

Homogeneous Linear ODEs with Constant Coefficients

① $4y'' + y' = 0$

Char. Eq.: $4m^2 + m = 0$
 $m(4m + 1) = 0$
 $m = 0, -1/4$

$$y = c_1 + c_2 e^{-x/4}$$

② $y'' - 36y = 0$

Char. Eq.: $m^2 - 36 = 0$
 $(m - 6)(m + 6) = 0$
 $m = 6, -6$

$$y = c_1 e^{6x} + c_2 e^{-6x}$$

③ $12y'' - 5y' - 2y = 0$

Char. Eq.: $12m^2 - 5m - 2 = 0$
 $\Delta = 25 + 96 = 121$
 $m = \frac{5 \pm 11}{24} = \frac{2}{3}, -\frac{1}{4}$

$$y = c_1 e^{2/3x} + c_2 e^{-1/4x}$$

④ $y'' - 4y' + 5y = 0$

Char. Eq.: $m^2 - 4m + 5 = 0$
 $\Delta = 16 - 20 = -4$
 $m = \frac{4 \pm 2i}{2} = 2 \pm i$

$$y = e^{2x} (c_1 \sin x + c_2 \cos x)$$

⑤ $3y'' + 2y' + y = 0$

Char. Eq.: $3m^2 + 2m + 1 = 0$
 $\Delta = 4 - 12 = -8$
 $m = \frac{-2 \pm 2\sqrt{2}i}{6}$
 $= -\frac{1}{3} \pm \frac{\sqrt{2}}{3}i$

$$y = e^{-x/3} \left(c_1 \sin\left(\frac{\sqrt{2}}{3}x\right) + c_2 \cos\left(\frac{\sqrt{2}}{3}x\right) \right)$$

$$\textcircled{6} \quad y''' + y'' - 2y = 0$$

$$\text{Char. Eq.}: m^3 + m^2 - 2 = 0$$

$$m^3 - 1 + m^2 - 1 = 0$$

$$(m-1)(m^2+m+1) + (m-1)(m+1) = 0$$

$$(m-1)(m^2+2m+2) = 0$$

$$m=1$$

$$\Delta = 4 - 8 = -4$$

$$\frac{-2 \pm 2i}{2} \quad (-1 \pm i)$$

$$y = c_1 e^x + e^{-x} (c_2 \sin x + c_3 \cos x)$$

$$\textcircled{7} \quad y^{(4)} + y^{(3)} + y'' = 0$$

$$\text{Char. Eq.}: m^4 + m^3 + m^2 = 0$$

$$m^2(m^2+m+1) = 0$$

$$m=0 \quad \times 2$$

$$-\frac{1}{2} \pm \frac{\sqrt{3}}{2}i$$

$$y = c_1 + c_2 x + e^{-x/2} (c_3 \sin(\frac{\sqrt{3}}{2}x) + c_4 \cos(\frac{\sqrt{3}}{2}x))$$

$$\textcircled{8} \quad y''' + 3y'' + 3y' + y = 0$$

$$\text{Char. Eq.}: m^3 + 3m^2 + 3m + 1 = 0$$

$$(m+1)^3 = 0$$

$$m = (-1) \times 3$$

$$y = c_1 e^{-x} + c_2 x e^{-x} + c_3 x^2 e^{-x}$$

$$\textcircled{9} \quad y^{(5)} - 16y' = 0$$

$$\text{Char. Eq.}: m^5 - 16m = 0$$

$$m(m^4 - 16) = 0$$

$$m(m^2 - 4)(m^2 + 4) = 0$$

$$m(m-2)(m+2)(m^2+4) = 0$$

$$0 \quad 2 \quad -2 \quad \pm 2i$$

$$y = c_1 + c_2 e^{2x} + c_3 e^{-2x} + c_4 \sin(2x) + c_5 \cos(2x)$$

$$(10) \quad y^{(5)} + 5y^{(4)} - 2y''' - 10y'' + y' + 5y = 0$$

Char. Eq.: $m^5 + 5m^4 - 2m^3 - 10m^2 + m + 5 = 0$

$$(m+5)(m^4 - 2m^2 + 1) = 0$$

$$(m+5)(m^2 - 1)^2 = 0$$

$$(m+5)(m-1)^2(m+1)^2 = 0$$

$$\begin{matrix} \downarrow & \downarrow & \downarrow \\ \textcircled{-5} & \textcircled{1} \times 2 & \textcircled{-1} \times 2 \end{matrix}$$

$$y = c_1 e^{-5x} + c_2 e^x + c_3 x e^x + c_4 e^{-x} + c_5 x e^{-x}$$

$$(11) \quad y^{(4)} - 7y'' - 18y = 0$$

Char. Eq.: $m^4 - 7m^2 - 18 = 0$

$$u = m^2$$

$$u^2 - 7u - 18 = 0$$

$$(u-9)(u+2) = 0$$

$$u = 9; u = -2$$

$$m^2 = 9; m^2 = -2$$

$$\textcircled{3} \textcircled{-3} \quad \textcircled{\pm i\sqrt{2}}$$

$$y = c_1 e^{3x} + c_2 e^{-3x} + c_3 \sin(\sqrt{2}x) + c_4 \cos(\sqrt{2}x)$$

$$(12) \quad y^{(5)} - 2y^{(4)} + 17y''' = 0$$

Char. Eq.: $m^5 - 2m^4 + 17m^3 = 0$

$$m^3(m^2 - 2m + 17) = 0$$

$$\textcircled{0} \times 3$$

$$\Delta = 4 - 4 \cdot 17 = -4.16$$

$$m = \frac{2 \pm 8i}{2}$$

$$= \textcircled{1 \pm 4i}$$

$$y = c_1 + c_2 x + c_3 x^2 + e^x (c_4 \sin(4x) + c_5 \cos(4x))$$

13) $y'' + 16y = 0$; $y(0) = 2$, $y'(0) = -2$.

Char. Eq.: $w^2 + 16 = 0$
 $w = \pm 4i$

$$y = C_1 \sin(4x) + C_2 \cos(4x)$$

$$2 = y(0) = C_2 \Rightarrow C_2 = 2$$

$$\Rightarrow y' = 4C_1 \cos(4x) - 4C_2 \sin(4x)$$

$$-2 = y'(0) = 4C_1 \Rightarrow C_1 = -1/2$$

$$y = -\frac{1}{2} \sin(4x) + 2 \cos(4x)$$

14) $y'' - y = 0$; $y(0) = y'(0) = 1$.

Char. Eq.: $w^2 - 1 = 0$
 $(w-1)(w+1) = 0$
 ① -1

$$\Rightarrow y = C_1 e^x + C_2 e^{-x}; 1 = y(0) = C_1 + C_2$$

$$y' = C_1 e^x - C_2 e^{-x}; 1 = y'(0) = C_1 - C_2$$

$$\begin{cases} C_1 + C_2 = 1 \\ C_1 - C_2 = 1 \end{cases}$$

$$\oplus \quad 2C_1 = 2$$

$$C_1 = 1 \Rightarrow C_2 = 0$$

$$y = e^x$$

15) $y'' + y = 0$; $y(\pi/3) = 0$; $y'(\pi/3) = 2$

$$w^2 + 1 = 0$$

$$w = \pm i$$

$$y = C_1 \sin x + C_2 \cos x \Rightarrow y(\pi/3) = C_1 \cdot \frac{\sqrt{3}}{2} + C_2 \cdot \frac{1}{2} = 0$$

$$y' = C_1 \cos x - C_2 \sin x \Rightarrow y'(\pi/3) = C_1 \cdot \frac{1}{2} - C_2 \cdot \frac{\sqrt{3}}{2} = 2$$

$$\begin{cases} C_1 \sqrt{3} + C_2 = 0 \\ C_1 - C_2 \sqrt{3} = 4 \end{cases}$$

$$\begin{cases} C_1 \sqrt{3} + C_2 = 0 \\ C_1 \sqrt{3} - 3C_2 = 4\sqrt{3} \end{cases}$$

$$\ominus \quad 4C_2 = -4\sqrt{3}$$

$$C_2 = -\sqrt{3} \Rightarrow C_1 = 1$$

$$y = \sin x - \sqrt{3} \cos x$$

⑩ $y''' + 12y'' + 36y' = 0$; $y(0) = 0, y'(0) = 1, y''(0) = -7.$

$$m^3 + 12m^2 + 36m = 0$$

$$m(m^2 + 12m + 36) = 0$$

$$m(m+6)^2 = 0$$

① ② × 2

$$y = c_1 + c_2 e^{-6x} + c_3 x e^{-6x}$$

$$y' = -6c_2 e^{-6x} + c_3 e^{-6x} - 6c_3 x e^{-6x}$$

$$y'' = +36c_2 e^{-6x} - 6c_3 e^{-6x} - 6c_3 e^{-6x} + 36c_3 x e^{-6x}$$

$$\begin{cases} 0 = y(0) = c_1 + c_2 \\ 1 = y'(0) = -6c_2 + c_3 \\ -7 = y''(0) = 36c_2 - 6c_3 - 6c_3 \end{cases}$$

$$\begin{cases} c_1 + c_2 = 0 \rightarrow c_1 = -c_2 \\ -6c_2 + c_3 = 1 \\ 36c_2 - 12c_3 = -7 \end{cases}$$

$$-6c_2 + c_3 = 1$$

$$3c_2 - c_3 = -\frac{7}{12}$$

$$\oplus \quad -3c_2 = \frac{5}{12} \Rightarrow c_2 = -\frac{5}{36} \Rightarrow c_1 = \frac{5}{36}$$

$$c_3 = 1 + 6c_2 = 1 - \frac{5}{6} = \frac{1}{6} \quad c_3 = \frac{1}{6}$$

$$y = \frac{5}{36} - \frac{5}{36} e^{-6x} + \frac{1}{6} x e^{-6x}$$

(17) $y'' - 10y' + 25y = 0$; $y(0) = 1, y(1) = 0$

$$m^2 - 10m + 25 = 0$$

$$(m - 5)^2 = 0$$

$$\textcircled{5} \times 2$$

$$y = c_1 e^{5x} + c_2 x e^{5x}$$

$$y' = 5c_1 e^{5x} + c_2 e^{5x} + 5c_2 x e^{5x} \rightsquigarrow nm \text{ (not needed)}$$

$$1 = y(0) = c_1 \quad \textcircled{c_1 = 1}$$

$$0 = y(1) = c_1 e^5 + c_2 e^5 \Rightarrow c_2 e^5 = -e^5 \Rightarrow \textcircled{c_2 = -1}$$

$$y = e^{5x} - x e^{5x}$$

(18) $y'' + y = 0$; $y'(0) = 0, y'(\pi/2) = 2$

$$m^2 + 1 = 0$$

$$m = \pm i$$

$$y = c_1 \cos x + c_2 \sin x$$

$$y' = -c_1 \sin x + c_2 \cos x$$

$$0 = y'(0) = c_2 \Rightarrow \textcircled{c_2 = 0}$$

$$2 = y'(\pi/2) = -c_1 \Rightarrow \textcircled{c_1 = -2}$$

$$y = -2 \cos x$$

(19) $y'' - y = 0$; $y(0) = 1, y'(1) = 0$

$$m^2 - 1 = 0$$

$$(m - 1)(m + 1) = 0$$

$$\textcircled{1} \quad \textcircled{-1}$$

$$y = c_1 e^x + c_2 e^{-x}$$

$$y' = c_1 e^x - c_2 e^{-x}$$

$$1 = y(0) = c_1 + c_2$$

$$0 = y'(1) = c_1 e - c_2 e^{-1}$$

$$\begin{cases} c_1 + c_2 = 1 \\ c_1 - c_2 = 0 \end{cases} \quad \begin{cases} c_2 = e^2 / (1 + e^2) \\ c_1 = 1 / (1 + e^2) \end{cases}$$

(20) $y'' + 4y = 0$; $y(0) = 0, y(\pi) = 0$

$$m^2 + 4 = 0 \quad \textcircled{\pm 2i}$$

$$y = c_1 \sin(2x) + c_2 \cos(2x)$$

$$\begin{aligned} 0 = y(0) &= c_2 \Rightarrow \textcircled{c_2 = 0} \\ 0 = y(\pi) &= c_2 \Rightarrow \textcircled{c_2 = 0} \end{aligned} \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} c_1 \text{ can be anything!}$$

$$y = c \sin(2x) \quad (\text{as many solutions})$$

(21) Roots of char. eqn.: $m_1 = 4$; $m_2 = m_3 = -3$.

$$\Rightarrow \text{Char. eqn.: } (m-4)(m+3)^2 = 0$$

$$(m-4)(m^2+6m+9) = 0$$

$$m^3+6m^2+9m-4m^2-24m-36 = 0$$

$$m^3+2m^2-15m-36 = 0$$

$$y''' + 2y'' - 15y' - 36y = 0$$

(22) Roots of char. eqn.: $m_1 = 1$; $m_2 = 2+i$; $m_3 = 2-i$.

$$\Rightarrow \text{Char. eqn.: } (m-1)(m-2-i)(m-2+i) = 0$$

$$(m-1)((m-2)^2+1)$$

$$(m-1)(m^2-4m+5)$$

$$m^3 - 4m^2 + 5m$$

$$- m^2 + 4m - 5$$

$$m^3 - 5m^2 + 9m - 5$$

$$y''' - 5y'' + 9y' - 5y = 0$$

(23) $4e^{6x}$, πe^{-2x}

these are coefficients, don't really matter here.

What does matter: the roots of the char. eqn. are 6 and -2

$$(m-6)(m+2) = m^2 - 4m - 12$$

$$y'' - 4y' - 12y = 0$$

(24) $100 \cos(4x)$, $-20 \sin(4x)$

Roots of char. eqn.: $\pm 4i$

$$m^2 + 16 = 0$$

$$y'' + 16y = 0$$