

$$e^{i\theta} = \cos(\theta) + i \sin \theta$$

$$\cos(a+b) = \operatorname{Re}(\cos(a+b) + i \sin(a+b))$$

$$= \operatorname{Re}(e^{i(a+b)})$$

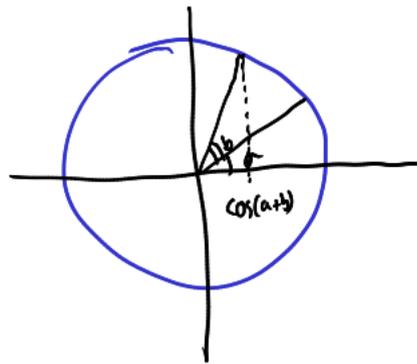
$$= \operatorname{Re}(e^{ia} e^{ib})$$

$$= \operatorname{Re}[(\cos(a) + i \sin(a))(\cos(b) + i \sin(b))]$$

$$= \operatorname{Re}[\cos(a)\cos(b) + \cos(a) i \sin(b) + i \sin(a)\cos(b) + i^2 \sin(a)\sin(b)]$$

$$\cos(a+b) = \cos(a)\cos(b) - \sin(a)\sin(b)$$

$$\sin(a+b) = \operatorname{Im}(e^{i(a+b)}) = \cos(a)\sin(b) + \sin(a)\cos(b)$$



# Linear differential equations

first-order:  $p y' + q y = g$  with  $p, q, g$  functions of  $t$

$$(p(t) y'(t) + q(t) y(t) = g(t))$$

second-order:  $p y'' + q y' + r y = g$  with  $p, q, r, g$  fns of  $t$

homogeneous:  $g = 0$

Lemma If  $y_h$  is a soln to  $p y'' + q y' + r y = 0$  (\*\*)  
and  $y_p$  is a soln to  $p y'' + q y' + r y = g$  (\*)  
then  $y = c y_h + y_p$  is a soln to (\*\*),  $c$  a constant.

Pf

$$\begin{aligned} p y'' + q y' + r y &= p(c y_h + y_p)'' + q(c y_h + y_p)' + r(c y_h + y_p) \\ &= p(c y_h'' + y_p'') + q(c y_h' + y_p') + r(c y_h + y_p) \end{aligned}$$

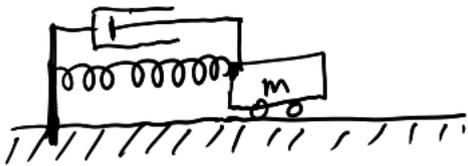
$$\begin{aligned} &= c(p y_h'' + q y_h' + r y_h) + (p y_p'' + q y_p' + r y_p) \\ &= c \cdot 0 + g \\ &= g. \end{aligned}$$

So  $y = c y_h + y_p$  is a soln to (\*)  $\square$

Lemma If  $y_1$  and  $y_2$  are solns to (\*\*),  
then  $y = y_1 - y_2$  is a soln to (\*\*).

Takeaway: solving homog. eqns is very important for solving general ones.

Lemma If  $y_1$  and  $y_2$  are solns to (\*\*),  
then  $y = c_1 y_1 + c_2 y_2$  is as well  
linear combination



$x(t)$  = position of cart

$$m x'' = F = F_{\text{spring}} + F_{\text{damper}} = -kx - \alpha x'$$

$$F_{\text{spring}} = -kx$$

$$F_{\text{damper}} = -\alpha x'$$

$$m x'' + \alpha x' + kx = 0$$

ex  $\alpha = 0, m = 1.$

$$x'' + kx = 0$$

$$\lambda^2 + k = 0$$

$$\lambda = \pm \sqrt{-k} = \pm i\sqrt{k}$$

$$x = A_1 e^{it\sqrt{k}} + A_2 e^{-it\sqrt{k}} = \dots = B_1 \cos(\sqrt{k}t) + B_2 \sin(\sqrt{k}t)$$

Guess:  $x = e^{ct}$

$$m(e^{ct})'' + \alpha(e^{ct})' + k(e^{ct})$$

$$= mc^2 e^{ct} + \alpha c e^{ct} + k e^{ct}$$

$$= (mc^2 + \alpha c + k) e^{ct}$$

$$mc^2 + \alpha c + k = 0 \quad \text{or} \quad e^{ct} = 0$$

never = 0

auxiliary equation  
or characteristic eqn

$$c = \frac{-\alpha \pm \sqrt{\alpha^2 - 4mk}}{2m}$$

$$= \lambda_1, \lambda_2$$

$$x = A_1 e^{\lambda_1 t} + A_2 e^{\lambda_2 t}$$

ex  $a=1, m=1$

$$x'' + x' + kx = 0$$

$$\lambda^2 + \lambda + k = 0$$

$$\lambda = \frac{-1 \pm \sqrt{1-4k}}{2}$$

Case I:  $1-4k > 0 \rightsquigarrow \frac{1}{4} > k$

$$x = A_1 e^{\left(\frac{1}{2} + \frac{\sqrt{1-4k}}{2}\right)t} + A_2 e^{\left(-\frac{1}{2} - \frac{\sqrt{1-4k}}{2}\right)t}$$

$$\frac{\sqrt{1-4k} - 1}{2}$$



$$0 \leq k < \frac{1}{4}$$

$$0 \leq 4k < 1$$

$$0 \geq -4k > -1$$

$$1 \geq 1-4k > 0$$