version of the differential equation $P(t)y''+Q(t)y'+R(t)y = G(t)$, we can actually find an expression for $y$ (that may or may not have an integral in it). That's pretty cool.

For this chapter (unfortunately), we will only consider the cases when $\boxed{P,\ Q,\ \text{and } R \text{ are } \textbf{constants}}$.

Thus, our differential equation becomes $ay'' + by' + cy = 0$. Letting $y = e^{rt}$, we find that our equation now becomes

$$\to ar^2e^{rt} + bre^{rt} + ce^{rt} = e^{rt}(ar^2 + br + c) = 0$$

with $ar^2 + br + c$ called the **characteristic equation** for the general differential equation with constant coefficients shown above.

If we let $r_1$ and $r_2$ be two real roots that satisfy the characteristic equation above, then the **general solution** to our differential equation is $y = c_1e^{r_1t} + c_2e^{r_2t}$ with $c_1$ and $c_2$ being arbitrary constants. Initial conditions can be solved for summarily.

**Exercise 1-4.**
1. $y = c_1e^t + c_2e^{-3t}$.
2. $y = c_1e^t + c_2e^{2t}$.
3. $y = c_1e^{t/2} + c_2e^{-t/3}$.
4. $y = c_1 + c_2e^{-5t}$. □

**Exercise 13.**
If a differential equation's solution is $c_1e^2t + c_2e^{-3t}$, we have $r_1 = 2$, $r_2 = -3$ and as such our differential equation is $y'' + y' - 6y = 0$.
It probably can be shown that no other differential equation produces the general solution given in the problem. □

**Exercise 16.**
The characteristic equation for our differential equation is $n^2 - n - 2 = 0$ and as such we have roots $r_1 = 2$, $r_2 = -1$. As such, the general solution to the equation is $y = c_1 e^{2t} + c_2 e^{-t}$.
To make the solution approach 0 as $t \to \infty$, we need $c_1 = 0$ as in any other case, $e^{2t}$ will spiral out to infinity and our solution is unbounded. Thus, we can plug this solution into the second part of the initial value problem $y'(0) = 2$:

$$y'(0) = 2 \to 2 = 2 \cdot 0e^{2t} + (-1) \cdot c_2 e^{-0} \to c_2 = -2.$$

Thus, our final solution to the differential equation is $y_{sol} = -2e^{-t}$ and $y_{sol}(0) = \alpha = -2$. □

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## 3.2 Solutions of Linear Homogenous Equations | the Wronskian

**Definition 3.2 (*Differential Operator L*)**

A general differential operator *does stuff.*
For now, for continuous functions $\alpha$ and $\beta$ on some open interval $I$ and for any function $\phi$ twice differentiable on $I$, we define the **differential operator** $L$ as

$$L[\phi] = \phi'' + \alpha\phi' + \beta\phi.$$

Note that the result of applying $L$ to some function $f$ is another function $g$.

In this section we will examine the equation $L[y] = 0$.

**Definition 3.3 (*Existence and Uniqueness Theorem*)**

(Reproduced from page 110.)
Consider the initial value problem

$$y'' + p(t)y' + q(t)y = g(t), \quad y(t_0) = y_0, \; y'(t_0) = y_0',$$

where $p$, $q$, and $g$ are continuous on an open interval $I$ with $t_0 \in I$. This problem has exactly one solution $y = \phi(t)$, and the solution exists throughout the interval $I$.

This existence theorem is pretty similar to Theorem 2.4.1 but generalized to second-order linear differential equations. Note once again the guarantee and uniqueness of a solution to the given differential equation over a certain interval.

**Definition 3.4 (*Principle of Superposition*)**

If $y_1$ and $y_2$ are two solutions to the differential equation $L[y] = 0$, then $y_3 = c_1 y_1 + c_2 y_2$ is also a solution to the given differential equation for any $(c_1, c_2) \in \mathbb{R}^2$.

**Definition 3.5**

Wronskian Determinant The **Wronskian Determinant** for the system

$$\begin{cases} c_1 y_1(t_0) + c_2 y_2(t_0) = y_0, \\ c_1 y_1'(t_0) + c_2 y_2'(t_0) = y_0' \end{cases}$$

is

$$W = \begin{vmatrix} y_1(t_0) & y_2(t_0) \\ y_1'(t_0) & y_2'(t_0) \end{vmatrix} = y_1(t_0)y_2'(t_0) - y_1'(t_0)y_2(t_0).$$

If $W$ is non-zero, then there is a unique solution to the differential equation $L[y] = 0$ with **any** given initial condition. Otherwise, there are initial conditions to the differential equation that cannot be satisfied no matter how $c_1$ and $c_2$ are chosen (113).

Note that if the Wronskian $W$ is non-zero, the two solutions $y_1$ and $y_2$ to $L[y] = 0$ are said to form a **fundamental set of solutions**.
(There's a lot more discussion here about uniqueness of solutions, Wronksians, and other things I frankly don't care about.)

Regarding complex valued solutions, if $y = u(t) + iv(t)$ satisfies $L[y] = 0$, then $u$ and $v$ are also solutions to the differential equation $L[y] = 0$ (Theorem 3.2.6, Page 117). This is important for later sections.

For another theorem in this long section, we have....

**Definition 3.6 (*Abel's Theorem*)**

If $y_1$ and $y_2$ are solutions for the differential equation $L[y] = 0$ (and some other general conditions are satisfied), then the Wronksian $W[y_1, y_2](t)$ is given by

$$W[y_1, y_2](t) = c \exp\left(-\int p(t)\ dt\right)$$

where $c$ is a constant dependent on $y_1$ and $y_2$ but not on $t$ (Theorem 3.2.7, Page 117)

In summary (page 118), to solve $L[y] = 0$ over some open interval $I$, we first find two solutions $y_1$ and $y_2$ then make sure that $W[y_1, y_2](i) \neq 0$ for some $i \in I$. If this is achieved, $y_1$ and $y_2$ would then be a fundamental set of solutions to the given differential equation from which initial-value problems can be solved.

**Exercise 12.**
We evaluate the differential equation with $y = c\phi(t)$:

$$y'' + p(t)y' + q(t)y = c\phi''(t) + cp(t)\phi'(t) + cq(t)\phi(t) = c(\phi''(t) + p(t)\phi'(t) + q(t)) = g(t).$$

Since we know $\phi(t)$ is a solution to the differential equation, we thus have $c(g(t)) = g(t)$ which cannot hold if $c \neq 1$ and $g(t) \neq 0$.
This does not violate Theorem 3.2.2 (Principle of Superposition) as that principle arises from the special case of when $g(t) = 0$. □

**Exercise 13.**
No.
If $y = \sin\left(t^2\right)$ is a solution to $L[y] = 0$, then

$$2\cos\left(t^2\right) - 4t^2\sin\left(t^2\right) + p(t)2t\cos\left(t^2\right) + q(t)\sin\left(t^2\right) = \cos\left(t^2\right)(2 + p(t)2t) + \sin\left(t^2\right)\left(-4t^2 + q(t)\right) = 0.$$

To make $L[\sin\left(t^2\right)]$ equal to 0, we thus have to have $2 + p(t)2t = 0$ and $-4t^2 + q(t) = 0$. The latter case is easy to solve but the former implies $p(t) = -\frac{1}{t}$, which is a non-continuous function around the point $t = 0$.
In any case, if we change $q(t)$ to 'cancel' the residue $2\cos\left(t^2\right)$ in the equation above, then in some form or another part of $q(t)$ would contain the fraction $\cot\left(t^2\right)$ meaning $q$ would also be a non-continous function around $t = 0$.
As such, it is impossible to find continuous $p$ and $q$ satisfying $L[\sin\left(t^2\right)] = 0$ over an open interval $I$ containing the point $t = 0$. □

**Exercise 15.**

$$W[f + 3g, g - g] = (f + 3g)'(f - g) - (f + 3g)(f - g)' = f'(f - g) + 3g'(f - g) - f'(f + 3g) + g'(f + 3g)$$

$$= ff' - f'g + 3fg' - 3gg' - ff' - 3f'g + f'g + 3gg' = -4(f'g - fg') = 4\sin t - 4t\cos t.$$

□

**Exercise 17.**
Two solutions $y_1$, $y_2$ to this differential equation are $ce^t$ and $ce^{-2t}$ for any $c \in \mathbb{R}$. To construct the fundamental set of solutions, we need to reshape our solutions such that $y_a(0) = 1$ and $y_a'(0) = 0$ and also $y_b(0) = 0$ and $y_b'(0) = 1$.

Since our two solutions $y_1$, $y_2$ seem pretty dissimilar, we first assume that $y_a = c_1 y_1 + c_2 y_2$. From here, we just solve for the properties we need; since $y_a = 1$, $c_1 + c_2 = 1$. Similarly, since $y_a'(0) = 0$, $c_1 - 2c_2 = 0$ so $(c_1, c_2) = (2/3,\ 1/3)$.
Doing something similar for $y_b$, we find that the corresponding $(c_1, c_2) = (1/3,\ -1/3)$. As such,

$$\begin{cases} y_a = \frac{2}{3}e^t + \frac{1}{3}e^{-2t} \\ y_b = \frac{1}{3}e^t - \frac{1}{3}e^{-2t} \end{cases}.$$

$\square$

**Exercise 23.**

$$W = c\exp\left(-\int p(t)\ dt\right) = c\exp\left(-\int \frac{-t(t+2)}{t^2}\ dt\right) = c\exp\left(\int 1 + \frac{2}{t}\ dt\right) = ce^{t+2\ln t} = ct^2e^t.$$

$\square$

**Exercise 25.**

$$W = c\exp\left(-\int p(x)\ dx\right) = c\exp\left(-\int \frac{-2x}{1-x^2}\ dx\right) = c\exp\left(\int -\frac{1}{u}\ du\right) = ce^{\ln(1/u)} = \frac{c}{1-x^2}.$$

$\square$

**Exercise 31.** Exact Equations.
Expanding the given expression, we get

$$P'(x)y' + P(x)y'' + f'(x)y + f(x)y' = P(x)y'' + y'(P'(x) + f(x)) + f'(x)y = 0.$$

Equating the coefficients to the general form of a differential equation, we thus have $P'(x) + f(x) = Q(x)$ and $f'(x) = R(x)$.
Taking the derivative of that first equation, we thus have $P''(x) + f'(x) = Q'(x)$ or $P''(x) - Q'(x) + R(x) = 0$ which is exactly the equation that was desired. $\square$

**Exercise 32.**
32. $P''(x) - Q'(x) + R(x) = 0 - 1 + 1 = 0$ so the equation is exact. Namely, $f(x) = Q(x) - P'(x) = x$ so the problem can be restated as $(y')' + (xy)' = 0 \to y' + xy = c$. This equation is solvable with integrating factor $e^{x^2/2}$ but then the error function pops out so I'm not going to finish this integral. $\square$

**Exercise 34.**
Since $2 - 1 + (-1) = 0$, we can find $f(x) = -x$. The differential equation then becomes $(x^2y')' + (-xy)' = 0 \to x^2y' - xy = c$.
Solving, we find $y = -\frac{c_1}{3x} + c_2 x$. $\square$

## 3.3 Complex Roots of the Characteristic Equation

What happens when the roots of the characteristic equation $ar^2 + br + c = 0$ for a general differential equation $ay'' + by' + cy = 0$ are imaginary?

Let the roots $r_1$ and $r_2$ of the characteristic equation be $r_1 = \alpha + i\beta$ and $r_2 = \alpha - i\beta$ for real $\alpha$, $\beta$. Then, the corresponding solutions to the differential equation are

$$\begin{cases} y_1 = e^{(\alpha+i\beta)t} = e^{\alpha t}\cos(\beta t) + ie^{\alpha t}\sin(\beta t) \text{ and} \\ y_2 = e^{(\alpha-i\beta)t} = e^{\alpha t}\cos(\beta t) - ie^{\alpha t}\sin(\beta t) \end{cases}.$$

In Section 3.2 (Thereom 3.2.6), it was mention that the real and imaginary parts of any solution to a given differential equation are each solutions to the given differential equation. In our case thus, $y_3 = e^{\alpha t}\cos(\beta t)$ and $y_4 = e^{\alpha t}\sin(\beta t)$ are also solutions to $ay'' + by' + cy = 0$, with $W[y_3, y_4] = \beta e^{2\alpha t} \neq 0$.

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**Exercise 6-8.**
6. The quadratic yields roots $r_1, r_2 = 1 \pm i\sqrt{5}$ so the corresponding general solution is $c_1 e^t \cos(\sqrt{5}t) + c_2 e^t \sin(\sqrt{5}t)$.
7. $y = c_1 e^{-t}\cos(t) + c_2 e^{-t}\sin(t)$.
8. $y = c_1 e^{-3t}\cos(2t) - c_2 e^{-3t}\sin(2t)$. $\square$

**Exercise 25.**
(a): $\dfrac{dy}{dt} = \dfrac{dy}{dx}\dfrac{dx}{dt} = \dfrac{1}{t}\dfrac{dy}{dx}$.
$$\frac{d^2y}{dt^2} = \frac{d}{dt}\left(\frac{1}{t}\cdot\frac{dy}{dx}\right) = -\frac{1}{t^2}\frac{dy}{dx} + \frac{dx}{dt}\frac{d}{dx}\left(\frac{dy}{dx}\right) = \frac{1}{t^2}\left(\frac{d^2y}{dx^2} - \frac{dy}{dx}\right).$$
(b): Simplify substitute everything we just derived in into the equation ... $\square$

**Exercise 26-29.**
As seen from question 25, we can transform the coefficients of the differential equation $(t^2, \alpha t, \beta)$ into $(1, \alpha - 1, \beta)$. In this case, $\alpha = 1$ and $\beta = 1$ so our new differential equation is

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

which has solutions $y_1 = \cos(x)$, $y_2 = \sin(x)$. As such, since $x = \ln t$, $y_1 = \cos(\ln t)$ and $y_2 = \sin(\ln t)$ are a set of solutions to the differential equation in terms of $t$.

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27: $\alpha = 4$ and $\beta = 2$ so $y_1 = e^{-x} = \frac{1}{t}$ and $y_2 = e^{-2x} = \frac{1}{t^2}$.
28: $y_1 = \frac{1}{t}$ and $y_2 = t^6$.
29: $y_1 = t^2$ and $y_2 = t^3$. $\square$

## 3.4 Repeated Roots | Reduction of Order

In the characteristic equation $ar^2 + br + c$, if the discriminant $\Delta = b^2 - 4ac > 0$, then we are bound to find two real roots $r_1$ and $r_2$ and from there derive a general solution to the differential equation (Section 3.1). If in fact $b^2 - 4ac < 0$, then we will have two complex roots which, as shown in Section 3.3, correspondingly lead to a real solution to the given differential equation. But what happens when $b^2 - 4ac = 0$?

Assume that $r_1 = r_2 = -\frac{b}{2a}$. Like before, we conclude that one solution to the differential equation $ay'' + by' + cy = 0$ would be $y_1 = e^{-bt/2a}$. But what about the second solution? It turns out $y_2 = te^{-bt/2a}$ is the second solution we need[1].
So to summarize, when solving the equation $ay'' + by' + cy = 0$, the solutions are

$$\begin{cases} y_{1,2} = e^{r_{1,2}t} \text{ if } b^2 - 4ac > 0, \\ y_1 = e^{\lambda t}\cos(\mu t),\ \ y_2 = e^{\lambda t}\sin(\mu t) \text{ if } b^2 - 4ac < 0, \\ y_1 = e^{r_1 t}, y_2 = te^{r_1 t} \text{ (when } b^2 - 4ac = 0.) \end{cases}$$

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### 3.4.1 Reduction of Order

D'Alembert's Method of finding 'extra' (more) solutions is to assume the new solution is of the form $y_2(t) = v(t)y_1(t)$ and solve from there. Namely, in second order differential equations, if we know a solution $y_1$ to $L[y] = 0$, we let

$$y_2 = v(t)y_1 \text{ so } y_2' = v'(t)y_1 + v(t)y_1' \text{ and } y_2'' = v''(t)y_1 + 2v'(t)y_1' + v(t)y_1''.$$

As such, plugging this back into our differential equation, $L[y_2] = 0$ becomes

$$\begin{aligned} y_2'' + P(t)y_2' + Q(t)y_2 = 0 &\implies v''(t)y_1 + 2v'(t)y_1' + v(t)y_1'' + P(t)(v'(t)y_1 + v(t)y_1') + Q(t)v(t)y_1 \\ &= y_1v''(t) + (2y_1' + P(t)y_1)v'(t) + (y_1'' + P(t)y_1' + Q(t)y_1)v(t) = 0. \end{aligned}$$

Since $y_1$ is a solution and thus $L[y_1] = 0$, that right most term is actually 0 so our new differential equation is now

$$y_1v'' + (2y_1' + P(t)y_1)v' = 0$$

which is a first order differential equation with respect to $v'$. This is known as **reduction of order** since our differential equation went from being a second-order to a first-order differential equation.

**Exercise 1-8.**
(Note: The general solution $y$ can be expressed as $y = c_1y_1 + c_2y_2$ for arbitrary $c_1, c_2$. Below, I only find $y_1$ and $y_2$.)

1. Since $b^2 - 4ac = 0$, $y_1 = e^{-bt/2a} = e^t$, and $y_2 = te^t$.
2. Since $b^2 - 4ac = 0$, $y_1 = e^{-bt/2a} = e^{-t/3}$ and $y_2 = te^{-t/3}$.
3. Since $b^2 - 4ac = 16 + 4(4)(3) = 64 > 0$, we can simplify find the roots of the equation and derive a general solution that way. The roots to $4n^2 - 4n - 3 = 0$ are $n = \frac{3}{2}, -\frac{1}{2}$ so the two solutions are $y_1 = e^{3t/2}$, $y_2 = e^{-t/2}$.
4. $b^2 - 4ac = -36$ so the roots to this quadratic equation are $1 \pm 3i$ (quadratic formula). As such, $y_1 = e^t\cos(3t)$ and $y_2 = e^t\sin(3t)$.
5. Since $b^2 = 4ac$, $y_1 = e^{3t}$ and $y_2 = te^{3t}$.
6. $y_1 = e^{-4t}$, $y_2 = e^{-t/4}$.
7. $y_1 = e^{-3t/4}$, $y_2 = ty_1$.
8. $y_1 = e^{-1/2}\cos(t/2)$, $y_2 = e^{-1/2}\sin(t/2)$. $\square$

[1] Consult Example 1 in Section 3.4 in the textbook for a proof

**Exercise 14.**
Let $r_1$, $r_2$ be the roots of the characteristic equation to the differential equation $ay'' + by' + cy = 0$. As discussed above, the general solution to this equation is $y = c_1 e^{r_1 t} + c_2 e^{r_2 t}$ for arbitrary constants $c_1$ and $c_2$. If we let $y = 0$, we can rearrange and show

$$-\frac{c_1}{c_2} = e^{(r_2 - r_1)t}.$$

Notably, the left hand side of the equation is constant for a given solution ($c_1$ and $c_2$ are chosen after all) and $r_2 - r_1$ is also constant. As such, since the exponential function is a bijective function for all real inputs, there is only one $t$ value that makes the above equation true which means if the differential equation has a non-trivial solution (e.g. not $c_1 = c_2 = 0 \to y(t) = 0$), there is only one $t$ value that makes a given solution to the differential equation ($y$) 0. $\square$

**Exercise 18-22.**
18. Reducting the order, you eventually get $v''t^4 = 0 \to v'' = 0 \to v = c_1 t + c_2$ so $y_2 = t^3$ as the constant $c_1$ is arbitrarily chosen (in this case I take $c_1 = 1$) and the latter term $c_2 t^2$ is a multiple of $y_1$ and thus not worth mentioning.
19. The post-reduction equation ends up being $tv'' + 4v' = 0$ which yields the solution $y = \frac{C_1}{t^3}$ which means the final second solution is $y_2 = \frac{1}{t^2}$. (Note: I'm ignoring the second $+C$ at the end as it's inclusion is not necessary; the final solution ends up being $y_2 = \frac{C_1}{t^2} + C_2 t = \frac{C_1}{t^2} + C_2 y$ which means the latter term has no meaning and can be ignored.)
20. $y_2 = \frac{\ln t}{t}$.
21. It's long and tricky but you eventually get $y_2 = -C\cot(x^2) \cdot y_1 \to \cos(x^2)$.
22. The integration required in this exercise is basically the same as the ones done in exercise 21. As such, it should be relatively straightforward to show that $y_2 = -C\cos x \frac{1}{\sqrt{x}} \to y_2 = \frac{\cos x}{\sqrt{x}}$. $\square$

**Exercise 32-33.**
To recap Euler's equations, we transform $t^2 y'' + \alpha t y' + \beta y = 0$ into $y'' + (\alpha - 1)y' + \beta y = 0$ where in the first case the derivative of $y$ is taken with respect to $t$ and in the second, the derivative of $y$ is taken with respect to $x = \ln t$.

32. $y_1 = e^{-x/2} = t^{-1/2} = \frac{1}{\sqrt{t}}$, $y_2 = \frac{x}{\sqrt{t}} = \frac{\ln t}{\sqrt{t}}$. I have manually verified that both solutions do indeed solve the differential equation posed.
33. $y_1 = e^{-x} = \frac{1}{t}$, $y_2 = \frac{\ln t}{t}$. $\square$

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## 3.5 Nonhomogenous Equations | Method of Undetermined Coefficients

**Definition 3.7 (*Homogenous Differential Equation*)**

A differential equation where there is no isolated $g(t)$ term is called a **homogenous** differential equation. In our case, the differential equation $L[y] = y'' + p(t)y' + q(t)y = 0$ is homogenous while equations of the form $L[y] = g(t) \neq 0$ are nonhomogenous second-order linear differential equations.

Theorem 3.5.1 asserts that if $Y_1$ and $Y_2$ are two solutions to $L[y] = g(t)$, then $Y_1 - Y_2$ is a solution to $L[y] = 0$. Notably, that means if we want to find all solutions to a differential equation $L[y] = g(t)$, we only need to find 1 exact solution $Y_1$ to the nonhomogenous form as the general solution is thus $c_1 y_1 + c_2 y_2 + Y_1$ where $y_1$ and $y_2$ are solutions to $L[y] = 0$.

Note that the general solution of the homogenous differential equation ($c_1 y_1 + c_2 y_2$) is commonly called the **complementary solution** and is denoted $y_c(t)$. The solution $Y_1$ that we find in particular is called the **particular solution**.

So how do we find $Y_1$? We can either use the **Method of Undetermined Coefficients** (3.5) or use the **Variation of Parameters** method (3.6).

## Method of Undetermined Coefficients

(a.k.a. educated guess and check)

Essentially, based on the coefficients in the equation ($p(t)$, $q(t)$, $g(t)$), make a good *guess* about what $Y_1$ could look at (using general constant coefficients) then solve for those constant coefficients (and hope you're right in your guess).

For good guidelines about guessing:

- If the nonhomogenous term $g(t)$ is of the form $e^{\alpha t}$, assume $Y = Ae^{\alpha t}$.
- If $g(t)$ looks like $\sin(\beta t)$ or $\cos(\beta t)$, let $Y = A\sin(\beta t) + B\cos(\beta t)$.
- If $g(t)$ looks like some polynomial up to $t^\gamma$, let $Y = a_1 t^\gamma + a_2 t^{\gamma-1} + \cdots + a_\gamma t + a_{\gamma+1}$.
- If $g(t)$ looks like two (or more) of the above functions added together (e.g. $g(t) = e^{-3t} + \sin(4t)$), split up the differential equation to find the respective solutions to when $g(t) = e^{-3t}$ and $g(t) = \sin(4t)$ then add those solutions together.
- If $g(t)$ looks like two of the above functions multiplied together (e.g. $g(t) = (t^2 + t - 4)(e^{3t})$), let $Y$ be the product of the two relevant guesses; in this case, we should let $Y = (At^2 + Bt + C)e^{3t}$.
- If guessing a $Y$ for $g(t)$ fails, try $Y^* = tY$. Maybe that'll work :).

**Exercise 1-7.**
1. Assuming $Y = Ae^{2t}$, we soon find $A = -1$. Thus, a particular solution to this equation is $Y = -e^{2t}$. Since the general solution to the given differential equation is $y_c = c_1e^{3t} + c_2e^{-t}$, the general general solution is thus $\boxed{\phi = c_1e^{3t} + c_2e^{-t} - e^{2t}}$ for arbitrary constants $c_1$, $c_2$.

2. Assuming $Y = At^2 + Bt + C$, we derive, substitute, and solve to find $A = -2$, $B = 3$, and $C = -7/2$. Since the homogenous solution is $c_1e^{2t} + c_2e^{-t}$, we thus have the general solution $\phi$ being of the form $\boxed{c_1e^{2t} + c_2e^{-t} - 2t^2 + 3t - \frac{7}{2}}$.

3. Since $g(t)$ is composed of two exponential terms, we similarly assume $Y = Ae^{3t} + Be^{-2t}$ and we find $A = 2$ and $B = -3$. With the solution from the non-homogenous equation, we thus find that $\phi = c_1e^{2t} + c_2e^{-3t} + 2e^{3t} - 3e^{-2t}$.

4. While assuming $Y = (At + B)e^{-t}$ yields no satisfactory results, assuming $Y = (At^2 + Bt + C)e^{-t}$ (one level up) leads us to find $A = 3/8$ and $B = 3/16$. Thus, the general solution to the differential equation is $\phi = t(3t/8 + 3/16)e^{-t} + c_1e^{3t} + c_2e^{-t}$.

5. This differential equation is pretty funny since as there is no $y$ term involved, this is a linear first order differential equation with respect to $y'$. Nevertheless, viewing this from a second-order DE perspective, we can split $g(t) = 3 + 4\sin(2t)$ into $g_1(t) = 3$ and $g_2(t) = 4\sin(2t)$ and solve the differential equations $y'' + 2y' = g_i(t)$ separately to get a particular solution $Y = -\frac{1}{2}\cos(2t) - \frac{1}{2}\sin(2t) + \frac{3}{2}t + C$ (arbitrary constant $C$), meaning the general solution $\phi$ is $c_1 + c_2e^{-2t} + Y$.

6. Solving the homogenous version of the differential equation, we have $y_c = c_1e^{-t} + c_2te^{-t}$. As such, while we would normally set $Y = Ae^{-t}$, we can't since this solution is already included in the complementary solution. Similarly, $Y = Ate^{-t}$ also doesn't work and to solve, we assume $Y = At^2e{-}t$ and find the general solution $\phi$ to be $\phi = e^{-t}(t^2 + c_2t + c_1)$.

7. I did a big messy equation and assumed $Y = A\sin(2t) + B\cos(2t) + Ct\sin(2t) + Dt\cos(2t)$ (and to make matters worse I substituted in $\sin(2t)$ with $\triangle$ and $\cos(2t)$ with $\square$ ostensibly to save writing – but this just made everything worse). Eventually, I found $A = -\frac{5}{9}$, $D = -\frac{1}{3}$, and $B = C = 0$. Thus, $\phi = c_1\sin t + c_2\cos t - \frac{1}{3}t\cos(2t) - \frac{5}{9}\sin(2t)$. $\square$

**Exercise 8-10.**
(Continuation from Exercises 1-7)
8. Assuming $U = A\cos(\omega t) + B\sin(\omega t)$, we eventually have $A\cos(\omega t)(\omega_0^2 - \omega^2) = \cos(\omega t)$ and $B\sin(\omega t)(\omega_0^2 - \omega^2) = 0$. Since it is given that $\omega_0^2 \neq \omega^2$, $A = \frac{1}{\omega_0^2 - \omega^2}$ and $B = 0$. As such, $\phi = c_1\cos(\omega_0 t) + c_2\sin(\omega_0 t) + \frac{1}{\omega_0^2-\omega^2}\cos(\omega t)$.

9. Resuming the same path as before, since $\omega = \omega_0$ in this case, we have to assume $U = At\cos(\omega t) + Bt\sin(\omega t)$ which leads us to find $B = \frac{1}{2\omega_0}$. As such, $\phi = \frac{t\sin(\omega_0 t)}{2\omega_0} + c_1\sin(\omega_0 t) + c_2\cos(\omega_0 t)$.

10. The particular solution is quite easy to find in this case; although $\sinh t$ is scary, it is easily mitigated by letting $Y = Ae^t + Be^{-t} \to A = \frac{1}{6}$, $B = -\frac{1}{4}$. In contrast, the roots of the characteristic equation are $-\frac{1}{2} \pm \frac{i\sqrt{15}}{2}$ so the general solution is $\phi = c_1 e^{-t/2}\sin\left(\frac{\sqrt{15}}{2}t\right) + c_2 e^{-t/2}\cos\left(\frac{\sqrt{15}}{2}t\right) + \frac{1}{6}e^t - \frac{1}{4}e^{-t}$. □

**Exercise 23.**
From many problems before, it can be intuited that $y_c = c_1\cos(\lambda t) + c_2\sin(\lambda t)$. For the particular solution, we consider the differential equation of an arbitrary term in the summation $a_k\sin(k\pi t)$:

$$y'' + \lambda^2 y = a_k\sin(k\pi t).$$

Some uncomplicated guessing and checking ($Y = A\sin(k\pi t) + B\cos(k\pi t)$) leads us to find that for this arbitrary case, a particular solution is $Y_k = \frac{a_k}{\lambda^2 - k^2\pi^2}\sin(k\pi t)$ which lets us reasonably conclude that

$$\phi = c_1\cos(\lambda t) + c_2\sin(\lambda t) + \sum_{m=1}^{N}\frac{a_m}{\lambda^2 - m^2\pi^2}\sin(m\pi t)$$

is the general solution to this scary-looking differential equation. □

**Exercise 28-30.**
Note: Everything in exercise 27 (which this problem is based off of) is true. I'm not sure how to verify it because each step seems somewhat trivially obvious.

28. $y'' - 3y - 4y = 3e^{2t} = y(D-4)(D+1)$. As such, leetting $u = (D+1)y$, our aim is to find $y$ by first finding $u$ by solving the differential equation $(D-4)u = g(t) \to u' - 4u = 3e^{2t}$. This first differential equation can be done with an integrating factor $\mu = e^{-4t}$ which leads us to find $u = -\frac{3}{2}e^{2t}$ (screw the constant).
Having found $u$, we can now find $y$ with the equation $(D - r_2)y = u \to y' + y = -\frac{3}{2}e^{2t}$. With integrating factor $\mu = e^t$, we easily find $y = -\frac{1}{2}e^{2t}$ as a particular solution to the given differential equation, and solve the problem correspondingly.

29. Our two first-order equations are $(D+1)u = 2e^{-t}$ and $(D+1)y = u$. Solving the first, we have $u' + u = 2e^{-t}$ so with integrating factor $e^t$ we find $u = 2te^{-t}$. Next, we solve $y' + y = 2te^{-t}$ and find $y = t^2e^{-t}$ (same simple integrating factor, same process) which is indeed a particular solution to the given differential equation.

30. Our two equations are $(D+2)u = 3 + 4\sin(2t)$ and $Dy = u$ (root order doesn't matter mathematically). Solving the first differential equation, with integrating factor $\mu = e^{2t}$, we find[a]

$$(e^{2t}u) = \frac{3}{2}e^{2t} + 4\int e^{2t}\sin(2t)\ dt \longrightarrow u = \frac{3}{2} + \sin(2t) - \cos(2t).$$

The second differential equation is simply $y' = u$ or $y = \int u$ so a particular solution $y$ that we find is $y = \frac{3}{2}t - \frac{1}{2}\cos(2t) - \frac{1}{2}\sin(2t)$.[b] □

[a] The complicated $\int e^t\sin t$ integral is solved cleverly using integration by parts.
[b] Remark: In this case, the strategem of solving two first order DEs to find a particular solution works much faster (and cleaner) than the method of undetermined coefficients. It also feels a lot more straightforward.

## 3.6 Variation of Parameters

Thank you Lagrange for this method.

Lagrange's idea to solving general differential equations $L[y] = g(t)$ is to replace constants with functions:
Say we have a differential equation $y'' + p(t)y' + q(t)y = g(t)$ and we know the complementary solution $y_c(t) = c_1y_1 + c_2y_2$ to the homogenous version of the differential equation. From here, the idea is to replace the constants $c_1$ and $c_2$ with functions $u_1$ and $u_2$ so $y = u_1y_1 + u_2y_2$ ends up being a particular solution to the differential equation. Assuming this, we differentiate our particular solution:

$$\longrightarrow y' = u_1'y_1 + u_1y_1' + u_2'y_2 + u_2y_2'.$$

Since we're not interested in solving another second-order differential equation and we have a free condition we can impose on the equation, we let $u_1'y_1 + u_2'y_2 = 0$ so that we have

$$y' = u_1y_1' + u_2y_2'.$$

As such, differentiating again, we have

$$y'' = u_1'y_1' + u_1y_1'' + u_2'y_2' + u_2y_2''.$$

From here, substituting in $y''$ and $y'$ and $y$ into the general differential equation, much simplifcation eventually leads us to find $u_1'y_1' + u_2'y_2' = g(t)$.
Thus, with this equation, we have a linear system from which we can solve for $u_1$ and $u_2$:

$$\begin{cases} u_1'y_1' + u_2'y_2' = g(t) \text{ (derived)} \\ u_1'y_1 + u_2'y_2 = 0 \text{ (mandated -- see above)} \end{cases}.$$

The solutions to this system ends up being

$$\begin{cases} u_1 = -\int \frac{y_2g}{W[y_1,y_2]}\,dt + c_1 \\ u_2 = \int \frac{y_1g}{W[y_1,y_2]}\,dt + c_2 \end{cases}$$

with $W[a,b](t) = a(t)b'(t) - a'(t)b(t)$. Thanks Lagrange :).
Note that this methodology is not a silver bullet — $y_1$ and $y_2$ may be hard to find solutions for if $p(t)$ and $q(t)$ are complicated, and the integrals solving for $u_1$ and $u_2$ may vary in nice-ness to solve.

**Exercise 4-8.**
4. The complementary solution to this equation is $y_c = c_1 \cos t + c_2 \sin t$. Calculating the respective functions $u_1$ and $u_2$, we find that $u_2 = -\cos t$ (which is useless since that's included in the complementary function) and $u_1 = \sin t - \ln|\sec t + \tan t|$. As such, the general solution to this equation would be $\boxed{\phi = c_1\cos t + c_2 \sin t - (\cos t)\ln|\sec t + \tan t|}$.

5. The general solution here is $y_c = c_1\cos(3t) + c_2\sin(3t)$. Using the plug and chug formulas, we find $u_1 = -\sec(3t)$ and $u_2 = \ln|\sec(3t) + \tan(3t)|$. Thus, the general solution $\phi$ is of the form $\boxed{c_1\cos(3t) + c_2\sin(3t) - 1 + \sin(3t)\ln|\sec(3t) + \tan(3t)|}$.

6. $u_1 = -\ln t$, $u_2 = -\frac{1}{t}$, so the general solution is $\phi = c_1e^{-2t} + c_2te^{-2t} - \ln te^{-2t}$ (the last term can be merged in with the constant).

7. $\phi(t) = c_1\cos\left(\frac{t}{2}\right) + c_2\sin\left(\frac{t}{2}\right) + 8\cos\left(\frac{t}{2}\right)\ln\left|\cos\left(\frac{t}{2}\right)\right| + 4t\sin\left(\frac{t}{2}\right)$. Note that the last two terms can each be divided by 4 yielding the solution in the back of the book.

8. $\phi(t) = c_1e^t + c_2te^t - \frac{1}{2}e^t\ln(1+t^2) + te^t\arctan(t)$. Note that the absolute value can be removed from the natural log as it is assumed that the domain of $t$ is $\mathbb{R}$ and as such $1 + t^2 > 0$ for all $t$. $\square$

**Exercise 23-25.** Reduction of Order.
(Note: These problems are similar to those exercises covered in section 3.4.)
23. Plugging $v(t)y_1(t)$[a] in for $y$, we simplify the general differential equation:

$$(vy_1)'' + p(t)(vy_1)' + q(t)(vy_1) = g(t) \to v''y_1 + 2v'y_1' + vy_1'' + p(t)v'y_1 + p(t)vy_1' + q(t)vy_1 = g(t)$$
$$\to v''(y_1) + v'(2y_1' + p(t)y_1') + v(y_1'' + p(t)y_1' + q(t)y_1) = g(t).$$

Since the expression $y_1'' + p(t)y_1' + q(t)y_1$ simplifies to 0, the desired equation given in the textbook soon follows. Notably, as the textbook mentions, the equation above is a first-order differential equation for $v'$. Once $v'(t)$ is found, $v(t)$ and $v(t)y_1(t)$ soon follow.

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24. Rearranging, our DE is $y'' - \frac{2}{t}y + \frac{2}{t^2}y = 4$ which correspondingly means $p(t) = -2/t$ and $g(t) = 4$. As such, our 'formula' for $v'$ is

$$t\frac{dv'}{dt} + (2-2)v' = 4 \to v' = 4\ln t + c_1.$$

Thus, $v(t) = 4(t\ln t - t) + c_1 t + c_2$ and our general solution is $y = y_1(t)v(t) = \boxed{4t^2\ln t - 4t^2 + c_1t^2 + c_2t}$ (that second term is redundant).

25. Our 'formula' tells us

$$\frac{1}{t}\frac{dv'}{dt} + \left(\frac{-2}{t^2} + \frac{7}{t}\frac{1}{t}\right)v' = \frac{1}{t} \longrightarrow \frac{dv'}{dt} + \frac{5}{t}v' = 1.$$

From here, a simple integration factor of $\mu = t^5$ leads us to find $v' = \frac{1}{6}t + \frac{c_1}{t^5}$ so $v = \frac{1}{12}t^2 - \frac{c_1}{5t^4} + c_2$ so $y = \phi(t) = \boxed{\frac{1}{12}t - \frac{c_1}{5t^5} + \frac{c_2}{t}}$ (with that 5 in $5t^5$ being extraneous due to the constant $c_1$). $\square$

[a] Note that $y_1(t)$ need only be a solution for the homogenous second-order linear DE