

Unit 2 Lesson 1: Characteristic Equation

A linear differential equation is of the form

$$a_n x^{(n)} + a_{n-1} x^{(n-1)} + \dots + a_0 x = q(t),$$

where a_k are called coefficients; the n is the order.

For constant a_k , a is constant to the first

For a spring system of the form

$$m \ddot{x} + b \dot{x} + kx = F_{\text{ext}} \text{ with}$$

m is mass

b is damping

k is spring constant,

• We call $F_{\text{ext}} = 0$ and $b = 0$ the undamped case / simple harmonic oscillator; if $\omega = \sqrt{k/m}$ we have

$$\ddot{x} + \omega^2 x = 0$$

$$\text{and } x_1 = \cos(\omega t), x_2 = \sin(\omega t)$$

In the homogeneous case of above linear DE, if we find some r s.t.

$$mr^2 + br + k = 0, \text{ then}$$

e^{rt} is a solution

Unit 2 Lesson 1 Quiz

π , $\cos(2t)$, $\sin(2t)$ have period π .

Continued notes

- For any n -order ~~linear~~ homogeneous linear DE, we have characteristic polynomial

$$\alpha_n r^n + \alpha_{n-1} r^{n-1} + \dots + \alpha_0 = 0$$

where if r is a solution, e^{rt} is a solution of the DE,

- A solution of the form ce^{rt} is called modal.

Practice Problems

1: Plugging $x = \cos(\omega t)$ into

$$\ddot{x} + \omega^2 x = 0, \text{ we get}$$

$$-\omega^2 \cos(\omega t) + \omega^2 \cos(\omega t) \stackrel{\checkmark}{=} 0, \text{ likewise}$$

$x = \sin(\omega t)$ results in

$$-\omega^2 \sin(\omega t) + \omega^2 \sin(\omega t) \stackrel{\checkmark}{=} 0$$

2 ~~mm~~ Plugging in, we get

$$-A \omega^2 \cos(\omega t - \phi) + A \omega^2 \cos(\omega t - \phi) \stackrel{\checkmark}{=} 0,$$

3 ~~mm~~: Those with $\phi = c\left(\frac{\pi}{2}\right)$ where c is an integer. No, this is not first order.