

* Properties of Homogeneous Eqs ($b=0$)

We focus on $y'' + a_1(t)y' + a_0(t)y = 0$

Notation: $\mathcal{L}(y) = y'' + a_1(t)y' + a_0(t)y$
operator : a function on functions.

(1) Linearity:

Thm: $\left[\mathcal{L}(c_1 y_1 + c_2 y_2) = c_1 \mathcal{L}(y_1) + c_2 \mathcal{L}(y_2) \right]$

Proof

$$\begin{aligned} \underline{\mathcal{L}(c_1 y_1 + c_2 y_2)} &= (c_1 y_1 + c_2 y_2)'' + a_1 (c_1 y_1 + c_2 y_2)' \\ &\quad + a_0 (c_1 y_1 + c_2 y_2) \\ &= c_1 y_1'' + c_2 y_2'' + a_1 c_1 y_1' + a_1 c_2 y_2' \\ &\quad + a_0 c_1 y_1 + a_0 c_2 y_2 \\ &= c_1 (y_1'' + a_1 y_1' + a_0 y_1) + \\ &\quad + c_2 (y_2'' + a_1 y_2' + a_0 y_2) \\ &= c_1 \mathcal{L}(y_1) + c_2 \mathcal{L}(y_2) \quad \square \end{aligned}$$

(2) Superposition

Thm: $\left[\mathcal{L}(y_1) = 0, \mathcal{L}(y_2) = 0 \Rightarrow \mathcal{L}(c_1 y_1 + c_2 y_2) = 0 \right]$

Proof: $\mathcal{L}(c_1 y_1 + c_2 y_2) = c_1 \underbrace{\mathcal{L}(y_1)}_0 + c_2 \underbrace{\mathcal{L}(y_2)}_0 = 0$ □

(3) General Solution

Thm: If y_1, y_2 , with $y_1 \neq c y_2$,
are sol. of $L(y) = 0$,
Then **every** solution y
of $L(y) = 0$ is
$$y(x) = c_1 y_1(x) + c_2 y_2(x)$$

Remark: y_1, y_2 with $y_1 \neq c y_2$, $L(y_1) = 0 = L(y_2)$
are called **fundamental solutions**.

Example (Hw) (Superposition Property)

(a) y_1 is sol. of $y'' + a_1 y' + a_0 y = 0$. (1)

(b) y_2 is sol. of $y'' + a_1 y' + a_0 y = \cos(2t)$ (2)

Then (T/F) $\underbrace{\hspace{10em}}_{=L(y)}$

(1) $y_1 + y_2$ solves (1). (F)

$$L(y_1 + y_2) = L(y_1) + L(y_2) = 0 + \cos(2t)$$

(2) $y_1 + y_2$ solves (2) (T)

(3) $2y_1$ solves (1) (T)

$$L(2y_1) = 2L(y_1) = 2(0) = 0.$$

(4) $2y_2$ solves (2) (F)

$$\mathcal{L}(2y_2) = 2 \mathcal{L}(y_2) = 2 \cos(2t) \neq \cos(2t)$$

□

Remark: If $\mathcal{L}(y_h) = 0$, and $\mathcal{L}(y_2) = b(t)$
Then $\mathcal{L}(y_2(t) + c_1 y_h(t)) = b(t)$.

Example: Show $y_1 = e^{-3t}$, $y_2 = e^{2t}$ are
fund. sols. of
$$\underbrace{y'' + y' - 6y = 0}_{=\mathcal{L}(y) \rightarrow \textcircled{1}}$$

Sol: $y_1 = e^{-3t} \neq c_0 e^{2t} = y_2$ ✓

$$\begin{aligned} \mathcal{L}(y_1) &= \mathcal{L}(e^{-3t}) = (e^{-3t})'' + (e^{-3t})' - 6e^{-3t} \\ &= 9e^{-3t} - 3e^{-3t} - 6e^{-3t} \\ &= (9 - 3 - 6)e^{-3t} \\ &= 0 \end{aligned}$$

Show $\mathcal{L}(y_2) = 0$.

□

Example : $y = 3$ is sol of $\underbrace{y'' + y' - 6y = -18}_{=L(y) \rightarrow \textcircled{2}}$.
Find infinitely many more sols.

Sol: $\underbrace{L(y) = L(3) = 3'' + 3' - 6(3) = -18}_{\checkmark}$

We know from previous Ex: $y_1 = e^{-3t}$, $y_2 = e^{2t}$ are solutions of

$$\underbrace{L(y_1) = L(e^{-3t}) = 0}_{\checkmark}, \quad \underbrace{L(y_2) = L(e^{2t}) = 0}_{\checkmark}$$

So $\underbrace{y = 3 + c_1 e^{-3t}}_{\checkmark}$, satisfies

$$\begin{aligned} \underbrace{L(y) = L(3 + c_1 e^{-3t})}_{\checkmark} &= L(3) + c_1 L(e^{-3t}) \\ &= L(y) + c_1 \cdot 0 \\ &= -18 \end{aligned}$$

Also $\underbrace{y = 3 + c_2 e^{2t}}_{\checkmark}$

$$\begin{aligned} \underbrace{L(y) = L(3 + c_2 e^{2t})}_{\checkmark} &= L(3) + c_2 L(e^{2t}) \\ &= -18 + c_2 \cdot 0 \\ &= -18 \end{aligned}$$

$$\left[\begin{array}{l} \underbrace{y(t) = 3 + c_1 e^{-3t} + c_2 e^{2t}}_{\checkmark} \\ \text{satisfies } L(y) = -18 \end{array} \right]$$

Example : Find the maximum domain where the sol. of IVP is certain to exist,

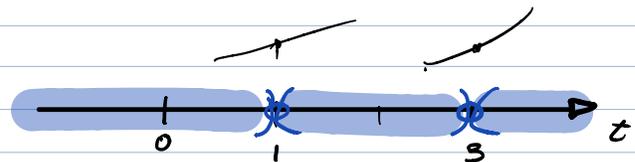
$$(t-1)y'' - 3ty' + \frac{4(t-1)}{(t-3)}y = t(t-1)$$

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

Sol:

$$y'' - \underbrace{\frac{3t}{(t-1)}}_{=a_1} y' + \underbrace{\frac{4}{(t-3)}}_{=a_0} y = \underbrace{t}_{=b}$$

The eq is defined on



$$(-\infty, 1) \cup (1, 3) \cup (3, \infty)$$

The solution is defined (for certain) on

$$(-\infty, 1) \text{ or } (1, 3) \text{ or } (3, \infty)$$

The IC is at $t_0 = 2 \in (1, 3)$.

So $y(t)$ is certain to exist on

$$D_y = (1, 3)$$

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