

## ODE: Assignment-4

In this assignment, we will denote:

$$y'' + p(x)y' + q(x)y = r(x), \quad x \in I \quad (*)$$

$$y'' + p(x)y' + q(x)y = 0, \quad x \in I \quad (**)$$

where  $I \subset \mathbb{R}$  is an interval and  $p(x), q(x), r(x)$  are continuous functions on  $I$ .

1. (T) Let  $y_1$  be the solution of the IVP

$$y'' + (2x - 1)y' + \sin(e^x)y = 0, \quad y(0) = 1, y'(0) = -1;$$

and  $y_2$  be the solution of the IVP

$$y'' + (2x - 1)y' + \sin(e^x)y = 0, \quad y(0) = 2, y'(0) = -1.$$

Find the Wronskian of  $y_1, y_2$ . What is the general solution of  $y'' + (2x - 1)y' + \sin(e^x)y = 0$ ?

**Solution:**

We know that if  $y_1, y_2$  are solutions of (\*\*), then the Wronskian  $W(y_1, y_2)(x) = W(x) = c \exp(-\int p(x)dx) = ce^{-x^2+x}$ . From the given initial conditions we have  $W(0) = 3$ . So  $c = 3$ . Hence  $W(x) = 3e^{-x^2+x}$ .

Since  $W(0) \neq 0$ , we deduce that  $y_1, y_2$  are independent solutions. Therefore, the general solution is given by  $c_1y_1 + c_2y_2$ .

2. (T) Show that the set of solutions of the linear homogeneous equation (\*\*) is a real vector space. Also show that the set of solutions of the linear non-homogeneous equation (\*) is not a real vector space. If  $y_1(x), y_2(x)$  are any two solutions of (\*), obtain conditions on the constants  $a$  and  $b$  so that  $ay_1 + by_2$  is also its solution.

**Solution:**

Let  $S$  be the set of solutions of the linear homogeneous ODE (\*\*). Clearly  $S$  is a subset of set of twice differentiable functions on  $I$  which is a real vector space. Thus it is sufficient to show that  $S$  is subspace of the above vector space of twice differentiable function. Now  $\mathbf{0}(x) = 0$  satisfies (\*\*) and hence  $\mathbf{0} \in S$ . Thus  $S$  is nonempty. Also if  $u, v$  both satisfies (\*\*), then  $\alpha u(x) + v(x)$  is also a solution of (\*\*). This implies  $\alpha u + v \in S$ . Hence  $S$  is a subspace, i.e. a vector space.

Now  $\mathbf{0}(x) = 0$  is not a solution of (\*), thus zero element does not exist. Hence, the set of solution of (\*) is not a real vector space.

Let  $y_1(x), y_2(x)$  are any two solutions of (\*). Then

$$y_1'' + p(x)y_1' + q(x)y_1 = r(x), \quad (1)$$

$$y_2'' + p(x)y_2' + q(x)y_2 = r(x). \quad (2)$$

Multiplying (1) by  $a$  and (2) by  $b$  and adding, we find

$$(ay_1 + by_2)'' + p(x)(ay_1 + by_2)' + q(x)(ay_1 + by_2) = (a + b)r(x).$$

If  $ay_1 + by_2$  is also a solution, then the LHS is  $r(x)$  and hence  $a + b = 1$ .

3. Decide if the statements are true or false. If the statement is true, prove it, if it is false, give a counter example showing it is false.

(i) If  $f(x)$  and  $g(x)$  are linearly independent functions on an interval  $I$ , then they are linearly independent on any larger interval containing  $I$ .

If  $f(x)$  and  $g(x)$  are linearly independent functions on an interval  $I$ , then they are linearly independent on any smaller interval contained in  $I$ .

(ii) If  $f(x)$  and  $g(x)$  are linearly dependent functions on an interval  $I$ , then they are linearly dependent on any subinterval of  $I$ .

If  $y_1(x)$  and  $y_2(x)$  are linearly dependent functions on an interval  $I$ , then they are linearly dependent on any larger interval containing  $I$ .

(iii) If  $y_1(x)$  and  $y_2(x)$  are linearly independent solution of  $(**)$  on an interval  $I$ , they are linearly independent on any interval contained in  $I$ .

(iv) If  $y_1(x)$  and  $y_2(x)$  are linearly dependent solutions of  $(**)$  on an interval  $I$ , they are linearly dependent on any interval contained in  $I$ .

**Solution:**

(i) True, follows from the definition of linear independence. False: take  $f(x) = x^2$  and  $g(x) = x|x|$ . Then  $f, g$  linearly independent over  $[-1, 1]$  but dependent over  $[0, 1]$ .

(ii) True, follows from definition.

(iii) True, follows from the fact that, in this case  $y_1, y_2$  is linearly independent on  $I$  iff  $W(y_1, y_2) \neq 0$  on all  $I$ .

(iv) True, follows from the fact that, in this case  $y_1, y_2$  is linearly dependent on  $I$  iff  $W(y_1, y_2) = 0$  on all  $I$ .

4. Can  $x^3$  be a solution of  $(**)$  on  $I = [-1, 1]$ ? Find two 2nd order linear homogeneous ODE with  $x^3$  as a solution.

**Solution:**

No. Putting  $y = x^3$  in the given equation, we get  $6x + p(x)3x^2 + q(x)x^3 = 0$  for all  $x \in [-1, 1]$ . Cancelling  $x$ , we get  $6 + p(x)3x + q(x)x^2 = 0$  for all  $[-1, 1] \ni x \neq 0$ . That is  $p(x)3 + q(x)x = -6/x$  for all  $x \in [-1, 1]$ . We see that LHS is continuous at 0 but RHS is not continuous at 0. This can't happen.

Two ODEs with  $x^3$  as solution are:  $xy'' = 2y'$  and  $x^2y'' = 6y$ . Note that here  $p, q$  are not continuous at 0.

5. (T) Can  $x \sin x$  be a solution of a second order linear homogeneous equation with constant coefficients?

**Solution:**

No, putting  $x \sin x$  in  $y'' + py' + qy = 0$ , we get  $(q - 1)x \sin x + p(\sin x + x \cos x) = 0$  for all  $x \in \mathbb{R}$ . Here  $p, q$  are constants. This is clearly not possible.

6. (T) Find the largest interval on which a unique solution is guaranteed to exist of the IVP.  $(x + 2)y'' + xy' + \cot(x)y = x^2 + 1$ ,  $y(2) = 11$ ,  $y'(2) = -2$ .

**Solution:**

Comparing with (\*), we have

$$p(x) = \frac{x}{x+2}, \quad q(x) = \frac{\cos(x)}{(x+2)\sin x}, \quad r(x) = \frac{x^2+1}{x+2}.$$

The discontinuities of  $p, q, r$  are  $x = -2, 0, \pm\pi, \pm2\pi, \pm3\pi, \dots$ . The largest interval that contains  $x_0 = 2$  but none of the discontinuities is, therefore,  $(0, \pi)$ .

7. Without solving determine the largest interval in which the solution is guaranteed to uniquely exist of the IVP  $ty'' - y' = t^2 + t$ ,  $y(1) = 1, y'(1) = 5$ . Verify your answer by solving it explicitly.

**Solution:**

Since  $p, r$  are not continuous at 0, the maximum interval of existence and uniqueness of solution of the given IVP is  $(0, \infty)$ .

Here dependent variable  $y$  is missing. Solving it,  $y(t) = t^3/3 + 7t^2/4 + t^2(\ln t)/2 - 13/12$  for which the max interval of validity is  $(0, \infty)$ .

8. Find the differential equation satisfied by each of the following two-parameter families of plane curves:

(i)  $y = \cos(ax + b)$  (ii)  $y = ax + \frac{b}{x}$  (iii)  $y = ae^x + bxe^x$

**Solution:**

For two arbitrary constants, the order of the ODE will be two. Eliminate constants  $a$  and  $b$  by differentiating twice.

(i)  $y = \cos(ax + b) \implies y' = -a \sin(ax + b)$ ,  $y'' = -a^2 \cos(ax + b) = -a^2 y$ . From this we find

$$\frac{y'^2}{a^2} + y^2 = 1 \implies (1 - y^2)a^2 = y'^2 \implies -(1 - y^2)\frac{y''}{y} = y'^2 \implies (1 - y^2)y'' + yy'^2 = 0$$

(ii)  $y = ax + b/x \implies xy = ax^2 + b \implies xy' + y = 2ax \implies y' + y/x = 2a$  which on differentiating again gives  $y'' + y'/x - y/x^2 = 0 \implies x^2y'' + xy' - y = 0$ .

(iii)  $y = ae^x + bxe^x \implies e^{-x}y = a + bx \implies e^{-x}y' - e^{-x}y = b \implies e^{-x}y'' - 2e^{-x}y' + e^{-x}y = 0$  which on simplification gives  $y'' - 2y' + y = 0$

9. Find general solution of the following differential equations given a known solution  $y_1$ :

(i) (T)  $x(1-x)y'' + 2(1-2x)y' - 2y = 0$   $y_1 = 1/x$

(ii)  $(1-x^2)y'' - 2xy' + 2y = 0$   $y_1 = x$

**Solution:**

(i) Here  $y_1 = 1/x$ . Substitute  $y = u(x)/x$  to get  $(1-x)u'' - 2u' = 0$ . Thus,  $u' = 1/(1-x)^2$  and  $u = 1/(1-x)$ . Hence,  $y_2 = 1/(x(1-x))$  and the general solution is  $y = a/x + b/(x(1-x))$ .

(ii) Here  $y_1 = x$ . Substitute  $y = xu(x)$  to get  $x(1-x^2)u'' = 2(2x^2-1)u'$ . Thus,

$$\frac{u''}{u'} = \frac{2(2x^2-1)}{x(1-x^2)} = -\frac{2}{x} - \frac{1}{1+x} + \frac{1}{1-x} \implies u' = \frac{1}{x^2(1-x^2)}$$

Thus,

$$u' = \frac{1}{x^2} + \frac{1}{2} \left( \frac{1}{1+x} + \frac{1}{1-x} \right) \implies u = -\frac{1}{x} + \frac{1}{2} \ln \left( \frac{1+x}{1-x} \right)$$

Hence,

$$y_2 = -1 + \frac{x}{2} \ln \left( \frac{1+x}{1-x} \right)$$

and the general solution is

$$y = ax + b \left\{ -1 + \frac{x}{2} \ln \left( \frac{1+x}{1-x} \right) \right\}.$$

10. Verify that  $\sin x/\sqrt{x}$  is a solution of  $x^2y'' + xy' + (x^2 - 1/4)y = 0$  over any interval on the positive  $x$ -axis and hence find its general solution.

**Solution:**

Verification is straightforward.

Substitute  $y = u(x) \sin x/\sqrt{x}$  to get

$$y' = \frac{\sin x}{\sqrt{x}} u' + \left( \frac{\cos x}{\sqrt{x}} - \frac{\sin x}{2x^{3/2}} \right) u$$

$$y'' = \frac{\sin x}{\sqrt{x}} u'' + 2 \left( \frac{\cos x}{\sqrt{x}} - \frac{\sin x}{2x^{3/2}} \right) u' + \left( -\frac{\sin x}{\sqrt{x}} - \frac{\cos x}{x^{3/2}} + \frac{3 \sin x}{4 x^{5/2}} \right) u$$

This leads to

$$\sin x u'' + 2 \cos x u' = 0 \implies u' = \operatorname{cosec}^2 x \implies u = -\cot x$$

Hence,  $y_2 = -\cos x/\sqrt{x}$  and the general solution is  $y = (a \sin x + b \cos x)/\sqrt{x}$ .

**11.** Solve the following differential equations:

(i)  $y'' - 4y' + 3y = 0$  (ii)  $y'' + 2y' + (\omega^2 + 1)y = 0$ ,  $\omega$  is real.

**Solution:**

(i) Characteristic (or auxiliary) equation:  $m^2 - 4m + 3 = 0 \implies m = 1, 3$ .

General sol:  $y = Ae^x + Be^{3x}$

(ii) Characteristic equation:  $m^2 + 2m + (1 + \omega^2) = 0 \implies m = -1 \pm \omega i$ .

Case 1:  $\omega = 0 \implies$  equal roots  $m = -1, -1$  and general sol:  $y = (A + Bx)e^{-x}$

Case 2:  $\omega \neq 0 \implies$  complex conjugate roots  $m = -1 \pm \omega i$  and general sol:  $y = e^{-x}(A \sin \omega x + B \cos \omega x)$

12. Solve the following initial value problems:

(i) **(T)**  $y'' + 4y' + 4y = 0 \quad y(0) = 1, y'(0) = -1$

(ii)  $y'' - 2y' - 3y = 0 \quad y(0) = 1, y'(0) = 3$

**Solution:**

(i) Assume  $y = e^{mx}$  is a solution. Putting in the given equation, we get the characteristic equation:  $m^2 + 4m + 4 = 0 \implies m = -2, -2$ . General sol:  $y = e^{-2x}(A + Bx)$ . Using initial conditions:

$$A = 1, B - 2A = -1 \implies B = 1 \implies y = (x + 1)e^{-2x}$$

(ii) Characteristic equation:  $m^2 - 2m - 3 = 0 \implies m = -1, 3$ . General sol:  $y = (Ae^{3x} + Be^{-x})$ . Using initial conditions:

$$A + B = 1, 3A - B = 3 \implies A = 1, B = 0 \implies y = e^{3x}$$

13. Reduce the following second order differential equation to first order differential equation and hence solve.

(i)  $xy'' + y' = y'^2$       (ii) **(T)**  $yy'' + y'^2 + 1 = 0$       (iii)  $y'' - 2y' \coth x = 0$

**Solution:**

(i) Dependent variable  $y$  absent. Substitute  $y' = p \implies y'' = dp/dx$ . Thus  $xp' + p = p^2$ . Solving  $p = 1/(1 - ax)$  which on integrating again gives  $y = b - \ln(1 - ax)/a$ , where  $a$  and  $b$  are arbitrary constants.

(ii) Independent variable  $x$  is absent in  $yy'' + y'^2 + 1 = 0$ . Substitute  $y' = p \implies y'' = p dp/dy$ . Thus

$$py \frac{dp}{dy} + p^2 = 1 \implies \frac{pdp}{1 + p^2} + \frac{dy}{y} = 0 \implies \ln \sqrt{1 + p^2} y = \ln a \implies 1 + p^2 = \frac{a^2}{y^2}$$

From  $p^2 = a^2/y^2 - 1$ , we find

$$\frac{ydy}{\sqrt{a^2 - y^2}} = \pm dx \implies -\sqrt{a^2 - y^2} = \pm x + b.$$

Both the solutions can be written as  $(x + b)^2 + y^2 = a^2$  where  $a$  and  $b$  are arbitrary constants..

(iii)  $y'' - 2y' \coth x = 0$ . Substitute  $y' = p \implies y'' = dp/dx$ . Thus  $dp/dx = 2p \coth x$ . Solving  $p = a \sinh^2 x$ , which on integrating again gives  $y = a(\sinh 2x - 2x)/4 + b$  where  $a$  and  $b$  are arbitrary constants.

14. Find the curve  $y = y(x)$  which satisfies the ODE  $y'' = y'$  and the line  $y = x$  is tangent at the origin.

**Solution:**

The given conditions lead to the following problem:

Solve  $y'' - y' = 0$  with  $y(0) = 0$ ,  $y'(0) = 1$ . Integrating once gives  $y' - y = a$  which on another integration gives  $y + a = be^x$ .  $y(0) = 0$  gives  $a = b$ .  $y'(0) = 1$  gives  $b = 1$  and hence solution is  $y = e^x - 1$ .

15. Are the following functions linearly dependent on the given intervals?

- (i)  $\sin 4x, \cos 4x$   $(-\infty, \infty)$       (ii)  $\ln x, \ln x^3$   $(0, \infty)$   
 (iii)  $\cos 2x, \sin^2 x$   $(0, \infty)$       (iv)(T)  $x^3, x^2|x|$   $[-1, 1]$

**Solution:**

(i)  $a \sin 4x + b \cos 4x = 0$ . For  $x = 0$  we find  $b = 0$  and for  $x = \pi/8$  we get  $a = 0$ . Hence they are NOT linearly dependent.

(ii)  $\ln x^3 - 3 \ln x = 0$  for  $x \in (0, \infty)$ . Hence linearly dependent.

(iii)  $a \cos 2x + b \sin^2 x = 0$ . For  $x = 0$  we find  $a = 0$  and for  $x = \pi/2$  we get  $b = 0$ . Hence they are NOT linearly dependent.

(iv)  $ax^3 + bx^2|x| = 0$ . For  $x < 0$  we find  $a - b = 0$  and for  $x > 0$  we get  $a + b = 0$ . Hence  $a = b = 0$  and thus they are NOT linearly dependent.

16. (a) Show that a solution to (\*\*) with  $x$ -axis as tangent at any point in  $I$  must be identically zero on  $I$ .

(b) (T) Let  $y_1(x), y_2(x)$  be two solutions of (\*\*) with a common zero at any point in  $I$ . Show that  $y_1, y_2$  are linearly dependent on  $I$ .

(c) (T) Show that  $y = x$  and  $y = \sin x$  are not a pair solutions of equation (\*\*), where  $p(x), q(x)$  are continuous functions on  $I = (-\infty, \infty)$ .

**Solution:**

(a) Let  $\xi(x)$  be the solution. Since  $x$  axis is a tangent, at  $x = x_0$ , say, then  $\xi(x_0) = \xi'(x_0) = 0$ . Clearly  $y(x) \equiv 0$  satisfies (\*\*) and the initial conditions  $y(x_0) = y'(x_0) = 0$ . Since the solution is unique,  $\xi(x) \equiv 0$  in  $I$ .

(b) If  $y_1(x), y_2(x)$  have a common zero at  $x = x_0$ , say, then  $y_1(x_0) = y_2(x_0) = 0$ . Hence,  $W(y_1, y_2) = 0$  at  $x = x_0$  and thus  $y_1, y_2$  are linearly dependent.

(c)  $y_1 = x$  and  $y_2 = \sin x$  are LI on  $I$ . So if they were solution of (\*\*), the wronskian  $W(y_1, y_2)$  must never be zero. But  $W(y_1, y_2) = 0$  at  $x = 0$ , a contradiction.

17. (a)(T) Let  $y_1(x), y_2(x)$  be two twice continuously differentiable functions on an interval  $I$ .

(i) Show that the Wronskian  $W(y_1, y_2)$  does not vanish anywhere in  $I$  if and only if there exists continuous  $p(x), q(x)$  on  $I$  such that (\*\*) has  $y_1, y_2$  as independent solutions.

(ii) Is it true that if  $y_1, y_2$  are independent on  $I$  then there exists continuous  $p(x), q(x)$  on  $I$  such that  $(**)$  has  $y_1, y_2$  as independent solutions?

(b) Construct equations of the form  $(**)$  from the following pairs of solutions:  $e^{-x}, xe^{-x}$  .

**Solution:**

(a)(i) Suppose that  $W(y_1, y_2)$  does not vanish anywhere in  $I$ . We want to find  $p(x), q(x)$  such that

$$y_1'' + p(x)y_1' + q(x)y_1 = 0, \quad y_2'' + p(x)y_2' + q(x)y_2 = 0. \quad (3)$$

Solving we get:

$$p(x) = -(y_1y_2'' - y_2y_1'')/W(y_1, y_2) = -\frac{d}{dx}(W(y_1, y_2))/W(y_1, y_2)$$

and  $q(x) = (y_1'y_2'' - y_2'y_1'')/W(y_1, y_2)$ . They are continuous on  $I$  since  $W(y_1, y_2)$  never zero on  $I$ .

[Note that  $q(x)$  can also be written as  $q(x) = -\frac{1}{y_1}(y_1'' + p(x)y_1')$ .]

Converse follows from the fact Wronskian is never zero for independent solutions of  $(**)$ .

(ii) Not true. Consider  $y_1(x) = x^3$  and  $y_2(x) = x^2|x|$  on  $I = [-1, 1]$ . Then they are independent on  $I$ , but they are not solutions of any  $(**)$  on  $I$ .

(b) Using 8(a):  $y_1(x) = e^{-x}$  and  $y_2(x) = xe^{-x}$ . Hence,  $W(y_1, y_2) = e^{-2x}$  and  $p(x) = 2$ . And  $q(x) = -(e^{-x} - 2e^{-x})/e^{-x} = 1$ . Hence  $y'' + 2y' + y = 0$ .

**Alternative:** Write  $y = ay_1(x) + by_2(x)$  and eliminate  $a$  and  $b$ .  $y = e^{-x}(a + bx) \implies e^x y = a + bx$ . Differentiating w.r.t.  $x$  twice we find

$$e^x(y' + y) = b \implies e^x(y'' + 2y' + y) = 0 \implies y'' + 2y' + y = 0$$

18. By using the method of variation of parameters, find the general solution of:

(i)  $y'' + 4y = 2\cos^2 x + 10e^x$

(ii)  $(\mathbf{T}) \quad y'' + y = x \sin x$

(iii)  $y'' + y = \cot^2 x$

(iv)  $x^2 y'' - x(x+2)y' + (x+2)y = x^3, \quad x > 0$ .

[Hint.  $y = x$  is a solution of the homogeneous part]

**Solution:**

If  $y_1, y_2$  are independent solutions of the homogeneous part of the ODE

$$y'' + p(x)y' + q(x)y = r(x),$$

then the general solution is  $y = Ay_1 + By_2 + uy_1 + vy_2$ , where  $A, B$  are arbitrary constants and

$$u = -\int \frac{ry_2}{W} dx, \quad v = \int \frac{ry_1}{W} dx, \quad [W(y_1, y_2) \text{ is the Wronskian}]$$

(i)  $y_1 = \cos 2x, y_2 = \sin 2x, W(y_1, y_2) = 2, r(x) = 2\cos^2 x + 10e^x = \cos 2x + 1 + 10e^x$ .

Now

$$u = -\int y_2 r / W dx = \frac{\cos 4x}{16} + \frac{\cos 2x}{4} - e^x(\sin 2x - 2\cos 2x)$$

$$v = \int y_1 r/W \, dx = \frac{\sin 4x}{16} + \frac{x}{4} + \frac{\sin 2x}{4} + e^x(2 \sin 2x + \cos 2x)$$

Thus

$$y_p = \frac{\cos 2x}{16} + \frac{x \sin 2x}{4} + \frac{1}{4} + 2e^x$$

General solution: (absorbing first term of  $y_p$  in the homogeneous solution)

$$y = A \cos 2x + B \sin 2x + \frac{x \sin 2x}{4} + \frac{1}{4} + 2e^x$$

(ii)  $y_1 = \cos x, y_2 = \sin x, W(y_1, y_2) = 1, r(x) = x \sin x$ . Now

$$u = - \int y_2 r/W \, dx = -\frac{x^2}{4} + \frac{x \sin 2x}{4} + \frac{\cos 2x}{8}$$

$$v = \int y_1 r/W \, dx = -\frac{x \cos 2x}{4} + \frac{\sin 2x}{8}$$

Thus

$$y_p = \frac{\cos x}{8} + \frac{x \sin x}{4} - \frac{x^2 \cos x}{4}$$

General solution: (absorbing first term of  $y_p$  in the homogeneous solution)

$$y = A \cos x + B \sin x + \frac{x \sin x}{4} - \frac{x^2 \cos x}{4}$$

(iii) (ii)  $y_1 = \cos x, y_2 = \sin x, W(y_1, y_2) = 1, r(x) = \cot^2 x$ . Now

$$u = - \int y_2 r/W \, dx = -\ln(\operatorname{cosec} x - \cot x) - \cos x$$

$$v = \int y_1 r/W \, dx = -\operatorname{cosec} x - \sin x$$

Thus

$$y_p = -2 - \cos x \ln(\operatorname{cosec} x - \cot x)$$

General solution:

$$y = A \cos x + B \sin x - 2 - \cos x \ln(\operatorname{cosec} x - \cot x)$$

(iv)  $y_1 = x$  is a solution of the homogeneous part. To find another linearly independent solution we assume  $y = xu$ . This gives

$$u'' - u' = 0 \implies u' - u = 1 \implies u = e^x - 1 \implies y = xe^x - x$$

Since  $y_1 = x$ , we take  $y_2 = xe^x$ . The nonhomogeneous part is written as

$$y'' - \frac{x+2}{x}y' + \frac{(x+2)}{x^2}y = x.$$

Thus  $r(x) = x$  and  $W(y_1, y_2) = x^2 e^x$ . Now

$$u = - \int y_2 r/W \, dx = -x$$



and

$$v = \int y_1 r / W \, dx = -e^{-x}$$

Thus  $y_p = -x - x^2$ .

General solution: (absorbing first term of  $y_p$  in the homogeneous solution)

$$y = x(A + Be^x) - x^2.$$

- 19.** Find the general solution of a 7th-order homogeneous linear differential equation with constant coefficients whose characteristic polynomial is  $p(m) = m(m^2 - 3)^2(m^2 + m + 2)$ .

**Solution:**

$m = 0, \pm\sqrt{3}, \pm\sqrt{3}, -1/2 \pm i\sqrt{7}/2$ . So general solution:

$$y = c_1 + c_2 e^{\sqrt{3}x} + c_3 x e^{\sqrt{3}x} + c_4 e^{-\sqrt{3}x} + c_5 e^{-\sqrt{3}x} + c_6 e^{-x/2} \cos(\sqrt{7}x/2) + c_7 e^{-x/2} \sin(\sqrt{7}x/2).$$

## Initial Value Problem vs. Boundary Value Problem

A second-order *initial value problem* consists of a second-order ordinary differential equation  $y''(t) = F(t, y(t), y'(t))$  and initial conditions  $y(t_0) = y_0$ ,  $y'(t_0) = y'_0$  where  $t_0, y_0, y'_0$  are numbers.

It might seem that there are more than one ways to present the initial conditions of a second order equation. Instead of locating both initial conditions  $y(t_0) = y_0$  and  $y'(t_0) = y'_0$  at the same point  $t_0$ , couldn't we take them at different points, for examples  $y(t_0) = y_0$  and  $y(t_1) = y_1$ ; or  $y'(t_0) = y'_0$  and  $y'(t_1) = y'_1$ ? The answer is NO. **All the initial conditions in an initial value problem must be taken at the same point  $t_0$ .** The sets of conditions above where the values are taken at different points are known as *boundary conditions*. A boundary value problem does not have the existence and uniqueness guaranteed.

Example: Every function of the form  $y = C \sin(t)$ , where  $C$  is a real number satisfies the boundary value problem  $y'' + y = 0$ ,  $y(0) = 0$ ,  $y(\pi) = 0$ . Therefore, the problem has infinitely many solutions, even though  $p(t) = 0$ ,  $q(t) = 1$ ,  $r(t) = 0$  are all continuous everywhere.