

Today

- I'm out of town Tuesday (Jan 28)
 - no office hours, no lecture,
 - read Variations of Parameters (3.6) - for interest, not on the exam.
- The geometry of homogeneous and nonhomogeneous matrix equations
- Solving nonhomogeneous equations
 - Method of undetermined coefficients

Second order, linear, constant coeff, **non**homogeneous (3.5)

- Our next goal is to figure out how to find solutions to nonhomogeneous equations like this one:

$$y'' - 6y' + 8y = \sin(2t)$$

- But first, a bit more on the connections between matrix algebra and differential equations . . .

Some connections to linear (matrix) algebra

- A homogeneous matrix equation has the form

$$A\bar{x} = \bar{0}$$

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$$L[y] = 0$$

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- A non-homogeneous differential equation has the form

$$L[y] = g(t)$$

Solutions to homogeneous matrix equations

- The matrix equation $A\bar{x} = \bar{0}$ could have (depending on A)

(A) no solutions.

(B) exactly one solution.

(C) a one-parameter family of solutions.

(D) an n-parameter family of solutions.

Choose the answer that is **incorrect**.

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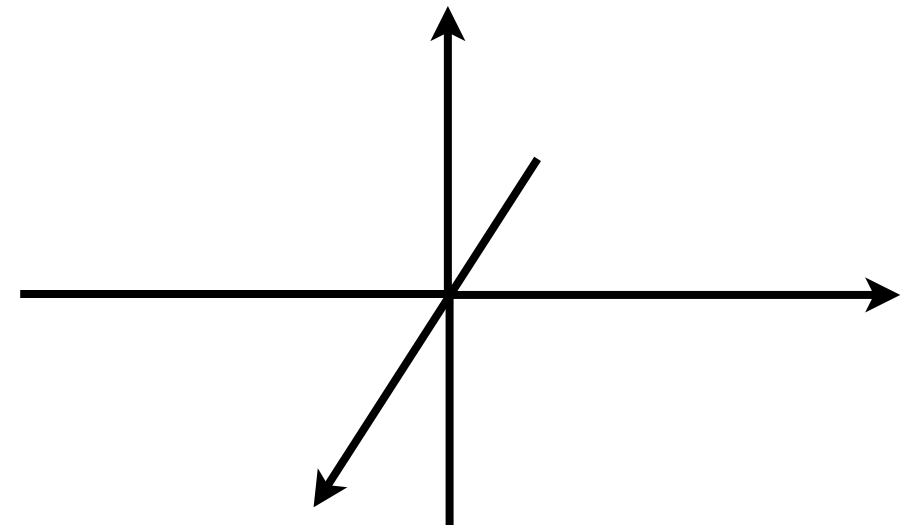
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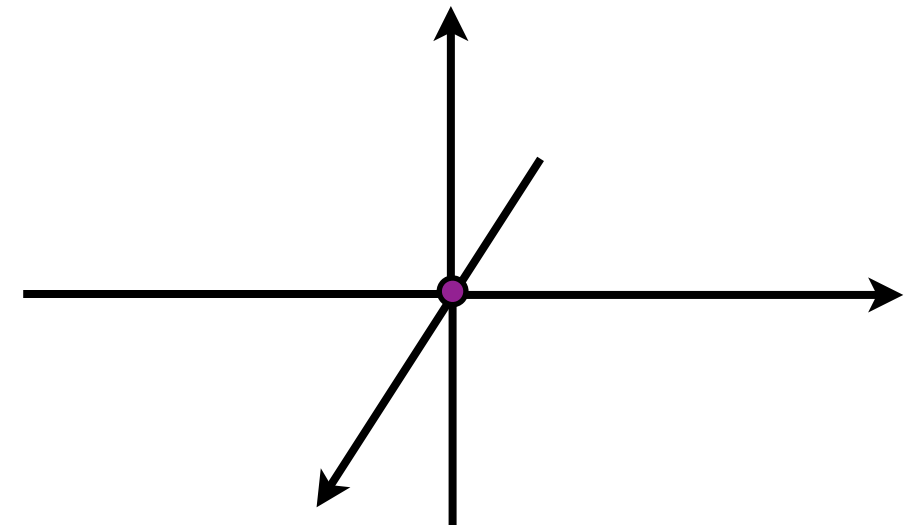
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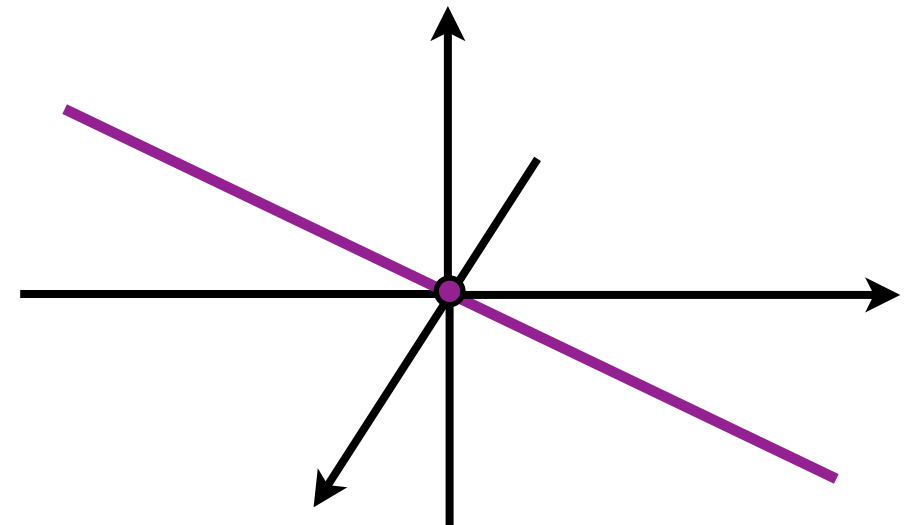
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Possibilities:

$$\bar{x} = C \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$$

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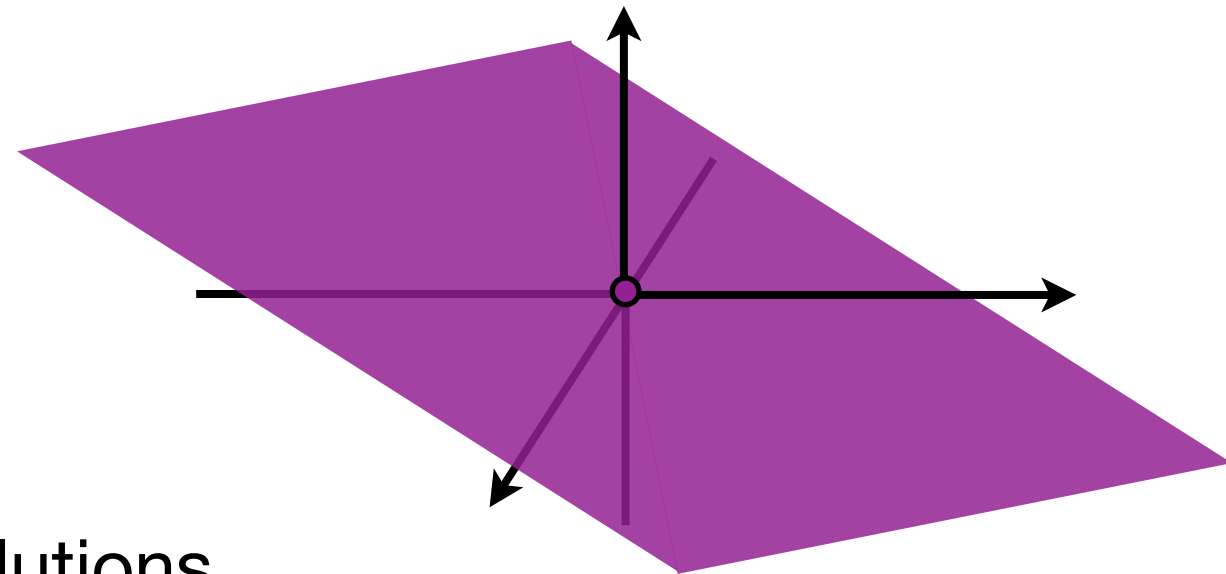
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Possibilities:

$$\bar{x} = C_1 \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} + C_2 \begin{pmatrix} 0 \\ 2 \\ 1 \end{pmatrix}$$

Solutions to homogeneous matrix equations

- **Example 1.** Solve the equation $A\bar{x} = \bar{0}$ where

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 1 & -1 & -2 \\ 2 & 1 & 1 \end{pmatrix}$$

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- so $x_1 - \frac{1}{3}x_3 = 0$ and $x_2 + \frac{5}{3}x_3 = 0$ and x_3 can be whatever (because it doesn't have a leading one).

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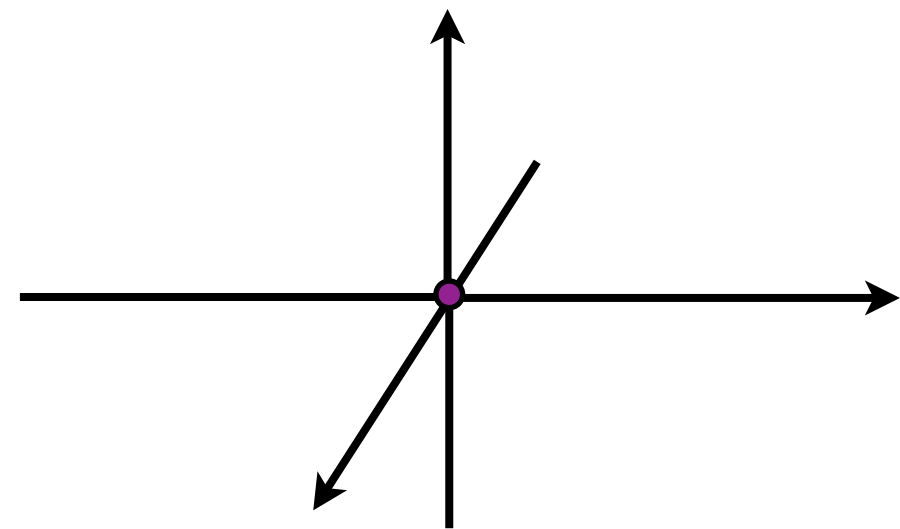
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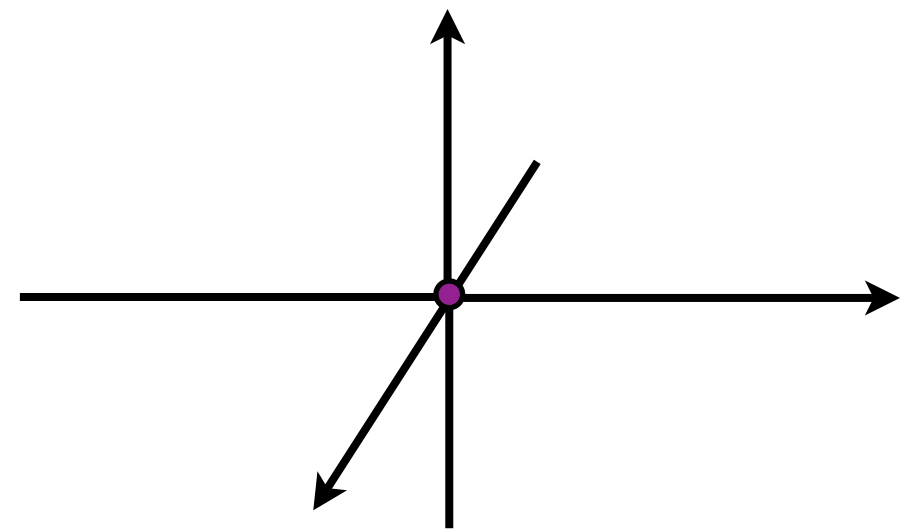
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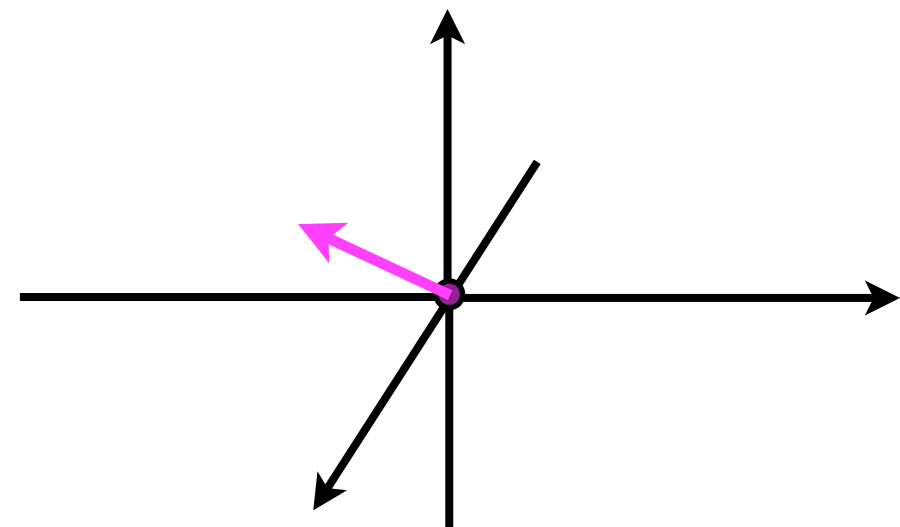
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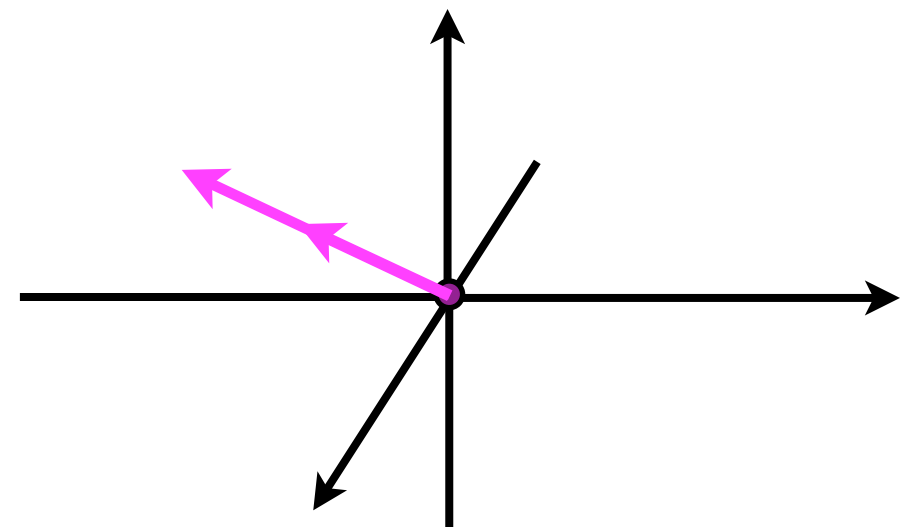
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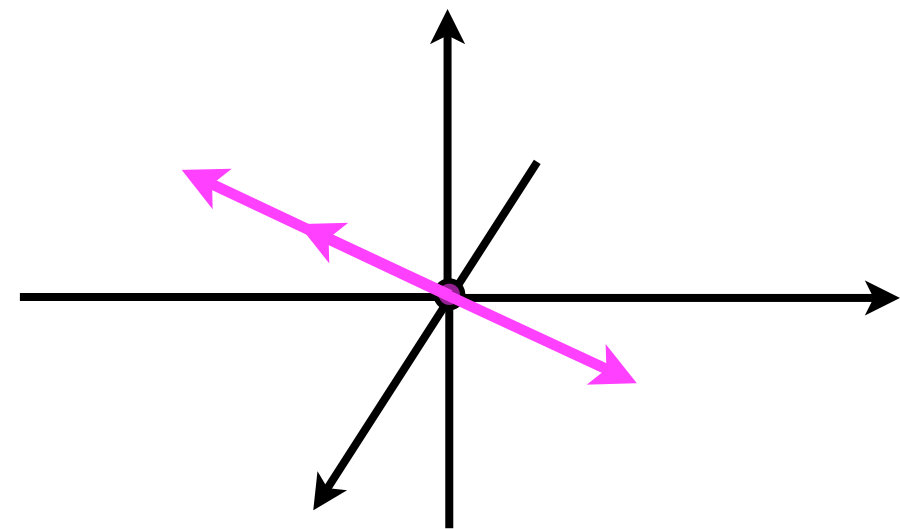
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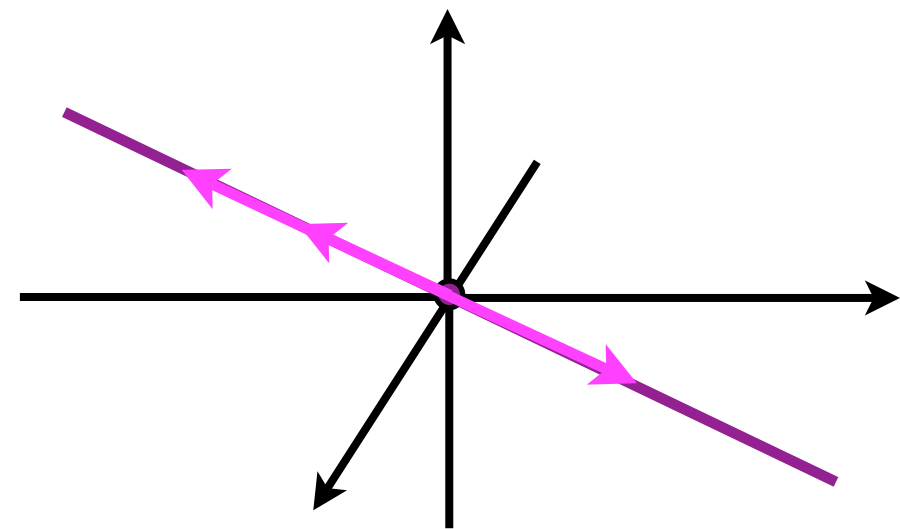
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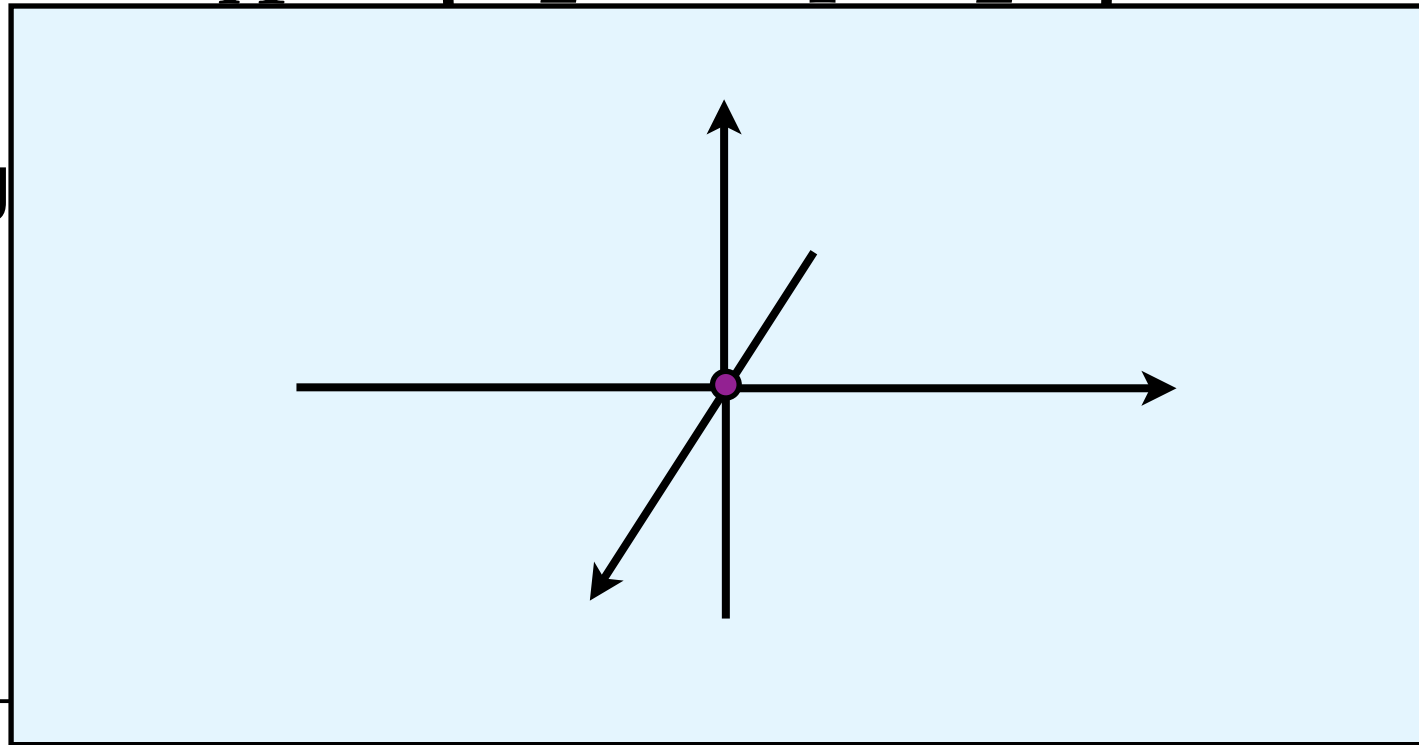
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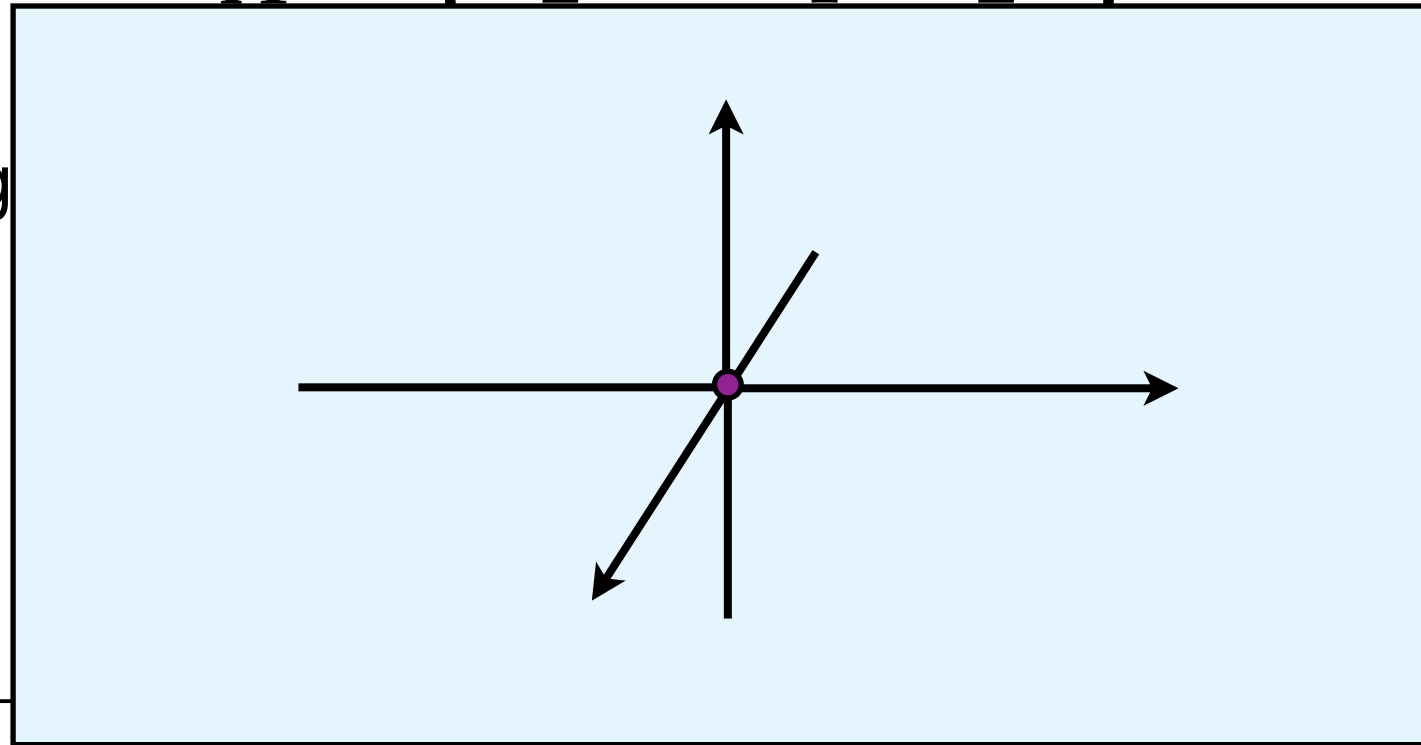
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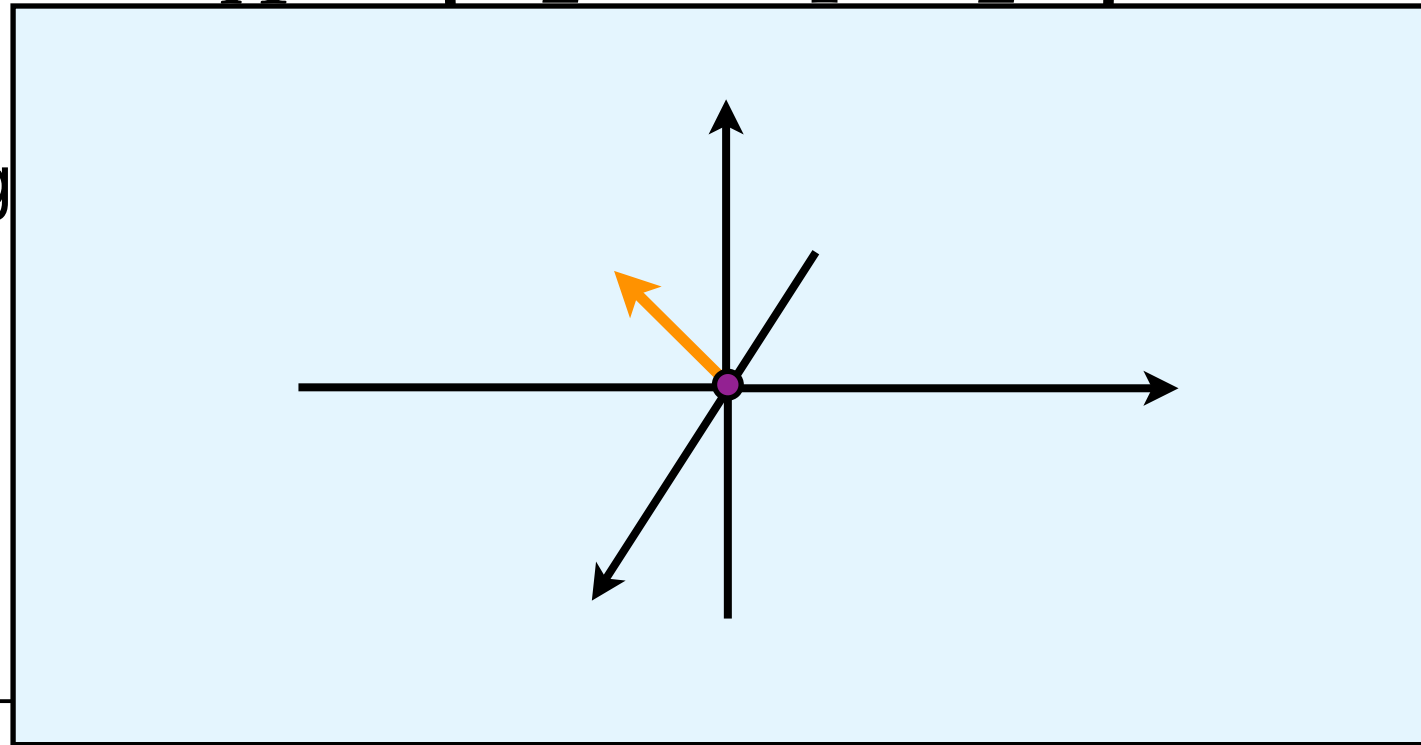
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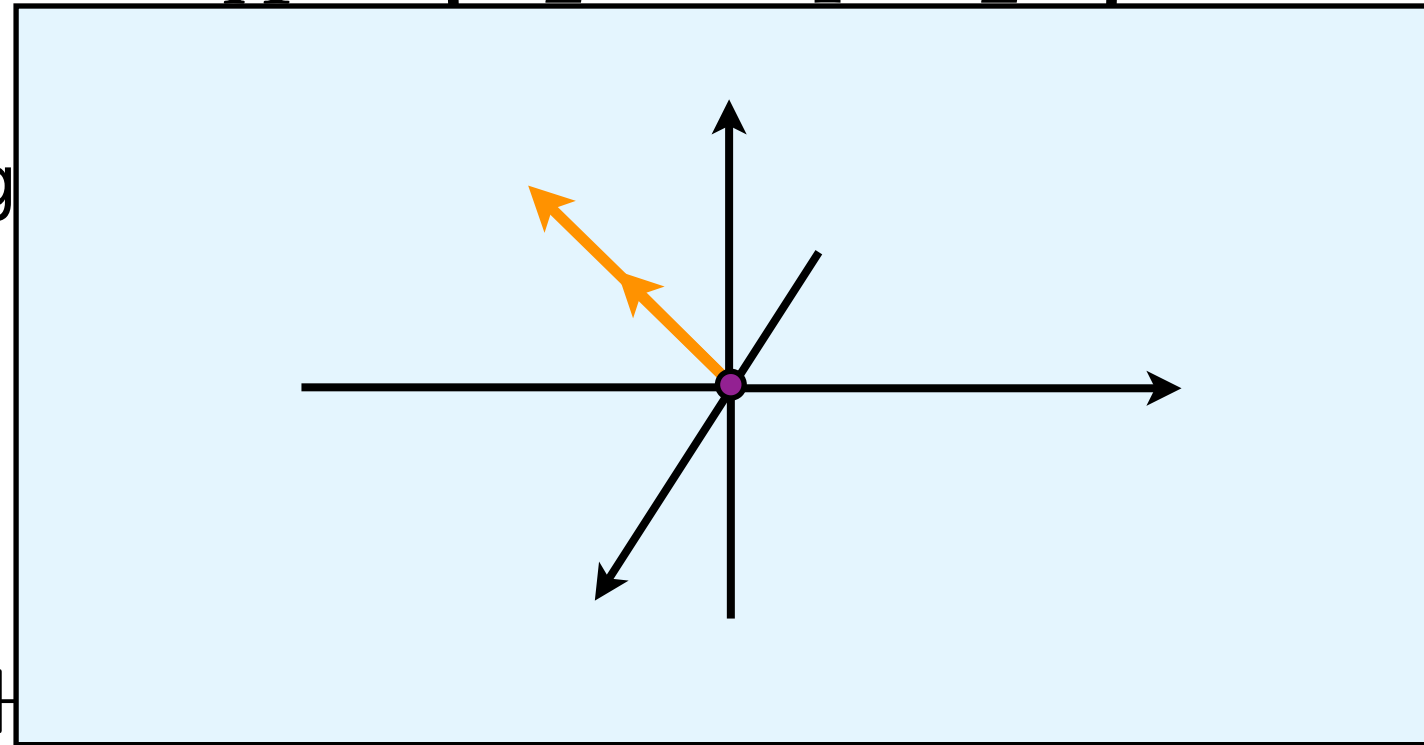
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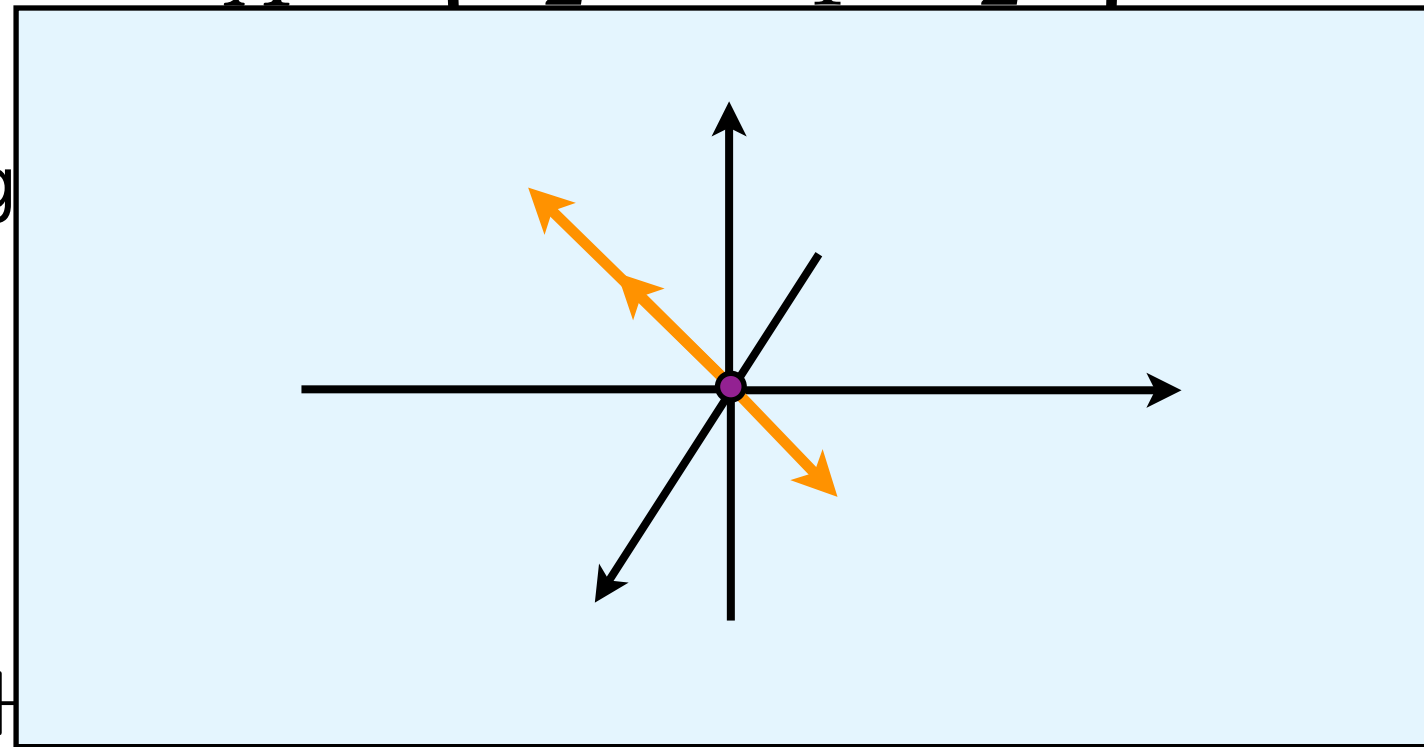
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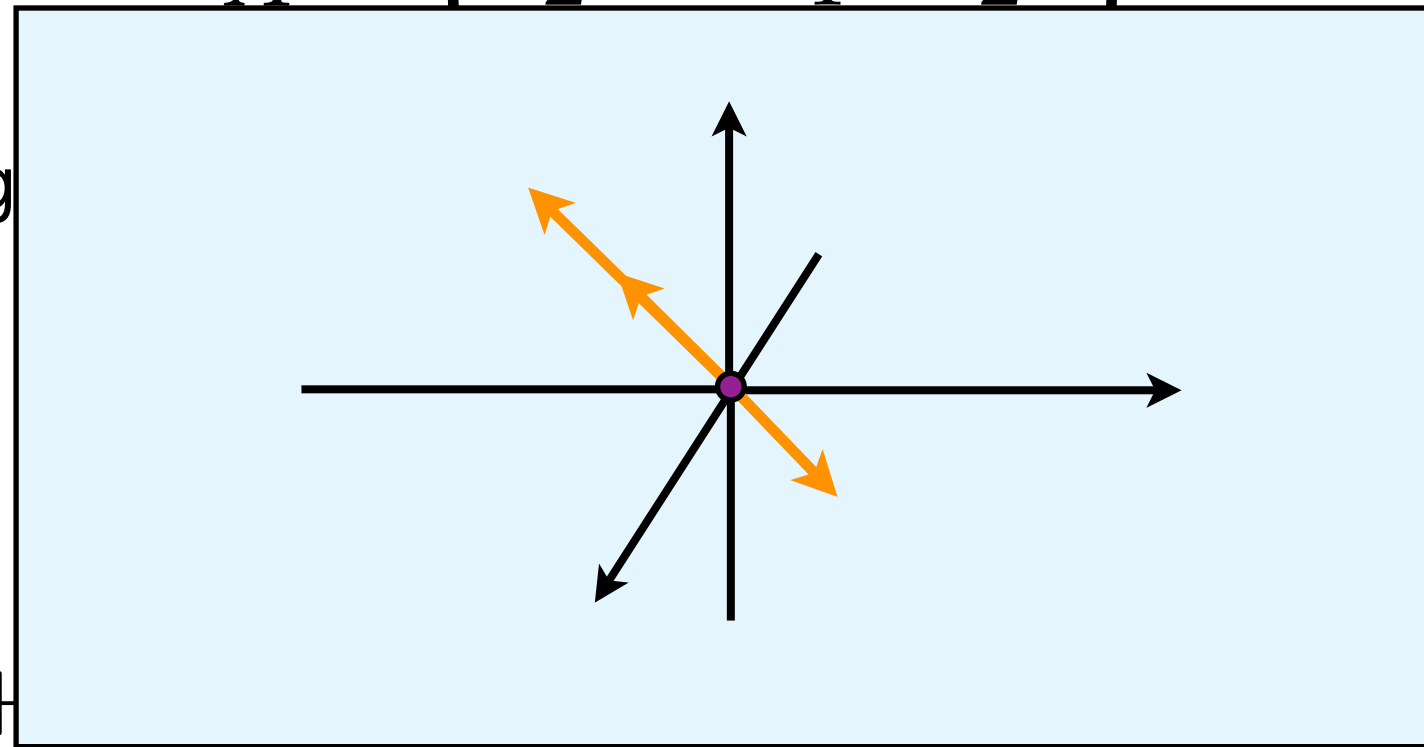
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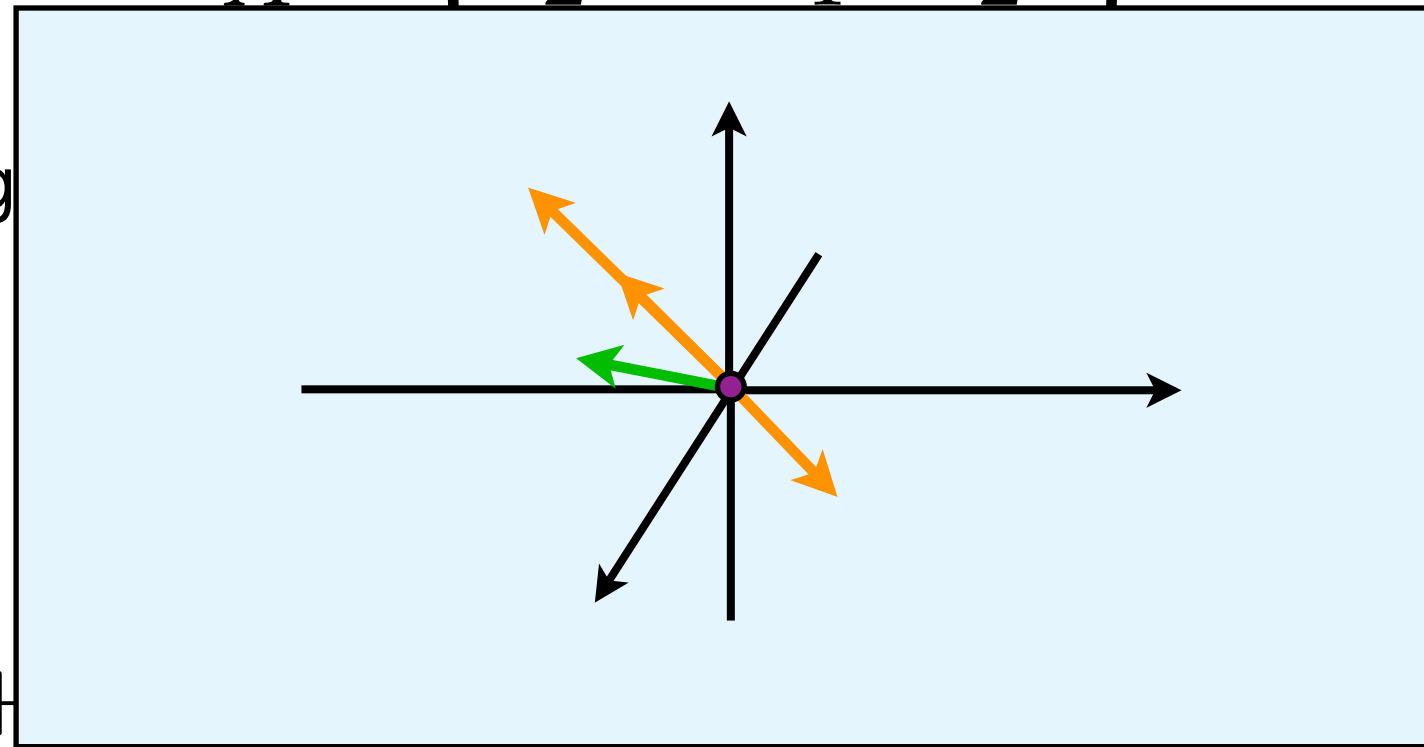
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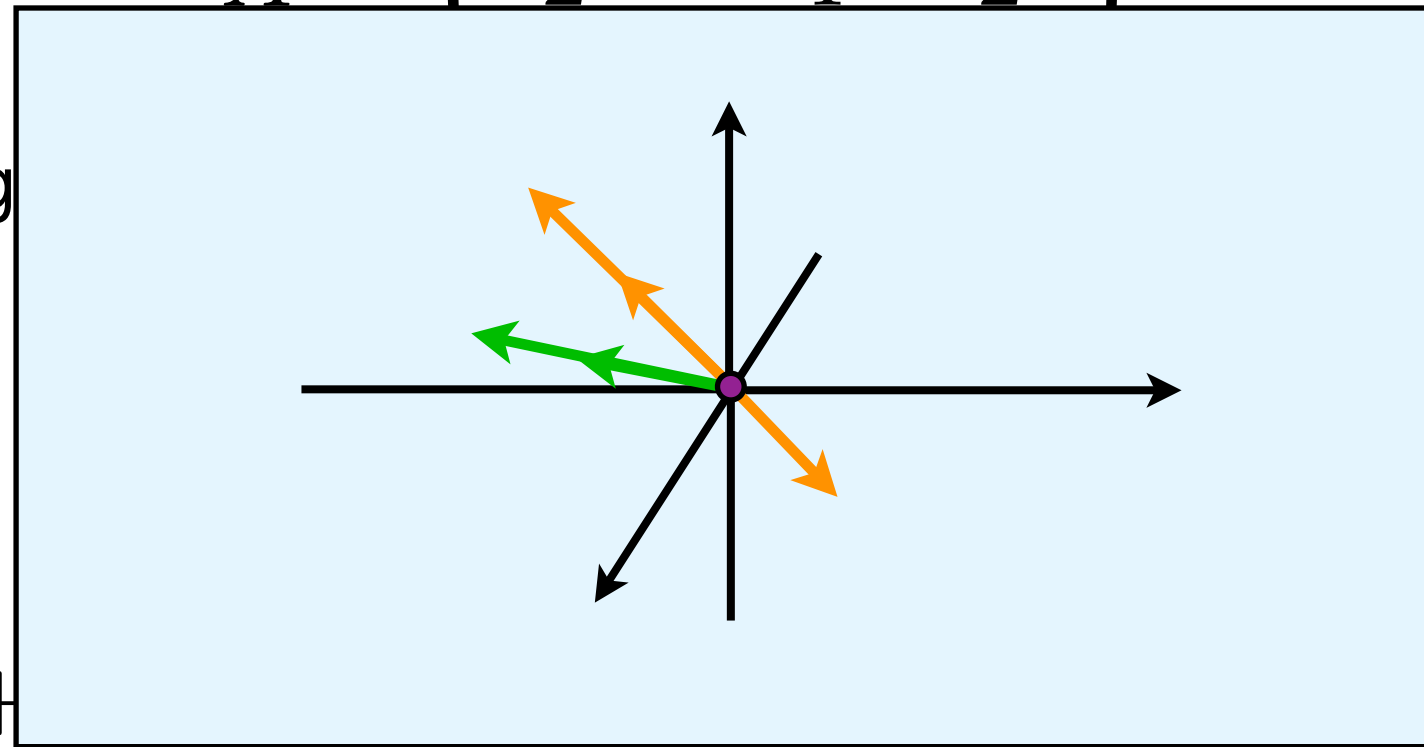
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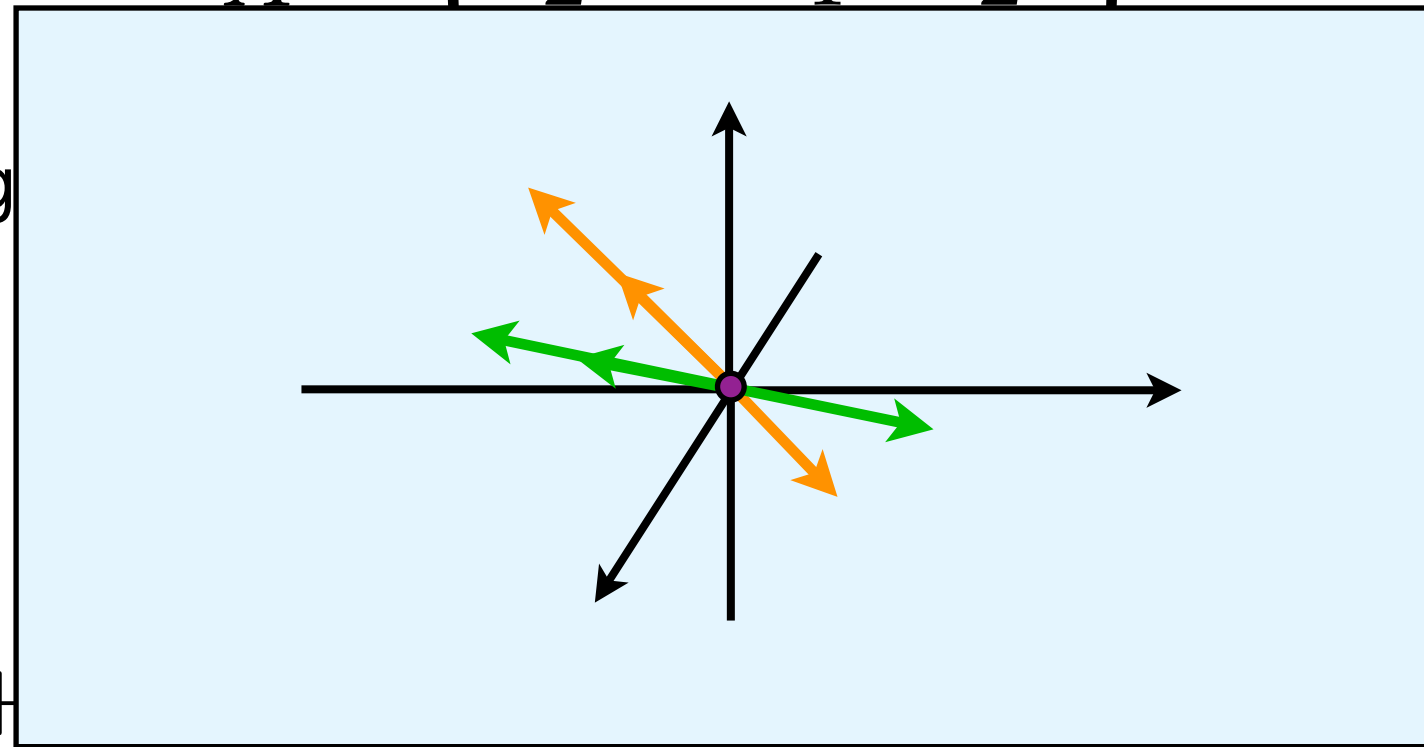
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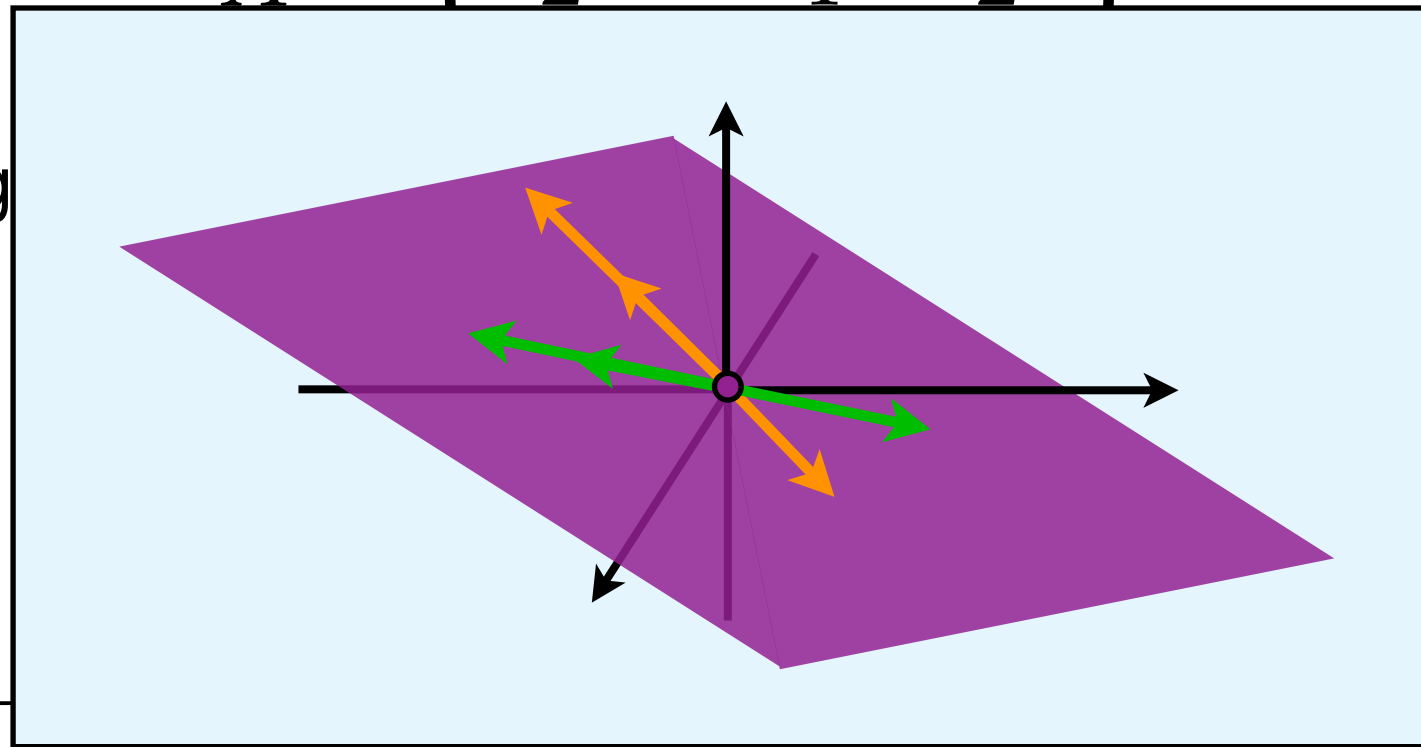
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Solutions to non-homogeneous matrix equations

- **Example 3.** Solve the equation $A\bar{x} = \bar{b}$ where

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 1 & -1 & -2 \\ 2 & 1 & 1 \end{pmatrix} \quad \text{and} \quad \bar{b} = \begin{pmatrix} 2 \\ 0 \\ 2 \end{pmatrix}.$$

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- Row reduction gives

$$\left(\begin{array}{ccc|c} 1 & 0 & -1/3 & 2/3 \\ 0 & 1 & 5/3 & 2/3 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

Solutions to non-homogeneous matrix equations

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$$A = \begin{pmatrix} 1 & 2 & 3 \\ 1 & -1 & -2 \\ 2 & 1 & 1 \end{pmatrix} \quad \text{and} \quad \bar{b} = \begin{pmatrix} 2 \\ 0 \\ 2 \end{pmatrix}.$$

- Row reduction gives

$$\left(\begin{array}{ccc|c} 1 & 0 & -1/3 & 2/3 \\ 0 & 1 & 5/3 & 2/3 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

- so $x_1 - \frac{1}{3}x_3 = \frac{2}{3}$ and $x_2 + \frac{5}{3}x_3 = \frac{2}{3}$ and x_3 can be whatever.

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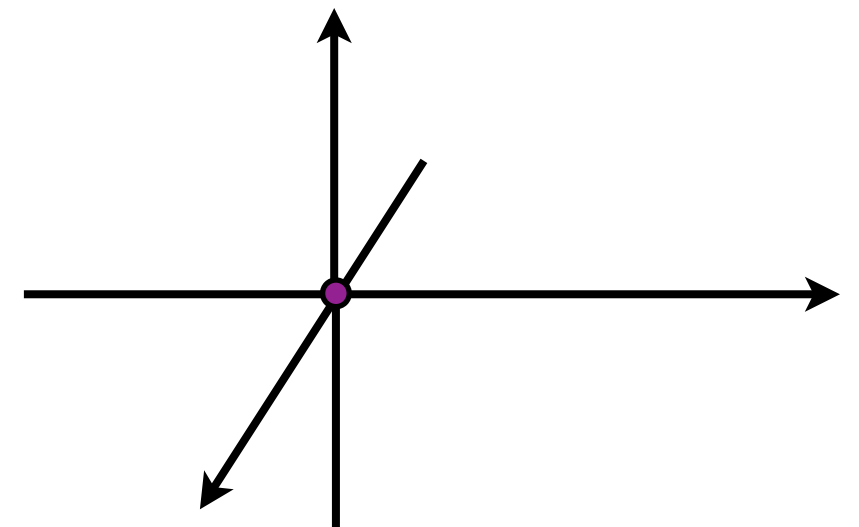
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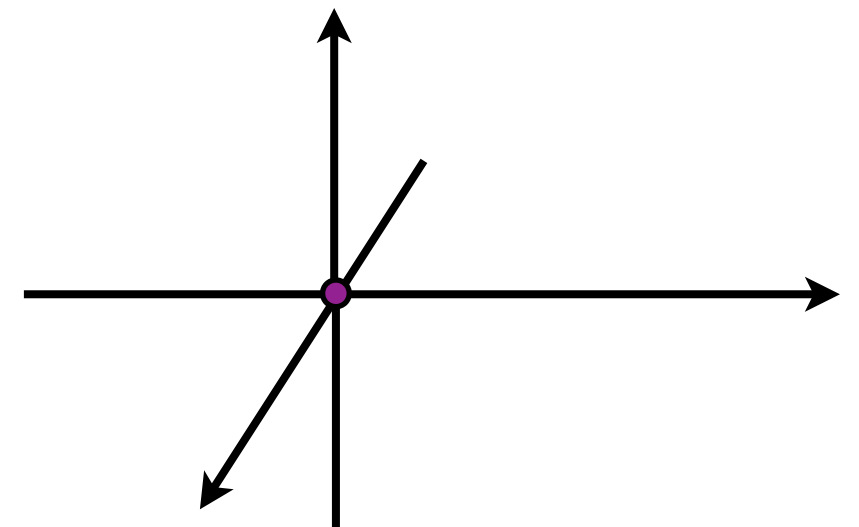
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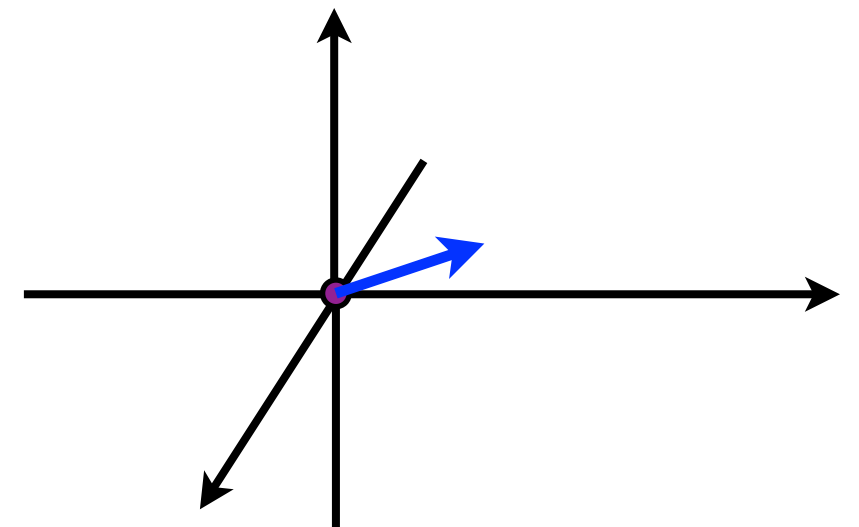
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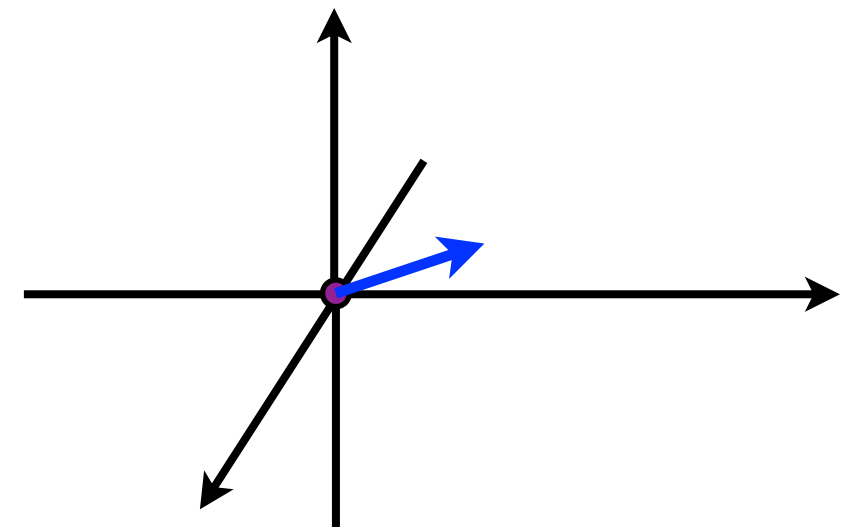
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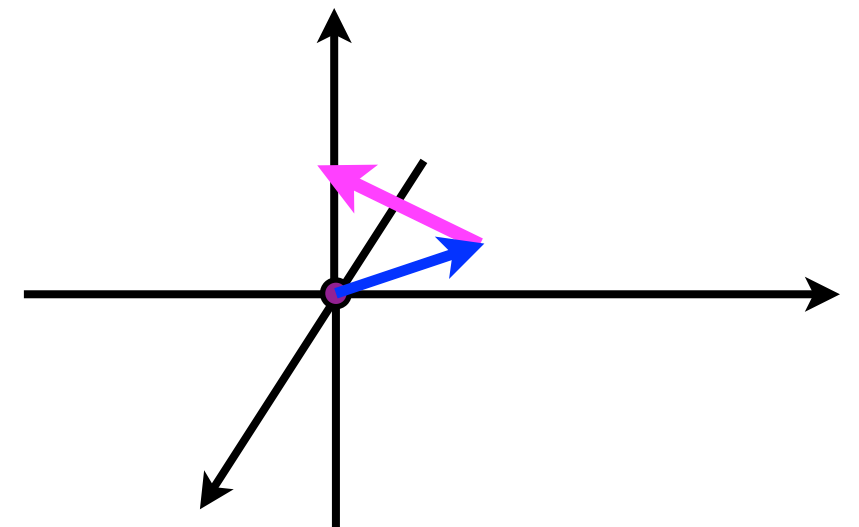
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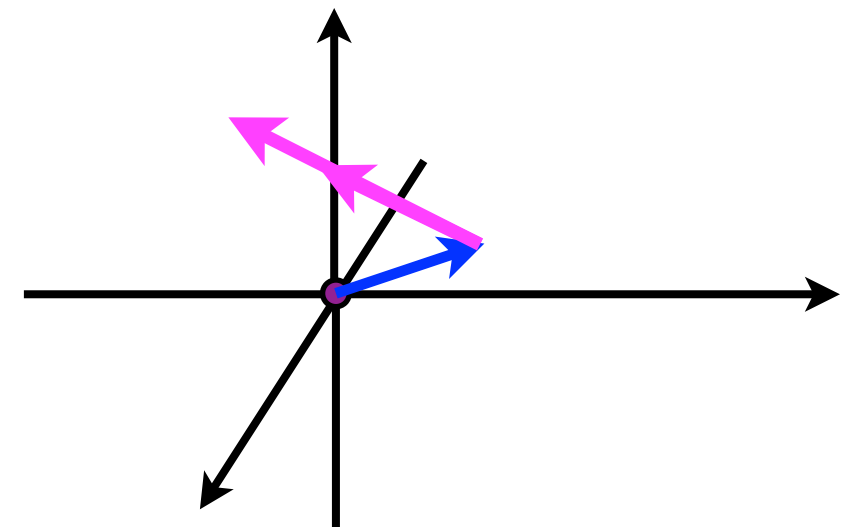
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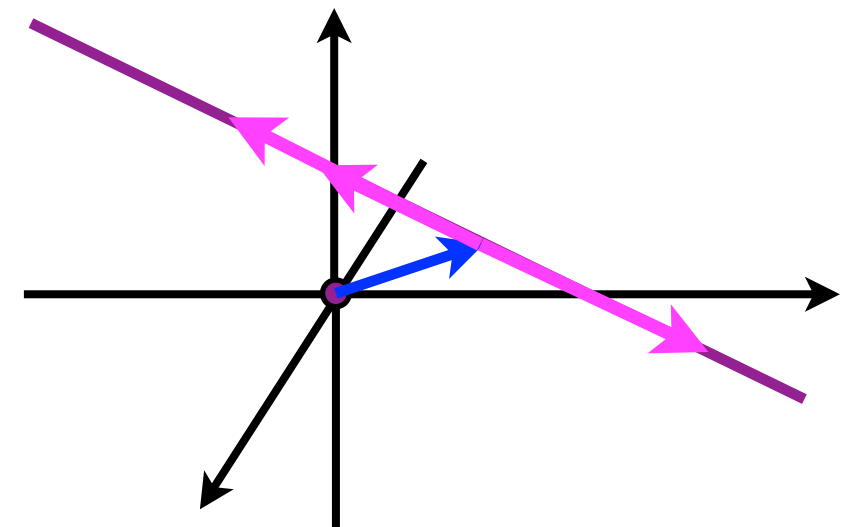
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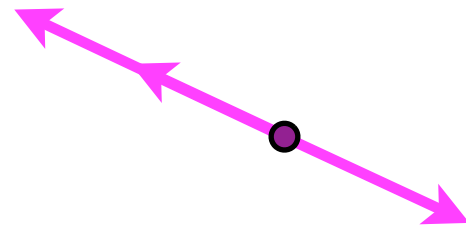
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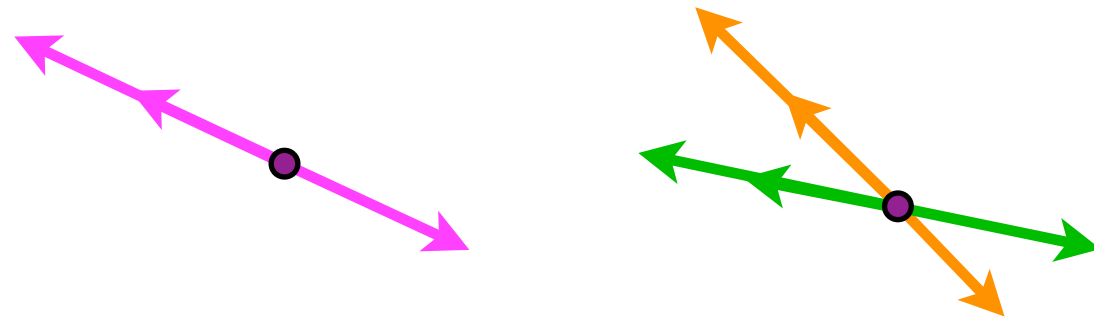
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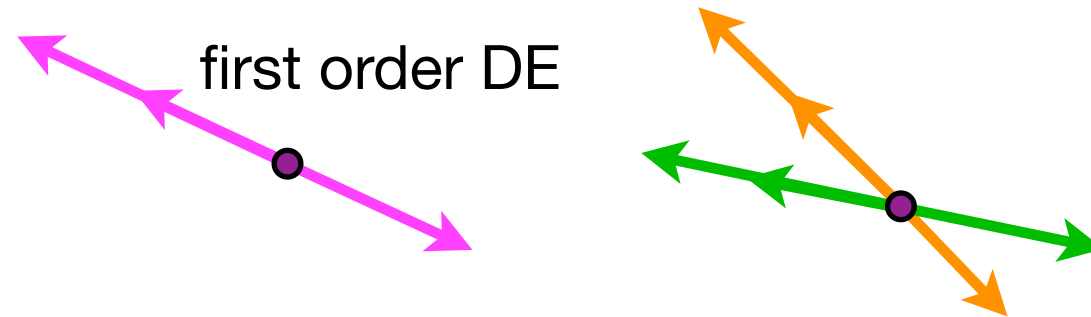
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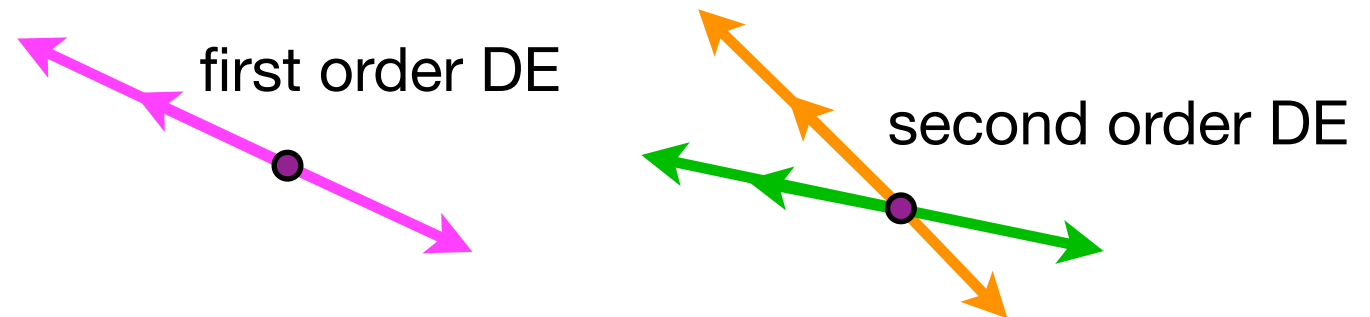
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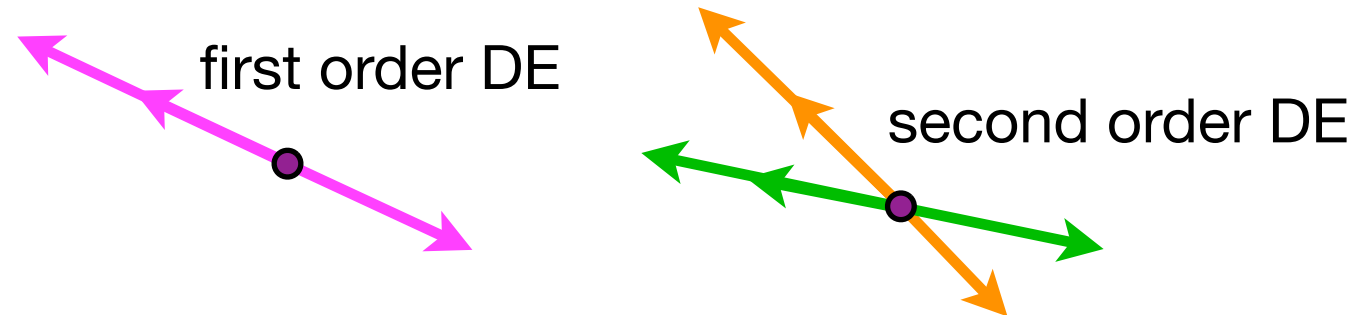
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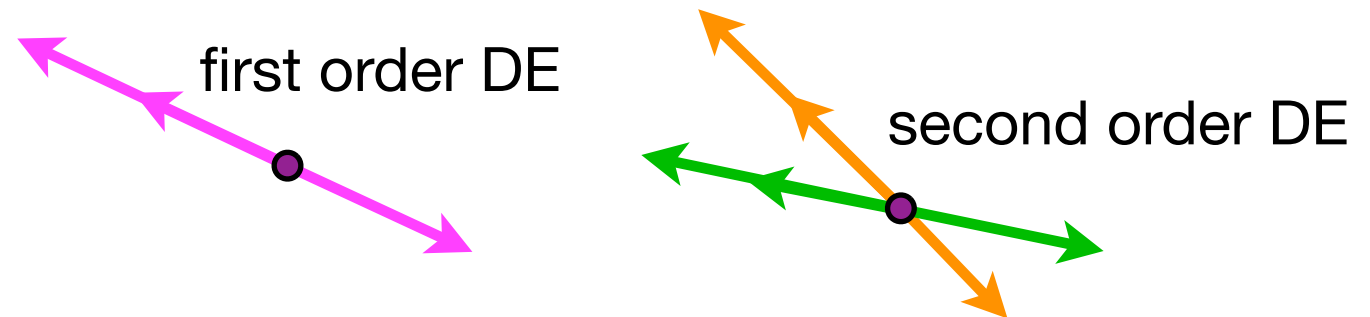


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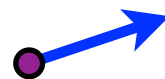
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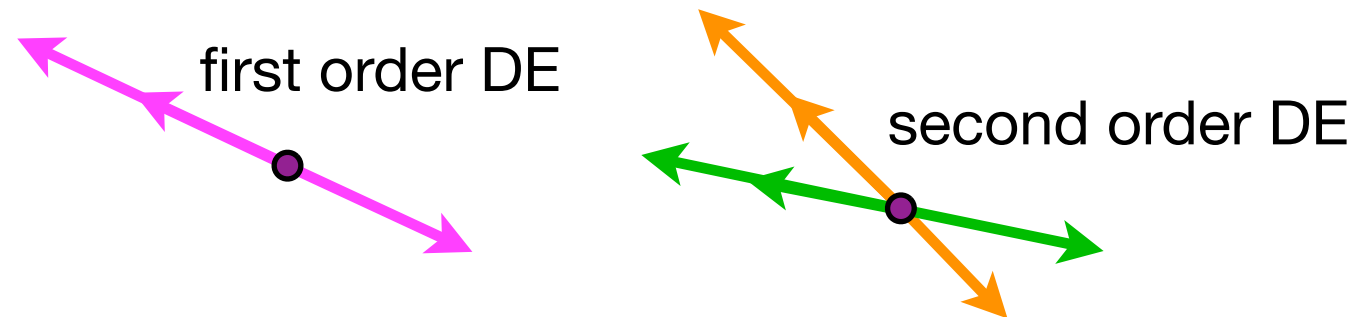
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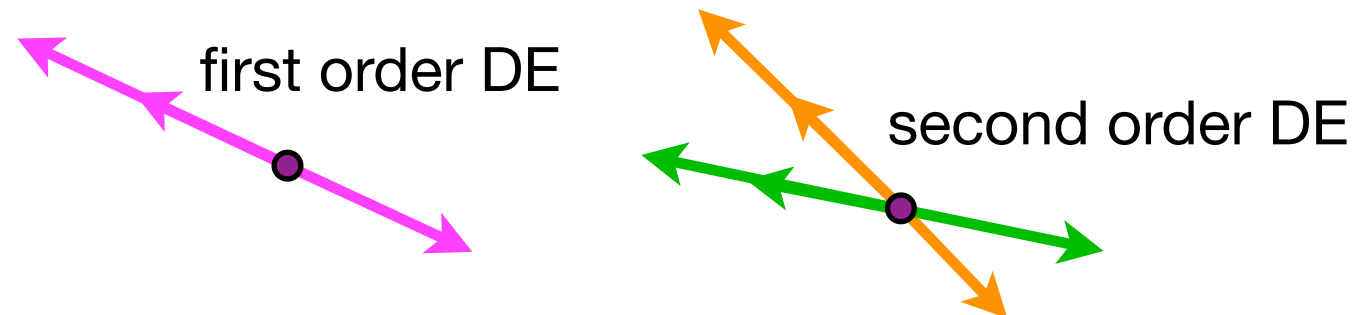
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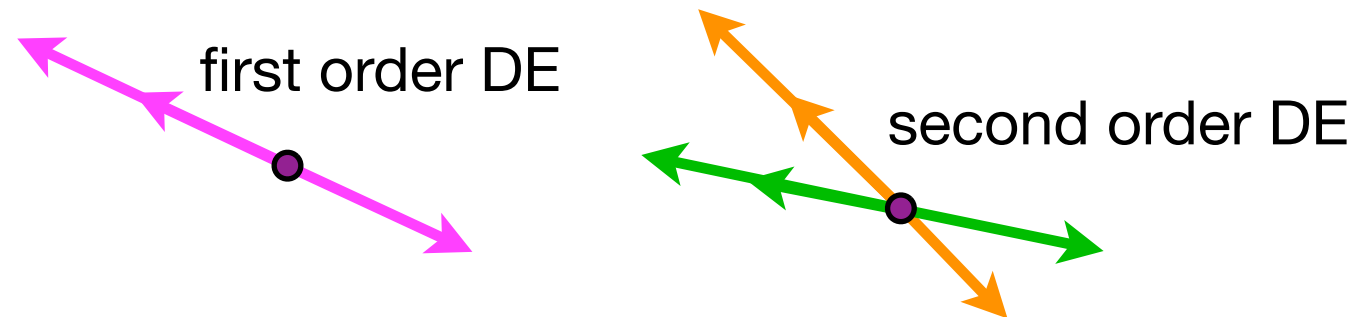
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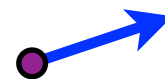
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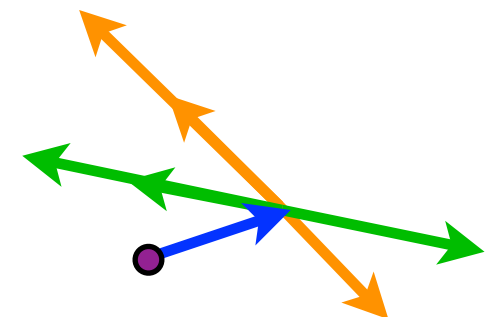


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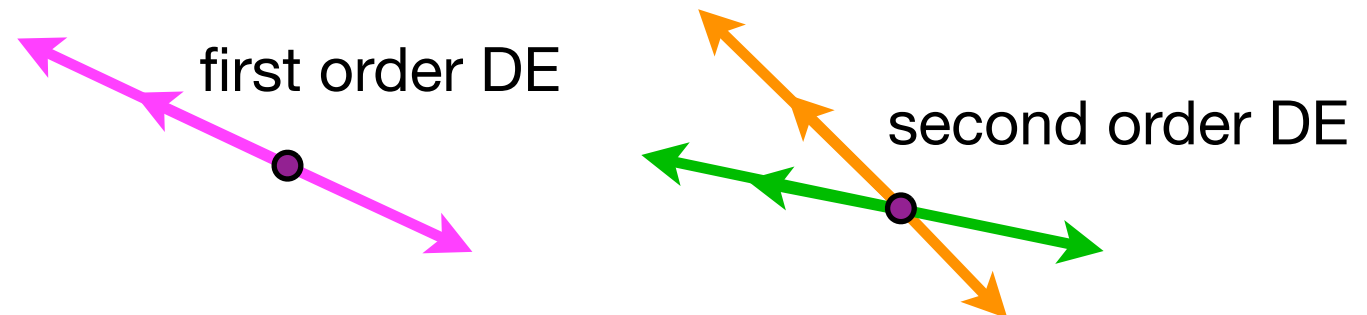
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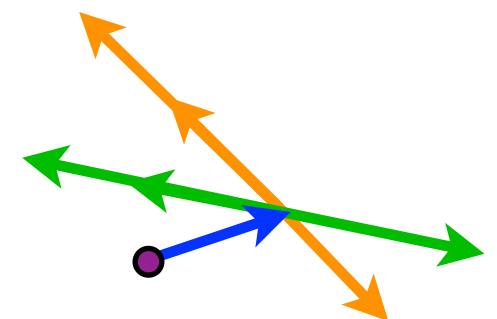


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- For step 2, try “Method of undetermined coefficients”...

Method of undetermined coefficients (3.5)

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- A is an **undetermined coefficient** (until you determine it).

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- So what's left to do to find our general solution? Pick $A = ?$

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$$L[C_1 e^t + C_2 e^{-3t}] = 0$$

- We also know that

$$L[Ae^{2t}] = 5Ae^{2t}$$

- Finally, by linearity, we know that

$$L[C_1 e^t + C_2 e^{-3t} + Ae^{2t}] = 0 + 5Ae^{2t}$$

- So what's left to do to find our general solution? Pick $A = 1/5$.

Method of undetermined coefficients (3.5)

- **Example 5.** Find the general solution to the equation $y'' - 4y = e^t$.

- What is the solution to the associated homogeneous equation?

(A) $y_h(t) = C_1 e^{2t} + C_2 e^{-2t}$

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Same as the last example

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Method of undetermined coefficients (3.5)

- **Example 6.** Find the general solution to $y'' - 4y = \cos(2t)$.

- What is the form of the particular solution?

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(B) $y_p(t) = A \sin(2t)$

(C) $y_p(t) = A \cos(2t) + B \sin(2t)$

(D) $y_p(t) = t(A \cos(2t) + B \sin(2t))$

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What small change to the DE makes (D) correct?

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- **Example 6.** Find the general solution to $y'' - 4y = t^3$.

- What is the form of the particular solution?

(A) $y_p(t) = At^3$

(B) $y_p(t) = At^3 + Bt^2 + Ct$

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(C) $y_p(t) = Ae^{2t} + (Bt^4 + Ct^3 + Dt^2 + Et)$

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For each wrong answer, for what DE is it the correct form?

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 - For sums, group terms into families and include a term for each.
 - For products of families, use the above rules and multiply them.
 - If your guess includes a solution to the h-problem, you may as well remove it as it won't survive $L[]$ so you won't be able to determine its undetermined coefficient.