

How to get the solution in real form from the solution in complex form

Initial conditions:

$$\left[\begin{array}{l} ay'' + by' + cy = 0 \\ ar^2 + br + c = 0 \\ b^2 - 4ac < 0 \\ \Delta < 0 \\ r_1 = \alpha + i\beta \quad \text{and} \quad r_2 = \alpha - i\beta \end{array} \right.$$

The solution in complex form is:

$$y(t) = c_1 e^{(\alpha+i\beta)t} + c_2 e^{(\alpha-i\beta)t}$$

Euler's formula: $e^{i\theta} = \cos \theta + i \sin \theta$

$$e^{(\alpha+i\beta)t} = e^{\alpha t} e^{i\beta t} = e^{\alpha t} (\cos \beta t + i \sin \beta t) = u(t) + iv(t)$$

if $u(t) + iv(t)$ is a solution to $ay'' + by' + cy = 0$
Then $u(t)$ and $v(t)$ are also solutions.

The solution in real form is:

$$y(t) = c_1 e^{\alpha t} \cos \beta t + c_2 e^{\alpha t} \sin \beta t$$

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Proof:

$$\begin{aligned} e^{i\theta} &= 1 + (i\theta) + \frac{(i\theta)^2}{2} + \dots + \frac{(i\theta)^n}{n} + \dots \\ &= 1 + (i\theta) - \frac{\theta^2}{2} - \frac{\theta^3}{3} + \frac{\theta^4}{4} + \frac{\theta^5}{5} + \dots \\ &= 1 + (i\theta) - \frac{\theta^2}{2} - \frac{\theta^3}{3} + \frac{\theta^4}{4} + \frac{\theta^5}{5} + \dots \\ &= \left(1 - \frac{\theta^2}{2} + \frac{\theta^4}{4} + \dots\right) + i\left(\theta - \frac{\theta^3}{3} + \frac{\theta^5}{5} + \dots\right) + \dots \\ &= \cos \theta + i \sin \theta \end{aligned}$$

Proof:

Assume that $z = u + iv$, $az'' + bz' + cz = 0$
and hence $a(u'' + iv'') + b(u' + iv') + c(u + iv) = 0$
 $(au'' + bu' + cu) + i(av'' + bv' + cv) = 0$

But a complex number is zero if and only if its real and imaginary parts are both zero . Thus we must have: $au'' + bu' + cu = 0$ and $av'' + bv' + cv = 0$

so u(t) and v(t) are both solutions with real values.

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Recall:

$$\begin{aligned} i^2 &= -1 \\ i &= \sqrt{-1} \\ e^{i\theta} &= 1 + (i\theta) + \frac{(i\theta)^2}{2} + \dots + \frac{(i\theta)^n}{n} + \dots \\ \cos \theta &= 1 - \frac{\theta^2}{2} + \frac{\theta^4}{4} - \dots + \dots \\ \sin \theta &= \theta - \frac{\theta^3}{3} + \frac{\theta^5}{5} - \dots \end{aligned}$$

Recall:

If z is a complex number,
then $z = u + iv$
with u : the real part
 v : the imaginary part