

Exercise: Solve  $y'' - 29y' + 100y = 0$   $y(0) = 2$   
 $y'(0) = 29$

(A:  $y(t) = e^{4t} + e^{25t}$ .

Example: Find the general solution to  $y'' + y' + y = 0$ .

Char. eqn:  $r^2 + r + 1 = 0$

$$\rightarrow r = \frac{-1 \pm \sqrt{1-4}}{2} = \frac{-1 \pm i\sqrt{3}}{2}$$

What does  $e^{-\frac{1}{2} + i\frac{\sqrt{3}}{2}}$  even mean??

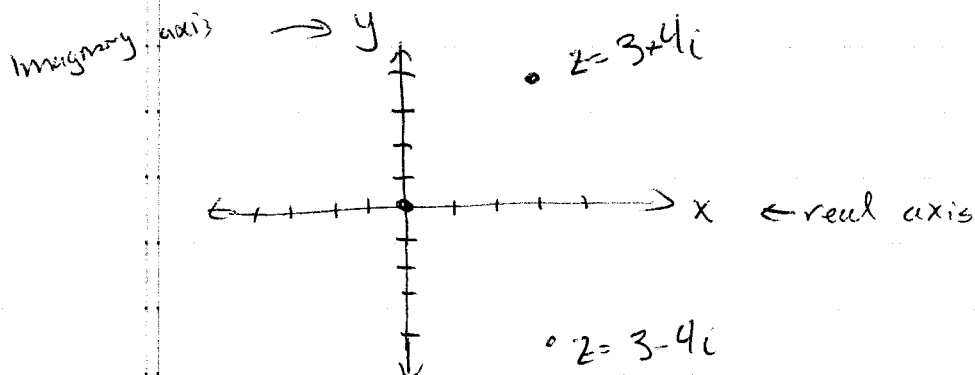
## Complex Numbers.

Defn: A complex number  $z$  is given by a pair of real numbers  $x$  &  $y$  and is written  $z = x + iy$  w/  $i^2 = -1$ .

$\xrightarrow{\text{Real part of } z}$        $\uparrow$   
 $\downarrow$   
Both Real Numbers       $\leftarrow$  Imaginary part of  $z$

Ex  $1 \leftrightarrow 1 + 0 \cdot i$   
 $i \leftrightarrow 0 + 1 \cdot i$

## Complex Plane



+/- Just like <sup>add/sub of</sup> ~~addition/subtraction~~ vectors:

$$(x_1 + iy_1) + (x_2 + iy_2) = (x_1 + x_2) + i(y_1 + y_2) \quad \swarrow -1$$

x :  $(x_1 + iy_1)(x_2 + iy_2) = x_1x_2 + iy_1x_2 + iy_2x_1 + i^2y_1y_2$

FoIL!

$$= x_1x_2 - y_1y_2 + i(x_2y_1 + x_1y_2)$$

o : Wait.

Defn. If  $\theta$  is a real number, then

$$e^{i\theta} = \cos \theta + i \sin \theta$$

Prop.  $e^{i\theta_1 + i\theta_2} = e^{i\theta_1} e^{i\theta_2}$

Pf.  $e^{i\theta_1} e^{i\theta_2} = \cancel{e^{i\theta_1 + i\theta_2}} (\cos \theta_1 + i \sin \theta_1)(\cos \theta_2 + i \sin \theta_2)$

$$= \underbrace{(\cos \theta_1 \cos \theta_2 - \sin \theta_1 \sin \theta_2)}_{\cos(\theta_1 + \theta_2)} + i \underbrace{(\cos \theta_1 \sin \theta_2 + \cos \theta_2 \sin \theta_1)}_{\sin(\theta_1 + \theta_2)}$$

$$= e^{i(\theta_1 + \theta_2)}$$



So this is like usual exponent rules...

Note:  $\frac{d}{d\theta} e^{i\theta} = \frac{d}{d\theta} (\cos\theta + i\sin\theta)$  Constant w.r.t  $\theta$

$$\begin{aligned}
 &= -\sin\theta + i\cos\theta \\
 &= i^2\sin\theta + i\cos\theta \quad \leftarrow \text{sneaky!} \\
 &= i(\cos\theta + i\sin\theta) \\
 &= i e^{i\theta}
 \end{aligned}$$

So  $e^{i\theta}$  does really behave how we think it should...

Ex |  $e^{\frac{\pi}{2}i} = i$   
 $e^{\pi i} = -1$  ← Amazeballs!  
 $e^{\frac{3\pi}{2}i} = -i$   
 $e^{2\pi i} = 1$

Polar Coordinates:

$$(x, y) \longleftrightarrow (r, \theta)$$

$$\begin{aligned}
 x &= r\cos\theta & r &= \sqrt{x^2 + y^2} \\
 y &= r\sin\theta & \theta &= \arctan y/x
 \end{aligned}$$

Say  $z = x + iy = r\cos\theta + ir\sin\theta$   
 $= r(\cos\theta + i\sin\theta)$   
 $= r e^{i\theta}$  ← more than one  $\theta$  can work.

Ex |  $z = -4 + 4i \rightarrow r = \sqrt{16 + 16} = 4\sqrt{2}$   
 $\theta = \arctan(-1) \Rightarrow \theta = \left(\frac{3\pi}{4}\right) \text{ or } \frac{7\pi}{4}$   
↑  
B/c  $x < 0$ .

So:  $-4 + 4i = 4\sqrt{2} e^{\frac{3\pi}{4}i} = 4\sqrt{2} e^{\frac{11\pi}{4}i} = \dots$

With Polar Coordinates,  $\times$  &  $\div$  are easy!

$$\begin{aligned}\underline{\times}: z_1 \times z_2 &= r_1 e^{i\theta_1} \cdot r_2 e^{i\theta_2} \\ &= r_1 r_2 e^{i(\theta_1 + \theta_2)}\end{aligned}$$

$$\underline{\div}: \frac{z_1}{z_2} (z_2 \neq 0) = \frac{r_1 e^{i\theta_1}}{r_2 e^{i\theta_2}} = \frac{r_1}{r_2} e^{i(\theta_1 - \theta_2)}.$$

De Moivre's Thm:  $(\cos \theta + i \sin \theta)^n = \cos n\theta + i \sin n\theta$

$$\begin{aligned}\underline{\text{Pfl}} \quad (\cos \theta + i \sin \theta)^n &= (e^{i\theta})^n \\ &= e^{in\theta}\end{aligned}$$

$$= \cos n\theta + i \sin n\theta.$$



Finally:  $e^z = e^{x+iy} = e^x e^{iy} = e^x (\cos y + i \sin y).$

Now: Back to:

Find the general solution to  $y'' + y' + y = 0$ .

Chr eqn:  $r^2 + r + 1 = 0$

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

So 
$$\begin{aligned}z_{1,2}(t) &= e^{r_{1,2}t} = e^{(-\frac{1}{2} + i\frac{\sqrt{3}}{2})t} = e^{-\frac{1}{2}t} e^{i\frac{\sqrt{3}}{2}t} \\ &= e^{-\frac{1}{2}t} \left( \cos \frac{\sqrt{3}}{2}t + i \sin \frac{\sqrt{3}}{2}t \right)\end{aligned}$$

$$z_2(t) = e^{r_2 t} = e^{-\frac{1}{2}t} \left[ \cos\left(-\frac{\sqrt{3}}{2}t\right) + i \sin\left(-\frac{\sqrt{3}}{2}t\right) \right]$$

$$= e^{-\frac{1}{2}t} \left( \underset{\substack{\uparrow \\ \text{even}}}{\cos \frac{\sqrt{3}}{2}t} - i \sin \frac{\sqrt{3}}{2}t \right)$$

But...  $z_1(t)$  &  $z_2(t)$  are not real valued.  $\cap$ .

By the Principle of Superposition, we know

$$z_1(t) + z_2(t) = 2e^{-\frac{1}{2}t} \cos \frac{\sqrt{3}}{2}t$$

AND  $z_1(t) - z_2(t) = 2ie^{-\frac{1}{2}t} \sin \frac{\sqrt{3}}{2}t$

are solutions. But multiplying by a scalar also preserves solutions so

$$y_1(t) = \frac{z_1(t) + z_2(t)}{2} = e^{-\frac{1}{2}t} \cos \frac{\sqrt{3}}{2}t$$

$$y_2(t) = \frac{z_1(t) - z_2(t)}{2i} = e^{-\frac{1}{2}t} \sin \frac{\sqrt{3}}{2}t$$

are solutions too!

Exercise: Use the Wronskian to check this & use Wronskian to show  $\{y_1, y_2\}$  is a fundamental set of solutions.

In General: If  $ar^2 + br + c = 0$  has complex conjugate roots  $r_{1,2} = \lambda \pm i\mu$ , then

$y = C_1 e^{\lambda t} \cos \mu t + C_2 e^{\lambda t} \sin \mu t$  is a general solution to

$$ay'' + by' + cy = 0.$$

Exercise Find general Solution to  $y'' - 2y' + 2y = 0$ .

Answer  $y = C_1 e^{t \cos t} + C_2 e^{t \sin t}$

Exercise Solve  $y'' + 36y = 0$   $y(0) = 2$   $y'(0) = 12$

Answer:  $y = 2(\cos 6t + \sin 6t)$