

Examples of 2nd Order Homogeneous ODE's with constant Coefficient

Ex: Find the general solution of: $d^2y/dt^2 - 3dy/dt + y = 0$.

$$\rightarrow y'' - 3y' + y = 0$$

Step 1: Characteristic equation:

$$\begin{matrix} a=1 \\ b=-3 \\ c=1 \end{matrix} \rightarrow r^2 - 3r + 1 = 0$$

Step 2: find roots: $r = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} = \frac{+3 \pm \sqrt{9-4}}{2}$

$$r_{1,2} = \frac{3 \pm \sqrt{5}}{2}$$

Step 3: Plug into solution form:

$$y = C_1 e^{r_1 t} + C_2 e^{r_2 t}$$
$$\rightarrow y = C_1 e^{\frac{3+\sqrt{5}}{2}t} + C_2 e^{\frac{3-\sqrt{5}}{2}t}$$

Ex: Solve the initial value problem: $d^2y/dt^2 - 3dy/dt - 4y = 0$; $y(0)=1$, $y'(0)=0$

Step 1: char eq:

$$a=1, b=-3, c=-4 \rightarrow r^2 - 3r - 4 = 0$$

Step 2: roots:

$$\begin{aligned} r^2 - 3r - 4 &= 0 \\ (r-4)(r+1) &= 0 \\ r_1 &= 4 \\ r_2 &= -1 \end{aligned}$$

Step 3: $y = C_1 e^{4t} + C_2 e^{-t}$

\rightarrow initial values: $y(0)=1$
 $y'(0)=0$

$$\begin{aligned} y &= C_1 e^{4t} + C_2 e^{-t} \\ 1 &= C_1 e^0 + C_2 e^0 \\ 1 &= C_1 + C_2 \\ C_1 &= 1 - C_2 \end{aligned}$$

$$\begin{aligned} y' &= 4C_1 e^{4t} - C_2 e^{-t} \\ y'(0) &= 4C_1 e^0 - C_2 e^0 \\ 0 &= 4C_1 - C_2 \\ C_2 &= 4C_1 \end{aligned}$$

$$\begin{aligned} C_1 &= 1 - 4C_1 \\ 5C_1 &= 1 \\ C_1 &= 1/5, \text{ then } C_2 = 4/5 \end{aligned}$$

Then the unique solution is: $y = \frac{1}{5}e^{4t} + \frac{4}{5}e^{-t}$