

Discussion 28: Second-Order Homogeneous Linear Equations

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- Theorem 1: If $y_1(x)$ and $y_2(x)$ are both solutions of the linear homogeneous equation

$$P(x)\frac{d^2y}{dx^2} + Q(x)\frac{dy}{dx} + R(x)y = G(x), \quad (1)$$

where $P, Q, R,$ and G are continuous functions, then the function

$$y(x) = c_1y_1(x) + c_2y_2(x)$$

is also a solution.

- Theorem 2: If $y_1(x)$ and $y_2(x)$ are linearly independent solutions of (1), where $P(x)$ is never 0, then the general solution is given by

$$y(x) = c_1y_1(x) + c_2y_2(x)$$

- General solution has 3 cases based on the discriminant
 - Case 1: $b^2 - 4ac > 0$ (real and distinct) $\rightarrow y = c_1e^{r_1x} + c_2e^{r_2x}$
 - Case 2: $b^2 - 4ac = 0$ (real and equal) $\rightarrow y = c_1e^{rx} + c_2xe^{rx}$
 - Case 3: $b^2 - 4ac < 0$ (complex numbers) $\rightarrow y = e^{ax}(c_1 \cos(Bx) + c_2 \sin(Bx))$

1. Find the general solution to the following differential equations:

- a. $y'' + y' - 6y = 0$

- b. $3\frac{d^2y}{dx^2} + \frac{dy}{dx} - y = 0$

- c. $4y'' + 12y' + 9y = 0$

- d. $y'' - 6y' + 13y = 0$

2. Solve the following initial value problems:

a. $y'' + y' - 6y = 0, \quad y(0) = 1, y'(0) = 0$

b. $y'' + y = 0, \quad y(0) = 2, y'(0) = 3$

3. Solve the following boundary value problem:

$y'' + 2y' + y = 0, \quad y(0) = 1, y'(1) = 3$