

Fundamental Mathematics (Engineering Mathematics)

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Differential equation

- ▣ Differential equation for engineering
 - ▣ Express natural behaviors (physics, electrics) as equation
 - ▣ Handle simple models
 - ▣ Easy to understand
 - ▣ Show very primitive “solution”

Linear differential equation

- Differential equation defined by linear polynomial in the unknown function and its derivatives
- $y' + ay = 0$ (a is constant) (eq.1.1)
 - If $y(x)$ satisfy above, $y(x)$ is called as solution
 - Solve above equation to obtain $y(x)$
 - Before that, y is called as unknown function
- How to solve the equation?
 - Algebraically
 - Formula
 - Use assumption (Method of undetermined multiplier)
 - Program solver (Mathematica, Maxima)

Linear differential equation (cont.)

- Mission: solve function $y' + ay = 0$ (a is constant) (eq.1.1)
 - Use nature of exponential function
 - $(e^{ax})' = ae^{ax}$
 - Multiple e^{ax} to (eq.1.1)
 - $e^{ax}y' + ae^{ax}y = 0$
 - Recall the differential for products
 - $(g(x)h(x))' = g(x)h(x)' + g(x)'h(x)$
 - (e.q.1.1) should be
 - $(e^{ax}y)' = 0$. $\rightarrow y = ce^{-ax}$ (c is arbitrary constant)
 - Solution w/o constant: a general solution
 - If c has some specific value \rightarrow a particular solution

Initial value problem

- Shape of function depends arbitrary constant
 - We may don't know the arbitrary constant itself
 - We may know the value(y_0) on specific point(x_0)
 - y_0 : Initial value or initial condition
 - e.x. $y' + ay = 0$, $y_0 = y(x_0) = ce^{-ax_0}$
 - $c = y_0 e^{ax_0}$
- General form of (eq.1.1) should be
 - $y = y_0 e^{-a(x-x_0)}$

Homogeneous differential eq.

- Think about following const. coeff. diff. equation
 - $y' + ay = r(x)$ (eq.1.7)
- A differential equation is homogeneous when
 - $f(x, y)dy = -g(x, y)dx \rightarrow f(x, y) + g(x, y)\frac{dx}{dy} = 0$
 - If $r(x) = 0$, eq.1.7 is homogeneous
- If not, a differential equation is inhomogeneous
 - If $r(x) \neq 0$, eq.1.7 is inhomogeneous
- A general solution of inhomogeneous function eq.1.7 is
 - $y = \left(\int r(x)e^{ax}dx + c\right)e^{-ax}$ (c is constant)
 - Somewhat difficult (we'll introduce more easy way)

Homogeneous differential eq.

- ▣ Multiple e^{ax} to (eq.1.7)
 - ▣ $(y' + ay)e^{ax} = r(x)e^{ax} \rightarrow (ye^{ax})' = r(x)e^{ax}$
- ▣ Take integral
 - ▣ $ye^{ax} = \int r(x)e^{ax} dx + c$ (c is constant)
 - ▣ $y = (\int r(x)e^{ax} dx + c)e^{-ax}$

Homogeneous differential eq.

- Similarly, variable coeff. diff. equation

- $y' + f(x)y = r(x)$ (eq.1.14)

- Homogeneous case

- $y' + f(x)y = 0$ (eq.1.15)

- Assume $F(x)$ as primitive function of $f(x)$

- $(e^{F(x)})' = e^{F(x)}F'(x) = f(x)e^{F(x)}$

- Multiply $e^{F(x)}$ to eq.1.15

Leibniz product rule

- $e^{F(x)}y' + e^{F(x)}f(x)y = \underline{e^{F(x)}y' + (e^{F(x)})'y} = (e^{F(x)}y)' = 0$

- Thus: $e^{F(x)}y = c$ (c is constant)

- General solution for homogeneous eq. $y' + f(x)y = 0$

- $y = ce^{-F(x)}$

Homogeneous differential eq.

- Inhomogeneous case

- $y' + f(x)y = r(x)$ (eq.1.14)

- Multiply $e^{F(x)}$ to eq.1.14

- $e^{F(x)}y' + e^{F(x)}f(x)y = (e^{F(x)}y)' = e^{F(x)}r(x)$

- Take integral

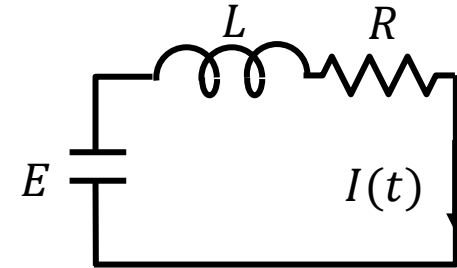
- $e^{F(x)}y = \left(\int r(x)e^{F(x)}dx + c\right)$

- General solution for inhomogeneous eq. $y' + f(x)y = r(x)$

- $y = \left(\int r(x)e^{F(x)}dx + c\right)e^{-F(x)}$

Example: RL circuit

- Derive current $I(t)$ of RL circuit
 - Initial condition: $I(0) = 0$
- Voltage of R (V_R) and L (V_L) are:



- $V_R = RI(t)$, $V_L = L \frac{dI(t)}{dt}$, $E = V_R + V_L$, thus $\frac{dI(t)}{dt} + \frac{R}{L}I(t) = \frac{E}{L}$

- Equation is same as eq.1.7 ->

- From general solution: $I(t) = \left(\int \frac{E(t)}{L} e^{\left(\frac{R}{L}\right)t} dt + c \right) e^{-a\left(\frac{R}{L}\right)t}$,

- E is constant: $I(t) = \frac{E}{R} + ce^{-a\left(\frac{R}{L}\right)t}$

- Apply initial condition, and final result should be


- $I(t) = \frac{E}{R} \left(1 - e^{-\left(\frac{R}{L}\right)t} \right)$

Fundamental Mathematics

- Differential equations 2 -

Solution of differential equation

- Constant coefficient 1st order differential equation

-  Homogeneous: $y' + ay = 0 \Leftrightarrow y = ce^{-ax}$ (c is constant)

- Inhomogeneous:

- $y' + ay = r(x) \Leftrightarrow y = \left(\int r(x)e^{ax} dx + c \right) e^{-ax}$

- Variable coefficient 1st order differential equation

- Homogeneous: $y' + f(x)y = 0 \Leftrightarrow y = ce^{-F(x)}$

- Inhomogeneous:

- $y' + f(x)y = r(x) \Leftrightarrow y = \left(\int r(x)e^{F(x)} dx + c \right) e^{-F(x)}$

- We can calculate, but time consuming...

- Too tough to solve 2nd order differential equation

Solution of differential equation

- ▣ There are many way to solve inhomogeneous differential equation for engineering mathematics
 - ▣ Note: These solutions cannot solve all of the differential equations
 - ▣ Use some assumptions, but useful enough for engineering
- ▣ Variation of constants (定数変化法)
- ▣ Method of indeterminate coefficient (未定係数法)

Variation of constants method

- ▣ Can solve linear (inhomogeneous) differential equation
 - ▣ Difficulty to solve high order equation
 - ▣ Equation becomes complex for high order equation

- ▣ Strategy
 1. Change given inhomogeneous equation to homogeneous
 2. Solve general solution for the homogeneous equation
 3. Replace constant c to function $u(x)$
 4. Substitute $u(x)$ to given inhomogeneous equation
 - ▣ Calculate general solution of $u(x)$
 5. Substitute $u(x)$ to solution of homogeneous equation

Variation of constants method (cont.)

□ Example: get general solution of : $y' + f(x)y = r(x)$ (eq.1.7)

1. Change given inhomogeneous equation to homogeneous

□ $y' + f(x)y = 0$

2. Solve general solution for the homogeneous equation

□ Use this relationship: $(e^{F(x)})' = e^{F(x)}F'(x) = e^{F(x)}f(x)$

□ $e^{F(x)}y' + e^{F(x)}f(x)y = e^{F(x)}y' + e^{F(x)}(e^{F(x)})'y = 0$

□ thus, $(e^{F(x)}y)' = 0, \Rightarrow e^{F(x)}y = c$ (c is constant)

3. Replace constant c to function $u(x)$

□ $y = ce^{-F(x)} \Rightarrow y = u(x)e^{-F(x)} \Rightarrow u(x) = ye^{+F(x)}$

Variation of constants method (cont.)

□ Example: get general solution of : $y' + f(x)y = r(x)$ (eq.1.7)

4. Substitute $u(x)$ to given inhomogeneous equation

□ $(u(x)e^{-F(x)})' + f(x)u(x)e^{-F(x)} = r(x)$

□ $u'(x)e^{-F(x)} + u(x)e^{-F(x)}(-f(x))' + f(x)u(x)e^{-F(x)} = r(x)$

□ $u'(x) = r(x)e^{+F(x)} \Rightarrow u(x) = \int r(x)e^{+F(x)} dx + C$ (C is const.)

5. Substitute $u(x)$ to solution of homogeneous equation

□ $y = u(x)e^{-F(x)} = \left(\int r(x)e^{+F(x)} dx + c \right) e^{-F(x)}$

Method of indeterminate coefficient

- ❑ With some assumptions, we can easily solve differential equation
- ❑ Guess the candidate of particular solution
- ❑ If the right side of an equation is...
 - ❑ n-order polynormal: candidate should be n-polynormal
 - ❑ sine function: candidate should be in sine
 - ❑ exponential: candidate should be in exponential

Method of indeterminate coefficient (polynormal)

- Example: get general solution of : $y' + 3y = x^2 - 1$ (eq.1.23)
 - Assume particular solution is $y_p = \alpha x^2 + \beta x + \gamma$
 - α, β, γ are constant. Substitute y_p to eq.1.23
 - $y_p' + 3y_p = (2\alpha x + \beta) + 3(\alpha x^2 + \beta x + \gamma) = x^2 - 1$
 - This equation should satisfy following conditions
 - x^2 : $3\alpha = 1$, x^1 : $2\alpha + 3\beta = 0$, x^0 : $\beta + 3\gamma = -1$, thus
 - $y_p = \frac{1}{3}x^2 - \frac{2}{9}x - \frac{7}{27}$

Structure of solution

- If one particular solution is clear, general solution can be easily solved.
- Example: get general solution of : $y' + f(x)y = r(x)$ (eq.1.7)
 - Assume particular solution y_p , general solution y , and its difference $y_h = y - y_p$. eq.1.7 is
 - $y_h' + f(x)y_h = (y - y_p)' + f(x)(y - y_p)$
 - $= y' + f(x)y - (y_p' + f(x)y_p) = r(x) - r(x) = 0$
 - This is homogeneous: $y_h = ce^{-F(x)}$
 - $y = y_p + y_h = y_p + ce^{-F(x)}$ (c is constant)
 - We can use this as theorem
 - general solution of eq.1.23: $y = \frac{1}{3}x^2 - \frac{2}{9}x - \frac{7}{27} + ce^{-3x}$

Method of indeterminate coefficient(sine)

- Example: get general solution of : $y' + 2y = \cos x$ (eq.1.25)
- Assume particular solution is $y_p = \alpha \cos x + \beta \sin x$
 - α, β are constant. Substitute y_p to eq.1.25
 - $y_p' + 2y_p = -\alpha \sin x + \beta \cos x + 2(\alpha \cos x + \beta \sin x) = \cos x$
 - This equation should satisfy following conditions
 - $\cos x$: $2\alpha + \beta = 1$, $\sin x$: $-\alpha + 2\beta = 0$, thus
- $y_p = \frac{2}{5} \cos x + \frac{1}{5} \sin x$
- $y = \frac{2}{5} \cos x + \frac{1}{5} \sin x + ce^{-2x}$

Method of indeterminate coefficient(exponent)

- Example: get general solution of : $y' - y = 2e^{2x}$ (eq.1.28)
 - Assume particular solution is $y_p = \alpha e^{2x}$
 - α is constant. Substitute y_p to eq.1.28
 - $y_p' - y_p = 2\alpha e^{2x} - \alpha e^{2x} = \alpha e^{2x} = 2e^{2x}$, thus
 - $y_p = 2e^{2x}$
 - $y = 2e^{2x} + ce^x$
 - However, this is not true for all of solution

Method of indeterminate coefficient (exponent) (cont.)

- ❑ Example: get general solution of : $y' - 2y = 2e^{2x}$ (eq.1.29)
 - ❑ Assume particular solution is $y_p = \alpha e^{2x}$
 - ❑ α is constant. Substitute y_p to eq.1.29
 - ❑ $y_p' - y_p = 2\alpha e^{2x} - 2\alpha e^{2x} = 0$, ?? ➡ wrong assumption
 - ❑ Assume particular solution is $y_p = \alpha x e^{2x}$
 - ❑ α is constant. Substitute y_p to eq.1.29
 - ❑ $y_p' - y_p = (\alpha e^{2x} + 2\alpha x e^{2x}) - 2\alpha x e^{2x} = \alpha e^{2x} = 2e^{2x}$
 - ❑ $y_p = 2x e^{2x}$
 - ❑ $y = (2x + c)e^{2x}$
- ❑ If general solution is $y' + ay = ke^{-ax}$, particular solution should be $y_p = kx e^{-ax}$

Exercise (1)

- ▣ Solve general solutions for following equations
 - ▣ by Variation of constants method
 - ▣ $y' - xy = x$
 - ▣ $y' + \frac{y}{x} = x^2 + 2x$
 - ▣ by Method of indeterminate coefficient
 - ▣ $2y' + 3y = 3x^2 + x$
 - ▣ $y' + 4y = 3e^{-x}$

Euler's formula

- ❑ The trigonometric functions (sin cos) and complex exponential function satisfy following relationship
 - ❑ $e^{ix} = \cos x + i \sin x$
 - ❑ e : base of natural logarithm, i (or j): imaginary unit
- ❑ Euler's formula is useful for circuit analysis, cause...
 - ❑ Easy to take integral, differential
 - ❑ $\frac{d}{dx} e^{\lambda x} = \lambda e^{\lambda x}, \int e^{\lambda x} dx = \frac{1}{\lambda} e^{\lambda x} + c$ (c constant)
 - ❑ Phasor: expression of sine func. in complex exponent
 - ❑ $A \cos \omega x = \text{Re}\{A \cos \omega x + iA \sin \omega x\} = \text{Re}\{A e^{i\omega}\}$
 - ❑ Calculate circuit in complex exponent, then convert to original sine functions

2nd order differential equation

- Introduce 2nd order differential equation
 - $y'' + ay' + by = r(x)$ (a, b are constants) (eq.3.1)
 - If $r(x) = 0$, eq.3.1 is homogeneous
 - If $r(x) \neq 0$, eq.3.1 is inhomogeneous
- Inhomogeneous form is very tough for hand calculation
 - If $r(x)$ is constant, sine, or exponential we can use method of indeterminate coefficient
 - In physics, circuits, we can use this assumption

Characteristic equation

- If $r(x) = 0$ and $y(x) = ce^{\lambda x}$ (c, λ : constant), eq 3.1 is
 - $y'' + ay' + by = (\lambda^2 + a\lambda + b)ce^{\lambda x} = 0$, $ce^{\lambda x} \neq 0$ thus
 - $\lambda^2 + a\lambda + b = 0$: characteristic equation
- Solution and $\lambda = \frac{-a \pm \sqrt{a^2 - 4b}}{2}$ changes depend on discriminant function ($a^2 - 4b$)
 - $a^2 - 4b > 0$: λ_1, λ_2 in real. Solutions: $c_1 e^{\lambda_1 x}, c_2 e^{\lambda_2 x}$
 - $a^2 - 4b = 0$: $\lambda = -\frac{a}{2}$. Solutions: $c_1 e^{\lambda x}, c_2 x e^{\lambda x}$
 - $a^2 - 4b < 0$: λ_1, λ_2 in imaginary value.
 - $\lambda_1 = \alpha + i\beta, \lambda_2 = \alpha - i\beta$
 - Solutions: $c_1 e^{\lambda_1 x}, c_2 e^{\lambda_2 x}$

Linearity of solution

- Use linearity of solution
- Theorem: If $y(x)$ and $w(x)$ are the solution of linear equation (eq.3.1), sum $c_1y(x) + c_2w(x)$ is also the solution
- Proof: since $y(x)$ and $w(x)$ are solution, it should satisfy
 - $y'' + ay' + by = 0$, $w'' + aw' + bw = 0$,
 - Multiply const c_1 and c_2 and get its sum
 - $c_1y'' + c_1ay' + c_1by + c_2w'' + c_2aw' + c_2bw = 0$
 - $(c_1y + c_2w)'' + a(c_1y + c_2w)' + b(c_1y + c_2w) = 0$
 - So, $c_1y(x) + c_2w(x)$ is also the solution
- Solution is the sum of exponents, comes from characteristic equation

General solution

- Theorem: General solution of 2nd order homogeneous differential equation is
 - $a^2 - 4b = 0$: $y(x) = c_1 e^{\lambda_1 x} + c_2 x e^{\lambda_1 x}$ λ_1 : multiple root of char. eq.
 - $a^2 - 4b \neq 0$: $y(x) = c_1 e^{\lambda_1 x} + c_2 e^{\lambda_2 x}$ $\lambda_1 \lambda_2$: roots of char. eq.
- Proof: if $y(x)$ is the solution of eq.3.1, multiply $e^{-\lambda x}$
 - $e^{-\lambda x} y'' + e^{-\lambda x} a y' + e^{-\lambda x} b y = 0$
 - $(e^{-\lambda x} y)'' + (a + 2\lambda)(e^{-\lambda x} y)' + (\lambda^2 + a\lambda + b)e^{-\lambda x} y = 0$
 - If we assume λ_1 is root of char. eq., $(\lambda_1^2 + a\lambda_1 + b) = 0$, thus
 - $(e^{-\lambda_1 x} y)'' + (a + 2\lambda_1)(e^{-\lambda_1 x} y)' = 0$
 - $u'' + (a + 2\lambda_1)u' = 0$, when $e^{-\lambda_1 x} y(x) = u(x)$

General solution (cont.)

- $u'' + (a + 2\lambda_1)u' = 0$, when $e^{-\lambda_1 x}y(x) = u(x)$
 - Case ($a^2 - 4b = 0$): $\lambda = -\frac{a}{2}$, thus $u'' = 0$
 - $u(x) = c_1 + c_2x$, thus $y(x) = c_1e^{\lambda_1 x} + c_2xe^{\lambda_1 x}$
 - Case ($a^2 - 4b \neq 0$):
 - $v' + (a + 2\lambda_1)v = 0$, when $v = u'$, solve this then
 - $v = Ce^{-(a+2\lambda_1)x}$, C is constant. Then integrate this
 - $u(x) = c_1 - \frac{C}{a+2\lambda_1}e^{-(a+2\lambda_1)x}$, thus
 - $y(x) = c_1e^{\lambda_1 x} - \frac{C}{a+2\lambda_1}e^{-(a+\lambda_1)x}$, since $(a + 2\lambda_1)$ is the solution λ_2
 - $y(x) = c_1e^{\lambda_1 x} + c_2e^{\lambda_2 x}$ ($c_2 = -\frac{C}{a+2\lambda_1}$, $\lambda_2 = a + 2\lambda_1$)

Constants and sine/exp. transformation

- Now we get a general solution
 - For particular solution, we need to fix constants
 - Use initial value or boundary value
- Transform from/to sine to/from exponent
 - Case ($a^2 - 4b < 0$):
 - $y(x) = c_1 e^{(A+iB)x} + c_2 e^{(A-iB)x}$
 - $y(x) = c_1 e^{Ax} (\cos Bx + i \sin Bx) + c_2 e^{Ax} (\cos Bx - i \sin Bx)$
 - $= (c_1 + c_2) e^{Ax} \cos Bx + i(c_1 - c_2) e^{Ax} \sin Bx$
 - $= d_1 e^{Ax} \cos Bx + d_2 e^{Ax} \sin Bx$
- We can use both sine or exponential
 - Exponential is useful to take differential

Exercise (2)

- ▣ Solve characteristic equation and general solutions for following equations
- ▣ by Method of indeterminate coefficient
 - ▣ $y'' + 2y' + y = 0$
 - ▣ $y'' + 2y' + 3y = 0$
 - ▣ $y'' - 4y' - 5y = 0$

Sample solutions

Ex1.

① by variation of const

$$(1) y' - xy = x$$

① Think homogeneous eq.

$$y' - xy = 0$$

② Solve general solution of ①

$$f(x) = -x, F(x) = -\frac{x^2}{2}$$

$$y = ce^{-F(x)} = ce^{\frac{x^2}{2}} \quad (c: \text{const})$$

③ Replace $c \rightarrow u(x)$

$$y = u(x)e^{\frac{x^2}{2}}, \quad u(x) = ye^{-\frac{x^2}{2}}$$

④ substitute $u(x)$ to given inhomogeneous eq.

$$y' - xy = x$$

$$(u(x)e^{\frac{x^2}{2}})' - x(u(x)e^{\frac{x^2}{2}}) = x$$

$$u'(x)e^{\frac{x^2}{2}} + xu(x)e^{\frac{x^2}{2}} - xu(x)e^{\frac{x^2}{2}} = x$$

$$u'(x) = xe^{-\frac{x^2}{2}}$$

$$u(x) = \int xe^{-\frac{x^2}{2}} dx \quad \text{change param } -\frac{x^2}{2} = t, \quad -xdx = dt$$

$$= \int e^t (-dt) = -e^t + C_2 \quad (C_2: \text{const})$$

⑤ Substitute $u(x)$ to the solution of homogeneous eq.

$$y = (-e^{-\frac{x^2}{2}} + C_2)e^{\frac{x^2}{2}} = -1 + C_2e^{\frac{x^2}{2}}$$

$$(2) y' + y/x = x^2 + 2x$$

① homogeneous eq.: $y' + \frac{y}{x} = 0$

② general solution: $f(x) = 1/x, F(x) = \log x$

$$y = c_1 e^{-\log x} \quad (c_1: \text{const})$$

③ $c_1 \rightarrow u(x)$

$$y = u(x)e^{-\log x} = \frac{u(x)}{x} \quad (e^{\log x} = x)$$

④ substitute $u(x)$ to given inhomogeneous eq.

$$\left(\frac{u(x)}{x}\right)' + \frac{u(x)}{x^2} = x^2 + 2x$$

$$\frac{u'(x)}{x} - \frac{u(x)}{x^2} + \frac{u(x)}{x^2} = x^2 + 2x$$

$$u'(x) = x^3 + 2x^2$$

$$u(x) = \int (x^3 + 2x^2) dx = \frac{x^4}{4} + \frac{2}{3}x^3 + C_2 \quad (C_2: \text{const})$$

⑤ substitute to ③

$$y = \frac{x^4}{4} + \frac{2}{3}x^3 + \frac{C_2}{x}$$

[2] indeterminate coeff.

$$(3) 2y' + 3y = 3x^2 + x.$$

① Particular solution $y_p = \alpha x^2 + \beta x + \delta$

② Substitute

$$2(2\alpha x + \beta) + 3(\alpha x^2 + \beta x + \delta) = 3x^2 + x$$

$$3\alpha = 3, \quad 4\alpha + 3\beta = 1, \quad 2\beta + 3\delta = 0$$

$$\alpha = 1, \quad \beta = -1, \quad \delta = \frac{2}{3}$$

④ calc $f(x)$

$$y' + \frac{3}{2}y = \frac{3}{2}x^2 + \frac{x}{2}, \quad f(x) = \frac{3}{2}, \quad F(x) = \frac{3}{2}x$$

⑤ calc solutions.

$$\text{particular solution } y_p = x^2 - x + \frac{2}{3}$$

$$\text{general " } y = x^2 - x + \frac{2}{3} + Ce^{-\frac{3}{2}x} \quad (C: \text{const})$$

$$(4) y' + 4y = 3e^{-x}$$

$$y_p = \alpha e^{-x} \quad \text{substitute}$$

$$-\alpha e^{-x} + 4\alpha e^{-x} = 3e^{-x}, \quad \alpha = 1$$

$$f(x) = 4, \quad F(x) = 4x$$

$$y_p = e^{-x}, \quad y_g = e^{-x} + Ce^{-4x} \quad (C: \text{const})$$

[3] solve characteristic eq. and general solutions

$$(4) y'' + 2y' + y = 0$$

assume $y = ce^{\lambda x}$ (C, λ : unknown), substitute

$$\lambda^2 ce^{\lambda x} + 2\lambda ce^{\lambda x} + ce^{\lambda x} = 0$$

$$(\lambda^2 + 2\lambda + 1)ce^{\lambda x} = 0. \quad ce^{\lambda x} \neq 0 \quad \text{thus}$$

$$\text{characteristic eq. } \lambda^2 + 2\lambda + 1 = (\lambda + 1)^2 = 0 \rightarrow \lambda = -1.$$

$$\text{general solution } y = \underline{C_1 e^{-x} + C_2 x e^{-x}} \quad (C_1, C_2: \text{const})$$

$$(5) y'' + 2y' + 3y = 0$$

$$\text{assume } y = ce^{\lambda x}$$

$$(\lambda^2 + 2\lambda + 3)ce^{\lambda x} = 0 \quad \text{characteristic eq. } \lambda^2 + 2\lambda + 3 = 0$$

$$\lambda = \frac{-2 \pm \sqrt{4 - 4 \times 3}}{2} = \frac{-2 \pm 2\sqrt{2}i}{2} = -1 \pm \sqrt{2}i$$

$$\text{general solution } y = \underline{C_1 e^{-(1+\sqrt{2}i)x} + C_2 e^{-(1-\sqrt{2}i)x}} \quad (C_1, C_2: \text{const})$$

$$(6) y'' - 4y' - 5y = 0$$

$$\text{assume } y = ce^{\lambda x}$$

$$\text{characteristic eq. } \lambda^2 - 4\lambda - 5 = 0 = (\lambda - 5)(\lambda + 1)$$

$$\text{general solution } y = \underline{C_1 e^{5x} + C_2 e^{-x}} \quad \lambda = 5, -1$$
$$(C_1, C_2: \text{const})$$

Conclusion

- ❑ Introduction of solve inhomogeneous differential equation for engineering mathematics
 - ❑ These solutions cannot solve all of the differential equations
 - ❑ Use some assumptions, but useful enough for engineering
- ❑ Variation of constants
- ❑ Method of indeterminate coefficient