Constant Coefficients In she case of constant wefficients.  $\cancel{X}[y] = \frac{dy}{dx} + p\frac{dy}{dx} + 3y = f(x),$ we first solve for the homogeneous solution, dyn + p dyn + gyn = 0. This is done by noting shat Aeilx is an eigenstate.

If she derivative operator:

de (Aeilx) = 22 (Aeilx), de (Aeilx) = -12 (Aeily)

de (Aeilx) = 22 (Aeily) Leas = [22+ipl + 8] Aelx The characteristic polynomial in dus case is P(2) =- パナルアルナタ ForAelt do be a so lution  $\int_{X} [Ae^{i\lambda x}] = 0$  $[-\lambda^2 + ip\lambda + g]Ae^{i\lambda x} = 0$ jast like before.  $-\lambda^2 + ip(\lambda + g) = 0$ 

Then:  $\lambda = \frac{1}{2} \left[ ip \pm \sqrt{-p^2 + 4g} \right]$ 

Take:

$$\lambda_1 = \frac{1}{2} \left[ i p + \sqrt{4g - p^2} \right], \quad \lambda_2 = \frac{1}{2} \left[ i p - \sqrt{4g - p^2} \right]$$

The most general solution of the homogeneous.

equation is then a linear combination of these two eigenvectors.  $y_n(x) = A, e^{2\lambda_1 x} + A_2 e^{2\lambda_2 x}.$ 

Sma !

Lalynj=0.

Notice, however, shat if  $\vec{p} = 4g$ ,  $\lambda_1 = \lambda_2$ , and it would seem that there is only one solution to the second order differential equation. This is the degenerate eigenvalue case, and it means that we have degenerate eigenvalue case, and it means that we have so work harden to find the second solution.)

Notice that

= [(dx+f)2+8-4]4

after completely she square. When 2,=1===== 2 tys= (2+ /2) y=0 (战十是)[战中是)=0. (d+f) eBx =0, dyn + fyr Aze Fex. which is a first order ODE that we can solve. using note gration factors: erx d (erxy) = Azerx  $\frac{d}{dx}(e^{x_2x}y_n) = A_2$  $e^{p_2 x} y = A_2 x + A_1.$ y= Aie Prx + frame Prx

in the special case where 4g=p2.

Thus Jyn = Azeilex + Azeilex fn 492 + 92 fa 492-p2. Yn=(4,+xAz)e-Bz While the above is a perfectly fine form of the polition of the homogeneous equation, we often find it more convenient do write it using: eilx = ei[2] ± 1/48-pe]x = e-P2/eti/4g-p-2 = e Fex [ cos [ 14g-pex] +2 sm [ 14g-pex] Yn(x) = e P2x [Acos [ 14g-p2x] + Bom [ 14g-p2x] Ex Damped Harmonic Mohim ZFX = -ky - bv = mdg dy + bdy + ky=0

 $P = \frac{b}{m}, \quad J = \frac{k}{w} = w_0^2.$ 

Then  $i\lambda_1 = -\frac{b}{2m} \pm i\sqrt{g^2 - p_4^2} = -\frac{b}{2m} \pm i\sqrt{w_0^2 - (\frac{b}{2m})^2}$ 

If  $w_0 > \frac{b}{2m}$ . Then  $\sqrt{w^2 - \left(\frac{b}{2m}\right)^2}$  is a real number, and we use the solution of the form,

Yn (+) = e = int [A cos [Vws-(=m) +] + B om [Vws-(=m) +]]

The mass as cellates with Jimo. This is the

lightly damped solution.

If wo < \frac{1}{2m}. Then \lambda wo (\frac{1}{2m}) is irraginary, and:

VW3-12m = 2/(2m)2-W3.

The convenient form of the solution is

Yn(t) = A e [=n /(=m)=ws]t + Az e [=n /(=m)=ws]t.

The pystem does not oscillate; it only dies of to zero exponentially fasts

If  $W_0 = \frac{b}{2m}$ : Then:

 $y_h(t) = (A_t + tA_t) e^{-\frac{t}{2m}t}$ 

This is she critically damped system

Motive shat there are two defferent solution of the linear, 2rd order ODE, just like shere war only one solution for a linear, 1st order ODE. This James out to be true in general. Namely.

There are precisely n, linearly independent solutions of an nth order, linear, bordinary differential equation."

Notice also that yn for a 2rd order OPE has Iwo orbitrary constants, while yn, for a 1st order ODE has one. This is true in general. Namely, the homogeneous polation for a nith order, linear, ODE has n' constants (0), is unique up 20 n arbitrary constants). Thus, 20 obtain a unique solution to the ODE we will have to specify independent boundary conditions.

Specify as order one, they are often taken to be:

 $y(x_0)=y_0$   $\frac{dy}{dx}|_{x_0}=y_0$ .

we will focus on here is one obtain a close coefficients. This is because we can obtain a close softwards. This is because we can obtain a close form solution of a general ordered order (or higher.) I herear ODE, and because it is directly about 2000 the Green's function. We will date about 2000 other approaches later.

In the method of undetermined coefficients we look for solutions of the particular solution by using the solution of the homogeneous solution. Because Hu equation is 2nd order we know that there au tovo linearly independent solutions of the homogeneous equation. Call them y, (x) and y2 (x). Then:  $Z_{x}[y_{i}(x)]=0$ ,  $Z_{x}[y_{2}(x)]=0$ We use shese polutions to construct a solution of the inhomogeneous equation by Jaking  $y_p(x) = a_1(x)y_1(x) + a_2(x)y_2(x)$ a,(x) and a, (x) are chosen so that: LypJ=f(x). Notice, however, shat she inhomogeneour ODE just one equation, while two unknown femations are introduced. We have to impose one more condition on a, and as if we hope to determine them. This we shall to she following way.

We note that:  $\frac{dy}{dx} = \frac{da_1}{dx}y_1 + \frac{da_2}{dx}y_2 + a_1\frac{dy}{dx} + a_2\frac{dy_2}{dx}$ Weighen require shat  $\int_{0}^{\infty} \int_{0}^{\infty} \frac{da_{1}y_{1} + da_{2}y_{2}}{dx} dx dx$ for all X. Then; Llyp] = a, dy + a, dy + da; dy + daz dyz + - p(x) [a, dy, + az dy] + g(x) [a,y, +azy] = a, Lx[y,] + az Lx[y,] + da, dy, + da, dy Thus

and the mposed

We first solve for day day yzdy + daz yzdyz = yzf(x) day yidye + daz yedye = 0 - [y, dy: -yzdy] da = yzfa) The combination: W[y, y-] = y, dy2 - y2 dy is called the Wronskian. If y, and y, are linearly undependent, W(y, y, 1 ±0, and  $\frac{da_1 = -\frac{y_2(x_0)f(x)}{dx}}{dx}$ Similarly:  $\frac{dq_2}{dx} = \frac{y_1(x)f(x)}{W[y_1,y_2]}$ 

and we are left with two simple integrals to do. and this would seem to involve two constants. Notice,

however, that the total solution is A(x) = Au(x) + A'(x)= A, y,(x) + Azyz(x) + a,(x) y,(x) + a,(x) y, b)  $\sqrt{\ln(x)}$  $y(x) = [A, +a_1(x)]y_1(x) + [A_2 + a_2(x)]y_2(x).$ So, different choices of the constants coming from the integral of day and day absorbed in A, and Az. Thus, ultimately a, and as are determined based on the boundary conditions for y(x). Indeed  $\frac{dy}{dx} = \left[A_1 + a_1 xy\right] \frac{dy}{dx} + \left[A_2 + a_2 xy\right] \frac{dy}{dx} +$ Ay = [A1 + a1 00] dy + [Az + az (x)] dy dy

If 
$$x$$
 is restricted to be itectureen  $x_1 \leqslant x \leqslant x_2$ , then we can disose  $(x)$   $a_1(x_1) = 0$ ,  $a_2(x_2) = 0$ , so short

$$a_1(x_1) = 0, a_2(x_2) = 0, so short$$

$$a_1(x_1) = -\int_X \frac{y_1(x_1)f(x_1)}{y_1(x_1)} dx = -\int_X \frac{y_1(x_2)f(x_1)}{y_1(x_1)} dx.$$

Then:
$$y_1(x_1) = a_1(x_1) y_1(x_1) + a_2(x_1) y_2(x_1).$$

$$= -\int_{X_1} \frac{y_1(x_1)f(x_1)}{y_1(x_1)} f(x_1) dx - \int_X \frac{y_1(x_2)f(x_1)dx}{y_1(x_1)}.$$

$$= -\int_{X_1} \frac{y_1(x_1)f(x_1)}{y_1(x_1)} f(x_1) dx - \int_X \frac{y_1(x_2)f(x_1)dx}{y_1(x_1)}.$$

This can be written in a surprisingly simple from unity

The heariside function once

$$y_1(x_1) = \int_X \frac{y_1(x_1)f(x_1)}{y_1(x_1)} f(x_1) dx - \int_X \frac{y_1(x_2)f(x_1)dx}{y_1(x_1)}.$$

This can be written in a surprisingly simple from unity

$$y_1(x_1) = \int_X \frac{y_1(x_1)f(x_1)}{y_1(x_1)} dx - \int_X \frac{y_1(x_2)f(x_1)dx}{y_1(x_1)}.$$

Thus can be written in a surprisingly simple from  $x_1(x_1) = \int_X \frac{y_1(x_1)f(x_1)}{y_1(x_1)} dx$ 

$$y_1(x_1) = \int_X \frac{y_1(x_1)f(x_1)}{y_1(x_1)} dx - \int_X \frac{y_1(x_1)f(x_1)}{y_1(x_1)} dx$$

$$= \int_X \frac{y_1(x_1)f(x_1)}{y_1(x_1)} dx$$

$$=$$

$$\int_{X_{1}}^{X_{2}} (\cdot) \theta(\overline{x}-x) d\overline{x} = \int_{X_{1}}^{X_{2}} (\cdot) \theta(\overline{x}-x) d\overline{x} + \int_{X_{1}}^{X_{2}} (\cdot) \theta(\overline{x}-x) d\overline{x}$$

$$= \int_{X_{1}}^{X_{2}} (\cdot) \theta(\overline{x}-x) d\overline{x}$$

Thus:
$$y_{p}(x) = -\int_{x_{1}}^{x_{2}} \left[ \frac{y_{1}(x)y_{2}(x)}{w(x)} \right] f(x) \Theta(x-x) dx - \int_{x_{1}}^{x_{2}} \left[ \frac{y_{2}(x)y_{1}(x)}{w(x)} \right] f(x) \Theta(x-x) dx$$

$$= \int_{x_1}^{x_2} \left\{ -\left( \frac{y_1(x)y_2(x)O(x-x) + y_2 \omega y_1(x)O(x-x)}{W(x)} \right) \right\} f(x) dx$$

Gi(x, 
$$\hat{x}$$
) = - [ $\frac{y_1(x)y_2(\hat{x})\theta(x-\hat{x}) + y_2(x)y_1(\hat{x})\theta(\hat{x}-\hat{x})}{W[\hat{x}]}$ ]

is called the Green's function. With Gr, we can write:

$$y_p(x) = \int_{X_1}^{X_2} G_r(x,\hat{x}) f(\hat{x}) d\hat{x}$$

$$y_p(x) = \int_{X_i}^{X_L} G_i(x, \hat{x}) f(\hat{x}) d\hat{x}$$

and:
$$y(x) = A, y(x) + Azyz(x) + \int_{x_1}^{x_2} G(x, x) f(x) dx.$$

To implement she boundary cendetrone, mote that: y(x)=yn(x)+yp(x) = A, y,(x)+A, y2(x)+yp(x) y(0) = A, y,(0) + A242(0)+4p(0) Since  $y_1 = con(k_0 x) \Rightarrow y_1(0) = 1, y_2(x) = sin(k_0 x) \Rightarrow y_2(0) = 0$ => y,10) = A, + yp(0). Since y,10) = 0 => 0= A, + yp(0). Next, dy = A, dy, + Azdyz + dyz  $\frac{dy}{dx} = -k_0 \sin(k_0 x) \Rightarrow \frac{dy}{dx} = 0. \quad \frac{dy}{dx} = k_0 \exp(k_0 x) \Rightarrow \frac{dy}{dx} = k_0$ dy = koA2 + dy = 0 = koA2 + dy = A2 = -1 dy = 1 Wext,  $W(x) = \int_{0}^{\infty} G_{1}(x,x)f(x) dx, \quad G_{1}(x,x) = -\left[\frac{1}{2}(x)\frac{1}{2}(x)\frac{1}{2}(x)\frac{1}{2}(x)\frac{1}{2}(x)\frac{1}{2}(x)\right]$ => G(0,x)=-[y,(0)y2(x)0(-x)+y,(x)y2(0)0(x)] sina O(-x)=
W[y,y2](0) > Yp(0) = 0 => [A,=0]

Notice that G(x,x) depends explicitly on x, and xz, and slues depends explicitly on slues choice. Such a Gn is often called a Swo-sided Green fametion. This choice may not be appropriate for some Problems, and in fact the choice of x, + x\_ to determine Gr is intimately related to the boundary.

Condition for y(x) stock If, for examples: Rifs not restricted to be between x, and xe, but rador X > Xo, then we could choose a (xo) = 0, a 2 (xo) = 0, This would result in she one-sided (retarded or advanced) Green's function. Ex: Consider du différential equation f(t) = dy + (== ) y. with  $f(t) = f_0 \cos \left[ \frac{4\pi x}{2} \right] = f_0 \cos \left[ \frac{4\pi x}{2} \right] = 0$ .

Take

Take This is precisely the situation we have above with  $\chi_{1}=0$ ,  $\chi_{2}=L$ . The two homogeneous equations are:

 $y(x) = \omega^2(2\pi x) = \omega^2(k_0x)$ yelx) = sm(kox)

 $\frac{y_{p}(x) = -y_{1}(x) \int_{0}^{x} y_{2}(x) \frac{f(x)}{V(y_{1}, y_{3}(x))} - y_{2}(x) \int_{x}^{x} \frac{y_{1}(x) f(x)}{W(y_{1}, y_{3}(x))} dx}{\sqrt{W(y_{1}, y_{3}(x))}}$  $\frac{dy}{dx} = -\frac{dy}{dx} \int_{0}^{x} \frac{y_{2}(x)f(x)dx}{W[y_{1},y_{2}(x)]} - \frac{dy_{2}}{dx} \int_{x}^{1} \frac{y_{1}(x)f(x)}{W[y_{1},y_{2}(x)]} dx - \frac{y_{1}(x)y_{1}(x)f(x)}{W[y_{1},y_{2}(x)]}$ + y2(x) y1(x) f(x) W(7, y-] =>  $\frac{dy}{dx} \Big|_{x} = -\frac{dy}{dx} \Big|_{x} \Big|_{x} \frac{1}{y} \frac{y}{x} \frac{dx}{dx} \Big|_{x} \frac{1}{y} \frac{y}{x} \frac{dx}{dx} \frac{1}{x} \frac{1}{x} \frac{dx}{dx} \frac{1}{x} \frac{1}{x}$  $A_2 = -\frac{1}{k_0} \frac{dy}{dx} \Big|_{k_0} \Rightarrow \left[ A_2 = 0 \right]$  $y(x) = y_{P}(x) = \int_{\mathbb{R}^{n}} G_{n}(x, \hat{x}) f(\hat{x}) d\hat{x}.$ W[y, y2] = con(kox) d(zinkox) - sin(kox) d(con(kok)) =  $k_0 cm^2(k_0 x) + sm^2(k_0 x) k_0 = k_0 x k = 2k_0$  $g(x) = -f_0 \int_0^1 \left[ \exp(kox) \sin(kox) \theta(x-x) + \sin(kox) \exp(kox) \theta(\tilde{x}-x) \right] \cos(k\tilde{x}) d\tilde{x}$ =  $-\int_{k_0}^{\infty} \left\{ \cos(k_0 x) \int_{0}^{x} \sin(k_0 x) \cos(2k_0 x) dx + \sin(k_0 x) \int_{0}^{\infty} \cos(k_0 x) \cos(2k_0 x) dx \right\}$  $\sin(ax)\cdot\cos(bx) = \frac{1}{2}[\sin(a+b)x] + \sin(a-b)x]$   $\cos(ax)\cdot\cos(bx) = \frac{1}{2}[\cos(a-b)x] + \cos(a+b)x]$  $y(x) = -\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} cox(kox) \int_{0}^{\infty} sin(3kox) + sin(-ko)x dx +$ Sm(kox)  $\int_{x}^{L} \left[ cur(-kox) + cur(3kox) \right] dx$ 

$$\frac{1}{3k_0} \left\{ \cos(k_0 x) \left[ \frac{1}{3k_0} \cos(3k_0 x) + \frac{\cot(k_0 x)}{k_0} \right] \right\} \\
- \sin(k_0 x) \left[ \frac{\sin(k_0 x)}{k_0} + \frac{Am(3k_0 x)}{3k_0} + \frac{1}{k_0} \frac{(k_0 x)}{k_0} - \frac{1}{k_0} \frac{1}{k_0} \right] \right] \\
= -\frac{f_0}{2k_0} \left\{ \cos(k_0 x) \left[ \frac{1}{3k_0} \cos(3k_0 x) + \frac{1}{3k_0} + \frac{\cos(k_0 x)}{k_0} - \frac{1}{k_0} \frac{1}{3k_0} \right] \right\} \\
- \sin(k_0 x) \left[ \frac{\sin(3k_0 x)}{k_0} + \frac{\sin(k_0 x)}{3k_0} + \frac{\sin(k_0 x)}{3k_0} - \frac{\sin(k_0 x)}{3k_0} - \frac{\sin(k_0 x)}{3k_0} + \frac{\sin(k_0 x)}{3k_0} \right] \\
= -\frac{f_0}{2k_0} \left\{ \frac{1}{3} + 1 - \frac{1}{3} \left[ \cos(3k_0 x) \cos(k_0 x) - \sin(3k_0 x) \sin(k_0 x) \right] \right. \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) - \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
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- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) \right] \\
- \cos(k_0 x) \left[ \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x) + \frac{1}{3k_0} \sin(k_0 x)$$