Theorem. (Existence - Uniqueness Thrm, $\exists !$ Thrm). If I is an interval, $a \in I$, and p_u for all $1 \le k \le n-1$, and f are cts on I, then $\forall b_i$, for $0 \le i \le n-1$, (then initial value problem)

(1)
$$y^{(n)} + \sum_{k=1}^{n} y^{(n-k)} p_u(x) = f(x)$$

& $y^{(i)}(a) = b_i$, has a unique soln on I.

Note: the solns to linear ODEs are unique on the whole interval I.

Theorem. Thrm. If $w = \{y \in \mathcal{D}^{(n)}(I) \mid y \text{ satisfies (1)} \}$ then dim $W \ge n$.

Proof. put $y_i^{(i)}(a) = \delta_{ij}$, where

$$\delta_{ij} = \begin{cases} 1, & \text{if } i = j; \\ 0, & \text{if } i \neq j \end{cases}$$

for $1 \le i, j \le n$. By the $\exists !$ Thrm, for each j there is a unique soln to (1) on I. Now,

$$W(a) = (y_j^{(i)}(a)) \in \operatorname{Mat}_n(\mathbb{R})$$

= I_n

$$|W(a)| = 1 \neq 0$$

whence, y_1, \ldots, y_n are linearly independent . Hence,

$$dimW \le n$$

Theorem. Thrm (Strong wronskian converse) If y_1, \ldots, y_n are linearly independent (in $\mathcal{D}^{(n)}(I)$) and y_1, \ldots, y_n are solns to

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$$y^{(n)} + \sum_{k=1}^{n} y^{(n-k)} p_k(x) = 0$$

where p_k are cts on I for k = 1, ..., n, then $|W(a) \neq 0$ for all $a \in I$.

Proof. Assume that there is an $a \in I$ st |W(a)| = 0, then the linear system

(1)
$$W(a)\vec{x} = \vec{0}$$

has a nontrivial soln, say $\vec{x} = \vec{c} \in \mathbb{R}^n$ $(W(a) \in \operatorname{Mat}_n(\mathbb{R}))$. Denote: $\vec{c} = (c_1, \dots, c_n) \neq \vec{0}$.

Put $y = \sum_{j=1}^{n} c_j y_j$, then y satisfies (*) and

$$y(a) = \sum_{j=1}^{n} c_j y_j(a) = 0 \implies$$

$$y'(a) = \sum_{j=1}^{n} c_j y_j'(a) = 0 \implies$$

$$y''(a) = \sum_{j=1}^{n} c_j y_j''(a) = 0 \implies$$

:

$$y^{(n-1)}(a) = \sum_{j=1}^{n} c_j y_j^{(n-1)}(a) = 0 \text{ (by(1))}$$

Notice that $y \equiv 0$ on I also satisfies (*) and is such that $y^{(k)}(a) = 0$ for $1 \le k \le n - 1$. \therefore by \exists ! thrm,

$$\sum_{j=1}^{n} c_j y_j \equiv 0 \text{ on } I$$

Thus, since y_1, \ldots, y_n are lin ind, all $c_j = 0$, which is a contradiction.

Theorem. If

$$W = \{ y \in \mathbb{R}^{(n)}(I) \mid y \text{ satisfies } (*) \}$$

then $\dim W \leq n$

Proof. let y_1, \ldots, y_n be lin ind solns of (*); we show that there are scalars $c_j \in \mathbb{R}$ st $y = \sum_{j=1}^n c_j y_j$ on I.

Consider the linear system

(2)
$$W(a)\vec{x} = \begin{pmatrix} y(a) \\ y'(a) \\ \vdots \\ y^{(n-1)}(a) \end{pmatrix}$$

where W(a) in the Wronskian matrix of y_1, \ldots, y_n . By the SWC, $|W(a)| \neq 0$. Thus, (2) has a unique, not-trivial soln, say $\vec{0} \pm \vec{x} = \vec{c} \neq \vec{0} \in \mathbb{R}^n$. Thus

$$W(a)\vec{c} = \begin{pmatrix} y(a) \\ y'(a) \\ \vdots \\ y^{(n-1)}(a) \end{pmatrix}$$

has rows

$$\sum_{j=1}^{n} c_j y_j(a) = y(a)$$

$$\sum_{j=1}^{n} c_j y_j'(a) = y'(a)$$

$$\sum_{j=1}^{n} c_j y_j''(a) = y''(a)$$

$$\vdots$$

$$\sum_{j=1}^{n} c_j y_j^{(n-1)}(a) = y^{(n-1)}(a)$$

Finally, since both y and $\sum_{j=1}^n c_j y_j$ are solns to the hom nth order linear ODE (*) (the ODE being home and y_j , for $1 \leq j \leq n$, being solns, so is any linear combo of y_j s since the soln space to a linear home ODE is linear) and both y and $\sum_{j=1}^n c_j y_j$ satisfy all the same n many initial ?conbos?, by the \exists ! thrm, $y = \sum_{j=1}^n c_j y_j$ on I. $\therefore y \in \text{Span } \{y_j \in W \mid 1 \leq j \leq n\}$. Thus, dim $W \leq n$.

Corollary. If

$$W = \{ y \in D^{(n)}(I) \mid y \text{ satisfies } (x) \}$$

where

(*)
$$y^{(n)} + \sum_{k=1}^{n} y^{(n-k)} p_k(x) = 0$$

then dim W = n.

Proof. We showed that $n \leq \dim W \leq n$.

Example. y'' - y = 0

Note that both $y_1 = \cosh x$ and $y_2 = \sinh x$ are solns on \mathbb{R} . The soln space is $2 - \dim' 1$. Not also that if

$$a \cosh x + b \sinh x = 0$$
 for all $x \in \mathbb{R}$

then in particular, $x = 0 \implies a = 0$.

 $\therefore b \sinh x = 0 \text{ for all } x.$

However, if $x \neq 0$ then $\sinh x \neq 0$; whence, b = 0. Hence, $B = \{\cosh x , \sinh x\}$ are linearly independent solns to y'' = y, and the soln space has dim'n 2, B is a basis for the soln space. \therefore every soln to y'' = y has the form

$$y = a \cosh x + b \sinh x$$

for some $a, b \in \mathbb{R}$. Likewise, $B' = \{e^x, e^{-x}\}$ is also a basis. Note:

$$|W(x)| = \begin{vmatrix} e^x & e^{-x} \\ e^x & -e^{-x} \end{vmatrix} = e^x \begin{vmatrix} 1 & e^{-x} \\ 1 & -e^{-x} \end{vmatrix} = \begin{vmatrix} 1 & 1 \\ 1 & -1 \end{vmatrix} = -2 \neq 0$$

 \therefore by Wronsky's Thrm, B' is lin ind.

Example. Example: y'' + y = 0Here $B = \{\cos x, \sin x\}$ is a basis.

nth order hom linear ODEs with constant coefficients:

$$(1) \sum_{k=0}^{n} a_k y^{(k)} = 0$$

consider

$$y = e^{rx}$$

then

$$y' = re^{rx} = ry \implies$$

$$y'' = r^{2}e^{rx} = r^{2}y \implies$$

$$\vdots$$

$$y^{(k)} = r^{k}y$$

thus, $y = e^{rx}$ yields

$$0 = \sum_{k=0}^{n} a_k y^{(k)}$$
$$= \sum_{k=0}^{n} a_k r^k y$$
$$= y \sum_{k=0}^{n} a_k r^{(k)} \implies$$

$$\sum_{k=0}^{n} a_k r^{(k)} = 0$$

 $\therefore y = e^{rx}$ is a soln to (1) if r is a root (zero) of the char poly of $\sum_{k=0}^{n} a_k y^{(k)} = 0$,

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$$\rho(x) = \sum_{k=0}^{n} a_k x^k,$$

then $y = e^{rx}$ is a soln to $\sum_{k=0}^{n} a_k y^{(k)} = 0$.

Example. If $r_1, \ldots, r_n \in \mathbb{R}$ are paiswise distinct then $e^{r_1 x}, \ldots, e^{r_n x}$ are linearly independent (in $\mathscr{F}(\mathbb{R})$), we use the Wronskian:

$$|W(x)| = \begin{vmatrix} e^{r_1x} & e^{r_2x} & \cdots & e^{r_nx} \\ r_1e^{r_1x} & r_2e^{r_2x} & \cdots & r_ne^{r_nx} \\ \vdots & \vdots & \ddots & \vdots \\ r_1^{n-1}e^{r_1x} & r_2^{n-1}e^{r_2x} & \cdots & r_n^{n-1}e^{r_nx} \end{vmatrix}$$

$$e^{(r_1+r_2+\cdots+r_n)x} = \begin{vmatrix} 1 & 1 & \cdots & 1 \\ r_1 & r_2 & \cdots & r_n \\ \vdots & \vdots & \ddots & \vdots \\ r_1^{n-1} & r_2^{n-1} & \cdots & r_n^{n-1} \end{vmatrix}$$

$$e^{(r_1+r_2+\cdots+r_n)x} \prod_{1 \le i < j \le n} (r_j - r_i) \ne 0$$

(for all x). therefore by the wronskian thrm, $e^{r_1x}, e^{r_2x}, \dots, e^{r_nx}$ ar lin ind,

Example. (Vandermonds)

consider

$$V_n(x) = \begin{pmatrix} 1 & x & x^2 & \cdots & x^{n-1} \\ 1 & r_2 & r_2^2 & \cdots & r_2^{n-1} \\ 1 & r_3 & r_3^2 & \cdots & r_3^{n-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & r_n & r_n^2 & \cdots & r_n^{n-1} \end{pmatrix}$$

which is an $n \times n$ Vandermonde Matrix. Put

$$f(x) = \det V_n(x) \in P_{n-1}[\mathbb{R}],$$

then $f(r_j) = \det(V_n(r_j)) = 0$ for all $2 \le j \le n$, by the alternating property of determinates. therefore by the factor Thrm,

$$f(x) = a \prod_{2 \le j \le n} (x - r_j),$$

where

$$a = (-1)^{n-1} \begin{vmatrix} 1 & x & x^2 & \cdots & x^{n-1} \\ 1 & r_2 & r_2^2 & \cdots & r_2^{n-1} \\ 1 & r_3 & r_3^2 & \cdots & r_3^{n-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & r_n & r_n^2 & \cdots & r_n^{n-1} \end{vmatrix},$$

which is an $(n-1) \times (n-1)$ det. therefore by the inductive hypothesis,

$$a = (-1)^{n-1} \prod_{2 \le i < j \le n} (r_j - r_i)$$

therefore

$$f(x) = (-1)^{n-1} \prod_{2 \le i < j \le n} (r_j - r_i) \prod_{2 \le j \le n} (x - r_j)$$

Notice that

$$\prod_{2 \le j \le n} (x - r_j) = (-1)^{n-1} \prod_{2 \le j \le n} (r_j - x).$$

Therefore

$$f(x) = (-1)^{n-1} \prod_{2 \le i \le j \le n} (r_j - r_i)(-1)^{n-1} \prod_{2 \le j \le n} (r_j - x)$$
$$= \prod_{2 \le j \le n} (r_j - x) \prod_{2 \le i \le j \le n} (r_j - r_i).$$

In particular,

$$\det V_n(r_1) = f(r_1)$$

$$= \prod_{2 \le j \le n} (r_j - r_1) \prod_{2 \le j \le i \le n} (r_j - r_i)$$

$$= \prod_{1 \le i \le j \le n} (r_j - r_i).$$

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Recall: the characteristic poly of $\sum_{k=0}^{n} a_k y^{(k)}$ is

$$\rho(x) = \sum_{k=0}^{n} a_k x^{(k)},$$

and we showed that if r_1, \ldots, r_n are pairwise distinct then $B = \{e^{r_1 x}, \ldots, e^{r_n x}\}$ is linearly independent (in $\mathscr{C}^{(\infty)}(\mathbb{R})$). We also showed that if r is a zero of

 $\rho(x)$ then $y=e^{rx}$ is a soln to $\sum_{k=0}^n a_k y^{(k)}=0$. This all immediatly implies the following:

Theorem. If $\rho(x) \sum_{k=0}^{n} a_k x^{(k)}$ has n many distinct real zeros then the soln space of

$$(*) \sum_{k=0}^{n} a_k y^{(k)} = 0$$

has basis $\{e^{r_1x}, \dots, e^{r_nx}\}$, i.e., every soln of * has the form

$$\sum_{j=1}^{n} c_j e^{r_j x}.$$

Example. (Revisited)

Consider y'' - y = 0. This has char poly

$$\rho(x) = x^2 - 1 = (x - 1)(x + 1),$$

which has zeros ± 1 .

Thus, $B = \{e^x, e^{-x}\}$ is a basis for the soln space of

$$y'' - y = 0$$

Q: What are the mising basis elements if a char poly has repeating zeros?

Recall the "ring" of polynomials

$$\mathbb{R}[x] = \{ \sum_{k=0}^{n} a_k x^k \mid n \in \mathbb{N} \& a_k \in \mathbb{R} \},$$

where

$$\sum_{k=0}^{n} a_k x^{(k)} + \sum_{k=0}^{n} b_k x^{(k)} = \sum_{k=0}^{n} (a_k + b_k) x^{(k)}$$

$$\sum_{i=0}^{m} a_i x^{(i)} \sum_{j=0}^{m} b_j x^{(j)} = \sum_{k=0}^{m+n} c_k x^{(k)}, \text{ where}$$

$$c_k = \sum_{i+j=k} a_i b_j.$$

Notation. Put $D=\frac{d}{dx}:\mathscr{C}^{(\infty)}(I)\to\mathscr{C}^{(\infty)}(I)$ $D^0=i$ (identity on $\mathscr{C}^{(\infty)}(I)$), and

$$D^n = DD^{n-1}$$
 for $n \in \mathbb{Z}^+$.

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where $Dy = D(y) = \frac{dy}{dx}$ Condider $L = \sum_{k=0}^n a_k 0^k$, where $a_k \in \mathbb{R}$ and $D^k = \frac{d^k}{dx^k}$. Note that $L: \mathscr{C}^{(\infty)}(I) \to \mathscr{C}^{(\infty)}(I)$, where

$$L_y = L(y) = \sum_{k=0}^{n} a_k D^k y =$$

$$a_0y + a_1y' + a_2y'' + \dots + a_ny^{(n)}$$
.

we show that L is a linear operation:

$$L(y_1 + y_2) = \sum_{k=0}^{n} a_k D^k (y_1 + y_2)$$

$$= \sum_{k=0}^{n} a_k (D^k y_1 + D^k y_2)$$

$$= \sum_{k=0}^{n} (a_k D^k y_1 + a_k D^k y_2)$$

$$= L_{y_1} + L_{y_2}$$

Also,

$$L(cy) = \sum_{k=0}^{n} a_k D^k(cy)$$
$$= \sum_{k=0}^{n} a_k (cD^k y)$$
$$= c \sum_{k=0}^{n} a_k D^k y$$
$$= cL_y.$$

Put

$$\mathbb{R}[D] = \{ \sum_{k=0}^{n} a_k D^k \mid a_k \in \mathbb{R} \& n \in \mathbb{N} \}.$$

We show that $\mathbb{R}[x]=R[D]$, isomorphic as "rings," which includes multiplication. Addition is $\mathbb{R}[D]$ is defined as

$$L_1, L_2 \in \mathbb{R}[D]$$
, $(L_1 + L_2)y = L_1y + L_2y$;

Multiplication in $\mathbb{R}[D]$ is defined as

$$L_1, L_2 \in \mathbb{R}[D]$$
, $(L_1L_2)y = (L_1 \cdot L_2)$

Define $h: \mathbb{R}[x] \to \mathbb{R}[D]$ Such that

$$h\left(\sum_{k=0}^{n} a_k x^k\right) = \sum_{k=0}^{n} a_k D^k$$

For example, $1 \mapsto D^0 = \text{Identify function in } \mathscr{C}^{(\infty)}(I)$,

$$x \mapsto D. x^2 \mapsto D^2.....x^n \mapsto D^n.$$

We show that h is a "ring" homorphism, i.e., if $f_1=\sum_{k=0}^m a_k x^k$, $f_2=\sum_{k=0}^n b_k x^k \in \mathbb{R}[x]$, and $L_1=\sum_{k=0}^m a_k D^k$, $L_2=\sum_{k=0}^n b_k D^k \in \mathbb{R}[D]$, then

(i)
$$h(f_1 + f_2) = L_1 + L_2$$
;

(ii)
$$h(f_1f_2) = L_1L_2$$
;

To see (i), notice that

$$f_1 + f_2 = \sum_{k=0}^{n} a_k x^k + \sum_{k=0}^{n} b_k x^k$$
$$= \sum_{k=0}^{n} (a_k + b_k) x^k$$

So,

$$h(f_1 + f_2) = \sum_{k=0}^{n} (a_k + b_k) D^k$$

$$= \sum_{k=0}^{n} (a_k D^k + b_k D^k)$$

$$= \sum_{k=0}^{n} a_k D^k + \sum_{k=0}^{n} b_k D^k)$$

$$= L_1 + L_2$$

Also, notice that

$$f_1 f_2 = \sum_{k=0}^{n} c_k x^k$$
, where $c_k = \sum_{i+j=k} a_i b_j$

So,

$$h(f_1 f_2) = \sum_{k=0}^{n} c_k D^k.$$

Now,

$$c_k D^k = \left(\sum_{i+j=k} a_i b_j\right) D^k$$
$$= \sum_{i+j=k} (a_i b_j D^k)$$
$$= \sum_{i+j=k} a_i D^i b_j D^j$$

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$$L_{1}L_{2}y = (L_{1} \circ L_{2})(y)$$

$$= L_{1}(L_{2}(y))$$

$$= \sum_{i=0}^{m} a_{i}D^{i}L_{2}(y)$$

$$= \sum_{i=0}^{m} a_{i}D^{i} \left(\sum_{j=0}^{n} b_{j}D^{j}y\right)$$

$$= \sum_{i=0}^{m} \sum_{j=0}^{n} a_{i}b_{j}D^{i+j}y.$$

therefore

$$L_1 L_2 = \sum_{i=0}^{m} \sum_{j=0}^{n} a_i b_j D^{i+j}$$

Now, notice that from above

$$L_1L_2 = \sum_{k=0}^{m+n} c_k D^k$$
, $c_k = \sum_{i+j=k} a_i b_j$.

therefore

$$h(f_1 f_2) = \sum_{k=0}^{m+n} c_k D^k = L_1 L_2 = h(f_1) h(f_2),$$

 $c_k = \sum_{i+j=k} a_i b_j.$ Hence, h is a "ring" homomorphism. Clearly, h is onto, We show that h is 1-1.

Firstly, recall that

$$ker(h) = \{ f \in \mathbb{R}[x] \mid h(f) = 0 \in \mathbb{R}[D] \}$$

Also, h is 1-1 $\iff ker(h) = \{0\}.$

Secondly, if n = 0 then

$$a_0D^0 = 0 \in \mathbb{R}[D] \implies$$

$$a_0D^0y = 0 \in \mathscr{C}^{\infty}(I) \text{ for all } y \in \mathscr{C}^{\infty}(I)$$

$$\implies a_0 y = 0 \text{ for all } y \in \mathscr{C}^{\infty}(I)$$

However, if y = 1 on I then

$$a_0 = 0$$

$$\therefore a_0 x^0 \in \mathbb{R}[x].$$

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Now, assume that

$$\sum_{k=0}^{n} a_k x^k \mapsto 0 \in \mathbb{R}[D] \implies$$

 $a_k = 0$ for $0 \le k \le n$ (inductive hypothesis). If

$$h\left(\sum_{k=0}^{n} a_k x^k\right) = 0 \in \mathbb{R}[D],$$

then

$$\sum_{k=0}^{n} a_k D^k = 0 \in \mathbb{R}[D] \implies$$

(1)
$$\sum_{k=0}^{n} a_k y^k = 0 \in \mathscr{C}^{(\infty)} \forall y \in \mathscr{C}^{(\infty)}(I)$$

Thus, if $a_{n+1} \pm 0$ then

Take $y \equiv 1 \in \mathscr{C}^{(\infty)}(I)$, then (1) becomes $a_0 y \equiv 0 \in \mathscr{C}^{(\infty)}(I)$; thus, $a_0 = 0$. Thus,

(2)
$$\sum_{k=1}^{n+1} a_k y^{(k)} = 0 \in \mathscr{C}^{(\infty)}(I)$$

take $y \equiv x \in \mathscr{C}^{(\infty)}(I)$, then (2) becomes $a_1 y' \equiv 0 \in \mathscr{C}^{(\infty)}(I)$; thus, $0 = a_1$, $y'(x) = a_1$ for all $x \in I$. therefore $a_1 = 0$. Thus,

(3)
$$\sum_{k=2}^{n+1} a_k y^{(k)} = 0 \in \mathscr{C}^{(\infty)}(I)$$

Take $y=x^2, etc, then (n+1)$ $a_{n+1}y^{n+1}=0 \in \mathscr{C}^{(\infty)}(I)$

Take $y \equiv x^{n+1}$, then as above, $a_{n+1} = 0$, a contradiction. $\therefore a_{n+1} = 0$. As such, (1) becomes

$$\sum_{k=0}^{n} a_k y^k = 0 \in \mathscr{C}^{(\infty)}(I)$$

Hence, by the inductive hypo, $a_k = 0$ for $0 \le k \le n$. therefore ker(h) = (0); whence, h is an isomorphis. therefore $\mathbb{R}[x] \equiv \mathbb{R}[D]$ as "rings"

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Date: 04.08.15

Was not at school this day

Recall: $B = \{x^k e^{rx} \in {}^{(\infty)}(\mathbb{R}) \mid 0 \le k \le m-1$

where $y \in B$ are solns to $(D-r)^m y = 0$.

B is linearly independent since

$$\sum_{k=0}^{m-1} c_k x^k e^{rk} = 0 \implies \sum_{k=0}^{m-1} c_k x^{k-1} = 0 \implies$$

 $c_k=0$ for all $0 \le k \le m-1$ this is because $\{1,x,x^2,\ldots,x^{m-1}\}\subset \mathbb{R}[x]$ is linearly independence. therefore we have found the missing basis elements. In summary, if

$$\sum_{k=0}^{n} a_k y^{(k)} = 0 \& \rho p(x) = a_n \prod_{k=0}^{m} (x - r_k)^{m_k}$$

where $r_k \in \mathbb{R}$ for $1 \leq k \leq m$, then the soln space of $\sum_{k=0}^n a_k y^{(k)} = 0$ has basis

$$B = \{ x^j e^{r_k x} \in {}^{(\infty)}(\mathbb{R}) \mid 0 \le j \le m - 1 \& 1 \le k \le m \}$$

Note: since $\sum_{k=1}^{m} m_k = n$, cardB = n

Example. say $\sum_{k=0}^{n} a_k y^{(k)} = 0$ has the factored form

$$(D-2)^3(D+1)(D-4)^2y = 0$$

then basis elements are:

$$e^{2x}, xe^{2x}, x^2e^{2x}, e^{-x}, e^{4x}, xe^{4x}.$$

Exam 3

hw up through 3.3, excluding problems involving $\mathbb C$ - valued zeros

1a Given functions, prove they are lin independent

1b Verify these are solns to a given lin ODE

1c Solve the linear ODE initial value prob

 $2~{\rm given}$ a 4th order lin hom ODE find a basis for its soln space, find the gen soln

3 Find a basis for a 2nd order hom ODE; find the gen soln 3cont Given a particular soln to the linear non-hom ODE, find the gen soln to the non-hom lin ODE

$$Ly = 0$$

$$\sum a_k y^{(k)} = 0$$
$$Ly = f$$

Books

Hausen and sullivan "Real Analysis"

Reference: I.N. Herstein's "Topics in Abstract Algebra" (2nd ed), "Abstract

Algebra" (3rd ed) Artin's "Algebra"

(Formal poly : See hungerfords springer GTM.)