

$$ay'' + by' + c = 0$$

$e^{\gamma_1 t}, e^{\gamma_2 t}$ ,  $\gamma_1 \neq \gamma_2$

$$\begin{vmatrix} e^{\gamma_1 t} & e^{\gamma_2 t} \\ \gamma_1 e^{\gamma_1 t} & \gamma_2 e^{\gamma_2 t} \end{vmatrix} = (\gamma_2 - \gamma_1) e^{(\gamma_1 - \gamma_2)t} \neq 0$$

$e^{\gamma_1 t}, te^{\gamma_1 t}$

$$\begin{vmatrix} e^{\gamma_1 t} & te^{\gamma_1 t} \\ \gamma_1 e^{\gamma_1 t} & e^{\gamma_1 t} + \gamma_1 t e^{\gamma_1 t} \end{vmatrix} = e^{2\gamma_1 t} + \gamma_1 t e^{2\gamma_1 t} - \gamma_1 t e^{2\gamma_1 t} = e^{2\gamma_1 t} \neq 0$$

Abel's Thm. :  $L[y] = y'' + p(t)y' + q(t)y = 0$ ,  $p, q \in C(I)$

$y, y_2$  solutions of  $L[y] = 0$ .

$$-\int p(t) dt$$

Then  $W[y, y_2](t) = ce^{-\int p(t) dt}$

Note:  $W \begin{cases} 0, & \text{if } c=0 \\ \neq 0, & \text{if } c \neq 0 \end{cases}$

$$\text{Def. } W[y_1, y_2](t) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = y_1 y_2' - y_2 y_1'$$

$$\begin{aligned} W' &= y_1' y_2' + y_1 y_2'' - y_2' y_1 - y_2 y_1'' = y_1 (-py_2' - qy_2) - y_2 (-py_1' - qy_1) \\ &= -py_1 y_2' + py_2 y_1' = -p(y_1 y_2' - y_2 y_1') = -PW \\ \Rightarrow \frac{W'}{W} &= -P \Rightarrow \ln|W| = -\int p + C_1 \Rightarrow W = Ce^{-SP} \end{aligned}$$

•  $2x^2y'' + 3xy' - 15y = 0$

$$y_1 = x^{\frac{5}{2}}, \quad y_2 = x^{-3}$$

$$W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} x^{\frac{5}{2}} & x^{-3} \\ \frac{5}{2}x^{\frac{3}{2}} & -3x^{-4} \end{vmatrix} = -\frac{11}{2}x^{-\frac{3}{2}}$$



$$y'' + \frac{3}{2x}y' - \frac{15}{2}x^{-2}y = 0, \quad P = \frac{3}{2}x^{-1}, \quad -SP = -\frac{3}{2}\ln x$$

$$W = Ce^{-\frac{3}{2}\ln x} = Cx^{-\frac{3}{2}} \Rightarrow C = \frac{-11}{2}$$

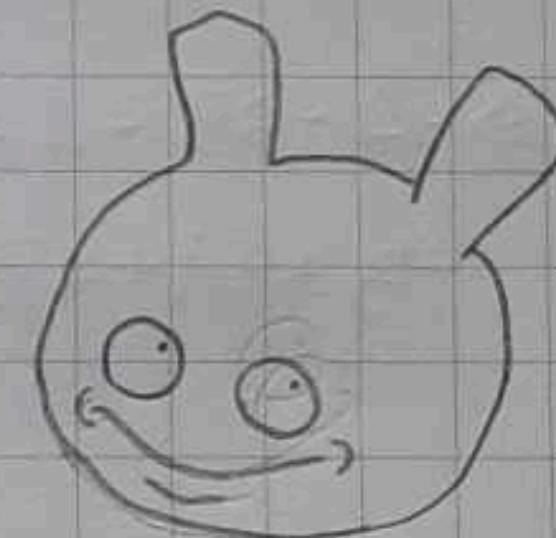
### 3.5 Method of undetermined coefficients.

①  $y'' + p(t)y' + q(t)y = 0$

$y_1, y_2$  are sols of ③.

$$\left. \begin{array}{l} L[y] = 0 \\ y(t_0) = y_0, \quad y'(t_0) = y_1' \end{array} \right\}$$

$$\begin{cases} Y_1'' + pY_1' + qY_1 = g \\ Y_2'' + pY_2' + qY_2 = g \end{cases}$$



②  $y'' + p(t)y' + q(t)y = g(t)$

$$(Y_1 - Y_2)'' + p(Y_1 - Y_2)' + q(Y_1 - Y_2) = 0$$

$Y_1 - Y_2$  is a sol of ①,  $Y_1 - Y_2 = C_1 y_1 + C_2 y_2$

$$\Rightarrow Y_2 = C_1 y_1 + C_2 y_2 + Y_1 = \underline{y_c} + \underline{y_p}$$

complementary sol  $\hookrightarrow$  particular sol

Limit:  $p, q$  are constants

$g(t)$  is a polynomial or exponential  
or  $\cos / \sin$

$$① y'' - 3y' - 4y = 3e^{2t}$$

$$② y'' - 3y' - 4y = 2\cos t$$

① 先解  $y'' - 3y' - 4y = 0$   $(e^{at})' = ae^{at}$  不變.

$$\text{猜 } y_p = Ae^{2t}, y_p' = 2Ae^{2t}, y_p'' = 4Ae^{2t}$$

$$4Ae^{2t} - 6Ae^{2t} - 4Ae^{2t} = 3e^{2t}$$

$$\Rightarrow -6A = 3 \Rightarrow A = -\frac{1}{2}, y_p = -\frac{1}{2}e^{2t} \text{ 把 } 0 \text{ 帶入.}$$

② 猜  $y_p = A\cos t, y_p' = -Asint, y_p'' = -A\cos t$

$$-A\cos t + 3Asint - 4A\cos t = 2\cos t$$

$$\Rightarrow -5A\cos t = 2\cos t$$

$$3Asint = 0 \Rightarrow t = \frac{\pi}{2}, A = 0 \rightarrow$$

猜  $y_p = A\cos t + B\sin t$

$$-A\cos t - B\sin t + 3Asint - 3B\cos t + 4A\cos t + 4B\sin t = 2\cos t$$

$$\Rightarrow -A - 3B + 4A = 2$$

$$-B + 3A + 4B = 0 \Rightarrow A = \frac{-3}{m}, B = \frac{-5}{m}$$

$$① y'' - 3y' - 4y = 3e^{2t} \quad ② y'' - 3y' - 4y = 2\cos t$$

① 先解  $y'' - 3y' - 4y = 0$   $(e^{at})' = ae^{at}$  不變。

$$\text{猜 } y_p = Ae^{2t}, y_p' = 2Ae^{2t}, y_p'' = 4Ae^{2t}$$

$$4Ae^{2t} - 6Ae^{2t} - 4Ae^{2t} = 3e^{2t}$$

$$\Rightarrow -6A = 3 \Rightarrow A = -\frac{1}{2}, y_p = -\frac{1}{2}e^{2t} \text{ 括到 } 0.$$

$$② \text{ 猜 } y_p = Acost, y_p' = -Asint, y_p'' = -Acost$$

$$-Acost + 3Asint - 4Acost = 2cost$$

$$\Rightarrow -5Acost = 2cost \Rightarrow t = \frac{\pi}{2}, A = 0 \rightarrow \leftarrow$$

$$3Asint = 0$$

$$\text{猜 } y_p = Acost + Bsint$$

$$-Acost - Bsint + 3Asint - 3Bcost + 4Acost + 4Bsint = 2\cos t$$

$$\Rightarrow -A - 3B + 4A = 2$$

$$-B + 3A + 4B = 0 \Rightarrow A = \frac{-3}{11}, B = \frac{-5}{11}$$

$$③ y'' - 3y' - 4y = 8e^t \sin 2t$$

$$① y'' - 3y' - 4y = 0, \text{ let } e^{rt} \Rightarrow r^2 - 3r - 4 = 0, r = 4 \text{ or } -1$$

$$y_c = C_1 e^{4t} + C_2 e^{-t}$$

$$② \text{ let } Y(t) = A e^t \cos 2t + B e^t \sin 2t$$

$$Y(t) = A e^t \cos 2t - 2A e^t \sin 2t + B e^t \sin 2t + 2B e^t \cos 2t \\ = (A + 2B) e^t \cos 2t + (B - 2A) e^t \sin 2t$$

$$Y''(t) = (A + 2B) e^t \cos 2t - 2(A + 2B) e^t \sin 2t$$

$$+ (B - 2A) e^t \sin 2t + 2(B - 2A) e^t \cos 2t$$

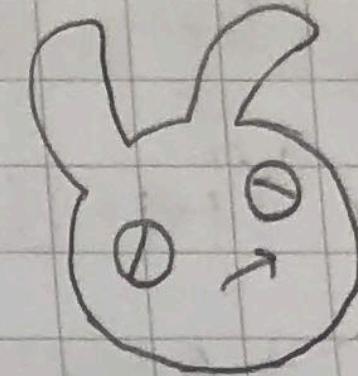
$$= (A + 2B + 2B - 4A) e^t \cos 2t$$

$$+ (B - 2A - 2A - 4B) e^t \sin 2t$$

$$\begin{aligned} Y'' - 3Y' - 4Y &= (-3A + 4B - 3A - 6B - 4A)e^t \cos 2t \\ &\quad + (-4A - 3B - 3B + 6A - 4B)e^t \sin 2t \\ &= 8e^t \sin 2t \end{aligned}$$

$$\begin{cases} -10A - 2B = 0 \\ 1A - 10B = 8 \end{cases} \quad A = \frac{1}{13}, B = \frac{10}{13}$$

$$y(t) = y_c + y_p = Ce^{at} + C_1 e^{-t} + \frac{2}{13} e^t \cos 2t - \frac{10}{13} e^t \sin 2t$$



$$y'' + p(t)y' + q(t)y = g_1(t) + g_2(t) \quad \text{可以一題}$$

$$y'' + p(t)y' + q(t)y = g_1(t) \Rightarrow Y_1(t), \quad y'' + p(t)y' + q(t)y = g_2(t) \rightarrow Y_2(t)$$

$$\Rightarrow Y(t) = Y_1(t) + Y_2(t)$$

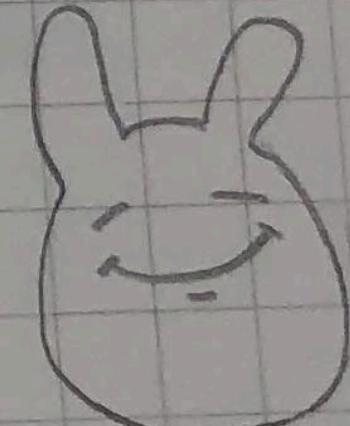
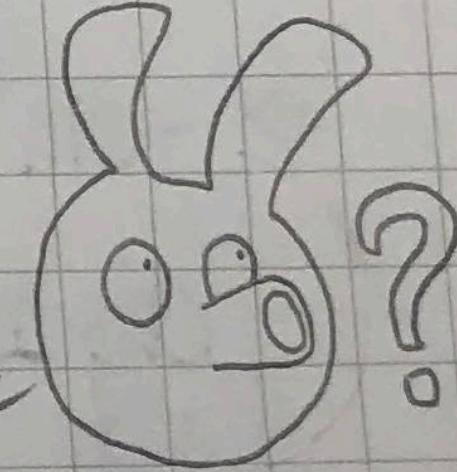
$$\begin{aligned} (Y_1 + Y_2)'' + p(t)(Y_1 + Y_2)' + q(t)(Y_1 + Y_2) \\ = (Y_1'' + p(t)Y_1' + q(t)Y_1) + (Y_2'' + p(t)Y_2' + q(t)Y_2) = g_1(t) + g_2(t) \end{aligned}$$

•  $y'' - 3y' - 4y = 2e^{-t}$

$$y_p = Ae^{-t}, \quad y_p' = -Ae^{-t}, \quad y_p'' = Ae^{-t} \quad \Rightarrow 0 = 2e^{-t}$$

$$y_p = Ate^{-t}, \quad y_p' = Ae^{-t} - Ate^{-t}, \quad y_p'' = -2Ae^{-t} + Ate^{-t}$$

$$\begin{aligned} y'' - 3y' - 4y &= -2Ae^{-t} + Ate^{-t} - 3Ae^{-t} + 3Ate^{-t} - 4Ate^{-t} = 2e^{-t} \\ &= -5Ae^{-t} = 2e^{-t} \quad \Rightarrow A = -\frac{2}{5} \end{aligned}$$



### 3-6 Variation of Parameters

$$y'' + p(t)y' + q(t)y = g(t), \quad y'' + p(t)y' + q(t)y = 0 \rightarrow y_1, y_2$$

•  $y'' + 4y + 8 \tan t, \quad -\frac{\pi}{2} < t < \frac{\pi}{2}$

$$y'' + 4y = 0, \quad 1t \propto e^{\pm 2t}, \quad y^2 + 4 = 0, \quad y = \pm 2i$$

$$y_c = C_1 e^{2it} + C_2 e^{-2it} = C_3 \cos 2t + C_4 \sin 2t$$

$$Y(t) = u_1(t) \cos(2t) + u_2(t) \sin(2t) \rightarrow \text{To solve } u_1, u_2 \quad (u'_1, u'_2)$$

$$Y'(t) = u'_1 \cos 2t + u_1 \sin 2t - 2u_1 \sin 2t - 2u_2 \cos 2t$$

$$\text{Let } u_1 \cos 2t + u_2 \sin 2t = 0,$$

$$Y''(t) = -2u'_1 \sin 2t + 2u_1 \cos 2t - 4u_1 \cos 2t - 4u_2 \sin 2t$$

$$Y'' + 4Y = 8 \tan t$$

$$\begin{aligned} &= -2u'_1 \sin 2t + 2u_1 \cos 2t - 4u_1 \cos 2t - 4u_2 \sin 2t \\ &\quad + 4u_1 \cos 2t + 4u_2 \sin 2t = 8 \tan t \end{aligned}$$

$$\Rightarrow -\sin 2t u'_1 + \cos 2t u'_2 = 4 \tan t$$

$$\cos 2t u'_1 + \sin 2t u'_2 = 0$$

$$\Rightarrow \begin{pmatrix} -\sin 2t & \cos 2t \\ \cos 2t & \sin 2t \end{pmatrix} \begin{pmatrix} u'_1 \\ u'_2 \end{pmatrix} = \begin{pmatrix} 4 \tan t \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} u'_1 \\ u'_2 \end{pmatrix} = - \begin{pmatrix} \sin 2t & -\cos 2t \\ -\cos 2t & -\sin 2t \end{pmatrix} \begin{pmatrix} 4 \tan t \\ 0 \end{pmatrix}$$

$$= \begin{pmatrix} -4 \sin 2t \tan t \\ 4 \cos 2t \tan t \end{pmatrix} = \begin{pmatrix} -8 \sin^2 t \\ 8 \cos t \sin t - 4 \frac{\sin t}{\cos t} \end{pmatrix}$$

$$u_1 = -8 \sin^2 t \Rightarrow u_1 = \int -8 \sin^2 t dt = 4 \sin t \cos t - 4t$$

$$u_2 = \int \oplus 8 = -4 \cos^2 t + 4 \ln \cos t$$

$$\begin{aligned} y_p &= u_1 \cos 2t + u_2 \sin 2t = (4 \sin t \cos t - 4t) \cos 2t \\ &\quad + (-4 \cos^2 t + 4 \ln \cos t) \sin 2t \end{aligned}$$

$$3-1 \quad y'' = f(t, y, y')$$

$$\text{for linear} \quad y'' + p(t)y' + q(t)y = f(t)$$

$$\text{First} \quad ay'' + by' + cy = 0 \quad a, b, c \in \mathbb{R}$$

$$y(t_0) = y_0 \quad y'(t_0) = y_1$$

$$\text{e.g. } y'' - y = 0 \quad y(0) = 2 \quad y'(0) = -1$$

$$y'(t) = C_1 e^t - C_2 e^{-t} \quad y'(0) = C_1 - C_2 = -1 \quad C_1 = 0, C_2 = 1$$

$$\text{let } y = e^{rt}$$

$$\text{then } e^{rt}(ar^2 + br + c) = 0$$

$$\text{let } D = b^2 - 4ac$$

$$\textcircled{1} \quad r_1, r_2 \in \mathbb{R} \quad r \neq r_2$$

$$\textcircled{2} \quad r_1, r_2 \in \mathbb{R} \quad r_1 = r_2$$

$$\textcircled{3} \quad r_1, r_2 \in \mathbb{C} \quad r_1 \neq r_2$$

$$\text{e.g. } y'' + 5y' + 6y = 0 \quad y(0) = 2 \quad y'(0) = 3$$

$$C_1 e^{-2t} + C_2 e^{-3t} \quad C_1 + C_2 = 2 \quad -2C_1 - 3C_2 = 3 \quad C_1 = 9 \quad C_2 = -7$$

$$\text{e.g. } 4y'' - 8y' + 3y = 0 \quad y(0) = 2 \quad y'(0) = \frac{1}{2}$$

$$4r^2 - 8r + 3 = 0 \quad r = \frac{1}{2} \text{ or } \frac{3}{2}$$

$$C_1 + C_2 = 2 \quad \frac{1}{2}C_1 + \frac{3}{2}C_2 = \frac{1}{2}$$

$$2. \quad b^2 - 4ac < 0$$

$$y'' + y' + 925y = 0$$

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

$$y_1 = e^{-\frac{1}{2}t} (\cos 3t + i \sin 3t)$$

$$y_2 = e^{-\frac{1}{2}t} (\cos 3t - i \sin 3t)$$

$$3. \quad b^2 - 4ac = 0$$

$$\alpha y'' + by' + c = 0$$

$$\text{let } u(t) = V(t) = e^{-\frac{b}{2\alpha} t}$$

$$u'(t) = V'(t) e^{-\frac{b}{2\alpha} t} - \frac{b}{2\alpha} V(t) e^{-\frac{b}{2\alpha} t}$$

$$u''(t) = V''(t) e^{-\frac{b}{2\alpha} t} - \frac{b}{2\alpha} V'(t) e^{-\frac{b}{2\alpha} t} + \frac{b^2}{4\alpha^2} V(t) e^{-\frac{b}{2\alpha} t}$$
$$\Rightarrow \alpha V'' e^{-\frac{b}{2\alpha} t} \Rightarrow V''(t) = 0$$

$$\Rightarrow V(t) = k_1 t + k_2$$

$$* L(y) = y'' + p(t)y' + q(t)y = 0$$

If  $y_1(t)$  is a solution

$$\text{let } y_2(t) = v(t)y_1$$

$$\Rightarrow v''y_1 + (2v'y_1 + v)y_1' = 0$$

$$\text{let } w = v' \Rightarrow \frac{w'}{w} = \frac{-2y_1' - p y_1}{y_1}$$

$$\text{e.g. } 2x^2y'' + 3x^2y' - 15y = 0 \quad x > 0$$

$$y_1 = x^{-3} \quad \text{find } y_2$$

$$p(x) = \frac{3}{2x}$$

$$\Rightarrow x^{-3}v'' + \left(-6x^{-4} + \frac{3}{2}x^{-4}\right)v' = 0$$

$$\ln|v'| = \frac{1}{2} \ln x \quad v = \frac{2}{\pi} x^{\frac{1}{2}}$$

$$y_2 = vv' = \frac{2}{\pi} x^{\frac{1}{2}}$$

$$y(x) = C_1 x^{-3} + \frac{2}{\pi} C_2 x^{\frac{1}{2}}$$

Thm let  $p, q \in C(I)$

$$L(y) = y'' + p(t)y' + q(t)y = 0$$

$$y(t_0) = y_0 \quad y'(t_0) = y_1 \quad \exists ! \phi(t) \text{ satisfies}$$

if  $y = c_1 y_1 + c_2 y_2$  is a solution

$$\Rightarrow c_1 y_1(t_0) + c_2 y_2(t_0) = y_0$$

$$c_1 y'_1(t_0) + c_2 y'_2(t_0) = y_1'$$

$$\begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} y_1(t_0) & y_2(t_0) \\ y'_1(t_0) & y'_2(t_0) \end{pmatrix}^{-1} \begin{pmatrix} y_0 \\ y_1' \end{pmatrix}$$

Wronskian  $w(y_1, y_2) = \begin{vmatrix} y_1 & y_2 \\ y'_1 & y'_2 \end{vmatrix}$

$$c_1 = \frac{\begin{vmatrix} y_0 & y'_2(t_0) \\ y'_0 & y'_2(t_0) \end{vmatrix}}{w} \quad c_2 = \frac{\begin{vmatrix} y_1(t_0) & y_0 \\ y'_1(t_0) & y'_0 \end{vmatrix}}{w}$$

e.g.  $y'' + 5y' + 6y = 0 \quad y_1 = e^{-2t} \quad y_2 = e^{-3t}$

$$w(e^{-2t}, e^{-3t}) = e^{-5t} \neq 0$$

$$\Rightarrow y = c_1 y_1 + c_2 y_2 \quad \text{general solution}$$

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$$\text{eg } 2t^2y'' + 3t^2y' - y = 0$$

$$y_1 = t^{-\frac{1}{2}} \quad y_2 = t^{-1}$$

$$w[t^{\frac{1}{2}}, t^{-1}] = t^{-\frac{1}{2}} - \frac{1}{2}t^{-\frac{3}{2}} = \frac{-3}{2}t^{-\frac{3}{2}} \neq 0 \quad t > 0$$

$$\text{if } ay'' + by' + c = 0 \quad e^{r_1 t} \quad e^{r_2 t} \quad r_1 \neq r_2$$

$$w = (r_2 - r_1) e^{(r_1 + r_2)t} \neq 0$$

$$\text{if } e^{r_1 t} \quad t e^{r_1 t}$$

$$w = 2^{2r_1 t} + r_1 t e^{2r_1 t} - r_1 t e^{2r_1 t} = 2^{2r_1 t} \neq 0$$

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## Thm Abel's Thm

$$L(y) = y'' + p(t)y' + q(t)y = 0 \quad p, q \in \mathbb{C}[t]$$

$y_1, y_2$  solutions of  $L(y) = 0$

$$\text{Then } W(y_1, y_2) = C e^{-\int p(t) dt}$$

$$\text{and } W = \begin{cases} 0 & C=0 \\ \neq 0 & C \neq 0 \end{cases}$$

$$W = y_1 y_2' - y_2 y_1'$$

$$\begin{aligned} W' &= y_1' y_2' + y_1 y_{2''} - y_2' y_1' - y_2 y_{1''} \\ &= y_1(-py_2' - qy_2) - y_2(-py_1' - qy_1) \\ &= -p(y_1 y_2' - y_2 y_1') - pW \\ \frac{W'}{W} &= p \Rightarrow \ln|W| = -pt + C \end{aligned}$$

$$\text{e.g. } 2x^2 y'' + 3x y' - 15y = 0$$

$$y_1 = x^{\frac{5}{2}} \quad y_2 = x^3$$

$$p = \frac{3}{2}x^1 \quad W = -\frac{11}{2}x^{-\frac{3}{2}} = Cx^{-\frac{3}{2}}$$

$$C = -\frac{11}{2}$$

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$$3.5 \quad y'' + p(t)y' + q(t)y = 0$$

$$y(t_0) = y_0 \quad y'(t_0) = y_0'$$

$$\textcircled{3} \quad y'' + p(t)y' + q(t)y = g(t)$$

$$Y_1'' + pY_1' + qY_1 = 0$$

$$Y_2'' + pY_2' + qY_2 = 0$$

$$Y_2 = C_1 Y_1 + C_2 Y_2 + Y_1$$

$$\text{e.g. } y'' - 3y' - 4y = 3e^{2t}$$

$$y'' - 3y' - 4y = 0$$

$$\text{let } Y_p = A e^{2t} \quad Y_p' = 2A e^{2t} \quad Y_p'' = 4A e^{2t}$$

$$-6A = 3 \quad A = -\frac{1}{2} \quad Y_p = -\frac{1}{2} e^{-2t}$$

$$y'' - 3y' - 4y = 2\cos t$$

$$Y_p = A \cos t + B \sin t$$

$$\Rightarrow -A \cos t - B \sin t + 3A \sin t - 3B \cos t + 4A \cos t + 4B \sin t = 2 \cos t$$

$$-A - 3B + 4A = 2 \quad A = \frac{-3}{11} \quad B = \frac{5}{11}$$

$$-B + 3A + 4B = 0$$

$$\text{e.g. solve } y'' - 3y' - 4y = 8e^t \sin(2t)$$

$$y(t) = A e^t \cos(2t) + B e^t \sin(2t)$$

$$\Rightarrow -3A + 4B - 2A - 6B - 4A = 0$$

$$-4A - 3B - 3B + 6A - 4B = 8$$

$$\text{if } y'' + p t y' + q(t)y = g_1(t) + g_2(t)$$

$$y'' + p t y' + q_1(t)y = g_1(t) \rightarrow F_1(t)$$

$$y'' + p t y' + q_2(t)y = g_2(t) \rightarrow F_2(t)$$

$$\text{e.g. } y'' - 3y' - 4y = 2e^{-t} \quad \text{since homogeneous has } e^{-t}$$

$$Y = A e^{-t} \quad A + 3A - 4A = 2 \quad \leftarrow \rightarrow c$$

$$\text{then } Y(t) = A t e^{-t}$$

$$Y'(t) = A e^{-t} - A t e^{-t}$$

$$Y''(e^{-t}) = -2A e^{-t} + A t e^{-t}$$

$$(-2A - 3A) e^{-t} + (A + 3A - 4A) t e^{-t} = 2e^{-t}$$

$$A = \frac{-2}{5}$$

$$\text{e.g. } y'' + 4y = 8 \tan t$$

$$y_c = C_1 \cos 2t + C_2 \sin 2t$$

$$\text{let } Y(t) = u_1(t) \cos(2t) + u_2(t) \sin(2t)$$

$$\text{let } Y'(t) = u_1' \cos 2t + u_2' \sin 2t - 2u_1 \sin 2t + 2u_2 \cos 2t$$

$$\text{let } u_1' \cos 2t + u_2' \sin 2t = 0$$

$$Y'' + 4Y = 8 \tan t$$

$$-2u_1' \sin 2t + 2u_2' \cos 2t - 4u_1 \cos 2t - 4u_2 \sin 2t$$

$$-4u_1 \cos 2t + 4u_2 \sin 2t = 8 \tan t$$

$$\Rightarrow -\sin 2t u_1' + \cos 2t u_2' = 0$$

$$\cos 2t u_1' + 2\sin 2t u_2' = 0$$

$$\begin{pmatrix} u_1' \\ u_2' \end{pmatrix} = - \begin{pmatrix} \sin 2t & -\cos 2t \\ \cos 2t & -\sin 2t \end{pmatrix} \begin{pmatrix} 4 \tan t \\ 0 \end{pmatrix}$$

$$= \begin{pmatrix} -4 \sin 2t \tan t \\ 4 \cos 2t \tan t \end{pmatrix}$$

$$u_1' = -8 \sin^2 t = 4 \sin t \cos t - 4t$$

$$u_2' = 4 \cos^2 t - 4 \tan t$$

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in general  $y_p = u_1 y_1 + u_2 y_2$

let  $u_1' y_1 + u_2' y_2 = 0$

$$y_p'' + p y_p' + q y_p = u_1' y_1 + u_2' y_2 = g(t)$$

$$\Rightarrow \begin{pmatrix} u_1' \\ u_2' \end{pmatrix} = \frac{1}{W} \begin{pmatrix} y_2' & -y_1' \\ -y_1' & y_2' \end{pmatrix} \begin{pmatrix} 0 \\ g \end{pmatrix}$$

$$u_1 = \int -\frac{g y_2}{W} \quad u_2 = \int \frac{g y_1}{W}$$

If  $y_1, \dots, y_n$  are solutions to the ODE,  
then so is the linear combination

$$y(t) = c_1 y_1 + \dots + c_n y_n$$

for initial  $y_0, \dots, y^{(n-1)}$

Thm If  $[y_1, \dots, y_n](t) \neq 0$  for at least one point  $t \in I$ , then the solution of IVP is  $y(t) = c_1 y_1 + \dots + c_n y_n$

f.g is linear dependent if  $\exists (c_1, c_2) \neq (0, 0)$  s.t

$$c_1 f(t) + c_2 g(t) = 0 \quad \forall t \in I$$

e.g  $c_1 t + c_2 t^2 = 0 \quad \forall t \in I \quad t=1 \quad c_1 + c_2 = 0 \quad t=2 \quad 2c_1 + 4c_2 = 0$

$$\Rightarrow c_1 = c_2 = 0 \quad \text{linear independent}$$

e.g  $f_1(t) = t^2 - 1 \quad f_2 = t^2 - t + 1 \quad f_3 = 3t^2 - t - 1$

$$c_1 f_1 + c_2 f_2 + c_3 f_3 = 0 \Rightarrow c_3 = 1 \quad c_2 = -1 \quad c_1 = -2$$

Note  $[y_1, \dots, y_n] \neq 0$  on  $I \Leftrightarrow y_1, \dots, y_n$  are independent.

$$[y] = a_0 y^{(k)} + \dots + a_n y = 0$$

$$a_0(z-r) \dots (z-r_n) = 0$$

$$\textcircled{1} \quad r_i \neq r_j \quad i \neq j$$

$$W [e^{r_1 t}, \dots, e^{r_n t}] = e^{r_1 t} \dots e^{r_n t}$$

$$\begin{vmatrix} 1 & 1 \\ r_1 & r_n \\ \vdots & \vdots \\ r_1^{n-1} & r_n^{n-1} \end{vmatrix}$$

$$\text{e.g. } y^{(4)} + y''' - 4y'' - y' + 6y = 0$$

$$r = \pm 1 \quad 2, -3 \quad y(0) = 1 \quad y'(0) = 0 \quad y''(0) = 2 \quad y'''(0) = 1$$

$$C_1 = \frac{11}{8} \quad C_2 = \frac{5}{12} \quad C_3 = -\frac{2}{3} \quad C_4 = \frac{-1}{8}$$

$$\text{e.g. } y^{(4)} - y = 0 \quad r^4 - 1 = 0 \Rightarrow (r^2 + 1)(r^2 - 1) = 0$$

$$y = C_1 e^{-t} + C_2 e^t + C_3 \cos t + C_4 \sin t$$

$$\text{if } z(t) = (t - (u + iv))^s (t - (u - iv))^s$$

$$y(t) = C_1 e^{ut} \cos vt + C_2 e^{ut} \sin vt$$

$$+ C_3 t e^{ut} \cos vt + C_4 t e^{ut} \sin vt$$

$$+ \dots C'_1 t^{s-1} e^{ut} \cos vt + C''_1 t^{s-1} e^{ut} \sin vt$$

$$\text{e.g. } y^{(4)} - 4y'' + y = 0 \quad (t^2 - 1)(t^2 + 1) = 0$$

$$y(t) = C_1 \cos t + C_2 \sin t + C_3 t \cos t + C_4 t \sin t$$

$$4.3 \quad a_0 y^{(n)} + \dots + a_n y = g(t)$$

$$\text{e.g. } y'' - 4y' + 4y = e^{2t}$$

$$y_c(t) = C_1 e^{2t} + C_2 t e^{2t}$$

$$y_p = At^2 e^{2t}$$

$$y_p'' - 4y_p' + 4y_p = 4A - 8At + 4A t^2 e^{2t}$$

$$+ 8A - 8At e^{2t} + 2At^2 e^{2t} = e^{2t} \Rightarrow A = \frac{1}{2}$$

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$$y^{(4)} + 2y'' + 4 = 4\sin t - 6\cos t$$

$$y_C = C_1 \cos t + C_2 \sin t + C_3 t \cos t + C_4 t \sin t$$

$$y_P = A t^2 \cos t + B t^2 \sin t$$

$$A = \frac{3}{4} \quad B = -\frac{1}{2}$$

e.g.  $y'' - 4y' = t + 3\cos t + e^{-2t}$

$$y_{P1} = At^2 \quad A = -\frac{1}{8}$$

$$y_{P2} = B \cos t + C \sin t \quad C = -\frac{3}{5} \quad B = 0$$

$$y_{P3} = D t e^{-2t} \quad D = \frac{1}{8}$$

$$y = C_1 + C_2 e^{2t} + C_3 e^{-2t} + \frac{1}{8} t^2 - \frac{3}{5} \sin t + \frac{1}{8} t e^{-2t}$$