

$$\ddot{x} + a\dot{x} + bx = f(t)$$

$$x(t) = A u_1(t) + B u_2(t) + u^*(t)$$

$$u^* \in \mathbb{R}$$

$$\dot{u}^* = 0$$

$$\ddot{u}^* = 0$$

$$DL: \quad \frac{\ddot{u}^*}{0} + a \frac{\dot{u}^*}{0} + b u^* = A$$

$$b u^* = A$$

$$\Rightarrow u^* = \frac{A}{b}$$

$$\underline{\text{Ex:}} \quad \ddot{x} - 4\dot{x} + 4x = t^2 + 2$$

$$u_1 = e^{2t}, u_2 = te^{2t}$$

$$u^* = At^2 + Bt + C$$

$$\dot{u}^* = 2At + B$$

$$\ddot{u}^* = 2A$$

$$\ddot{u}^* + \tilde{a}\dot{u}^* + \tilde{b}u^* = t^2 + 2$$

$$2A - 4(2At + B) + 4(At^2 + Bt + C)$$

$$= 4At^2 + (-8A + 4B)t$$

$$+ 2A - 4B + 4C$$

$$\Rightarrow \quad 4A = 1 \Rightarrow A = \frac{1}{4}$$

$$-8A + 4B = 0 \Rightarrow B = \frac{1}{2}$$

$$\frac{1}{2} - 2 + 4C = 2 \Rightarrow C = \frac{7}{4}$$

$$\Rightarrow u^* = \frac{t^2}{4} + \frac{t}{2} + \frac{7}{8}$$

$$\Rightarrow x(t) = Ae^{2t} + Bte^{2t} + \frac{t^2}{4} + \frac{t}{2} + \frac{7}{8}$$

$$f(t) = pe^{qt}$$

$$u^* = Ae^{qt} \Rightarrow \dot{u}^* = qAe^{qt}$$

$$\ddot{u}^* = q^2Ae^{qt}$$

$$DL: \quad \ddot{u}^* + a\dot{u}^* + bu^* = pe^{qt}$$

$$q^2Ae^{qt} + aqAe^{qt} + bAe^{qt} = pe^{qt}$$

$$= Ae^{qt}(q^2 + aq + b) = pe^{qt} / e^{qt}$$

$$A(q^2 + aq + b) = p$$

$$\Rightarrow A = \frac{p}{q^2 + aq + b}$$

$$q^2 + aq + b \neq 0$$

$$\underline{\text{Ex:}} \quad \ddot{x} - 4\dot{x} + 4x = 2\cos(2t)$$

$$\text{Ansatz: } u^* = A \sin(2t) + B \cos(2t)$$

$$\Rightarrow \dot{u}^* = 2A \cos(2t) - 2B \sin(2t)$$

$$\ddot{u}^* = -4A \sin(2t) - 4B \cos(2t)$$

$$DL: \quad \ddot{u}^* - 4\dot{u}^* + 4u^* = 2\cos(2t)$$

$$-4A \sin(2t) - 4B \cos(2t)$$

$$-4(2A \cos(2t) - 2B \sin(2t))$$

$$+4[A \sin(2t) + B \cos(2t)]$$

$$= -8A \cos(2t) - 8B \sin(2t)$$

$$\stackrel{!}{=} 2\cos(2t)$$

$$\Rightarrow -8A = 2 \Rightarrow A = -\frac{1}{4}$$

$$-8B = 0 \Rightarrow B = 0$$

$$\Rightarrow u^* = -\frac{1}{4} \sin(2t)$$

$$x(t) = e^{2t}(A + Bt) - \frac{1}{4} \sin(2t)$$

Guess DL:

$$t^2 \ddot{x} + at\dot{x} + bx = 0, \quad t > 0$$

$$s := \log t$$

$$\frac{dx}{dt} = \frac{dx}{ds} \frac{ds}{dt} = \frac{1}{t} \frac{dx}{ds}$$

$$\frac{d^2x}{dt^2} = \frac{d}{dt} \left(\frac{1}{t} \frac{dx}{ds} \right) = -\frac{1}{t^2} \frac{dx}{ds} + \frac{1}{t} \frac{d^2x}{ds^2} \frac{ds}{dt}$$

$$= -\frac{1}{t^2} \frac{dx}{ds} + \frac{1}{t^2} \frac{d^2x}{ds^2}$$

$$DL: \quad t^2 \frac{d^2x}{dt^2} + at \frac{dx}{dt} + bx = 0$$

$$= t^2 \left(-\frac{1}{t^2} \frac{dx}{ds} + \frac{1}{t^2} \frac{d^2x}{ds^2} \right)$$

$$+ at \left(\frac{1}{t} \frac{dx}{ds} \right) + bx = 0$$

$$= \frac{d^2x}{ds^2} + (a-1) \frac{dx}{ds} + bx = 0$$

$$r_{1,2} = -\frac{a-1}{2} \pm \sqrt{\frac{(a-1)^2}{4} - b}$$

$$1) \quad \frac{(a-1)^2}{4} - b > 0$$

$$x(t) = Ae^{r_1 s} + Be^{r_2 s}$$

$$= Ae^{\underbrace{r_1 \log t}_{(e^{\log t})^{r_1}}} + Be^{\underbrace{r_2 \log t}_{(e^{\log t})^{r_2}}}$$

$$= At^{r_1} + Bt^{r_2}$$

$$2) \quad \frac{(a-1)^2}{4} - b = 0 \Rightarrow r \in \mathbb{R}$$

$$x(t) = e^{rs} (A + Bs)$$

$$= e^{r \log t} (A + B \log t)$$

$$= t^r (A + B \log t)$$

$$3) \quad \frac{(a-1)^2}{4} - b < 0$$

$$r_{1,2} = \underbrace{-\frac{a-1}{2}}_{\alpha} \pm i \underbrace{\sqrt{b - \frac{(a-1)^2}{4}}}_{\beta}$$

$$x(t) = e^{\alpha s} (A \cos(\beta s) + B \sin(\beta s))$$

$$= t^{\alpha} (A \cos(\beta \log t) + B \sin(\beta \log t))$$

$$r^2 + ar + b = (r - r_1)(r - r_2)$$

$$= r^2 - (r_1 + r_2)r + r_1 r_2$$

$$\Rightarrow a = -r_1 - r_2$$

$$b = r_1 r_2$$

$$r_1 < 0, r_2 < 0 \Leftrightarrow a > 0, b > 0$$

$$\text{Thus } r_{1,2} = \alpha \pm i\beta$$

$$\alpha = -\frac{a}{2} < 0 \Leftrightarrow a > 0$$

$$\frac{a^2}{4} - b < 0 \Leftrightarrow b > \frac{a^2}{4} > 0$$