

Second order differential equation with constant coefficient

Let

$$a_0 \frac{d^n y}{dx^n} + a_1 \frac{d^{n-1} y}{dx^{n-1}} + a_2 \frac{d^{n-2} y}{dx^{n-2}} + \dots \dots \dots + a_n y = F(x)$$

where, a_0, a_1, \dots, a_n are constant coefficients.

Then,

$$\frac{d^2 y}{dx^2} + a_1 \frac{dy}{dx} + a_2 y = 0 \dots \dots \dots (1)$$

Let $y = e^{mx}$

$$\frac{dy}{dx} = m e^{mx}$$

$$\frac{d^2 y}{dx^2} = m^2 e^{mx}$$

Substituting these values into (1) we get,

$$m^2 e^{mx} + a_1 m e^{mx} + a_2 e^{mx} = 0$$

$$e^{mx}(m^2 + a_1 m + a_2) = 0 \Rightarrow m^2 + a_1 m + a_2 = 0$$

Say $m = m_1, m_2$

Case-1:

If m_1, m_2 are different real roots then the general solution will be,

$$y = c_1 e^{m_1 x} + c_2 e^{m_2 x}$$

Case-2:

If $m_1 = m_2 = m$ then the general solution will be,

$$y = (c_1 + c_2 x) e^{mx}$$

Case-3:

If $m_1 = a + ib, m_2 = a - ib$; $m = a \pm ib$ then the general solution will be,

$$y = e^{ax}(c_1 \cos bx + c_2 \sin bx)$$

Solve, $2 \frac{d^2y}{dx^2} - 3 \frac{dy}{dx} + y = 0$

Sol: Let $y = e^{mx}$

$$\frac{dy}{dx} = me^{mx}$$

$$\frac{d^2y}{dx^2} = m^2 e^{mx}$$

Substituting these values into we get,

$$2m^2 - 3m + 1 = 0 \Rightarrow (2m - 1)(m - 1) = 0$$

$$m_1 = 1 ; m_2 = \frac{1}{2}$$

$$y = c_1 e^x + c_2 e^{x/2}$$

Solve, $\frac{d^2y}{dx^2} - 4 \frac{dy}{dx} + 4y = 0$

Sol: Let $y = e^{mx}$

$$\frac{dy}{dx} = me^{mx}$$

$$\frac{d^2y}{dx^2} = m^2 e^{mx}$$

Substituting these values into we get,

$$m^2 - 4m + 4 = 0$$

$$m = 2$$

General solution is, $y = (c_1 + c_2 x)e^{2x}$

Solve, $(D^2 - 4D + 13)y = 0$

Sol: Given that,

$$\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 13y = 0$$

Let $y = e^{mx}$

$$\frac{dy}{dx} = me^{mx}$$

$$\frac{d^2y}{dx^2} = m^2e^{mx}$$

Substituting these values we get,

$$m^2 - 4m + 13 = 0$$

$$m = \frac{-(-4) \pm \sqrt{(-4)^2 - 4.1.13}}{2.1}$$

$$m = 2 \pm 3i$$

The general solution is, $y = e^{2x}(c_1 \cos 3x + c_2 \sin 3x)$

Solve, $\frac{d^3y}{dx^3} - 4\frac{d^2y}{dx^2} + \frac{dy}{dx} + 6y = 0$

Sol:

Let $y = e^{mx}$

$$\frac{dy}{dx} = me^{mx}$$

$$\frac{d^2y}{dx^2} = m^2e^{mx}$$

$$\frac{d^3y}{dx^3} = m^3e^{mx}$$

Substituting these values we get,

$$m^3 - 4m^2 + m + 6 = 0$$

$$\Rightarrow m^3 + m^2 - 5m^2 - 5m + 6m + 6 = 0$$

$$\Rightarrow m^2(m + 1) - 5m(m + 1) + 6(m + 1) = 0$$

$$\Rightarrow (m + 1)(m^2 - 5m + 6) = 0$$

$$\Rightarrow (m + 1)(m - 2)(m - 3) = 0$$

$$m_1 = -1, m_2 = 2, m_3 = 3$$

\therefore The general solution is, $y = c_1e^{-x} + c_2e^{2x} + c_3e^{3x}$

#Solve, $\frac{d^3y}{dx^3} + 8y = 0$

Sol: Let $y = e^{mx}$

$$\frac{dy}{dx} = me^{mx}$$

$$\frac{d^2y}{dx^2} = m^2e^{mx}$$

$$\frac{d^3y}{dx^3} = m^3e^{mx}$$

Substituting these values we get,

$$m^3 + 8 = 0$$

$$(m + 2)(m^2 - 2m + 4) = 0$$

$$m = -2 ; m = \frac{-(-2) \pm \sqrt{(-2)^2 - 4 \cdot 1 \cdot 4}}{2 \cdot 1} = 1 \pm \sqrt{3}i$$

The general solution/ Complementary function (y_c) is,

$$y = c_1e^{-2x} + e^x(c_2 \cos \sqrt{3}x + c_3 \sin \sqrt{3}x)$$

#Solve, $\frac{d^2y}{dx^2} - 6\frac{dy}{dx} + 25y = 0 ; y(0) = -3, y'(0) = -1$

Sol: Let $y = e^{mx}$

$$\frac{dy}{dx} = me^{mx}$$

$$\frac{d^2y}{dx^2} = m^2e^{mx}$$

$$m = \frac{-(-6) \pm \sqrt{36 - 100}}{2} = \frac{6 \pm 8i}{2} = 3 \pm 4i$$

$$y(x) = e^{3x}(c_1 \cos 4x + c_2 \sin 4x) \text{ general solution/complementary function, } y_c$$

$$y(0) = -3$$

$$\Rightarrow e^{3 \cdot 0}(c_1 \cos 0 + c_2 \sin 0) = -3 \Rightarrow c_1 = -3$$

$$y'(0) = -1$$

$$y'(x) = e^{3x}(-4c_1 \sin 4x + 4c_2 \cos 4x) + 3e^{3x}(c_1 \cos 4x + c_2 \sin 4x)$$

$$y'(0) = -1$$

$$\Rightarrow e^0(-4 \cdot (-3) \sin 0 + 4c_2 \cos 0) + 3e^0(-3 \cos 0 + c_2 \sin 0) = -1$$

$$\Rightarrow c_2 = 2$$

$$\therefore y(x) = e^{3x}(-3 \cos 4x + 2 \sin 4x)$$

$$25. \frac{d^2 y}{dx^2} - \frac{dy}{dx} - 12y = 0, \quad y(0) = 3, \quad y'(0) = 5.$$

$$26. \frac{d^2 y}{dx^2} + 7 \frac{dy}{dx} + 10y = 0, \quad y(0) = -4, \quad y'(0) = 2.$$

$$27. \frac{d^2 y}{dx^2} - 6 \frac{dy}{dx} + 8y = 0, \quad y(0) = 1, \quad y'(0) = 6.$$

$$28. 3 \frac{d^2 y}{dx^2} + 4 \frac{dy}{dx} - 4y = 0, \quad y(0) = 2, \quad y'(0) = -4.$$

$$29. \frac{d^2 y}{dx^2} + 6 \frac{dy}{dx} + 9y = 0, \quad y(0) = 2, \quad y'(0) = -3.$$

$$30. 4 \frac{d^2 y}{dx^2} - 12 \frac{dy}{dx} + 9y = 0, \quad y(0) = 4, \quad y'(0) = 9.$$

$$31. \frac{d^2 y}{dx^2} + 4 \frac{dy}{dx} + 4y = 0, \quad y(0) = 3, \quad y'(0) = 7.$$

$$32. 9 \frac{d^2 y}{dx^2} - 6 \frac{dy}{dx} + y = 0, \quad y(0) = 3, \quad y'(0) = -1.$$

$$33. \frac{d^2 y}{dx^2} - 4 \frac{dy}{dx} + 29y = 0, \quad y(0) = 0, \quad y'(0) = 5.$$