

**Module C**

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

## Module C: Constant coefficient linear ODEs

**Module C**

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

# **How can we solve and apply linear constant coefficient ODEs?**

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

At the end of this module, students will be able to...

- C1. Constant coefficient first order.** ...find the general solution to a first order constant coefficient ODE.
- C2. Modeling motion in viscous fluids.** ...model the motion of a falling object with linear drag
- C3. Homogeneous constant coefficient second order.** ...find the general solution to a homogeneous second order constant coefficient ODE.
- C4. IVPs.** ...solve initial value problems for constant coefficient ODEs
- C5. Non-homogenous constant coefficient second order.** ...find the general solution to a non-homogeneous second order constant coefficient ODE
- C6. Modeling oscillators.** ...model (free or forced, damped or undamped) mechanical oscillators with a second order ODE

**Module C**

Section C.1  
Section C.2  
Section C.3

Section C.4  
Section C.5  
Section C.6

Section C.7  
Section C.8  
Section C.9

## Readiness Assurance Outcomes

Before beginning this module, each student should be able to...

- Describe Newton's laws in terms of differential equations.
- Find all roots of a quadratic polynomial.
- Use Euler's theorem to relate  $\sin(t)$ ,  $\cos(t)$ , and  $e^t$ .
- Use Euler's theorem to simplify complex exponentials.
- Use substitution to compute indefinite integrals.
- Use integration by parts to compute indefinite integrals.
- Solve systems of two linear equations in two variables.

## Module C

Section C.1  
Section C.2

Section C.3  
Section C.4

Section C.5  
Section C.6

Section C.7  
Section C.8

Section C.9

The following resources will help you prepare for this module.

- Describe Newtons laws in terms of differential equations.  
<https://youtu.be/cioi4lRrAzw>
- Find all roots of a quadratic polynomial. <https://youtu.be/2ZzuZvz33X0>  
<https://youtu.be/TV5kDqiJ10s>
- Use Eulers theorem to relate  $\sin(t)$ ,  $\cos(t)$ , and  $e^t$  and to simplify complex exponentials. [https://youtu.be/F\\_0yfvm0UoU](https://youtu.be/F_0yfvm0UoU)  
<https://youtu.be/sn3orkHWqUQ>
- Use substitution to compute indefinite integrals.  
<https://youtu.be/b76wePnIBdU>
- Use integration by parts to compute indefinite integrals.  
<https://youtu.be/bZ8YAHDTFJ8>
- Solve systems of two linear equations in two variables.  
<https://youtu.be/Y6JsEja15Vk>

Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

## Module C Section 1

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Activity C.1.1 ( $\sim 5 \text{ min}$ )

Why don't clouds fall out of the sky?



- (a) They are lighter than air
- (b) Wind keeps them from falling
- (c) Electrostatic charge
- (d) They do fall, just very slowly

Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

## **Activity C.1.2 ( $\sim 5 \text{ min}$ )**

List all of the forces acting on a tiny droplet of water falling from the sky.

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

### Activity C.1.3 ( $\sim 5 \text{ min}$ )

Tiny droplets of water obey **Stoke's law**, which says that air resistance is proportional to (the magnitude of) velocity.

Based on Newton's second law, which of the following differential equations that model the speed of a falling droplet of water?

- (a)  $v' = g - v$
- (b)  $v' = g + v$
- (c)  $mv' = mg - bv$
- (d)  $mv' = mg + bv$

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

## Definition C.1.4

A **first order constant coefficient** differential equation can be written in the form

$$y' + by = c,$$

or equivalently,

$$\frac{dy}{dx} + by = c.$$

We will use both notations interchangeably.

Here, **first order** refers to the fact that the highest derivative we see is the first derivative of  $y$ .

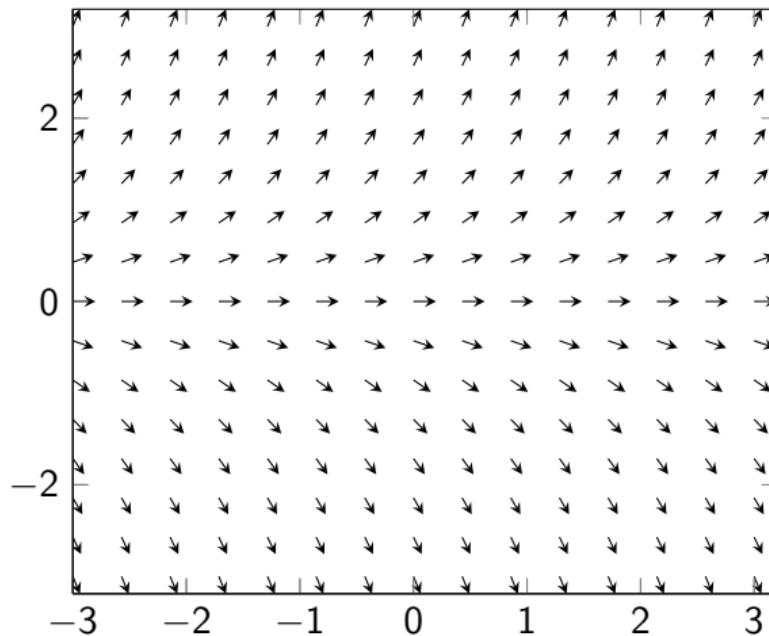
## Module C

- Section C.1
- Section C.2
- Section C.3
- Section C.4
- Section C.5
- Section C.6
- Section C.7
- Section C.8
- Section C.9

## Observation C.1.5

Consider the differential equation  $y' = y$ .

A useful way to visualize a first order differential equation is by a **slope field**



Each arrow represents the slope of a solution **trajectory** through that point.

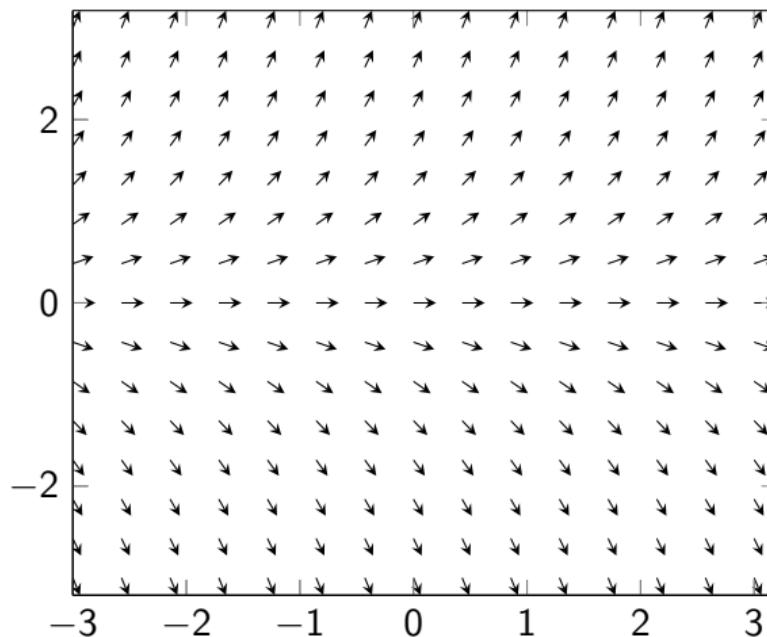
## Module C

Section C.1  
Section C.2  
Section C.3  
Section C.4  
Section C.5  
Section C.6

Section C.7  
Section C.8  
Section C.9

## Activity C.1.6 ( $\sim 5 \text{ min}$ )

Consider the differential equation  $y' = y$  with slope field below.



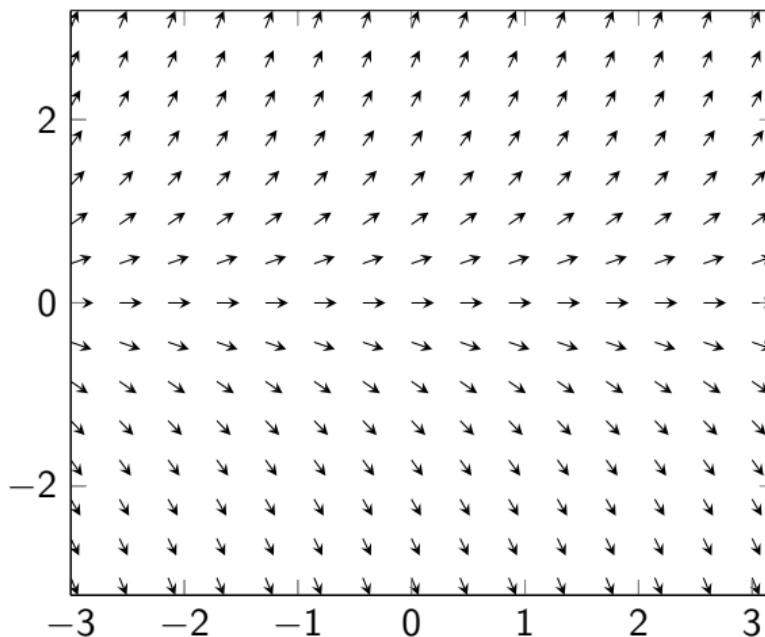
## Module C

Section C.1  
Section C.2  
Section C.3  
Section C.4  
Section C.5  
Section C.6

Section C.7  
Section C.8  
Section C.9

## Activity C.1.6 ( $\sim 5 \text{ min}$ )

Consider the differential equation  $y' = y$  with slope field below.



*Part 1:* Draw a trajectory through the point  $(0, 1)$ .

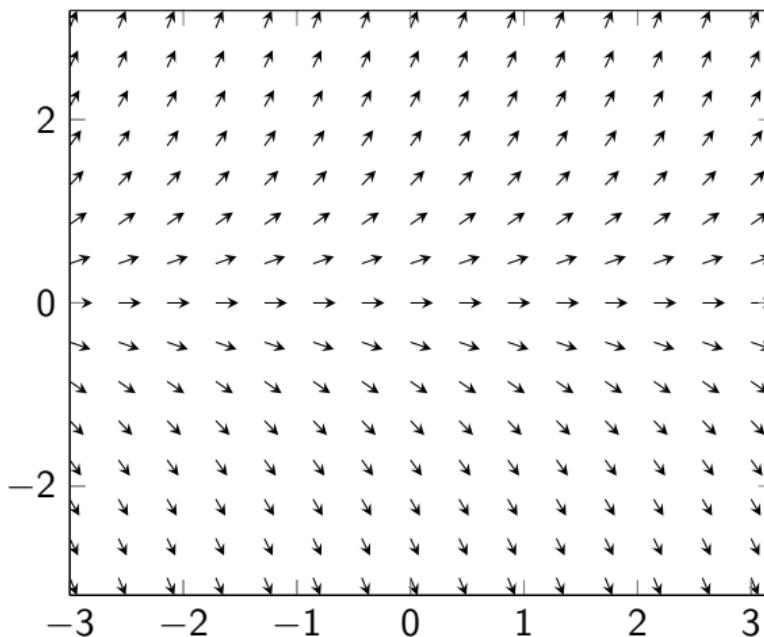
## Module C

Section C.1  
Section C.2  
Section C.3  
Section C.4  
Section C.5  
Section C.6

Section C.7  
Section C.8  
Section C.9

## Activity C.1.6 ( $\sim 5 \text{ min}$ )

Consider the differential equation  $y' = y$  with slope field below.



*Part 1:* Draw a trajectory through the point  $(0, 1)$ .

*Part 2:* Draw a trajectory through the point  $(-1, -1)$ .

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.1.7 ( $\sim 15 \text{ min}$ )**

Consider the differential equation  $y' = y$ .

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.1.7 ( $\sim 15 \text{ min}$ )**

Consider the differential equation  $y' = y$ .

*Part 1:* Find a solution to  $y' = y$ .

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Activity C.1.7 ( $\sim 15 \text{ min}$ )

Consider the differential equation  $y' = y$ .

*Part 1:* Find a solution to  $y' = y$ .

*Part 2:* Find all solutions to  $y' = y$ .

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Definition C.1.8

A differential equation will have many solutions. The **general solution** encompasses all of these by using parameters such as  $C, k, c_0, c_1$  and so on. For example:

- The general solution to the differential equation  $y' = 2x - 3$  is  $y = x^2 - 3x + C$  (as done in Calculus courses).
- The general solution for  $y' = y$  is  $y = c_0 e^x$  (as done in the previous activity).

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.1.9 ( $\sim 15 \text{ min}$ )**

Adapt the solution  $y = c_0 e^x$  for  $y' = y$  to find a general solutions for the following differential equations.

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.1.9 ( $\sim 15 \text{ min}$ )**

Adapt the solution  $y = c_0 e^x$  for  $y' = y$  to find a general solutions for the following differential equations.

*Part 1:* Solve  $y' = 2y$ .

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.1.9 ( $\sim 15 \text{ min}$ )**

Adapt the solution  $y = c_0 e^x$  for  $y' = y$  to find a general solutions for the following differential equations.

*Part 1:* Solve  $y' = 2y$ .

*Part 2:* Solve  $y' = y + 2$ .

**Module C**

Section C.1

**Section C.2**

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

## Module C Section 2

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Observation C.2.1

Recall the last activity from yesterday:

$$\text{Solve } y' = y + 2$$

This is very similar to the equation  $y' = y$ , which we know how to solve.

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.2.2** ( $\sim 15 \text{ min}$ )Solve  $y' = y + 2$ 

**Simple idea:** Since  $e^t$  is a solution of  $y' = y$ , we suppose a solution is of the form  $y_p = ve^t$  for some **function**  $v(t)$ .

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.2.2 ( $\sim 15 \text{ min}$ )**Solve  $y' = y + 2$ 

**Simple idea:** Since  $e^t$  is a solution of  $y' = y$ , we suppose a solution is of the form  $y_p = ve^t$  for some **function**  $v(t)$ .

*Part 1:* Substitute  $y_p$  into the equation  $y' = y + 2$  and simplify.

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.2.2 ( $\sim 15 \text{ min}$ )**Solve  $y' = y + 2$ 

**Simple idea:** Since  $e^t$  is a solution of  $y' = y$ , we suppose a solution is of the form  $y_p = ve^t$  for some **function**  $v(t)$ .

*Part 1:* Substitute  $y_p$  into the equation  $y' = y + 2$  and simplify.

*Part 2:* Find  $v$ .

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.2.2 ( $\sim 15 \text{ min}$ )**Solve  $y' = y + 2$ 

**Simple idea:** Since  $e^t$  is a solution of  $y' = y$ , we suppose a solution is of the form  $y_p = ve^t$  for some **function**  $v(t)$ .

*Part 1:* Substitute  $y_p$  into the equation  $y' = y + 2$  and simplify.

*Part 2:* Find  $v$ .

*Part 3:* Find  $y_p$ .

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

## Observation C.2.3

This technique is called **variation of parameters**. If  $y_0$  is a solution of the **homogeneous** equation, we suppose a solution of the **non-homogeneous** equation has the form  $y_p = vy_0$ , and then determine what  $v$  must be.

### Example:

$$\begin{array}{ll} y' + 3y = 0 & \text{homogeneous} \\ y' + 3y = x & \text{non-homogeneous} \end{array}$$

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.2.4 ( $\sim 20 \text{ min}$ )**

Solve  $y' = x - 3y$ .

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.2.4 ( $\sim 20 \text{ min}$ )**

Solve  $y' = x - 3y$ .

*Part 1:* Solve the homogeneous equation  $y' + 3y = 0$ .

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.2.4 ( $\sim 20 \text{ min}$ )**

Solve  $y' = x - 3y$ .

*Part 1:* Solve the homogeneous equation  $y' + 3y = 0$ .

*Part 2:* If  $y_0$  is a solution of the homogeneous equation, let  $y_p = vy_0$  for some **function**  $v$ . Substitute  $y_p$  in to original equation and simplify.

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.2.4** ( $\sim 20$  min)

Solve  $y' = x - 3y$ .

*Part 1:* Solve the homogeneous equation  $y' + 3y = 0$ .

*Part 2:* If  $y_0$  is a solution of the homogeneous equation, let  $y_p = vy_0$  for some **function**  $v$ . Substitute  $y_p$  in to original equation and simplify.

*Part 3:* Determine  $v$ , and then determine  $y_p$ .

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Observation C.2.5

Since  $y_0 = c_0 e^{-3x}$  was the general solution of the homogeneous equation, and  $y_p = \frac{x}{3} - \frac{1}{9}$  is a particular solution of the non-homogeneous equation, a general solution to the non-homegenous equation

$$y' + 3y = x$$

is

$$y_0 + y_p = c_0 e^{-3x} + \frac{x}{3} - \frac{1}{9}.$$

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.2.6 ( $\sim 15 \text{ min}$ )**

Find the general solution to  $y' = 2y + x + 1$ .

Module C

Section C.1

Section C.2

**Section C.3**

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

## Module C Section 3

## Module C

Section C.1

Section C.2

**Section C.3**

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

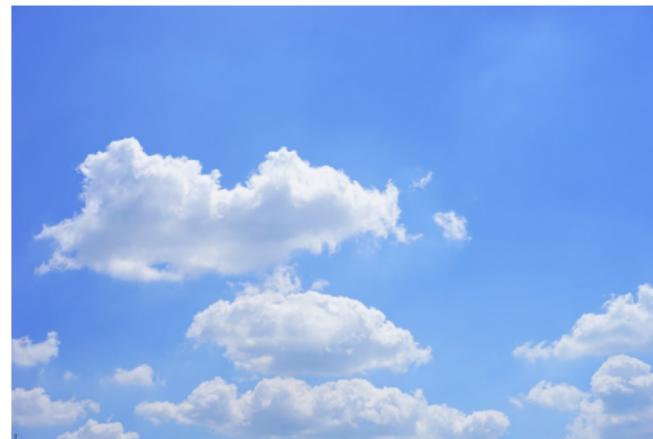
Section C.9

## Observation C.3.1

Recall that we can model the velocity of a water droplet in a cloud by

$$mv' = -mg - bv$$

where here, negative denotes downward velocity.  $m$  is the mass,  $g$  is Newton's gravitational constant, and  $b$  is a physical constant (like a coefficient of friction).



## Module C

Section C.1  
Section C.2  
**Section C.3**

Section C.4  
Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

### Activity C.3.2 ( $\sim 25 \text{ min}$ )

A water droplet with a radius of  $10 \mu\text{m}$  has a mass of about  $4 \times 10^{-15}\text{kg}$ . It is determined in a laboratory that for a droplet this size, the constant  $b$  has a value of  $0.003\text{kg/s}$ .

## Module C

Section C.1  
Section C.2

Section C.3  
Section C.4  
Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

### Activity C.3.2 ( $\sim 25 \text{ min}$ )

A water droplet with a radius of  $10 \mu\text{m}$  has a mass of about  $4 \times 10^{-15}\text{kg}$ . It is determined in a laboratory that for a droplet this size, the constant  $b$  has a value of  $0.003\text{kg/s}$ .

*Part 1:* Write down the differential equation modelling this scenario.

## Module C

Section C.1  
Section C.2

Section C.3  
Section C.4  
Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

### Activity C.3.2 ( $\sim 25 \text{ min}$ )

A water droplet with a radius of  $10 \mu\text{m}$  has a mass of about  $4 \times 10^{-15}\text{kg}$ . It is determined in a laboratory that for a droplet this size, the constant  $b$  has a value of  $0.003\text{kg/s}$ .

*Part 1:* Write down the differential equation modelling this scenario.

*Part 2:* Find the general solution of this ODE.

## Module C

Section C.1  
Section C.2

Section C.3  
Section C.4  
Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

### Activity C.3.2 ( $\sim 25 \text{ min}$ )

A water droplet with a radius of  $10 \mu\text{m}$  has a mass of about  $4 \times 10^{-15} \text{ kg}$ . It is determined in a laboratory that for a droplet this size, the constant  $b$  has a value of  $0.003 \text{ kg/s}$ .

*Part 1:* Write down the differential equation modelling this scenario.

*Part 2:* Find the general solution of this ODE.

*Part 3:* What is the terminal velocity of the droplet?

## Module C

Section C.1  
Section C.2

Section C.3  
Section C.4  
Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

### Activity C.3.2 ( $\sim 25 \text{ min}$ )

A water droplet with a radius of  $10 \mu\text{m}$  has a mass of about  $4 \times 10^{-15} \text{ kg}$ . It is determined in a laboratory that for a droplet this size, the constant  $b$  has a value of  $0.003 \text{ kg/s}$ .

*Part 1:* Write down the differential equation modelling this scenario.

*Part 2:* Find the general solution of this ODE.

*Part 3:* What is the terminal velocity of the droplet?

*Part 4:* If the droplet starts from rest ( $v = 0$ ), what is its velocity after 0.01 s?

## Module C

Section C.1  
Section C.2

Section C.3  
Section C.4  
Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

### Definition C.3.3

The last part of the previous activity is an example of an **Initial Value Problem (IVP)**; we were given the initial value of the velocity in addition to our differential equation.

Physical scenarios often produce IVPs with a unique solution.

## Module C

Section C.1

Section C.2

**Section C.3**

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.3.4 ( $\sim 10 \text{ min}$ )**

Solve the IVP

$$y' + 3y = 0, y(0) = 2.$$

## Module C

Section C.1

Section C.2

**Section C.3**

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.3.5 ( $\sim 10 \text{ min}$ )**

Solve the IVP

$$y' - 2y = 2, y(0) = 1.$$

## Module C

Section C.1

Section C.2

**Section C.3**

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.3.6 ( $\sim 5 \text{ min}$ )**

Solve the IVP

$$y' - 2y = 2, y(2) = 1.$$

Module C

Section C.1  
Section C.2  
Section C.3

**Section C.4**  
Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

## Module C Section 4

## Observation C.4.1

What happens when your tire hits a pothole?

### Module C

Section C.1  
Section C.2  
Section C.3

**Section C.4**  
Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

## Module C

Section C.1

Section C.2

Section C.3

**Section C.4**

Section C.5

Section C.6

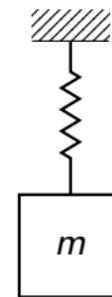
Section C.7

Section C.8

Section C.9

**Activity C.4.2 ( $\sim 5 \text{ min}$ )**

More abstractly, let's attach a mass (weighing  $m\text{kg}$ ) to a spring.



List all forces acting on the mass.

## Module C

Section C.1

Section C.2

Section C.3

## Section C.4

Section C.5

Section C.6

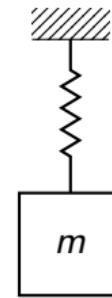
Section C.7

Section C.8

Section C.9

**Activity C.4.3 ( $\sim 5 \text{ min}$ )**

**Hooke's law** says that the force exerted by the spring is proportional to the distance the spring is stretched.

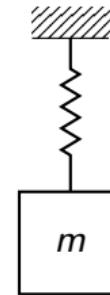


Write a differential equation modeling the displacement of the mass.

## Observation C.4.4

There is an equilibrium point where the force of gravity balances the spring force. If we measure displacement from this point, we can model the mass-spring system by

$$my'' = ky.$$



## Module C

Section C.1  
Section C.2

Section C.3  
**Section C.4**

Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

**Activity C.4.5 ( $\sim 15 \text{ min}$ )**

Consider the (numerically simplified) mass-spring equation

$$y'' = -y.$$

## Module C

Section C.1  
Section C.2

Section C.3  
**Section C.4**

Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

**Activity C.4.5 ( $\sim 15 \text{ min}$ )**

Consider the (numerically simplified) mass-spring equation

$$y'' = -y.$$

*Part 1:* Find a solution.

## Module C

Section C.1  
Section C.2  
Section C.3

**Section C.4**

Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

**Activity C.4.5 ( $\sim 15 \text{ min}$ )**

Consider the (numerically simplified) mass-spring equation

$$y'' = -y.$$

*Part 1:* Find a solution.

*Part 2:* Find the general solution.

## Module C

Section C.1  
Section C.2  
Section C.3

**Section C.4**

Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

**Activity C.4.5 ( $\sim 15 \text{ min}$ )**

Consider the (numerically simplified) mass-spring equation

$$y'' = -y.$$

*Part 1:* Find a solution.

*Part 2:* Find the general solution.

*Part 3:* Describe the long term behavior of the mass-spring system.

**Module C**

Section C.1

Section C.2

Section C.3

**Section C.4**

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.4.6 ( $\sim 5 \text{ min}$ )**

In applications, this infinitely oscillating behavior is often inappropriate.

Thus, a damper (dashpot) is often incorporated. This provides a force proportional to the velocity.

Write a differential equation modeling the displacement of a mass in a **damped** mass-spring system.

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

### Definition C.4.7

A **homogeneous second order constant coefficient** differential equation can be written in the form

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

Here, **homogeneous** refers to the 0 on the right hand side of the equation.

## Module C

Section C.1  
Section C.2

Section C.3  
**Section C.4**

Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

**Activity C.4.8 ( $\sim 15 \text{ min}$ )**

Consider the second order constant coefficient equation

$$y'' = y.$$

## Module C

Section C.1  
Section C.2

Section C.3  
**Section C.4**

Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

**Activity C.4.8 ( $\sim 15 \text{ min}$ )**

Consider the second order constant coefficient equation

$$y'' = y.$$

*Part 1:* Find a solution.

## Module C

Section C.1  
Section C.2  
Section C.3

**Section C.4**

Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

**Activity C.4.8 ( $\sim 15 \text{ min}$ )**

Consider the second order constant coefficient equation

$$y'' = y.$$

*Part 1:* Find a solution.

*Part 2:* Find the general solution.

## Module C

Section C.1  
Section C.2  
Section C.3

**Section C.4**

Section C.5  
Section C.6  
Section C.7  
Section C.8  
Section C.9

**Activity C.4.8 ( $\sim 15 \text{ min}$ )**

Consider the second order constant coefficient equation

$$y'' = y.$$

*Part 1:* Find a solution.

*Part 2:* Find the general solution.

*Part 3:* Describe the long term behavior of the solutions.

Module C

Section C.1

Section C.2

Section C.3

Section C.4

**Section C.5**

Section C.6

Section C.7

Section C.8

Section C.9

## Module C Section 5

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

## Observation C.5.1

It is sometimes useful to think in terms of **differential operators**.

- We will use  $D$  to represent a derivative; another common notation is  $\frac{\partial}{\partial x}$ . So for any function  $y$ ,

$$D(y) = \frac{\partial y}{\partial x} = y'.$$

- $D^2$  will denote the second derivative operator (i.e. differentiate twice, or apply  $D$  twice).
- We will use  $I$  for the identity operator; it does nothing to a function. That is,  $I(y) = y$ . It can be thought of as  $I = D^0$  (i.e. differentiate zero times).

In this language, the differential equation  $y' + 3y = 0$  can be rewritten as  $D(y) + 3I(y) = 0$ , or  $(D + 3I)(y) = 0$ .

Thus, the question of solving the homogeneous differential equation is the question of finding the **kernel** of the differential operator  $D + 3I$ .

Module C

Section C.1

Section C.2

Section C.3

Section C.4

**Section C.5**

Section C.6

Section C.7

Section C.8

Section C.9

## Activity C.5.2 ( $\sim 5 \text{ min}$ )

What is the kernel of  $D - I$ ?

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[\*\*Section C.5\*\*](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.5.2 ( $\sim 5 \text{ min}$ )**

What is the kernel of  $D - I$ ?

*Part 1:* Write a differential equation that corresponds to this question.

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[\*\*Section C.5\*\*](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.5.2 ( $\sim 5 \text{ min}$ )**

What is the kernel of  $D - I$  ?

*Part 1:* Write a differential equation that corresponds to this question.

*Part 2:* Find the general solution of this differential equation.

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

**Section C.5**

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.5.3 ( $\sim 5 \text{ min}$ )**

Find a differential operator whose kernel is the solution set of the ODE  $y' = 4y$ .

**Module C**

Section C.1

Section C.2

Section C.3

Section C.4

**Section C.5**

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.5.4 ( $\sim 10 \text{ min}$ )**

Consider the ODE

$$y'' + 5y' + 6y = 0.$$

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Activity C.5.4 ( $\sim 10 \text{ min}$ )

Consider the ODE

$$y'' + 5y' + 6y = 0.$$

*Part 1:* Find a differential operator whose kernel is the solution set of the above ODE.

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Activity C.5.4 ( $\sim 10 \text{ min}$ )

Consider the ODE

$$y'' + 5y' + 6y = 0.$$

*Part 1:* Find a differential operator whose kernel is the solution set of the above ODE.

*Part 2:* Factor this differential operator as a composition of two operators. (This works because  $D$  and  $I$  commute).

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Activity C.5.4 ( $\sim 10 \text{ min}$ )

Consider the ODE

$$y'' + 5y' + 6y = 0.$$

*Part 1:* Find a differential operator whose kernel is the solution set of the above ODE.

*Part 2:* Factor this differential operator as a composition of two operators. (This works because  $D$  and  $I$  commute).

*Part 3:* Find the general solution of the ODE.

## Module C

Section C.1  
Section C.2  
Section C.3  
Section C.4

**Section C.5**  
Section C.6

Section C.7  
Section C.8  
Section C.9

## Observation C.5.5

If we let  $\mathcal{L} = D^2 + 5D + 6I$ , we can write the ODE

$$y'' + 5y' + 6y = 0$$

as

$$\mathcal{L}(y) = 0.$$

Note that such an  $\mathcal{L}$  is always a **linear transformation**.

Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

**Section C.6**

Section C.7

Section C.8

Section C.9

## Module C Section 6

**Module C**

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

**Section C.6**

Section C.7

Section C.8

Section C.9

**Activity C.6.1 ( $\sim 10 \text{ min}$ )**

Consider the ODE

$$y'' + 5y - 6y = 0.$$

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)**[Section C.6](#)**[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Activity C.6.1 ( $\sim 10 \text{ min}$ )

Consider the ODE

$$y'' + 5y - 6y = 0.$$

*Part 1:* Find a differential operator whose kernel is the solution set of the above ODE.

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)**[Section C.6](#)**[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.6.1 ( $\sim 10 \text{ min}$ )**

Consider the ODE

$$y'' + 5y - 6y = 0.$$

*Part 1:* Find a differential operator whose kernel is the solution set of the above ODE.

*Part 2:* Factor this differential operator as a composition of two operators. (This works because  $D$  and  $I$  commute).

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Activity C.6.1 ( $\sim 10 \text{ min}$ )

Consider the ODE

$$y'' + 5y - 6y = 0.$$

*Part 1:* Find a differential operator whose kernel is the solution set of the above ODE.

*Part 2:* Factor this differential operator as a composition of two operators. (This works because  $D$  and  $I$  commute).

*Part 3:* Find the general solution of the ODE.

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

**Section C.6**

Section C.7

Section C.8

Section C.9

**Activity C.6.2 ( $\sim 10 \text{ min}$ )**

Solve the ODE

$$2y'' + 7y' + 6y = 0.$$

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

**Section C.6**

Section C.7

Section C.8

Section C.9

**Activity C.6.3 ( $\sim 15 \text{ min}$ )**

Solve the ODE

$$y'' + y = 0.$$

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

**Section C.6**

Section C.7

Section C.8

Section C.9

**Activity C.6.4 ( $\sim 15 \text{ min}$ )**

Consider the ODE

$$y'' + 2y' + 5y = 0$$

.

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

**Section C.6**

Section C.7

Section C.8

Section C.9

**Activity C.6.4 ( $\sim 15 \text{ min}$ )**

Consider the ODE

$$y'' + 2y' + 5y = 0$$

.

*Part 1:* Find the general solution.

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

**Section C.6**

Section C.7

Section C.8

Section C.9

**Activity C.6.4 ( $\sim 15 \text{ min}$ )**

Consider the ODE

$$y'' + 2y' + 5y = 0$$

.

*Part 1:* Find the general solution.*Part 2:* Describe the long-term behavior of the solutions.

Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

**Section C.7**

Section C.8

Section C.9

## Module C Section 7

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

**Section C.7**

Section C.8

Section C.9

**Activity C.7.1 ( $\sim 10 \text{ min}$ )**

Solve the ODE

$$y'' - 4y' + 4y = 0.$$

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Observation C.7.2

To solve this, we need to find the kernel of  $(D - 2I)(D - 2I)$ .

- The kernel of  $D - 2I$  is  $\{ce^{2t} \mid c \in \mathbb{R}\}$ .
- However, if  $(D - 2I)(y) = Ae^{2t}$ , then applying  $D - 2I$  twice will yield zero.
- So we must solve the ODE

$$y' - 2y = e^{2t}.$$

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[\*\*Section C.7\*\*](#)[Section C.8](#)[Section C.9](#)**Activity C.7.3 ( $\sim 15 \text{ min}$ )**

Solve  $y' - 2y = e^{2t}$ .

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

## Observation C.7.4

Thus, we have shown that the general solution of  $y'' - 4y' + 4y = 0$  is  $c_0 e^{2t} + c_1 t e^{2t}$ .

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.7.5 ( $\sim 15 \text{ min}$ )**

Solve  $y'' - 6y' + 9y = 0$ .

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.7.6 ( $\sim 10 \text{ min}$ )**

Consider the homogeneous second order constant coefficient ODE

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

If  $r$  is a number such that  $ar^2 + br + c = 0$ , what can you conclude?

- (a)  $e^{rt}$  is a solution.
- (b)  $e^{-rt}$  is a solution.
- (c)  $te^{rt}$  is a solution.
- (d) There are no solutions.

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.7.7 ( $\sim 5 \text{ min}$ )**

Consider the homogeneous second order constant coefficient ODE

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

When does the general solution have the form  $c_0 e^{rt} + t e^{rt}$ ?

- (a) When the polynomial  $ax^2 + bx + c$  has two distinct real roots.
- (b) When the polynomial  $ax^2 + bx + c$  has a repeated real root.
- (c) When the polynomial  $ax^2 + bx + c$  has two distinct non-real roots.
- (d) When the polynomial  $ax^2 + bx + c$  has a repeated non-real root.

**Module C**

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

**Section C.7**

Section C.8

Section C.9

**Observation C.7.8**

Consider the homogeneous second order constant coefficient ODE

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

- If  $r$  is a root of  $ar^2 + br + c = 0$ , then  $e^{rt}$  is a solution of the ODE.
- If  $r$  is a double root, variation of parameters shows that  $te^{rt}$  is also a solution.
- if  $r$  is not real, Euler's formula allows us to express the solution in terms of  $\sin(rt)$  and  $\cos(rt)$ .

Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

**Section C.8**

Section C.9

## Module C Section 8

**Module C**

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

**Section C.8**

Section C.9

**Observation C.8.1**

Consider the homogeneous second order constant coefficient ODE

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

- If  $r$  is a root of  $ar^2 + br + c = 0$ , then  $e^{rt}$  is a solution of the ODE.
- If  $r$  is a double root, variation of parameters shows that  $te^{rt}$  is also a solution.
- if  $r$  is not real, Euler's formula allows us to express the solution in terms of  $\sin(rt)$  and  $\cos(rt)$ .

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.8.2 ( $\sim 15 \text{ min}$ )**

Consider a mass of 4 kg suspended from a damped spring with spring constant  $k = 2 \text{ kg/s}^2$  and damping constant  $b = 6 \text{ kg/s}$ .

The mass is pulled down 0.3 m and released from rest. How many times does it pass back through its equilibrium state?

- (a) 0
- (b) 1
- (c) 2
- (d) Infinitely many

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.8.3 ( $\sim 15 \text{ min}$ )**

Consider a mass of 5 kg suspended from a damped spring with spring constant  $k = 2 \text{ kg/s}^2$  and damping constant  $b = 6\text{kg/s}$ .

The mass is pulled down 0.3m and released from rest. How many times does it pass back through its equilibrium state?

- (a) 0
- (b) 1
- (c) 2
- (d) Infinitely many

[Module C](#)[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Observation C.8.4

It can be shown that in the **overdamped** situation, the spring might pass through the equilibrium position once (e.g. if given an initial push), but never more than once.

Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

**Section C.9**

## Module C Section 9

## Module C

Section C.1  
Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.9.1 ( $\sim 10 \text{ min}$ )**

A 1 kg mass is suspended from a spring with spring constant  $k = 9 \text{ kg/s}^2$ . An external force is applied by an electromagnet and is modeled by the function  $F(t) = \sin(t)$ . Write an ODE modeling the displacement of the spring.

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Observation C.9.2

In the previous activity, we encountered a **nonhomogeneous** second order constant coefficient ODE, i.e. of the form

$$ay'' + by' + cy = f$$

where  $a, b, c$  are constants, and  $f(t)$  is a function.

We will again use **variation of parameters** to find a particular solution.

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.9.3 ( $\sim 15 \text{ min}$ )**

Suppose  $y_1$  and  $y_2$  are two independent solutions of  $\mathcal{L}(y) = 0$ .

Our goal is to find a particular solution of the form  $y_p = v_1 y_1 + v_2 y_2$  for some TBD functions  $v_1, v_2$ .

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.9.3 ( $\sim 15 \text{ min}$ )**

Suppose  $y_1$  and  $y_2$  are two independent solutions of  $\mathcal{L}(y) = 0$ .

Our goal is to find a particular solution of the form  $y_p = v_1 y_1 + v_2 y_2$  for some TBD functions  $v_1, v_2$ .

*Part 1:* Compute  $y'_p$ .

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

## Activity C.9.3 ( $\sim 15 \text{ min}$ )

Suppose  $y_1$  and  $y_2$  are two independent solutions of  $\mathcal{L}(y) = 0$ .

Our goal is to find a particular solution of the form  $y_p = v_1 y_1 + v_2 y_2$  for some TBD functions  $v_1, v_2$ .

*Part 1:* Compute  $y'_p$ .

*Part 2:* To simplify calculations, we will **assume**  $v'_1 y_1 + v'_2 y_2 = 0$ . Assuming this, compute  $y''_p$ .

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)

### Activity C.9.3 ( $\sim 15 \text{ min}$ )

Suppose  $y_1$  and  $y_2$  are two independent solutions of  $\mathcal{L}(y) = 0$ .

Our goal is to find a particular solution of the form  $y_p = v_1 y_1 + v_2 y_2$  for some TBD functions  $v_1, v_2$ .

*Part 1:* Compute  $y'_p$ .

*Part 2:* To simplify calculations, we will **assume**  $v'_1 y_1 + v'_2 y_2 = 0$ . Assuming this, compute  $y''_p$ .

*Part 3:* Compute  $\mathcal{L}(y_p)$ ; simplify the ODE  $\mathcal{L}(y_p) = f$ .

## Module C

[Section C.1](#)  
[Section C.2](#)[Section C.3](#)  
[Section C.4](#)  
[Section C.5](#)[Section C.6](#)  
[Section C.7](#)  
[Section C.8](#)[Section C.9](#)

## Observation C.9.4

If we can find  $v_1$  and  $v_2$  that satisfy

$$y_1 v'_1 + y_2 v'_2 = 0$$

$$y'_1 v'_1 + y'_2 v'_2 = \frac{f}{a}$$

then we have a solution. So we just need to solve this system of equations for  $v'_1$  and  $v'_2$ .

**Module C**

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

**Section C.9****Activity C.9.5 ( $\sim 15 \text{ min}$ )**

Consider the nonhomogeneous ODE  $y'' + 9y = \sin(t)$ .

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.9.5 ( $\sim 15 \text{ min}$ )**

Consider the nonhomogeneous ODE  $y'' + 9y = \sin(t)$ .

*Part 1:* Find  $y_1$  and  $y_2$ , two independent solutions of  $y'' + 9y = 0$ .

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.9.5 ( $\sim 15 \text{ min}$ )**

Consider the nonhomogeneous ODE  $y'' + 9y = \sin(t)$ .

*Part 1:* Find  $y_1$  and  $y_2$ , two independent solutions of  $y'' + 9y = 0$ .

*Part 2:* Find  $v_1$  and  $v_2$  by solving

$$\cos(3t)v'_1 + \sin(3t)v'_2 = 0$$

$$-3\sin(3t)v'_1 + 3\cos(3t)v'_2 = \sin(t)$$

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.9.5 ( $\sim 15 \text{ min}$ )**

Consider the nonhomogeneous ODE  $y'' + 9y = \sin(t)$ .

*Part 1:* Find  $y_1$  and  $y_2$ , two independent solutions of  $y'' + 9y = 0$ .

*Part 2:* Find  $v_1$  and  $v_2$  by solving

$$\cos(3t)v'_1 + \sin(3t)v'_2 = 0$$

$$-3\sin(3t)v'_1 + 3\cos(3t)v'_2 = \sin(t)$$

*Part 3:* Write the general solution of the original nonhomogeneous ODE.

**Module C**

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

**Section C.9****Activity C.9.6 ( $\sim 10 \text{ min}$ )**

Consider the nonhomogeneous ODE  $y'' + 9y = \sin(3t)$ .

## Module C

[Section C.1](#)[Section C.2](#)[Section C.3](#)[Section C.4](#)[Section C.5](#)[Section C.6](#)[Section C.7](#)[Section C.8](#)[Section C.9](#)**Activity C.9.6 ( $\sim 10$  min)**

Consider the nonhomogeneous ODE  $y'' + 9y = \sin(3t)$ .

*Part 1:* Find  $v_1$  and  $v_2$  by solving

$$\cos(3t)v'_1 + \sin(3t)v'_2 = 0$$

$$-3\sin(3t)v'_1 + 3\cos(3t)v'_2 = \sin(3t)$$

## Module C

Section C.1

Section C.2

Section C.3

Section C.4

Section C.5

Section C.6

Section C.7

Section C.8

Section C.9

**Activity C.9.6 ( $\sim 10$  min)**

Consider the nonhomogeneous ODE  $y'' + 9y = \sin(3t)$ .

*Part 1:* Find  $v_1$  and  $v_2$  by solving

$$\cos(3t)v'_1 + \sin(3t)v'_2 = 0$$

$$-3\sin(3t)v'_1 + 3\cos(3t)v'_2 = \sin(3t)$$

*Part 2:* Write the general solution of the original nonhomogeneous ODE.