

Diff. Equations II order

Cauchy problems

(IMPROPER INTEGRALS:

$x_0 \neq 0$

$f(x) \xrightarrow{x \rightarrow x_0} \infty$

$f(x) \sim_{x_0} \frac{1}{|x-x_0|^\alpha}$

$\alpha \geq 1?$

(ex)

$\int_0^{+\infty} \frac{\sin x}{x^2} dx$

$\left| \frac{\sin x}{x^2} \right| \leq \left(\frac{1}{x^2} \right)$

div.

)

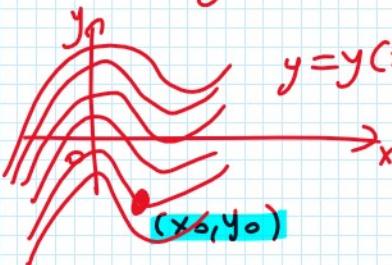
• ODE order n

(order ≠ degree)

$F(x, y, y', y'', \dots, y^{(n)}) = 0$ fixed $y = y(x)$

• normal form

$y^{(n)} = G(x, y, y', \dots, y^{(n-1)})$



$y = y(x) + c$

solution (general integral)

• 1st order Cauchy Problem

C.P. $\begin{cases} y' = f(x, y) \\ y(x_0) = y_0 \end{cases}$

• 2nd order Cauchy Problem

C.P. $\begin{cases} y'' = f(x, y, y') \\ y(x_0) = y_0 \\ y'(x_0) = y_1 \end{cases} \rightarrow \text{constants}$

Existence & UNIQUENESS theorem (local solution / global solution) for C.P.

Recall these SUFFICIENT conditions

OPEN

- IF $f \in C^0(I)$ f continuous on some interval I
 $\Rightarrow \exists!$ local solution for C.P.
- IF $f \in C^1(I)$ $\Rightarrow \exists!$ global solution for C.P.

II order ODE with constant coefficients

→ HOMOGENEOUS equation

$\Rightarrow y'' + ay' + by = 0, a, b \in \mathbb{R}$

• characteristic polynomial

$(y = e^{rx})$

$r^2 + ar + b = 0$

(1) $\Delta > 0 \quad r_1 \neq r_2 \in \mathbb{R}$

$y(x, c_1, c_2) = c_1 e^{r_1 x} + c_2 e^{r_2 x}$

(2) $\Delta = 0 \quad r$

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

(3) $\Delta < 0 \quad r \pm i\omega$

$y(x, c_1, c_2) = e^{\sigma x} (c_1 \cos \omega x + c_2 \sin \omega x)$

 $c_1, c_2 \in \mathbb{R}$ Real part

$$(3) \hookrightarrow \Delta < 0 \quad \sigma + i\omega$$

$\sigma, \omega \in \mathbb{R}$

Real part Imaginary part

$$y(x, C_1, C_2) = e^{\sigma x} (C_1 \cos \omega x + C_2 \sin \omega x)$$

example

$$y'' - 16y = 0$$

characteristic polynomial

$$\lambda_1 = -4 \quad \lambda_2 = 4$$

\exists bounded solutions on \mathbb{R} ?

$\exists C_1, C_2 / \lim_{x \rightarrow \pm\infty} y(x) \in \mathbb{R}$?

$$\lim_{x \rightarrow -\infty} (C_1 e^{-4x} + C_2 e^{4x}) = C_1 e^{+\infty} + C_2 e^{-\infty} \Rightarrow \text{Take } C_1 = 0$$

$$\lim_{x \rightarrow +\infty} (C_1 e^{-4x} + C_2 e^{4x}) = C_1 e^{-\infty} + C_2 e^{+\infty} \Rightarrow \text{Take } C_2 = 0$$

Unique bounded sol. on \mathbb{R} :

$$C_1 = C_2 = 0 \quad y = y(x) = 0$$

\exists bounded sol. on $[\alpha, +\infty)$?

$$\alpha \in \mathbb{R}$$

$$\lim_{x \rightarrow \alpha^+} y(x) \in \mathbb{R} \text{ ok}$$

$$\lim_{x \rightarrow +\infty} (C_1 e^{-4x} + C_2 e^{4x}) \quad \text{as before } C_2 = 0$$

$$y(x) = C_1 e^{-4x} \quad (C_2 = 0) \quad \forall C_1 \in \mathbb{R}$$

How many bounded sol. on $[\alpha, +\infty)$? infinite

example

$$y'' + 16y = 0$$

$$\lambda^2 + 16 = 0 \quad \lambda = \pm 4i$$

(3) $\Delta < 0$

$$\boxed{\sigma \pm i\omega}$$

$$\sigma = 0 \quad (\text{real part})$$

$$\omega = 4 \quad (\text{imaginary part})$$

$$y = y(x) = e^{0x} (C_1 \cos 4x + C_2 \sin 4x)$$

$$= C_1 \cos 4x + C_2 \sin 4x$$

$\cos x, \sin x$ are bounded!!

How many sol. on \mathbb{R} ? infinite; $\forall C_1, C_2 \in \mathbb{R}$

$$y(0) = 1 \quad y'(0) = 2 \quad \rightsquigarrow \text{C.P.}$$

Recap on COMPLETE equations

(DE II order with constant coefficients)

$$y'' + ay' + by = g(x)$$

$$y'' + \alpha y' + \beta y = g(x)$$

with constant
coefficients)

↓
FORCING TERM

$y = y_p + y_0 \rightarrow$ sol. for ASSOCIATED HOMOG. EQUATION
 ↓ particular solution / integral

$$g(x) = p_m(x) \cdot e^{\mu x} \cdot \cos \theta x \quad (\text{or } \sin \theta x)$$

polynomial of degree m

$$\text{ex } y'' + 16y = 3e^{2x}$$

$m=0$
 $m=2$
 $\theta=0$

Note that it could be

$$\begin{cases} m=0 \\ m=0 \\ \theta=0 \end{cases}$$

$$y_p(x) = x^m \cdot e^{\mu x} \cdot (Q_{1,m}(x) \cdot \cos \theta x + Q_{2,m}(x) \cdot \sin \theta x)$$

RESONANCE TERM UNKNOWN POLYNOMIALS of degree m

$$(m=0, 1, 2)$$

How to understand m ?

- (1) $\Delta > 0$ ($y_0 = C_1 e^{\lambda_1 x} + C_2 e^{\lambda_2 x}$) $\theta = 0$ and $\mu = \lambda_1$ OR $\mu = \lambda_2$ $\rightarrow [m=1]$
- (2) $\Delta = 0$ ($y_0 = (C_1 + C_2 x) e^{\lambda x}$) $\theta = 0$ and $\mu = \lambda$ $\rightarrow [m=2]$
- (3) $\Delta < 0$ ($y_0 = e^{\sigma x} (C_1 \cos \omega x + C_2 \sin \omega x)$) $\theta = \omega$ and $\mu = \sigma$ $\rightarrow [m=1]$

IN ALL OTHER CASES $[m=0]$

$$\boxed{T1} \quad (*) \quad y'' - 16y = -32 \sin 4x \quad = g(x) \quad \text{COMPLETE eq.}$$

$y = y_0 + y_p$

- Associated Homog. eq. $y'' - 16y = 0$ $\lambda^2 - 16 = 0$ $\lambda = \pm 4$ $(\Delta > 0)$
 $y_0 = C_1 e^{-4x} + C_2 e^{4x}$
- Complete eq. (to find y_p) look at $g(x) = -32 \sin 4x$

$$\begin{array}{l} m=0 \\ m=0 \\ \theta=4 \end{array}$$

$$\theta \neq 0 \quad \text{and also} \quad m \neq \pm 4$$

$\Rightarrow \cancel{\text{Resonance}}$
 $m=0$

$$M = 0$$

$$\delta = 4$$

and also
 $M \neq \pm h$

$$y_p = x \cdot e^{0x} (A \cdot \cos 4x + B \cdot \sin 4x) = A \cos 4x + B \sin 4x$$

$\downarrow \quad \downarrow$
 $q_{1,m}(x) \quad q_{2,m}(x)$

Find A and B ! Compute y_p' and y_p'' and plug them in the complete eq.

$$y_p' = -4A \sin 4x + 4B \cos 4x$$

$$y_p'' = -16A \cos 4x - 16B \sin 4x$$

Plug in (*) $y'' - 16y = -32 \sin 4x$

$$-16A \cos 4x - 16B \sin 4x - 16(A \cos 4x + B \sin 4x) = -32 \sin 4x$$

(m=1)

Example

$$\begin{cases} q_{1,1}(x) = Ax + B \\ q_{2,1}(x) = Cx + D \end{cases}$$
$$\begin{cases} -32A \cos 4x - 32B \sin 4x = -32 \sin 4x \\ -32A = 0 \quad (\cos) \\ -32B = -32 \quad (\sin) \end{cases}$$

$$\begin{cases} A = 0 \\ B = 1 \end{cases} \quad [y_p = \sin 4x]$$

$$y = y_s + y_p = C_1 e^{-4x} + C_2 e^{4x} + \sin 4x$$

(EX 1c) $y'' + 6y' + 10y = (x+2)e^{-3x} \cos x = g(x) \quad (*)$

• y_s ? $\lambda^2 + 6\lambda + 10 = 0 \quad \Delta = -4$

$$\lambda = \frac{-6 \pm 2i}{2} = -3 \pm i \quad \sigma \pm wi$$

• $\sigma = -3$

* $w = 1$

$$y_s = e^{-3x} (C_1 \cos x + C_2 \sin x) \quad C_1, C_2 \in \mathbb{R}$$

• y_p ? $m = 1$ In this case $m = \sigma$

• $m = -3$

* $\theta = 1$

Yes, we have Resonance

$$m = 1$$

$$y_p = x^m \cdot e^{mx} (Q_{1,m}(x) \cdot \cos \theta x + Q_{2,m}(x) \sin \theta x)$$

$$y_p = x^1 \cdot e^{-3x} ((\overbrace{Ax+B}^1) \cos x + (\overbrace{Cx+D}^1) \cdot \sin x)$$

If $m = 2 \quad Ax^2 + Bx + C \quad Dx^2 + Ex + F$

$F M = 2 \quad Ax^2 + Bx + C \quad Dx^2 + Ex + F$
 compute A, B, C, D in this way: y_p^I, y_p^{II}
 and plug in $(*) \rightarrow 6$ equations to find
 A, B, C, D

Does bounded solutions? $y = y_0 + y_p$
 $y_0 = e^{-3x} (C_1 \cos x + C_2 \sin x)$
 If $x \rightarrow -\infty$ $y_0 \rightarrow 0$ (If $x \rightarrow +\infty$ $y_0 \rightarrow \infty$)
 $y_p = \frac{x}{e^{3x}} (Ax + B) \cos x + (Cx + D) \sin x \xrightarrow{x \rightarrow +\infty} 0$
 $y_p = x e^{-3x} ((A + B) \cos x + (C + D) \sin x) \xrightarrow{x \rightarrow +\infty} 0$ OK
 If $A, B, C, D \neq 0 \Rightarrow \exists$ bounded sol. on \mathbb{R} . On $[0, +\infty)$
 \exists bounded solution

ex $y'' - 4y' + 4y = e^{2x} \cdot \frac{x}{2} = g(x)$
 Resonance? $y_0 = ? \quad y_p = ?$
 $\lambda^2 - 4\lambda + 4 = 0 \quad (\lambda - 2)^2 = 0 \quad \boxed{\lambda = 2} \quad \Delta = 0$
 $y_0 = (C_1 + C_2 x) e^{2x}$
 In this case $\Delta = 0$:
 $\theta = 0$ and $m = 2 \Rightarrow \exists$ resonance $\boxed{m=2}$

$$\begin{aligned}
 y_p &= x^2 e^{2x} \left((A x + B) \cos 0x + (C x + D) \sin 0x \right) \\
 &= x^2 e^{2x} (A x + B)
 \end{aligned}$$

1st order

Cauchy problem

$$\boxed{\text{Ex5}} \quad \begin{cases} x' = x^2 - 3x + 2 = f(x, t) \\ x(13) = 5 \end{cases}$$

plug in the couple eq.
 \rightarrow fixed A, B

$$\begin{aligned}
 &\text{fixed } x = x(t) \\
 &\text{initial condition}
 \end{aligned}$$

$$\checkmark \quad 2 \times (13) = 5 \quad \text{fixed } x = x(t)$$

initial condition

separable variables

• constant solutions $(x' = 0)$

$$x=2 \quad \text{or} \quad x=1$$

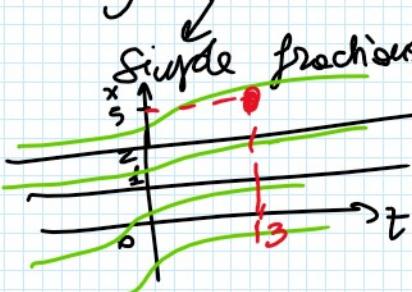
BUT $x(13) = 5 \rightarrow$ exclude

• general sol.

$$\frac{dx}{dt} = x^2 - 3x + 2$$

$$\begin{aligned} & \text{sum} \quad \text{product} \\ & x^2 - 3x + 2 = 0 \\ & (x-2)(x-1) = 0 \end{aligned}$$

$$\int \frac{dx}{(x-2)(x-1)} = \int dt$$



$$\frac{1}{(x-2)(x-1)} = \frac{A}{x-2} + \frac{B}{x-1}$$

$$\frac{1}{(x-2) \cdot \underset{\text{and } x \rightarrow 2}{\cancel{(x-1)}}} = A + \frac{(x-2) \underset{\text{and } x \rightarrow 1}{\cancel{B}}}{x-1}$$

$$\boxed{A=1}$$

$$\frac{1}{(x-1) \cdot \underset{\text{and } x \rightarrow 1}{\cancel{(x-2)}}} = \frac{1}{x-2} = (x-1) \frac{A}{x-2} + B$$

$$\int \frac{dx}{x-2} - \int \frac{dx}{x-1} = \int dt$$

$$\log|x-2| - \log|x-1| = t + C$$

$$C \in \mathbb{R}$$

fixed
 $x = x(t)$

$$\log \left| \frac{x-2}{x-1} \right| = t + C$$

$$\left| \frac{x-2}{x-1} \right| = e^t \cdot \underbrace{e^C}_{=k}$$

$$c \in \mathbb{R} \quad k > 0$$

$$x-2 = a e^t (x-1)$$

$$\frac{x-2}{x-1} = \underbrace{a e^t}_{=a}$$

$$a \in \mathbb{R} \setminus \{0\}$$

$$x(1-ae^t) = 2 - ae^t$$

$$\boxed{x(13) = 5}$$

$$x = \frac{2 - ae^t}{1 - ae^t}$$

$$a \in \mathbb{R} \quad a \neq 0$$

general integral

$$5 = \frac{2 - ae^{13}}{1 - ae^{13}}$$

fixed a

$$5 - 5ae^{13} = 2 - ae^{13}$$

$$(\dots) \quad a = \frac{3}{a^{13}}$$

the unique solution
that satisfies the P.I.

$$(\dots) \quad \alpha = \frac{3}{4e^{1/3}}$$

the unique solution
that satisfies the C.P. is

$$x = x(t) = \frac{2 - \frac{3}{4e^{1/3}} e^t}{1 - \frac{3}{4e^{1/3}} e^t}$$

EX 7B

C.P.

$$\begin{cases} (1) & x'' + x' - 2x = 0 \\ (2) & x(0) = 1 \\ (3) & \lim_{t \rightarrow +\infty} x(t) = 0 \end{cases}$$

$$(x'' = -x' + 2x)$$

$f(t, x, x')$

3! solution

$$(1) \quad \cancel{\lambda^2 + 2\lambda - 2} = 0$$

$$(\lambda + 2)(\lambda - 1) = 0$$

$$x = C_1 e^t + C_2 e^{-2t}$$

$$(\Delta > 0)$$

$C_1, C_2 \in \mathbb{R} \rightarrow$ general integral

$$\text{plug (2)} \quad 1 = C_1 e^0 + C_2 e^0$$

$$\text{plug (3)} \quad \lim_{t \rightarrow +\infty} C_1(e^t) + C_2 e^{-2t} = 0 \quad \begin{array}{l} \boxed{1 = C_1 + C_2} \\ \uparrow \text{IMPOSE} \\ \boxed{C_1 = 0} \end{array}$$

$$(3) \quad \boxed{C_1 = 0}$$

$$(2) \quad \boxed{C_1 + C_2 = 1 \rightarrow C_2 = 1}$$

$$\boxed{x(t) = e^{-2t}}$$

(3)

3. Which of the following statements is satisfied by the differential equation $y'' = e^{2t}$?

$$y = y(t)$$

(a) There are solutions bounded on \mathbb{R}

(b) $y(t) = e^{t^2} + c_1 t + c_2, c_1, c_2 \in \mathbb{R}$ is the general integral

(c) $y(t) = \frac{1}{4}e^{2t} - t + 3$ is a particular integral of the equation TRUE

(d) No solution of the equation has asymptotes

(e) $y(t) = \frac{1}{4}e^{2t} + c, c \in \mathbb{R}$ is the general integral

$$\lambda^2 = 0 \quad \lambda = 0 \quad (\Delta = 0) \quad y_p = (C_1 + C_2 t)e^{0t} = C_1 + C_2 t$$

$$y_p = ? \quad M = 0$$

$$M = 2$$

$$\Theta = 0$$

$$\Theta = 0 \text{ or}$$

$$M = \lambda? \quad \begin{array}{l} \downarrow \\ 2 \end{array} \quad \begin{array}{l} \downarrow \\ 0 \end{array}$$

$$m = \begin{array}{l} \nearrow 0 \\ \searrow 2 \end{array} \quad \text{because } \Delta = 0$$

$$m = -$$

$$y_p = t^0 \cdot e^{2t} \left(A \cdot \underbrace{\cos 0x}_1 + B \sin 0x \right) = A e^{2t} \quad \text{Compte A:}$$

$$y_p' = 2A e^{2t}$$

$$y_p' = 2Ae^{2t}$$

$$y_p'' = 4Ae^{2t}$$

plug in eq. $4Ae^{2t} = e^{2t}$

general integral

$$y = y_0 + y_p = C_1 + C_2 t + \frac{1}{4} e^{2t}$$

$$\lim_{t \rightarrow \pm\infty} y(t) = \pm\infty$$

$$C_1 A = 1 \quad A = \frac{1}{4}$$

$$A = \frac{1}{4}$$

(B) (E)

Not bounded

EVEN IF
we set $C_2 = 0$

$$\lim_{t \rightarrow +\infty} y_p = +\infty$$

(A)

$$\lim_{t \rightarrow -\infty} y(t) = -\infty$$

$$y(t) \underset{-\infty}{\sim} C_1 + C_2 t$$

left oblique asymptote

15. Which of the following statements is satisfied by the differential equation $y'' + 9y = \cos 3x$?

- (a) with such forcing term, there is no resonance
- (b) A particular integral of the complete equation is $y_p(x) = x(\alpha \cos 3x + \beta \sin 3x)$
- (c) The general integral of the complete equation is in the form $y(x) = \alpha \cos 3x$
- (d) The solutions are periodic functions False
- (e) The general integral is $y(x) = x(C_1 \cos 3x + C_2 \sin 3x)$

$$\begin{aligned} m &= 0 \\ M &< 0 \\ \theta &= 3 \end{aligned}$$

$$\lambda^2 + 9 = 0 \quad \lambda = \pm 3i \quad (\Delta < 0)$$

$$y_0 = e^{0x} (C_1 \cos 3x + C_2 \sin 3x) = C_1 \cos 3x + C_2 \sin 3x$$

$$m = ? \quad m = \sigma = 0 \quad \text{Yes, } \exists \text{ resonance}$$

$$\theta = \omega = 3$$

$$C_1, C_2 \in \mathbb{R}$$

$$y_p = x^1 e^{0x} (A \cos 3x + B \sin 3x) =$$

$$= x(A \cos 3x + B \sin 3x) \quad y = y_0 + y_p$$

Not periodic

GIVEN

B

\exists bounded sol. ?
on \mathbb{R}

Suppose $A \neq 0, B \neq 0$

$$\lim_{x \rightarrow \pm\infty} y_p \notin \mathbb{R}$$

(\nexists lim)

Range of y_p Not bounded

16. Consider the Cauchy problem:

$$\begin{cases} \text{C.P. (1)} & xy'(x) = \sqrt{y} \\ \text{(2)} & y\left(\frac{\pi}{3}\right) = \frac{1}{4} \end{cases}$$

Which of the following is true?

- (A) The function $y = \frac{1}{4}$ is a solution of the problem
- (B) The function $y = 0$ is a solution of the problem
- (C) If $f(x)$ is a solution of the problem, then $f(x)$ is not differentiable on $(0, +\infty)$
- (D) There are no constant solutions for the problem

separable variables (1st order ODE)

• constant sols $(y^1 = 0)$

$$\sqrt{y} = 0 \quad y = 0$$

Not verified by (2)

$$y > 0$$

(b) The function $y = 0$ is a solution of the problem

(c) If $f(x)$ is a solution of the problem, then $f(x)$ is not differentiable on $(0, +\infty)$

(d) There are no constant solutions for the problem

(e) The function $f(x) = \log^2 3x$ is a solution for the Cauchy problem

verified by (2)

$$\hookrightarrow \text{IF SO: } y = \log^2 3x \quad (2) \quad \log^2 \left(\frac{e}{x} \right) = 1 \neq \frac{1}{4} \quad \text{Nb}$$

(check also (1) $y' = \dots$)

$$y > 0$$

Solve in general \rightarrow general sol.

$$x \frac{dy}{dx} = \sqrt{y} \quad \int \frac{dy}{\sqrt{y}} = \int \frac{dx}{x} \quad (\dots)$$

$y = y(x, C) \leftarrow \text{plug (2) and find } C$

Post written exercise 3

(b) Find the solution of the following Cauchy problem:

$$\begin{cases} y' = te^{-t^2}(y+1)^3 \\ y(0) = -\frac{1}{2} \end{cases} = f(t, y)$$

separable variables

• constant solutions $(y+1) = 0 \quad \boxed{y = -1} \leftarrow \text{Nb verified}$
 $(y' = 0)$

No constant solutions

• general sol.

$$\int \frac{dy}{(y+1)^3} = \int t e^{-t^2} dt \implies \frac{(y+1)^2}{-2} = -\frac{1}{2} e^{-t^2} + k$$

Q. $\int \frac{dx}{\sqrt{1+x^2}} \Rightarrow x = \sinh t \quad dx = \cosh t dt$
 $dt = \frac{\cosh t \sinh t}{\sinh^2 t} dt = \frac{1}{\sinh t} dt = \frac{1}{\cosh^2 t} dt$

$$(y+1)^2 = e^{-t^2} + k$$

$$k \in \mathbb{R}$$

$$\frac{1}{(y+1)^2} = \frac{1 + k e^{t^2}}{e^{t^2}}$$

$$(y+1)^2 = \frac{e^{t^2}}{1 + k e^{t^2}}$$

$$y+1 = (\pm) \sqrt{\frac{e^{t^2}}{1 + k e^{t^2}}}$$

Note that $\sqrt{x^2} = |x|$

$$y(0) = -\frac{1}{2}$$

$$(y+1)(0) = \frac{1}{2} > 0$$

choose +

$$y = \sqrt{\frac{e^{t^2}}{1 + k e^{t^2}}} - 1$$

$$-\frac{1}{2} = \sqrt{\frac{1}{1+k}} - 1$$

$$(\dots) \quad k = 3$$

$$\boxed{y = \sqrt{\frac{e^{t^2}}{1 + 3 e^{t^2}}} - 1}$$

$$y = \sqrt{\frac{1}{1+3e^{2x}} - 1}$$

(ex)

Suppose
the general
integral is

$$y(x) = C_1 e^{2x} + C_2 e^{3x}$$

$$(A > 0 \quad \lambda_1 = 2 \quad \lambda_2 = 3)$$

- (1) \exists bounded sol. on \mathbb{R} ? How many? 1 bounded sol.
 (2) \exists bounded on $(-\infty, a)$? " ? ∞ bounded sols.
 (3) " $(a, +\infty)$? " ? 1 "

(1) $\lim_{x \rightarrow +\infty} y(x) = +\infty$ UNLESS

$$\begin{cases} C_1 = 0 \\ C_2 = 0 \end{cases}$$

(2) $\lim_{x \rightarrow -\infty} y(x) = 0$ always bounded $\forall C_1, C_2$

(3) REASON AS IN (1)

Suppose $y = y_0 + y_p = C_1 e^{2x} + C_2 e^{3x} + C_3 e^x$

\nexists bounded sol. on $(a, +\infty)$

" \mathbb{R}

IF $x \rightarrow -\infty$
THEREFORE

$$y \rightarrow 0$$

\exists bounded solutions on $(-\infty, a)$

$$a \in \mathbb{R}$$