

Week 5 summary:

- 2nd order linear ODE' with constant coefficients: $y'' + py' + qy = 0$

Assume $y(t) = e^{rt}$, plug back in & solve for r .

Get $e^{rt}(r^2 + pr + q) = 0$.

3 cases: (i) $r_1 \neq r_2$ real $y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t}$

(ii) $r_1 = r_2$ $y(t) = C_1 e^{r_1 t} + C_2 t e^{r_1 t}$

(iii) $r_{1,2} = a \pm bi$ $y(t) = e^{at}(A \cos bt + B \sin bt)$

- Inhomogeneous equations: $y'' + py' + qy = f(t)$, $f(t) \neq 0$.

Guess: $y_p(t)$ "has the same form" as $f(t)$.

This is the "method of undetermined coefficients."

$f(t)$	$y_p(t)$
e^{rt}	$a e^{rt}$
$\cos wt$ or $\sin wt$	$a \cos wt + b \sin wt$
degree- n polynomial	degree- n polynomial
$e^{rt}(\cos wt + \sin wt)$	$e^{rt}(a \cos wt + b \sin wt)$
linear combination of above functions	linear combination of above functions.