

# Repeated roots

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- There are three cases.
  - i. Two distinct real roots:  $b^2 - 4ac > 0$ . ( $r_1 \neq r_2$ )
  - ii. A repeated real root:  $b^2 - 4ac = 0$ .
  - iii. Two complex roots:  $b^2 - 4ac < 0$ .

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- For case ii ( $r_1 = r_2 = r$ ), we need another independent solution!
- **Reduction of order** - a method for guessing another solution.

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- Heuristic explanation for exponential solutions and Reduction of order.

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$$y_2'' + 4y_2' + 4y_2 = v''e^{-2t}$$

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$$v'' = 0$$

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$$v'' = 0 \Rightarrow v' = C_1$$



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$$v'' = 0 \Rightarrow v' = C_1 \Rightarrow v(t) = C_1t + C_2$$

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Is this the general solution? Calculate the Wronskian:



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So yes!

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i. Two distinct real roots:  $b^2 - 4ac > 0$ . ( $r_1, r_2$ )

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ii. A repeated real root:  $b^2 - 4ac = 0$ . ( $r$ )

$$y(t) = C_1 e^{rt} + C_2 t e^{rt}$$

iii. Two complex roots:  $b^2 - 4ac < 0$ . ( $r_{1,2} = \alpha \pm i\beta$ )

$$y = e^{\alpha t} (C_1 \cos(\beta t) + C_2 \sin(\beta t))$$

# Second order, linear, constant coeff, homogeneous

---

- Find the general solution to the equation

$$y'' - 6y' + 8y = 0$$

(A)  $y(t) = C_1 e^{-2t} + C_2 e^{-4t}$

(B)  $y(t) = C_1 e^{2t} + C_2 e^{4t}$

(C)  $y(t) = e^{2t} (C_1 \cos(4t) + C_2 \sin(4t))$

(D)  $y(t) = e^{-2t} (C_1 \cos(4t) + C_2 \sin(4t))$

(E)  $y(t) = C_1 e^{2t} + C_2 t e^{4t}$

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# Second order, linear, constant coeff, homogeneous

---

- Find the general solution to the equation

$$y'' - 6y' + 9y = 0$$

(A)  $y(t) = C_1 e^{3t}$

(B)  $y(t) = C_1 e^{3t} + C_2 e^{3t}$

(C)  $y(t) = C_1 e^{3t} + C_2 e^{-3t}$

(D)  $y(t) = C_1 e^{3t} + C_2 t e^{3t}$

(E)  $y(t) = C_1 e^{3t} + C_2 v(t) e^{3t}$



# Second order, linear, constant coeff, homogeneous

---

- Find the general solution to the equation

$$y'' - 6y' + 9y = 0$$

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★ (D)  $y(t) = C_1 e^{3t} + C_2 t e^{3t}$

(E)  $y(t) = C_1 e^{3t} + C_2 v(t) e^{3t}$

# Second order, linear, constant coeff, homogeneous

---

- Find the general solution to the equation

$$y'' - 6y' + 10y = 0$$

(A)  $y(t) = C_1 e^{3t} + C_2 e^t$

(B)  $y(t) = C_1 e^{3t} + C_2 e^{-t}$

(C)  $y(t) = C_1 \cos(3t) + C_2 \sin(3t)$

(D)  $y(t) = e^t (C_1 \cos(3t) + C_2 \sin(3t))$

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# Second order, linear, constant coeff, homogeneous

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## 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

---

- An  $m \times n$  matrix is a gizmo that takes an  $n$ -vector and returns an  $m$ -vector:

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

# Some connections to linear (matrix) algebra

---

- An  $m \times n$  matrix is a gizmo that takes an  $n$ -vector and returns an  $m$ -vector:

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

- It is called a **linear operator** because it has the following properties:

$$A(c\bar{x}) = cA\bar{x}$$

$$A(\bar{x} + \bar{y}) = A\bar{x} + A\bar{y}$$

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- Not all operators work on vectors. Derivative operators take a function and return a new function. For example,

$$z = L[y] = \frac{d^2y}{dt^2} - 2\frac{dy}{dt} + y$$

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- Not all operators work on vectors. Derivative operators take a function and return a new function. For example,

$$z = L[y] = \frac{d^2y}{dt^2} - 2\frac{dy}{dt} + y$$

- This one is linear because

$$L[cy] = cL[y]$$

$$L[y + z] = L[y] + L[z]$$

Note:  $y, z$  are functions of  $t$  and  $c$  is a constant.



# Some connections to linear (matrix) algebra

---

- A homogeneous matrix equation has the form

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

# Some connections to linear (matrix) algebra

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- A homogeneous matrix equation has the form

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# Some connections to linear (matrix) algebra

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- A homogeneous differential equation has the form

$$L[y] = 0$$

- 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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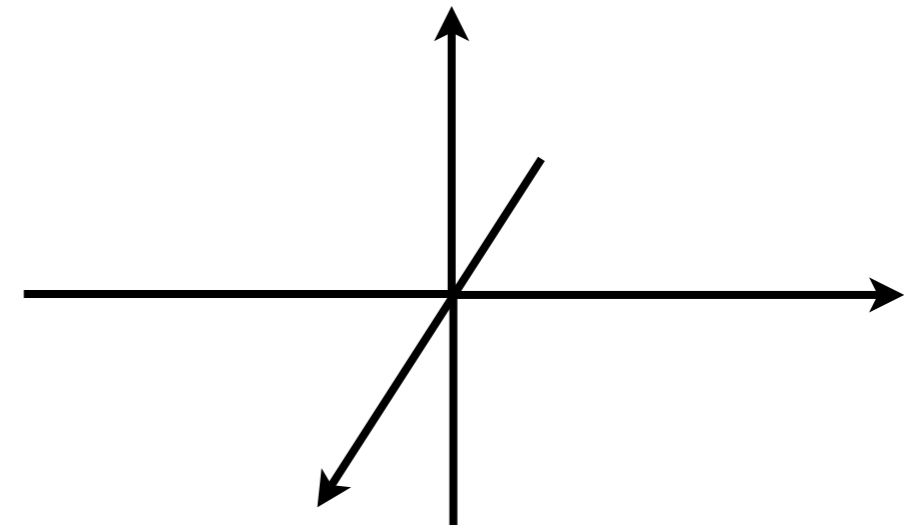
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# Solutions to homogeneous matrix equations

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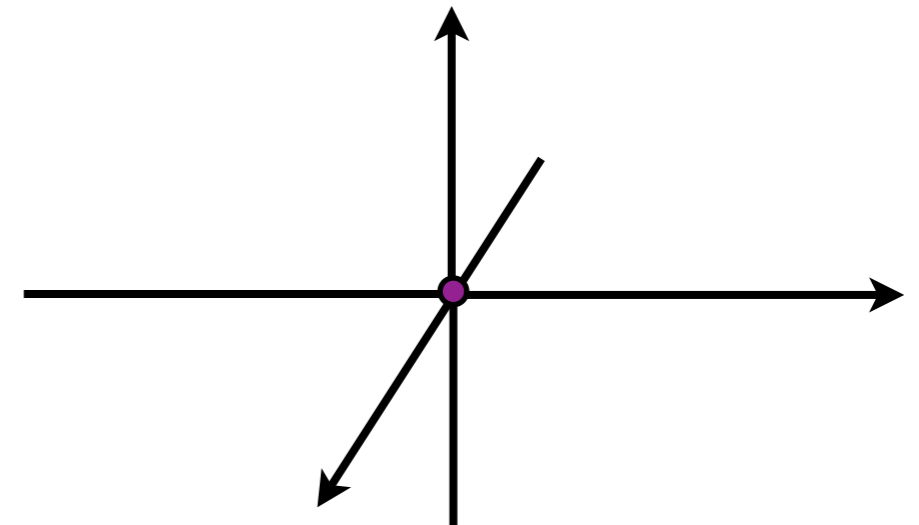
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Possibilities:

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Choose the answer that is **incorrect**.



# Solutions to homogeneous matrix equations

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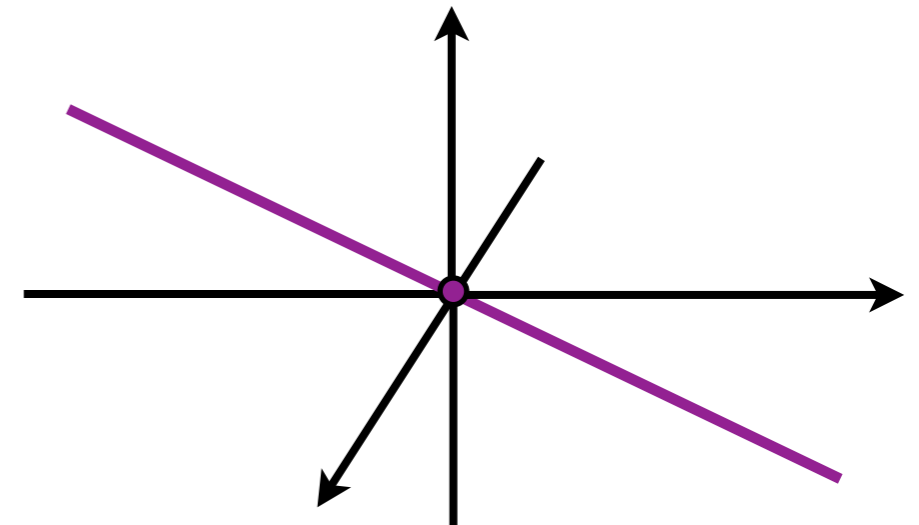
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Possibilities:

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

Choose the answer that is **incorrect**.

# Solutions to homogeneous matrix equations

---

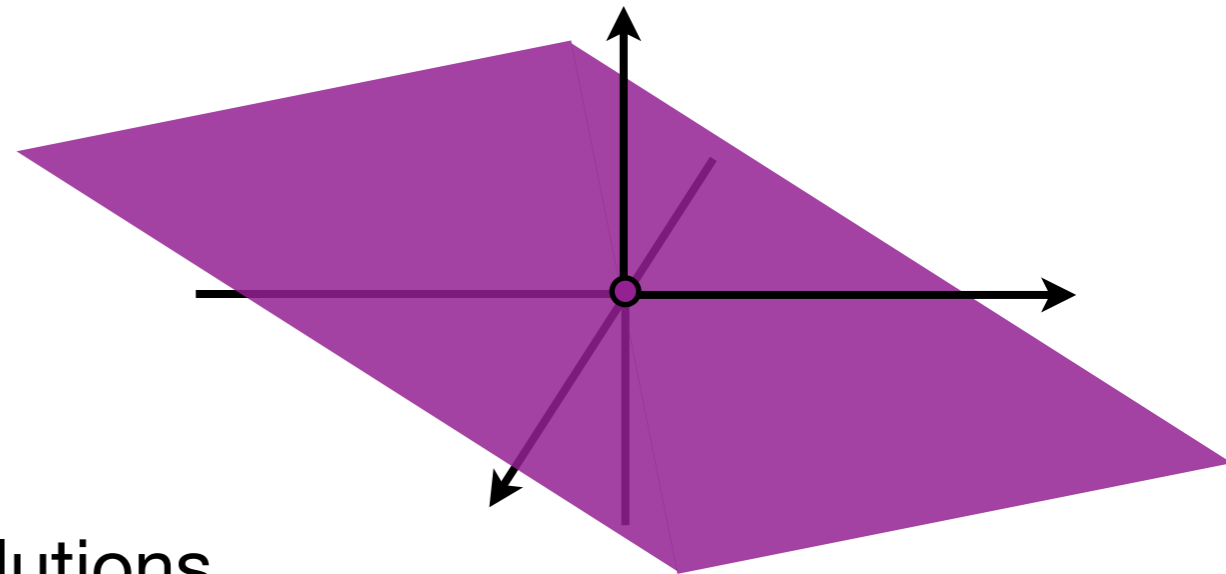
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Possibilities:

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

Choose the answer that is **incorrect**.

# Solutions to homogeneous matrix equations

---

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

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

# Solutions to homogeneous matrix equations

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Each equation describes a plane.

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$$A \sim \begin{pmatrix} 1 & 0 & -1/3 \\ 0 & 1 & 5/3 \\ 0 & 0 & 0 \end{pmatrix}$$

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In this case, only two of them really matter.

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In this case, only two of them really matter.

- 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).

# Solutions to homogeneous matrix equations

---

- **Example 1.** Solve the equation  $A\bar{x} = \bar{0}$ .
- so  $x_1 - \frac{1}{3}x_3 = 0$  and  $x_2 + \frac{5}{3}x_3 = 0$  and  $x_3$  can be whatever.

- Thus, the solution can be written as .



# Solutions to homogeneous matrix equations

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$$x_1 = \frac{1}{3}x_3$$

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$$x_1 = \frac{1}{3}x_3 \qquad x_1 = \frac{1}{3}C$$

$$x_2 = -\frac{5}{3}x_3$$

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# Solutions to homogeneous matrix equations

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$$x_2 = -\frac{5}{3}C$$

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- Thus, the solution can be written as  $\bar{x} = \frac{C}{3} \begin{pmatrix} 1 \\ -5 \\ 3 \end{pmatrix}$ .

# Solutions to homogeneous matrix equations

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$$x_1 = \frac{1}{3}x_3$$

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$$x_2 = -\frac{5}{3}C$$

$$x_3 = C$$

- Thus, the solution can be written as  $\bar{x} = C' \begin{pmatrix} 1 \\ -5 \\ 3 \end{pmatrix}$ .



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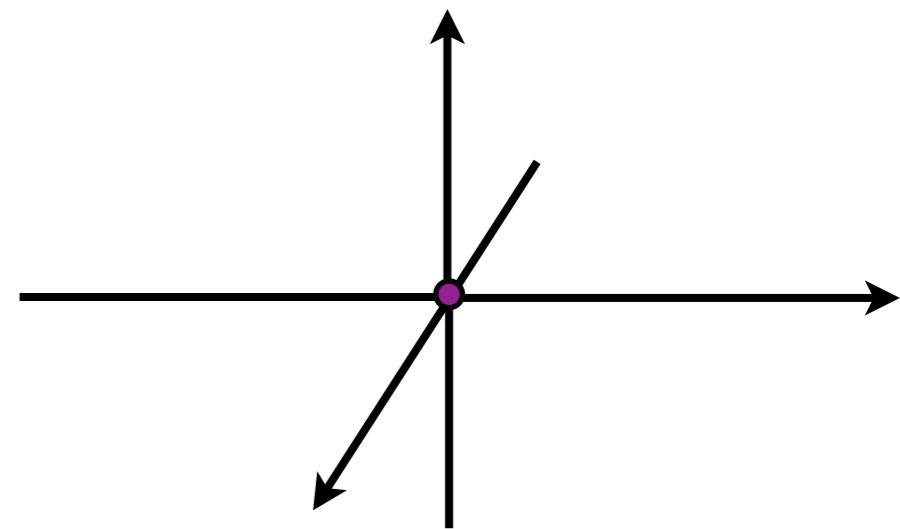
$$x_1 = \frac{1}{3}x_3$$

$$x_1 = \frac{1}{3}C$$

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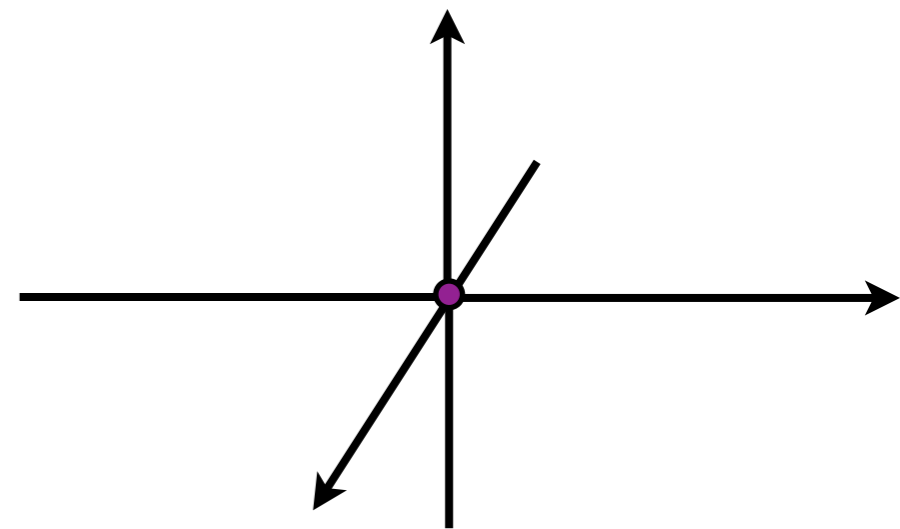
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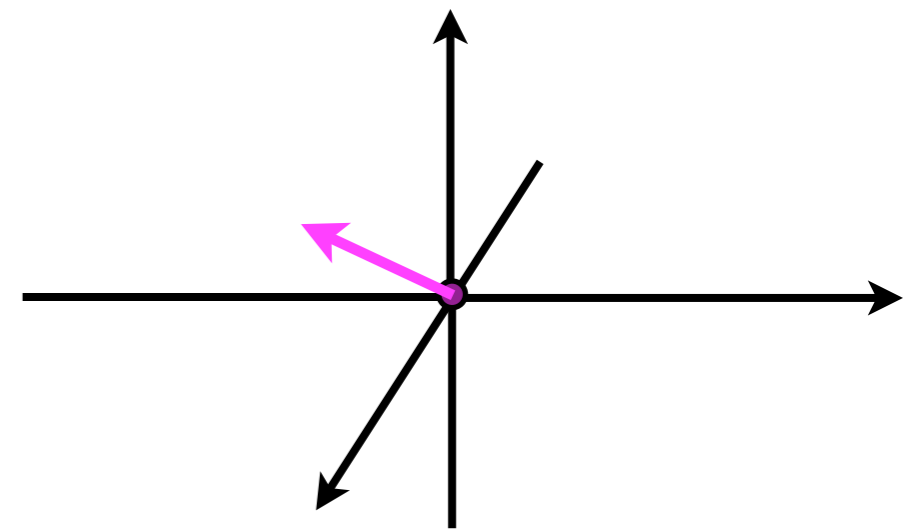
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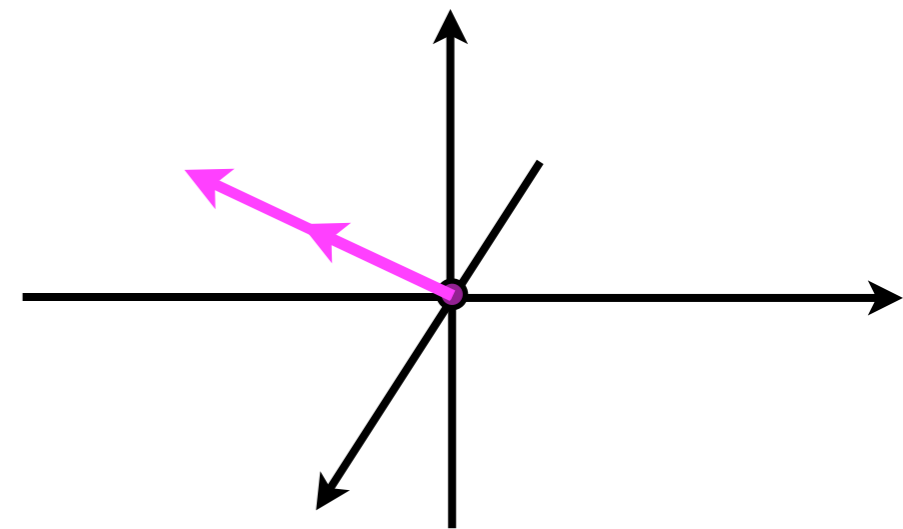
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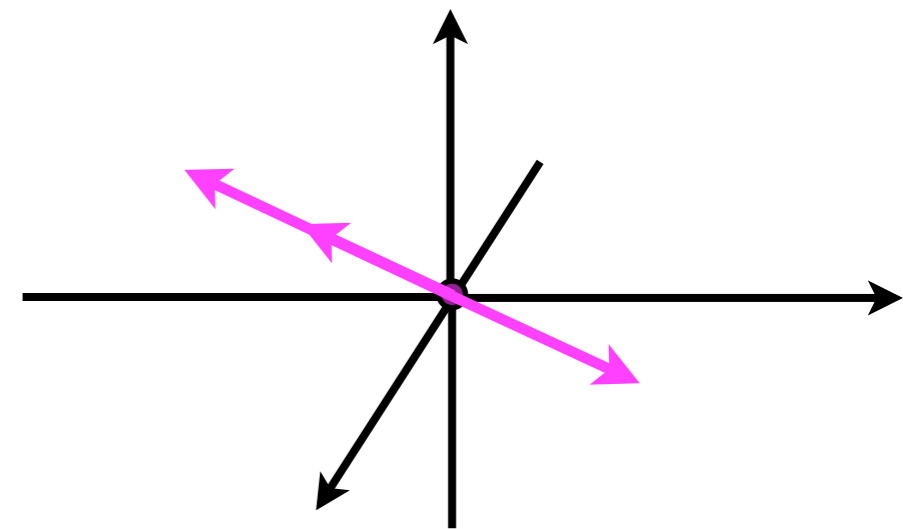
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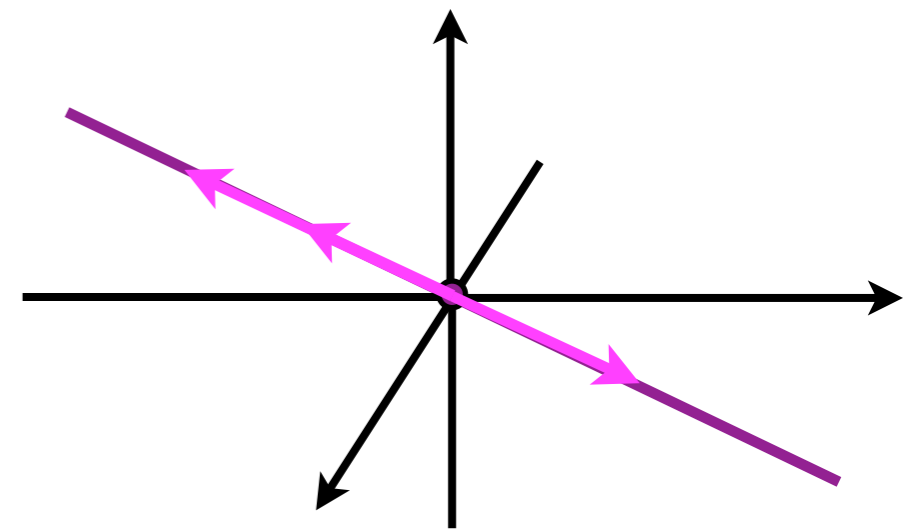
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# Solutions to homogeneous matrix equations

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- **Example 2.** Solve the equation  $A\bar{x} = \bar{0}$  where

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$$A \sim \begin{pmatrix} 1 & -2 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

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

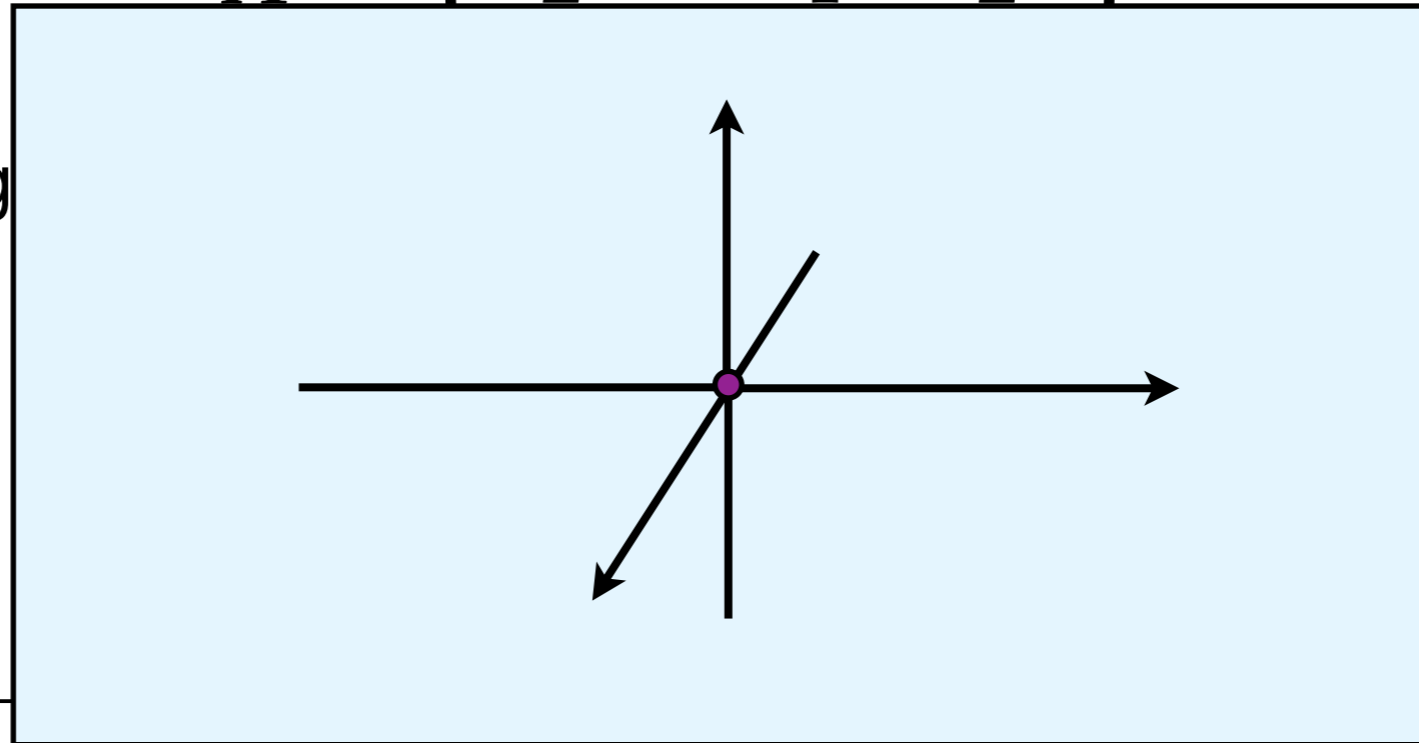
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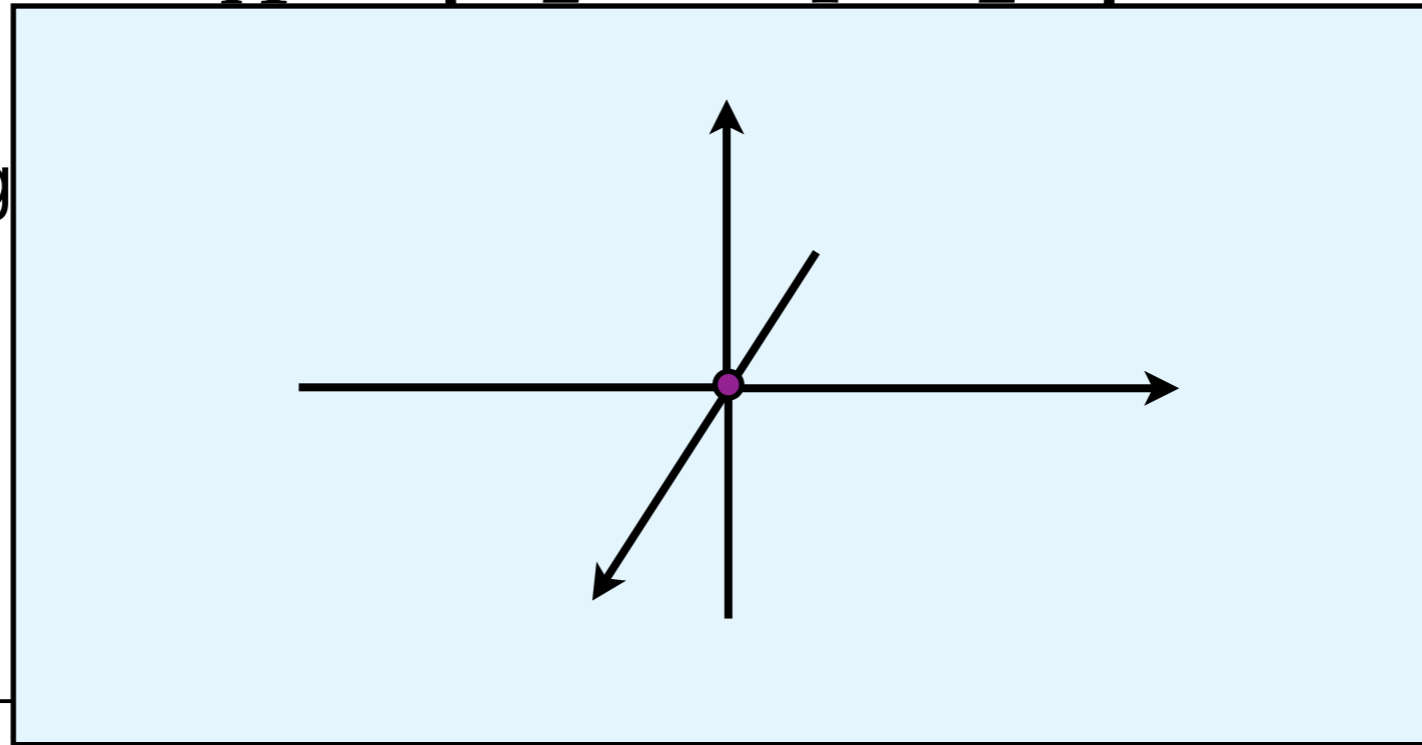
# Solutions to homogeneous matrix equations

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$$A = \begin{pmatrix} 1 & -2 & 1 \\ 2 & -4 & 2 \end{pmatrix}$$

- Row reduction gives



- so  $x_1 - 2x_2 + 0x_3 = 0$  and  $2x_1 - 4x_2 + 2x_3 = 0$  whatever.

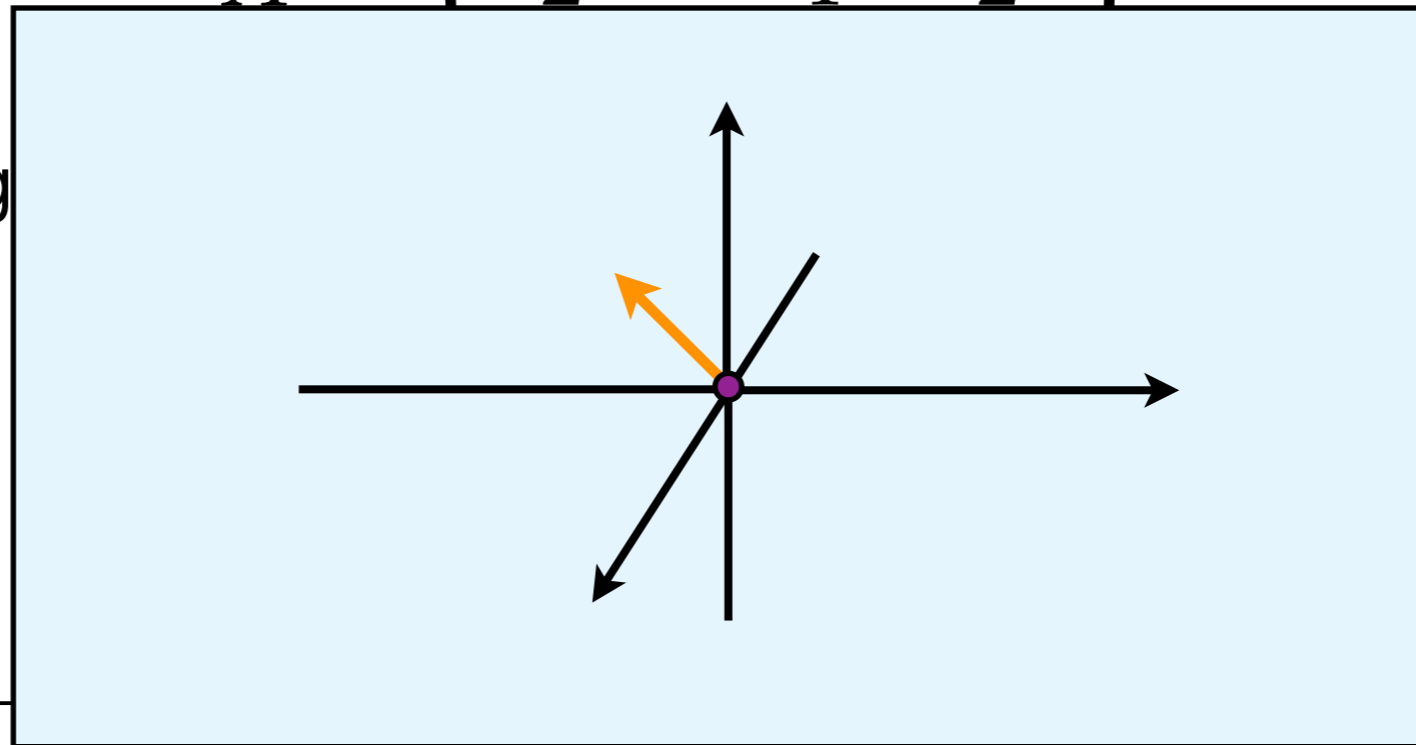
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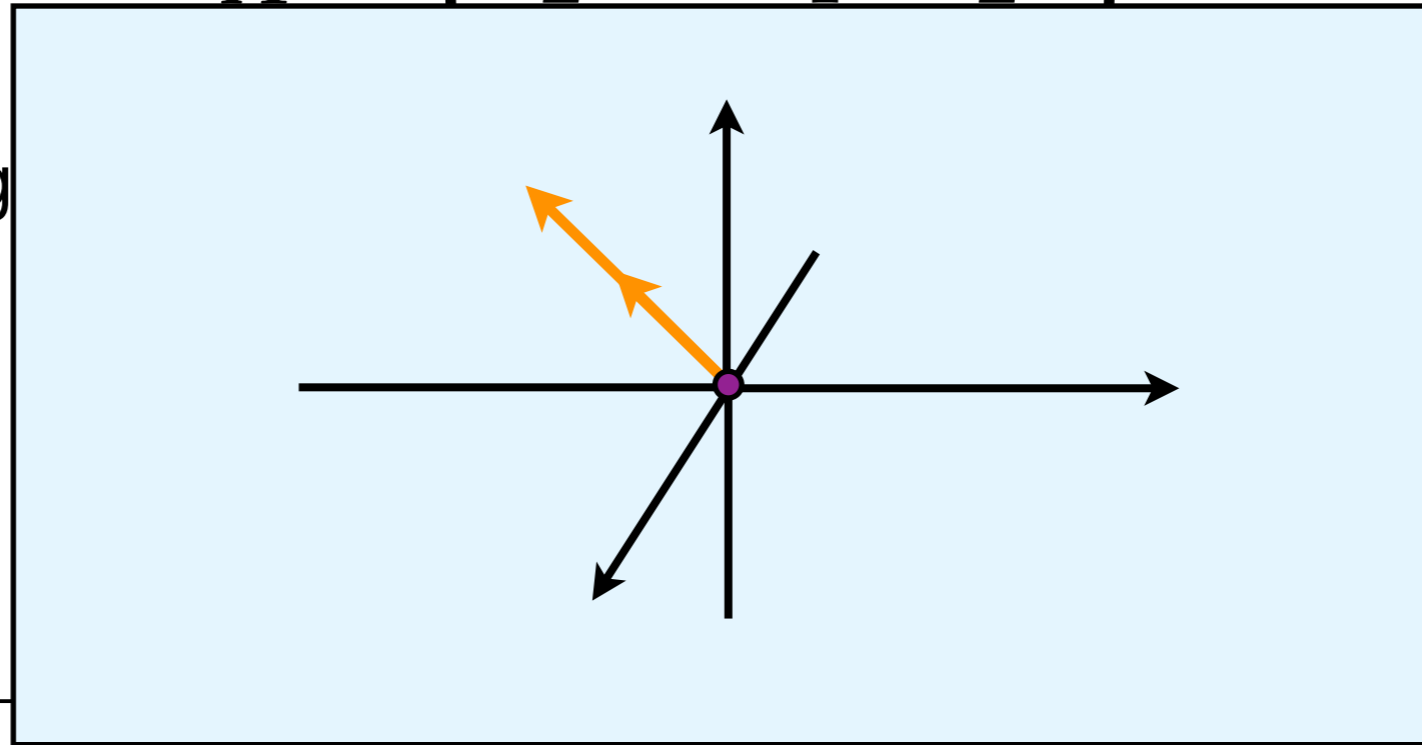
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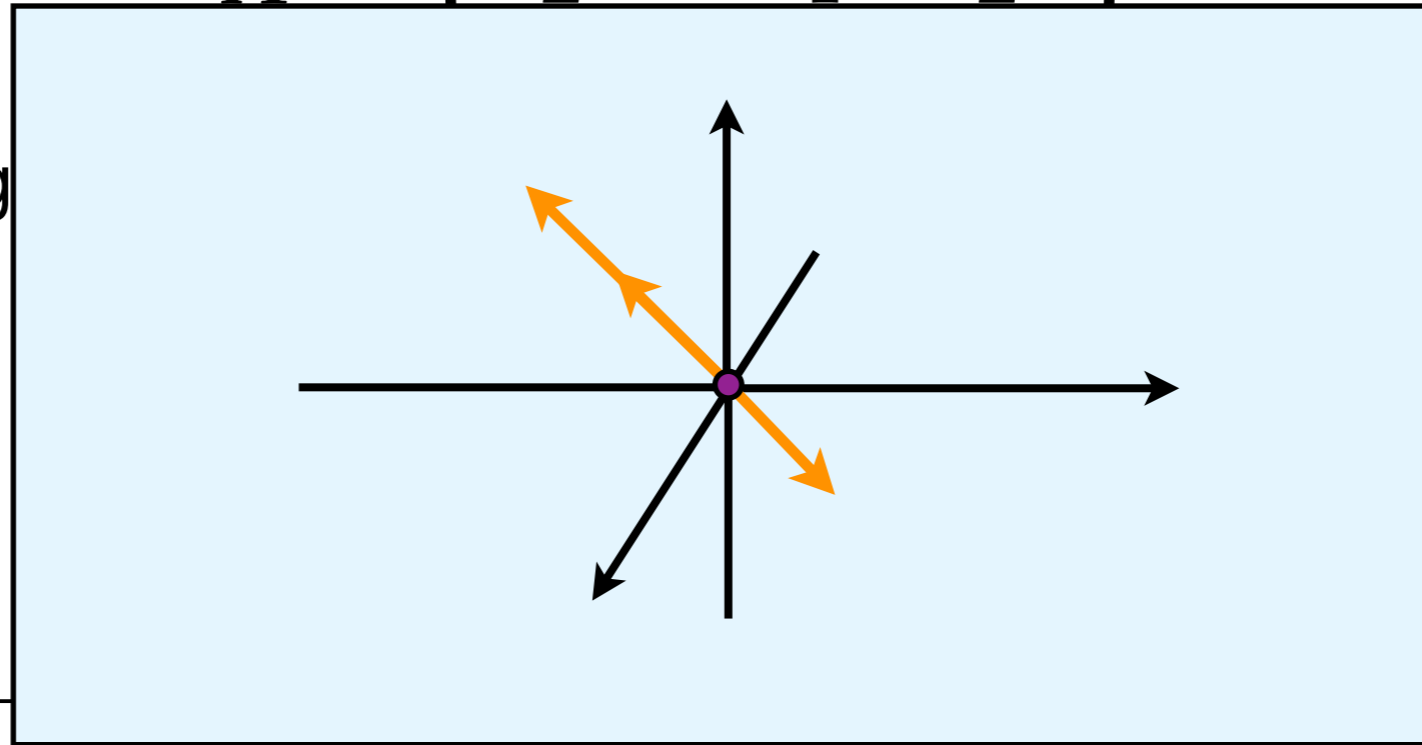
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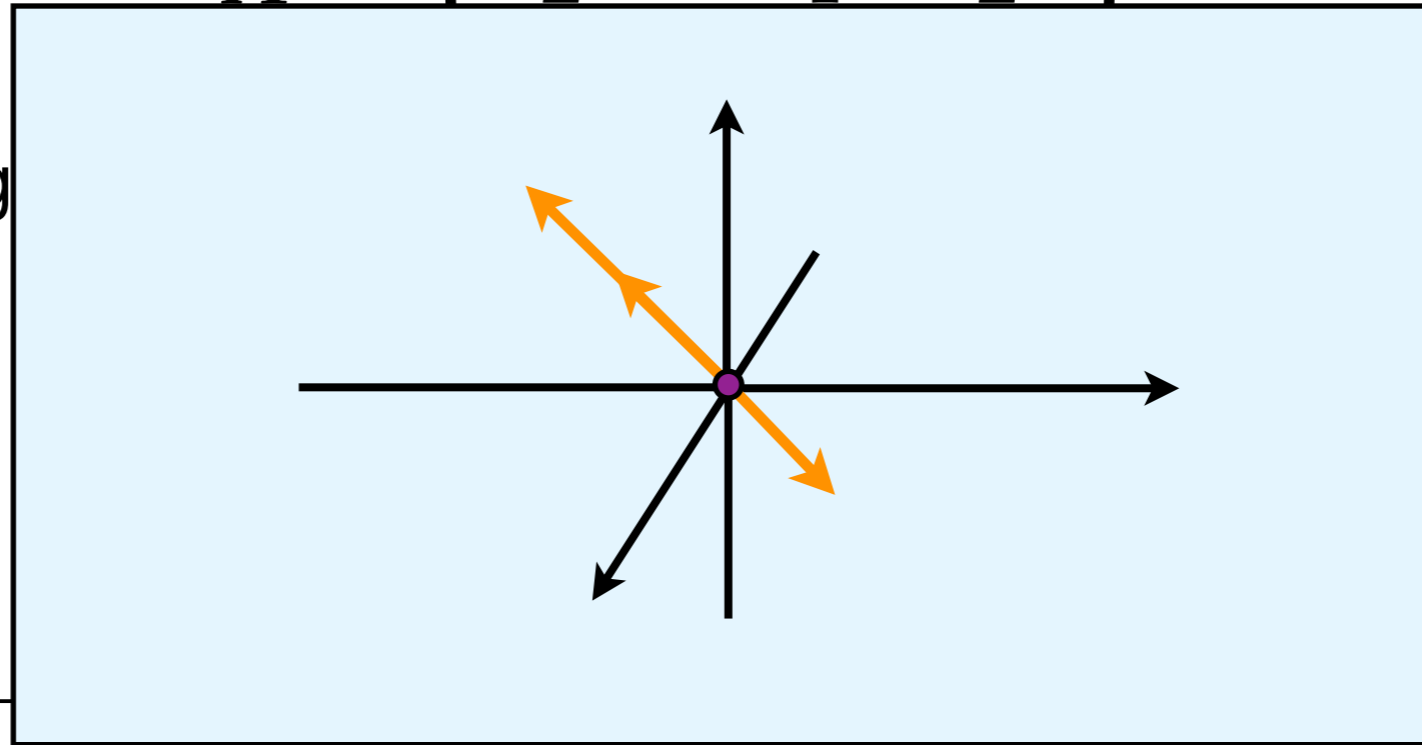


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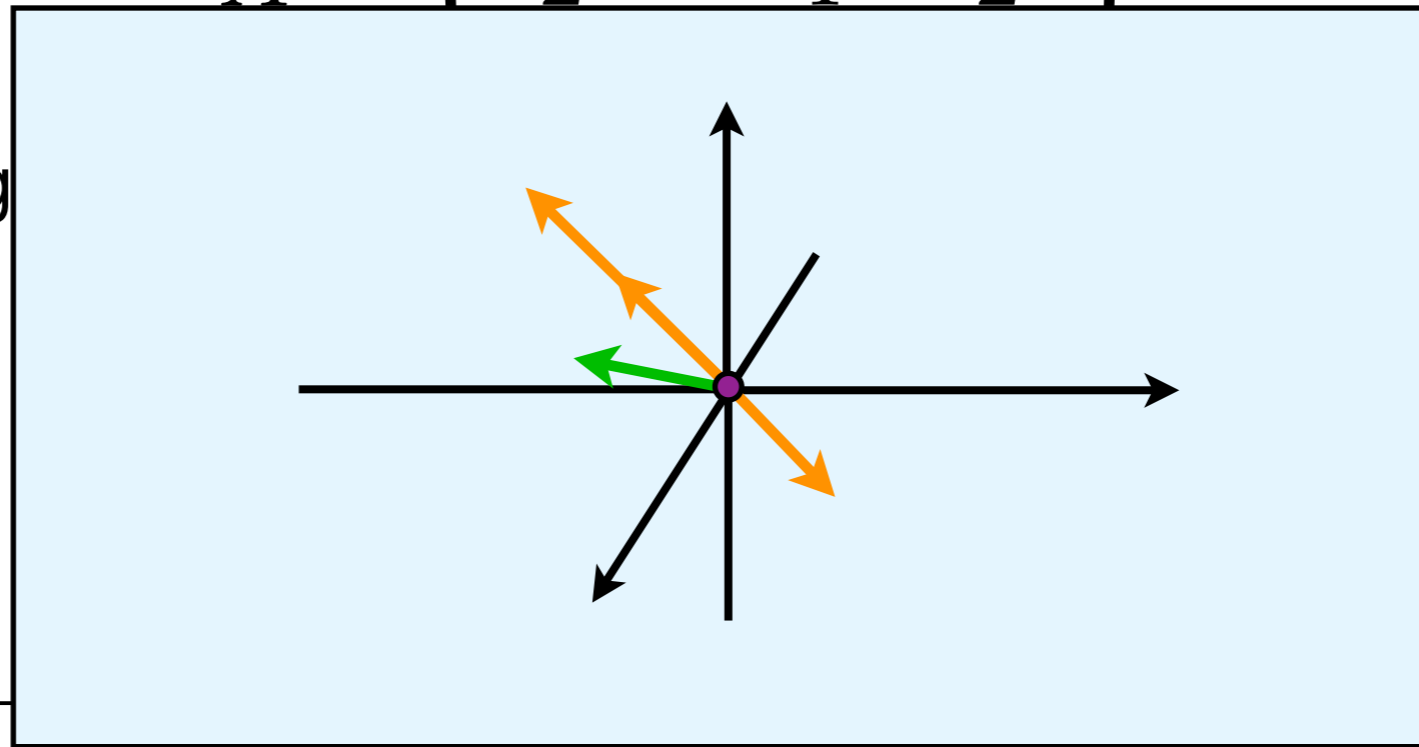
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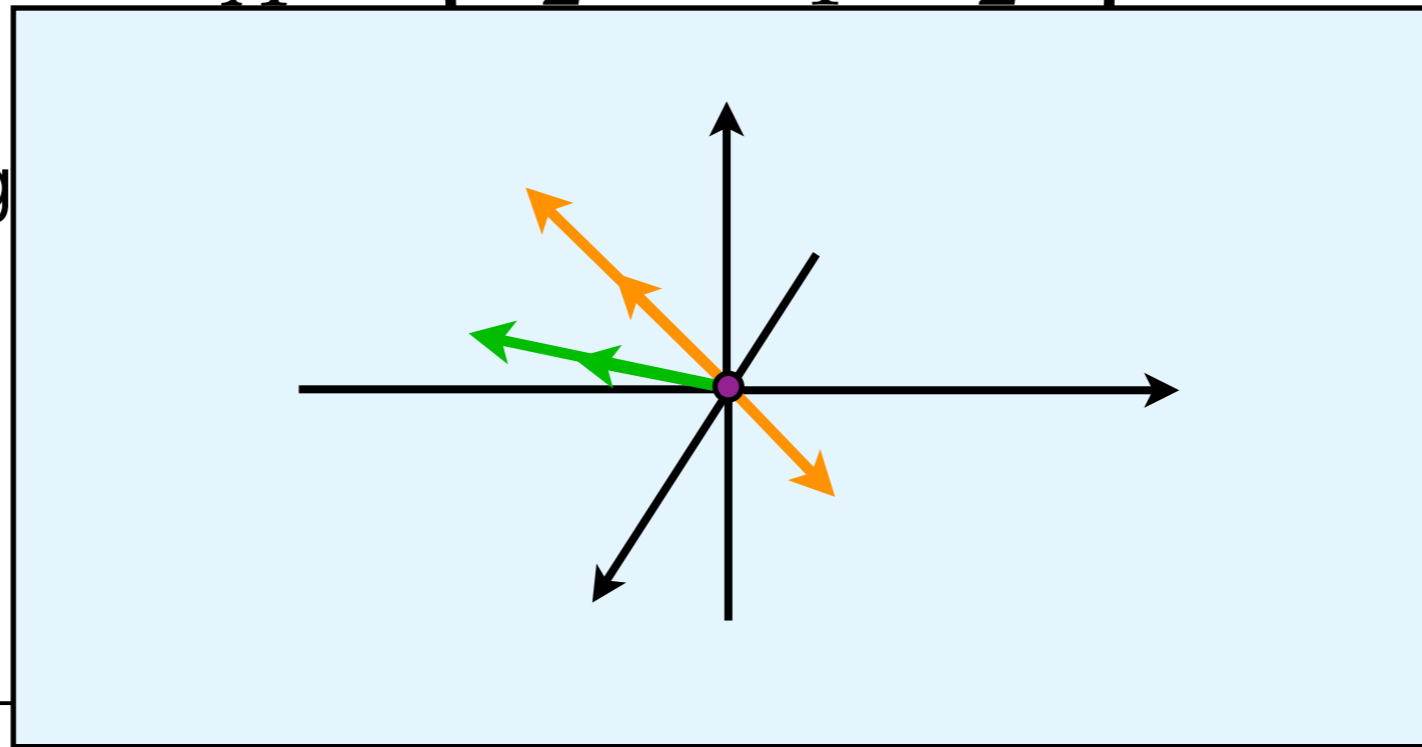
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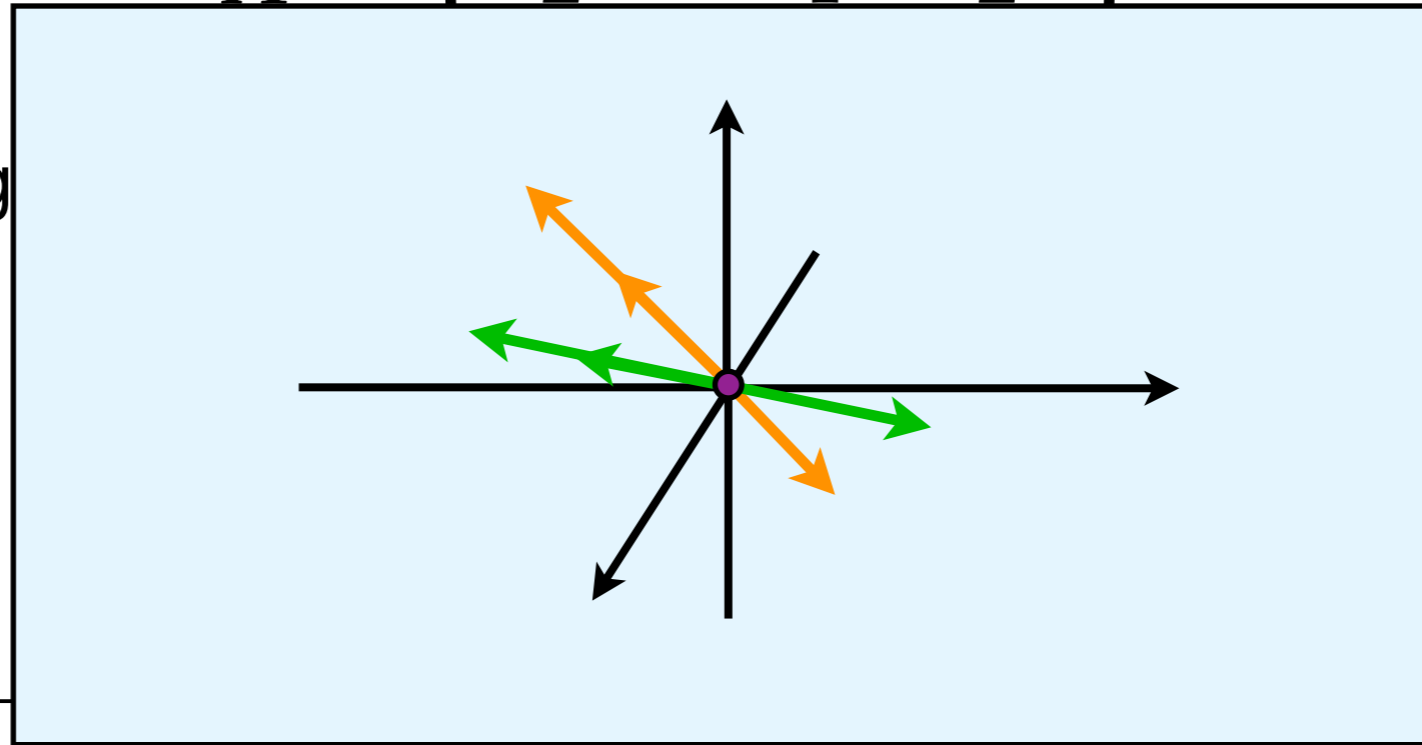
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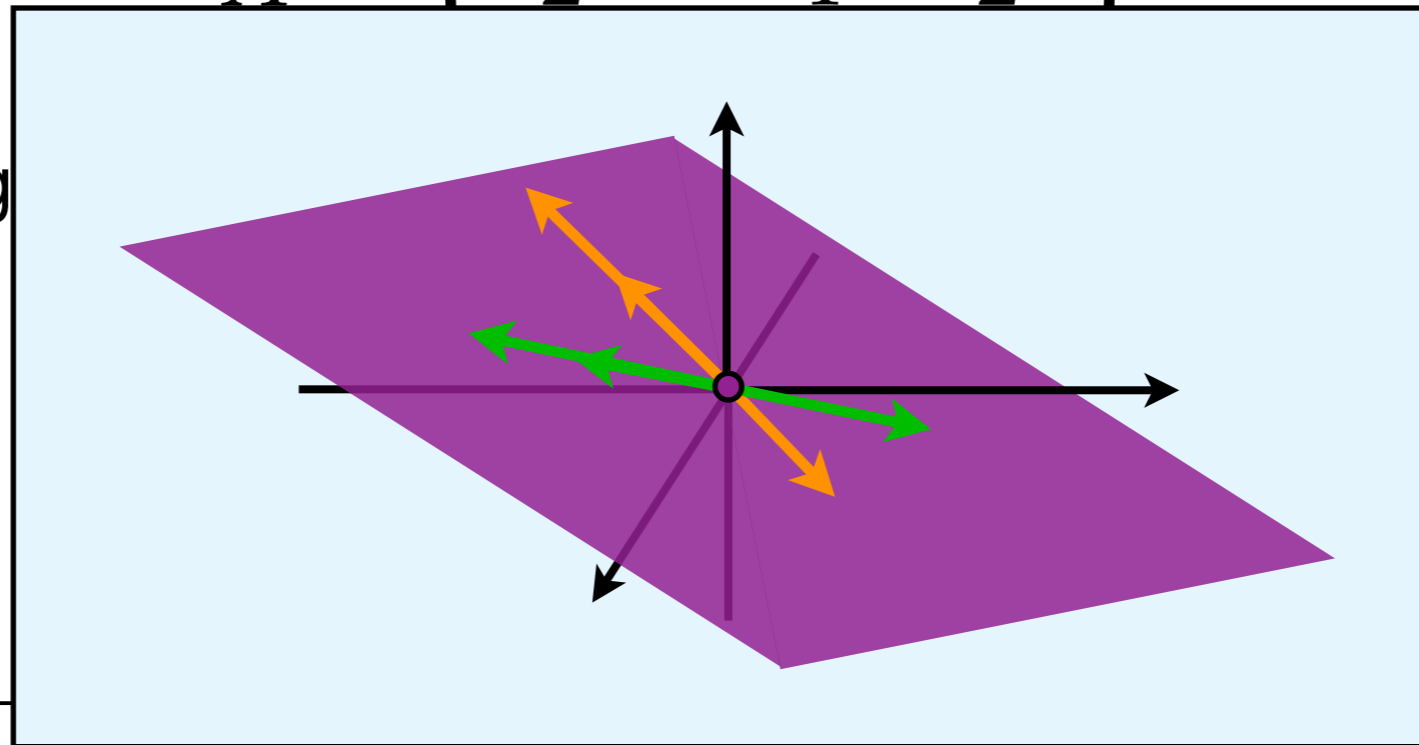
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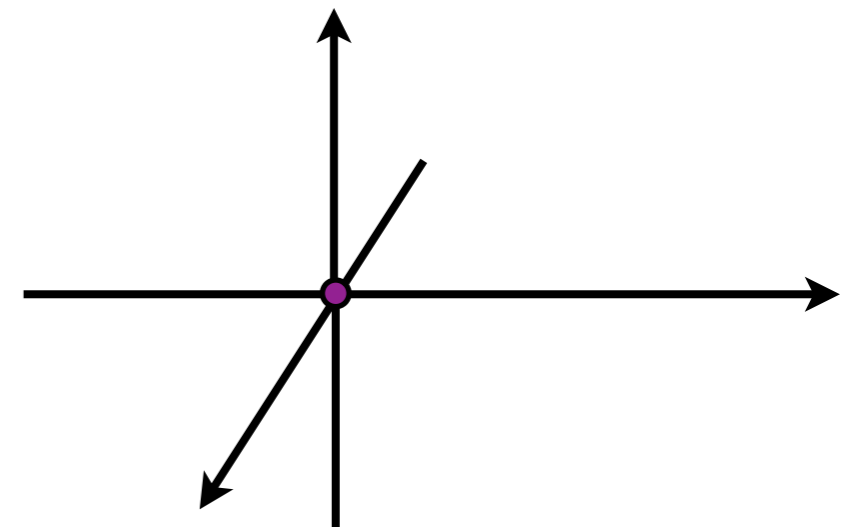
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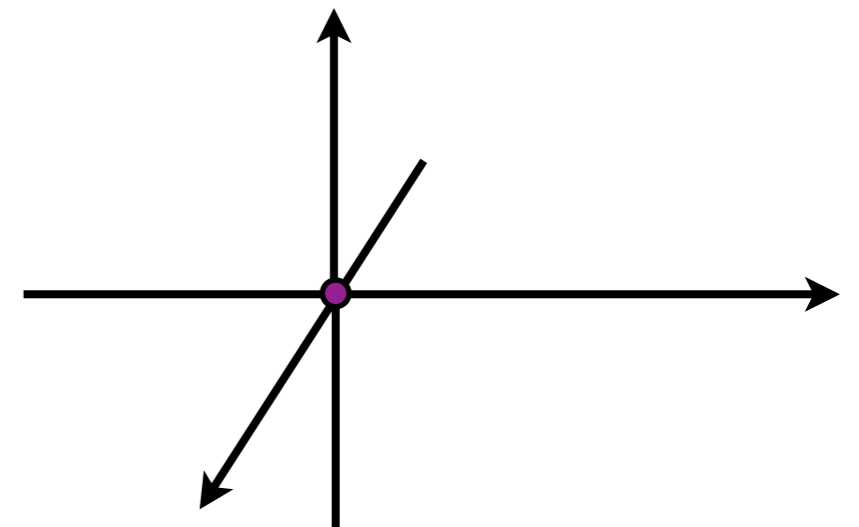
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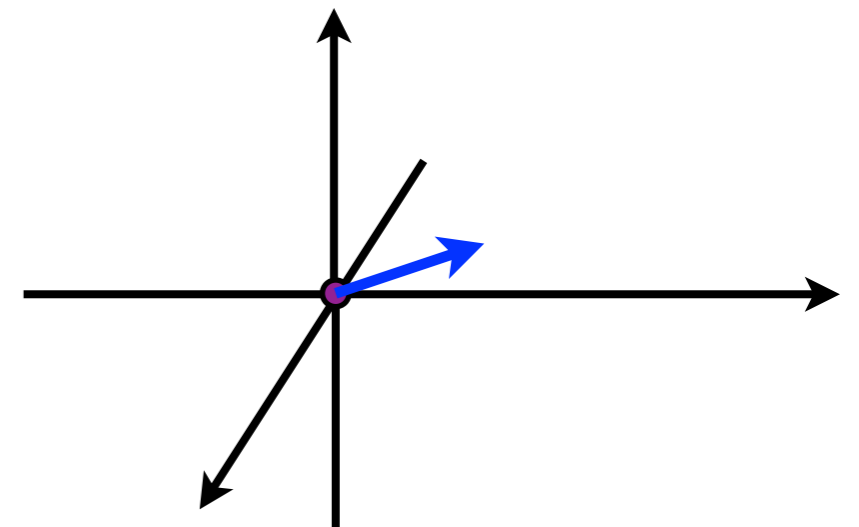
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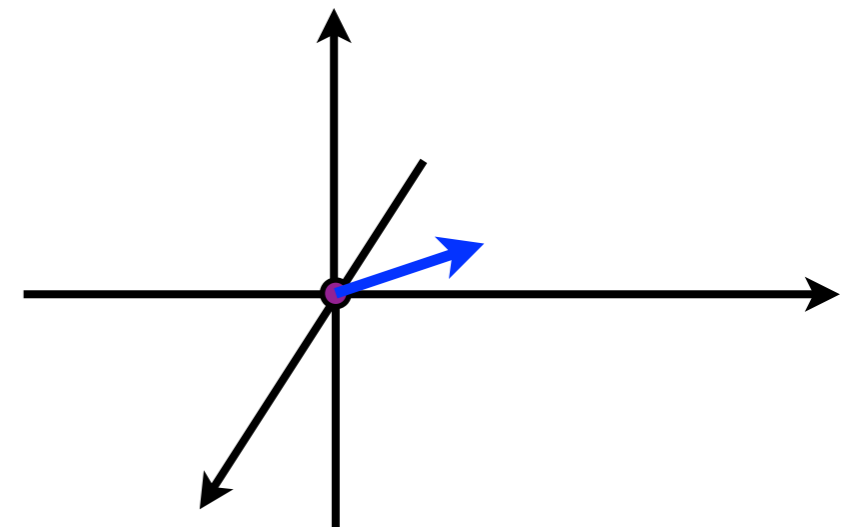
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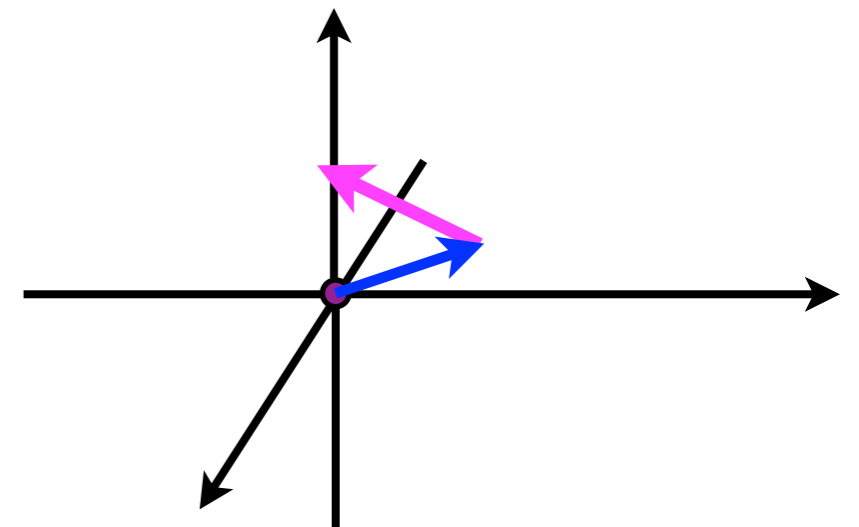
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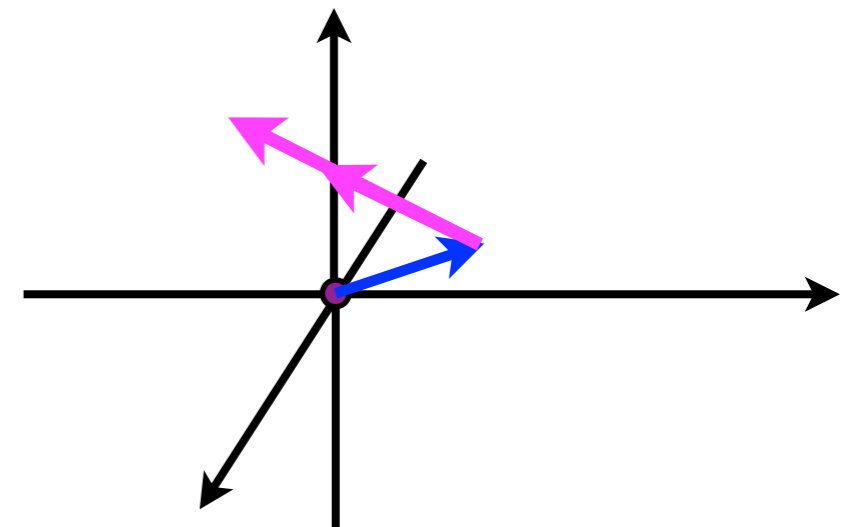
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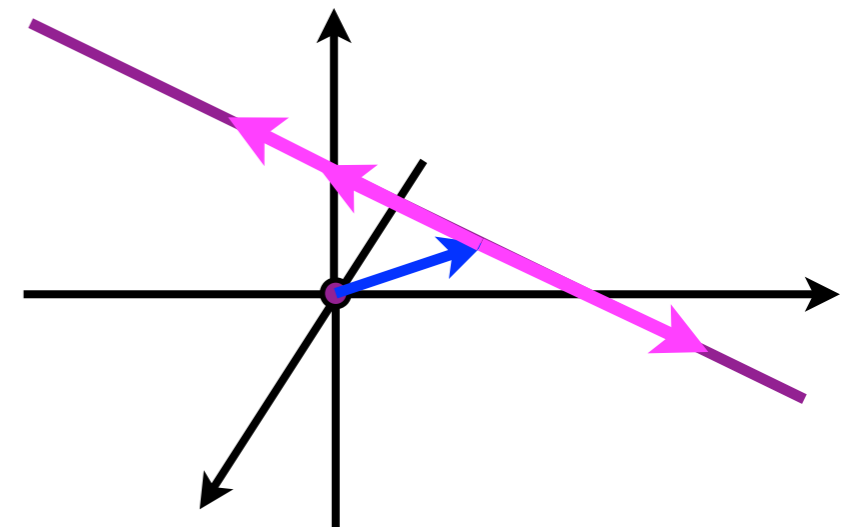
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# Solutions to nonhomogeneous differential equations

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- To solve a nonhomogeneous differential equation:



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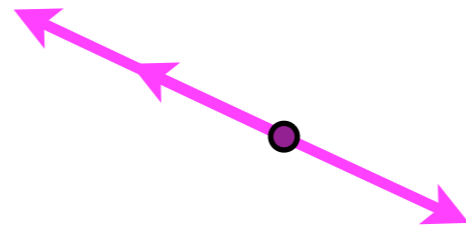
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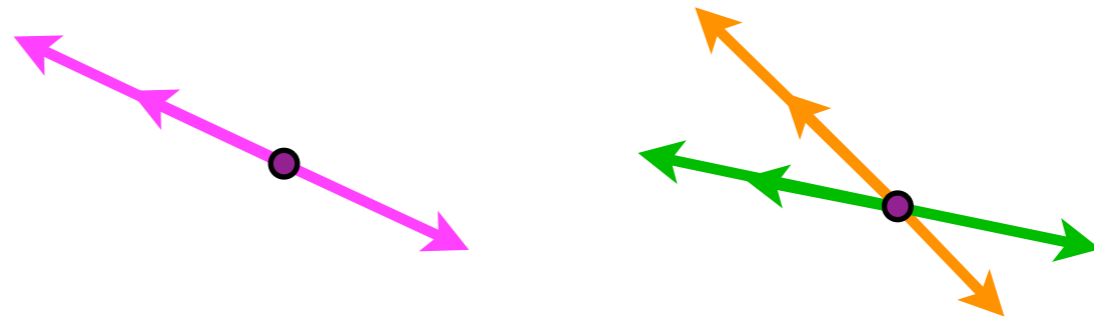
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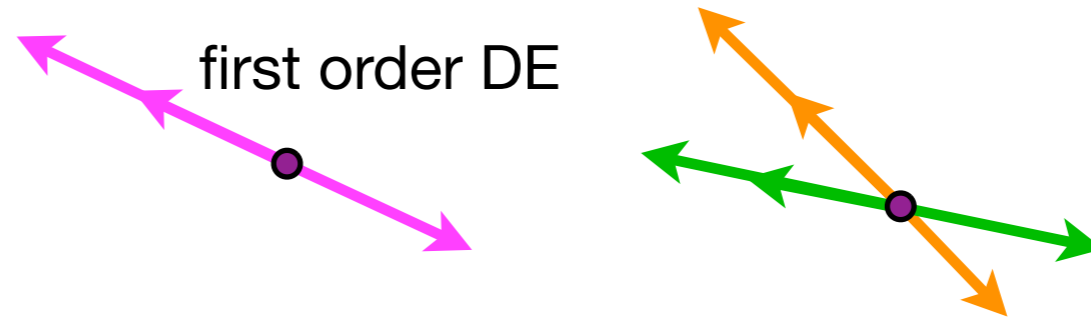
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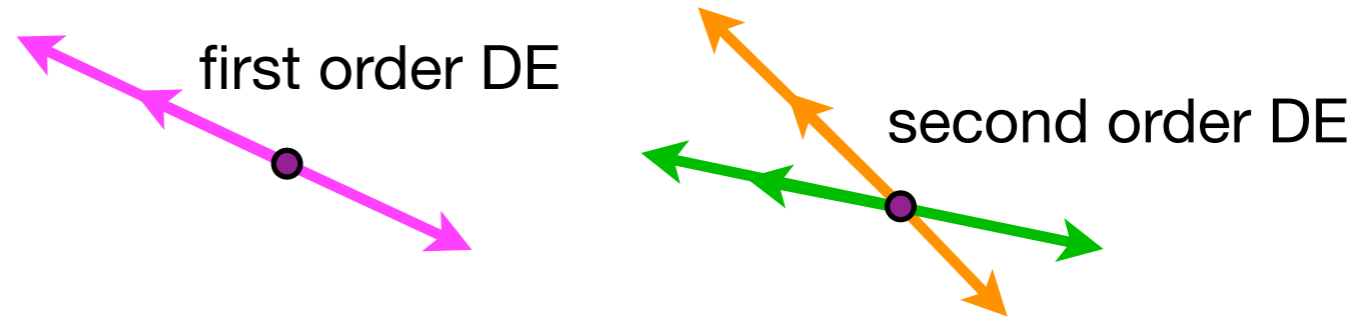
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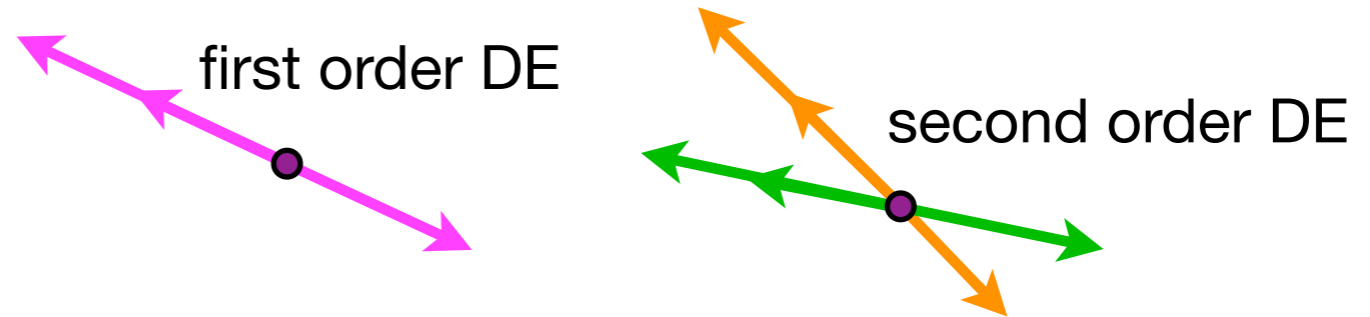


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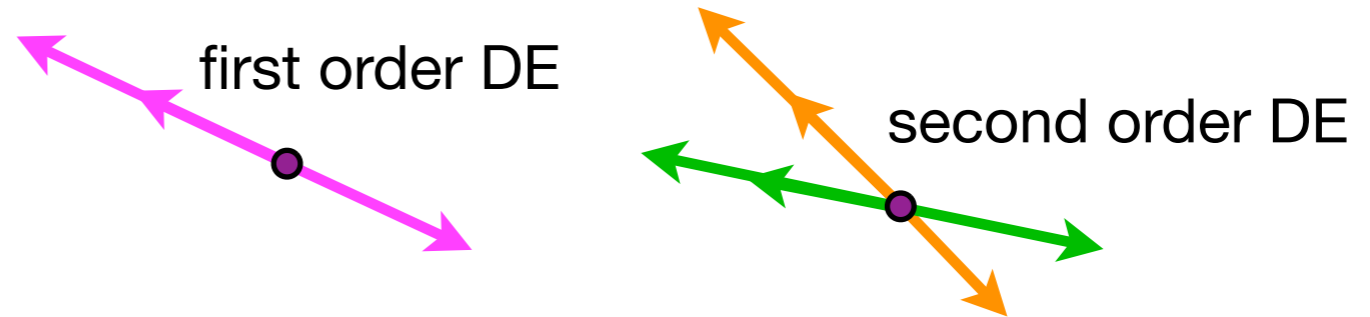
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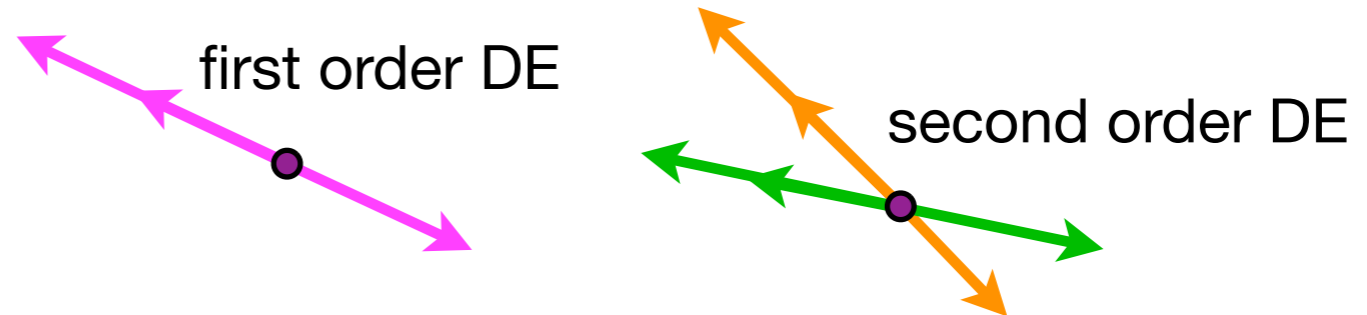


# Solutions to nonhomogeneous differential equations

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1. Find the general solution to the associated homogeneous problem,  $y_h(t)$ .



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3. The general solution to the nonhomogeneous problem is their sum:

$$y = y_h + y_p = C_1 y_1 + C_2 y_2 + y_p$$

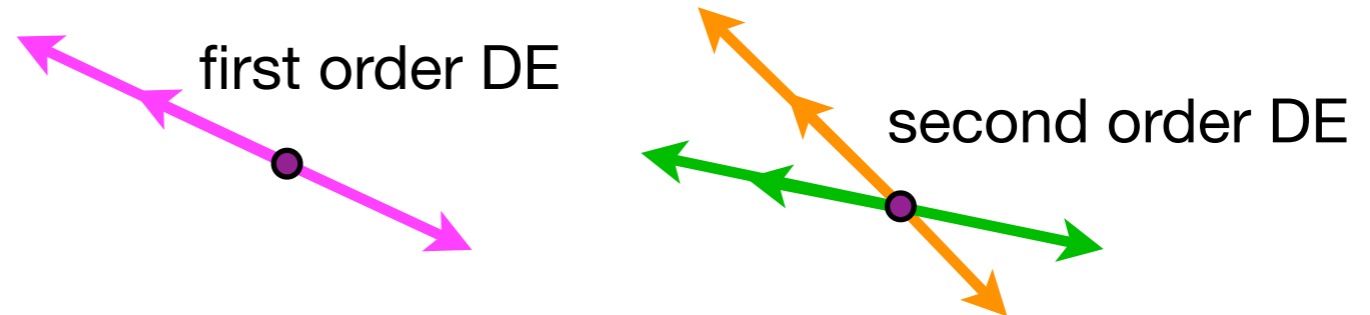


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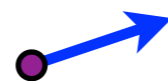
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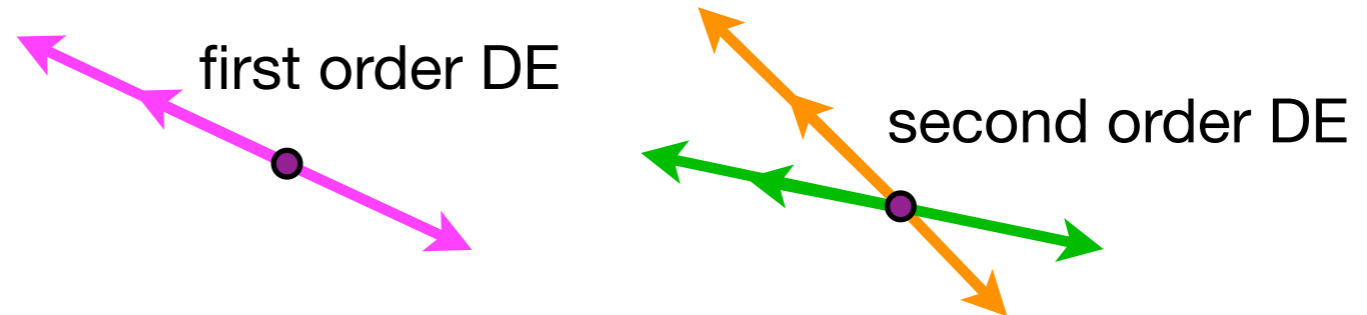


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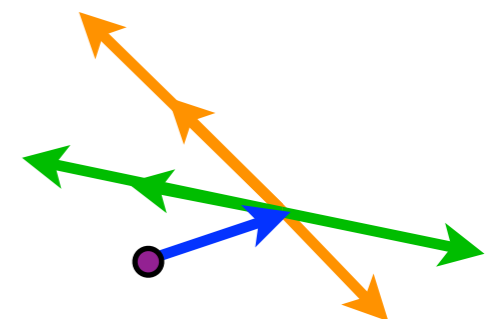


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$$y = y_h + y_p = \underbrace{C_1 y_1}_{\text{orange}} + \underbrace{C_2 y_2}_{\text{green}} + \underbrace{y_p}_{\text{blue}}$$

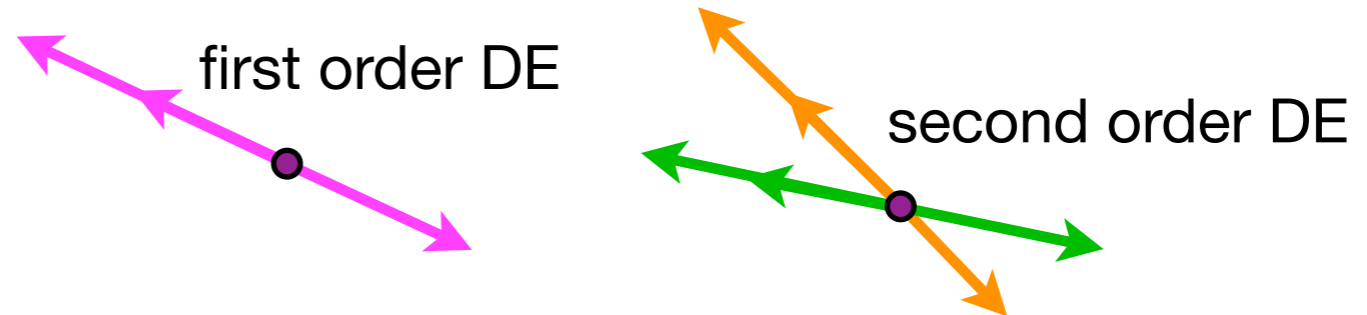


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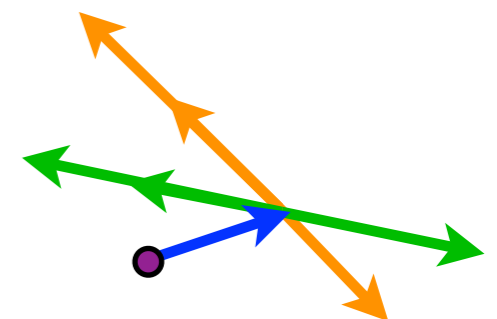


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$$y = y_h + y_p = \underbrace{C_1 y_1}_{\text{first order DE}} + \underbrace{C_2 y_2}_{\text{second order DE}} + \underbrace{y_p}_{\text{particular solution}}$$



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