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5.2 CONSTANT COEFFICIENT HOMOGENEOUS EQUATIONS

$$ay'' + by' + cy = 0$$

char. poly: $ar^2 + br + c = 0 \leftarrow \text{QUAD. EQN} \therefore r = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$

CASE 1:

$$r_1 \neq r_2, y_1 = e^{r_1 x}, y_2 = e^{r_2 x}$$

CASE 2:

$$r_1 = r_2, y_1 = e^{r_1 x}, y_2 = xe^{r_1 x}$$

CASE 3:

$$r_1 = \lambda + i\omega, r_2 = \lambda - i\omega, y_1 = e^{ix} \sin(\omega x), y_2 = e^{ix} \cos(\omega x)$$

Solve $y'' + 4y' + 13y = 0 \rightarrow \text{char. poly: } r^2 + 4r + 13 = 0 \dots r = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} = -2 \pm 3i \therefore r_1 = -2 + 3i, r_2 = -2 - 3i$

$\lambda = -2$ (real), $\omega = 3$ (imaginary) $\therefore y_1 = e^{-2x} \sin(3x), y_2 = e^{-2x} \cos(3x) \rightarrow \text{gen. sol'n: } C_1 e^{-2x} \sin(3x) + C_2 e^{-2x} \cos(3x)$

$$y_1 = e^{-x}, y_2 = xe^{-x} \rightarrow \text{gen. sol'n: } y = C_1 e^{-x} + C_2 x e^{-x}$$

5.3 NON-HOMOGENEOUS LINEAR 2nd ORDER EQUATIONS

$$y'' + p(x)y' + q(x)y = f(x)$$

$$\text{Gen. Sol'n: } y = y_p + c_1 y_1 + c_2 y_2$$

y_p determined by $f(x)$, ex. if $f(x) = \text{linear}$ then $y_p = Ax + B$, if $f(x) = \text{quad.}$, $y_p = Ax^2 + Bx + C$.

STEP 1: Find char. poly like in 5.2, determine the case, you should have y_1, y_2

STEP 2: Find part. sol'n y_p , if quad: $y_p = Ax^2 + Bx + C, y_p' = 2Ax + B, y_p'' = 2A$

plug into \star (LS of $f(x)$), simplify then make = RS, use matrix to add like coefficients, find A, B, C,

Plug back into $y_p \therefore y = Ax^2 + Bx + C + c_1 y_1 + c_2 y_2 \leftarrow \text{Gen. sol'n}$

if linear: $y_p = Ax + B, y_p' = A, y_p'' = 0$ follow same steps \star

5.4 UNDETERMINED COEFFICIENTS

$$ay'' + by' + cy = g(x)$$

\therefore some # R-polynomial

DO STEP 1, then STEP 2: write $y = ue^{rx}$, then find y' and y'' from it ($y' = e^{rx}(u' + ru)$, $y'' = e^{rx}(u'' + 2ru' + r^2u)$)

plug y, y', y'' into LS, STEP 3: follow 5.3 STEP 2 to find part. sol'n of $au'' + bu' + cu = g(x)$ [use u instead of y_p]

STEP 4: multiply up w/ e^{rx} so (up) $e^{rx} \leftarrow$ this will be the part. sol'n final answer

$$5.6 \text{ REDUCTION OF ORDER } y = u_p e^{rx} \leftarrow \text{gen. sol'n}$$

$$P_0(x)y'' + P_1(x)y' + P_2(x)y = 0$$

Given one solution, y_1 ,

STEP 1: write $y = u_1 y_1, y' = u_1'y_1 + u_1 y_1', y'' = u_1''y_1 + u_1'y_1' + u_1'y_1 + u_1 y_1'' \rightarrow$ plug these into LS

simplify, then make $u' = z, u'' = z'$ for substitution

5.7 Variation of Parameters

$$P_0(x)y'' + P_1(x)y' + P_2(x)y = f(x) \star$$

set $y_p = u_1 y_1 + u_2 y_2$ ~~longer method~~ $y = u_1 y_1 + u_2 y_2 \leftarrow \text{gen. sol'n}$

Assume $u_1'y_1 + u_2'y_2 = 0$, find $y_p' + y_p'' \in$ plug into \star to get eq(2)

Solve using matrix \star , after getting u_1 or u_2 , Integrate for u_1 or u_2 , then find the other one

plug findings into gen. sol'n for final answer

$$\frac{d}{dx} (\ln|x|) = \frac{1}{x}, \int \frac{1}{x} dx = \ln|x| \quad \frac{d}{dx} (\sin x) = \cos x, \int \cos x dx = \sin x \quad \frac{d}{dx} (\cos x) = -\sin x, \int \sin x dx = -\cos x$$

$$\frac{d}{dx} \tan x = \sec^2 x, \int \sec^2 x dx = \tan x \quad \frac{d}{dx} \sec x = \sec x \quad \int \sec x \tan x dx = \sec x$$

$$\frac{d}{dx} (\sin^{-1} x) = \frac{1}{\sqrt{1-x^2}}, \int \frac{1}{\sqrt{1-x^2}} dx = \sin^{-1} x \quad \frac{d}{dx} \tan^{-1} x = \frac{1}{1+x^2}, \int \frac{1}{1+x^2} dx = \tan^{-1} x$$

$$\frac{d}{dx} (\sec^{-1} x) = \frac{1}{x \sqrt{x^2-1}}, \int \frac{1}{x \sqrt{x^2-1}} dx = \sec^{-1} |x| \quad \text{IBP } \int u dv = \text{Use LIATE to find } u, @ \text{simplify then } u \cdot v - \int v \cdot du \quad \text{the rest is } dv \quad \text{use sub. if complex}$$

$$\sin \theta = \frac{1}{\sec}, \cos \theta = \frac{1}{\sec}, \tan \theta = \frac{1}{\sec}, \csc \theta = \frac{1}{\sin}, \sec \theta = \frac{1}{\cos}, \cot \theta = \frac{\cos}{\sin} \quad \frac{d}{dx} \sec \theta = \frac{\sin \theta}{\cos^2 \theta}$$