

Examples of 2nd Order Linear ODE's, with Complex Roots.

Ex: Solve $d^2y/dt^2 + dy/dt + y = 0$

Step 1: Char. eq: $a, b, c = 1 \rightarrow r^2 + r + 1 = 0$

Step 2: Roots: $r_{1,2} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} = \frac{-1 \pm \sqrt{1-4}}{2} = \frac{-1 \pm \sqrt{-3}}{2} = \frac{1 \pm i\sqrt{3}}{2}$

Step 3: Find u, v :

$$e^{r_1 t} = e^{\left(\frac{1+i\sqrt{3}}{2}\right)t} = e^{\frac{1}{2}t} \cdot e^{i\frac{\sqrt{3}}{2}t} = e^{-\frac{1}{2}t} \left(\cos\left(\frac{\sqrt{3}}{2}t\right) + i\sin\left(\frac{\sqrt{3}}{2}t\right) \right)$$

Step 4: General Solution:

then $u = e^{\frac{1}{2}t} \cos\left(\frac{\sqrt{3}}{2}t\right)$ and $v = e^{\frac{1}{2}t} \sin\left(\frac{\sqrt{3}}{2}t\right)$

$$y = C_1 u + C_2 v \Rightarrow y = C_1 e^{\frac{1}{2}t} \cos\left(\frac{\sqrt{3}}{2}t\right) + C_2 e^{\frac{1}{2}t} \sin\left(\frac{\sqrt{3}}{2}t\right)$$

Ex: Solve $y'' + 2y' + 3y = 0$

Step 1: Char eq: $r^2 + 2r + 3 = 0$

Step 2: Roots: $r_{1,2} = \frac{-2 \pm \sqrt{4 - 4(1)(3)}}{2(1)} = \frac{-2 \pm \sqrt{-8}}{2} = \frac{-2 \pm \sqrt{4}\sqrt{2}i}{2} = -1 \pm i\sqrt{2}$

Step 3: find u, v :

$$e^{r_1 t} = e^{(-1+i\sqrt{2})t} = e^{-t} \cdot e^{i\sqrt{2}t} = e^{-t} \left(\cos(t\sqrt{2}) + i\sin(t\sqrt{2}) \right)$$

$$\text{then, } \begin{aligned} u &= e^{-t} \cos(t\sqrt{2}) \\ v &= e^{-t} \sin(t\sqrt{2}) \end{aligned}$$

Step 4: General Solution: $y = C_1 u + C_2 v$

$$y = C_1 e^{-t} \cos(t\sqrt{2}) + C_2 e^{-t} \sin(t\sqrt{2})$$

Not doing an IVP example since it's exactly the same as others.