

## Lec 10/31

Tuesday, October 31, 2017 10:42

$$L = P(D) : C^{(n)}(\mathbb{R}) \rightarrow C(\mathbb{R})$$

$$P \in \mathbb{C}[x], \quad \deg(P) = n, \quad D(f) = f'$$

Solutions of  $L(y) = 0$  are

$$\begin{aligned} &e^{r_1 x}, x e^{r_1 x}, \dots, x^{m_1-1} e^{r_1 x} \\ &\vdots \\ &e^{r_s x}, \dots, x^{m_s-1} e^{r_s x} \end{aligned}$$

where  $(r_1, \dots, r_s)$  are roots of  $P$  w/ multiplicity  $(m_1, \dots, m_s)$ .

these solns are linearly independent.

All solns of  $L(y) = 0$  are linear combos of these:

$$\text{Ex: } y''' - 3iy'' - 3y' + iy = 0$$

$$r^3 - 3ir^2 - 3r + i = 0$$

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$$(r - i)^3$$

$$\text{solns are } e^{ix}, x e^{ix}, x^2 e^{ix}.$$

Initial Value problem:

$$L(y) = 0$$

$$y(x_0) = \alpha_0$$

$$\vdots$$

$$y^{(n-1)}(x_0) = \alpha_{n-1}$$

Thm 1: any IVP has a soln at least.

Proof: Let  $\{y_1, \dots, y_n\}$  be the linearly independent solutions described above.

Look for some  $y = c_1 y_1 + \dots + c_n y_n$

$$\text{solve } c_1 y_1(x_0) + \dots + c_n y_n(x_0) = \alpha_0$$

$$\vdots$$

$$c_1 y_1^{(n-1)}(x_0) + \dots + c_n y_n^{(n-1)}(x_0) = \alpha_{n-1}$$

Since

$$W(x) = e^{-\alpha_1 x} W(x)$$

Determinant of this system is  $W(x_0) \neq 0$

Since  $y_i$  are lin. indep. solns of  $L(y) = 0$ .

So there is a soln.