

Chapter 3 – Second-Order Linear Differential Equations

3.1 – Homogeneous Differential Equations with Constant Coefficients

In this chapter, we turn our attention to second-order linear DEs of the form:

$$\begin{aligned} P(t)y'' + Q(t)y' + R(t)y &= G(t) & \rightarrow G(t) = 0 \\ & \text{or} & \rightarrow y'' + p(t)y' + q(t)y = g(t) \\ & & \rightarrow \text{homogeneous} \end{aligned}$$

We will first focus on second-order linear homogeneous DEs where the coefficients of y , y' , and y'' are constants:

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

$a \neq 0$ and a, b, c are real numbers

Let's begin with a quick example that will lead to a more general approach.

Ex. Solve the IVP

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

What type of function has a second derivative = itself?

Guess exponential, $y = e^{rt}$, $y' = re^{rt}$, $y'' = r^2e^{rt}$

Substitute:

$$r^2e^{rt} - e^{rt} = 0$$

$$e^{rt}(r^2 - 1) = 0$$

$$r = \pm 1 \quad \leftarrow r^2 - 1 = 0 \quad \text{since } e^{rt} \neq 0 \text{ (assuming } r \in \mathbb{R})$$

$\Rightarrow y = e^t$ and $y = e^{-t}$ satisfy the DE

But does each satisfy the initial conditions? No.

What if we try $y =$ a linear combination of

$$y = c_1 e^t + c_2 e^{-t}, \quad y' = c_1 e^t - c_2 e^{-t}, \quad y'' = c_1 e^t + c_2 e^{-t}$$

Chapter 9 Nonlinear Differential Equations And Stability

Radhey Shyam Kaushal,D. Parashar



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