## Part 1. Review of ODEs

## Introduction

1.1 Definition: When $A$ and $B$ are sets, we write $f: A \rightarrow B$ to indicate that $f$ is a function from $A$ to $B$, which means that for every $x \in A$ there is a unique corresponding element $y=f(x) \in B$. The set $A$ is called the domain of the function. A differential equation, or $\mathbf{D E}$, is an equation which involves a function $f: A \subseteq \mathbb{R}^{n} \rightarrow \mathbb{R}$ and some of its derivatives. The order of a DE is the highest of the orders of the derivatives which occur in the equation. A solution to a DE is a function $f: U \subseteq A \rightarrow \mathbb{R}$, whose domain is a connected set $U$, such that the DE holds for all $x \in U$. The general solution to a DE is the set of all possible solutions. Often, a DE has infinitely many solutions and we impose some additional constraints, so the a DE has a unique solution which satisfies the constraints. Sometimes the constraints are initial conditions, and sometimes they are boundary conditions, as we shall see later. When $n=1$, so the DE involves a function $y=f(x)$ of a single real variable $x \in \mathbb{R}$, the DE is called an ordinary differential equation, or ODE. When $n>1$ so that the DE involves a function $y=f\left(x_{1}, x_{2}, \cdots, x_{n}\right)$ of two or more variables, the DE is called a partial differential equation, or PDE.
1.2 Example: The equation $y^{\prime \prime \prime}+2 y^{3} y^{\prime}=\sin x$ is a third order ODE for $y=y(x)$. The equation $2 x y \frac{\partial^{2} u}{\partial x \partial y}+x \frac{\partial u}{\partial y}+y \frac{\partial u}{\partial x}=0$ is a second order PDE for $u=u(x, y)$.
1.3 Exercise: Find a solution of the form $y=a x^{2}+b x+c$ to the DE $y^{\prime \prime} y^{\prime}+x^{2}=y$.
1.4 Exercise: Find two distinct constants $r_{1}$ and $r_{2}$ such that $y=e^{r_{1} x}$ and $e^{r_{2} x}$ are both solutions to the $\mathrm{DE} y^{\prime \prime}+3 y^{\prime}+2 y=0$, show that $y=a e^{r_{1} x}+b e^{r_{2} x}$ is a solution for any constants $a$ and $b$, and then find a solution to the DE with $y(0)=1$ and $y^{\prime}(0)=0$.

## First Order ODEs

1.5 Definition: In general, a first order ODE can be written in the form

$$
G\left(x, y, y^{\prime}\right)=0
$$

for some function $G: A \subseteq \mathbb{R}^{3} \rightarrow \mathbb{R}$. The graph of a solution $y=y(x)$ to a first order ODE is called a solution curve. Given a first order ODE there is often a unique solution curve $y=y(x)$ which passes through any given point $(a, b)$ in the domain of $F$, equivalently there is often a unique solution $y=y(x)$ to the DE with $y(a)=b$. A first order ODE for a function $y=y(x)$, together with an additional constraint of the form $y(a)=b$, is called an initial value problem, of IVP, and the constraint is called the initial condition.

## Direction Fields

1.6 Note: A first order ODE can often be written in the form

$$
y^{\prime}=F(x, y)
$$

It is easy to sketch the solution curves to any DE of the form $y^{\prime}=F(x, y)$ in the following way. First choose many points $(x, y)$, and for each point $(x, y)$ find the value of $F(x, y)$. If $y=y(x)$ is any solution to the DE , so that $y^{\prime}(x)=F(x, y)$, then $F(x, y)$ is the slope of the solution curve at the point $(x, y)$. At each point $(x, y)$, draw a short line segment with slope $F(x, y)$. The resulting picture is called the slope field or the direction field of the DE . If we choose enough points $(x, y)$ it should be possible to visualize the solution curves; they follow the direction of the short line segments.

To draw the direction field of the $\mathrm{DE} y^{\prime}=F(x, y)$ by hand, it helps to first lightly draw several isoclines; these are the curves $F(x, y)=m$, where $m$ is a constant. Along the isocline $F(x, y)=m$ we then draw many short line segments of slope $m$.

To draw the graph of the solution to the IVP $y^{\prime}=F(x, y)$, with $y(a)=b$, sketch the direction field for the $\mathrm{DE} y^{\prime}=F(x, y)$ and then draw the solution curve which passes through the point $(a, b)$.
1.7 Exercise: Sketch the direction field for the $\mathrm{DE} y^{\prime}=x-y$, then sketch the solution curves through each of the points $(0,-2),(0,-1),(0,0)$ and $(0,1)$.

## Euler's Method

1.8 Note: We can approximate the solution to the IVP $y^{\prime}=F(x, y)$ with $y(a)=b$ using the following method, which is known as Euler's Method. Pick a small value $\Delta x$, which we call the step size. Let $x_{0}=a$ and $y_{0}=b$. Having found $x_{k}$ and $y_{k}$, we let

$$
\begin{aligned}
x_{k+1} & =x_{k}+\Delta x \\
y_{k+1} & =y_{k}+F\left(x_{k}, y_{k}\right) \Delta x
\end{aligned}
$$

The solution curve $y=y(x)$ is then approximated for values $x \geq a$ by the piecewise linear curve whose graph has vertices at the points $\left(x_{k}, y_{k}\right)$. If we also wish to approximate the solution for values $x \leq a$, we can construct points ( $x_{k}, y_{k}$ ) with $k<0$ by letting $x_{k-1}=x_{k}-\Delta x$ and $y_{k-1}=y_{k}-F\left(x_{k}, y_{k}\right) \Delta x$.
1.9 Exercise: Consider the IVP $y^{\prime}=x-y$ with $y(0)=0$. Apply Euler's method with step size $\Delta x=\frac{1}{2}$ to approximate the value of $y(2)$.

## Separable First Order ODEs

1.10 Definition: A separable first order ODE is a DE which can be written in the form

$$
y^{\prime}=f(x) g(y)
$$

or to be more precise, $y^{\prime}(x)=f(x) g(y(x))$, for some continuous functions $f(x)$ and $g(y)$.
1.11 Note: We can solve the separable DE $y^{\prime}=f(x) g(y)$ by dividing by $g(y)$ then integrating both sides, using the Change of Variables Theorem to get

$$
\int \frac{d y}{g(y)}=\int \frac{y^{\prime}(x) d x}{g(y(x))}=\int f(x) d x
$$

Equivalently, we can write the DE in the differential form $\frac{d y}{g(y)}=f(x) d x$ and integrate both sides.
1.12 Exercise: Solve the $\mathrm{DE} y^{\prime}=x^{2} y$.
1.13 Exercise: Solve the IVP $y^{\prime}=\frac{y}{\sqrt{x+1}}$ with $y(3)=1$.

## Linear First Order ODEs

1.14 Definition: A linear first order ODE is a DE which can be written in the form

$$
y^{\prime}+p y=q
$$

that is $y^{\prime}(x)+p(x) y(x)=q(x)$, for some continuous functions $p(x)$ and $q(x)$.
1.15 Note: We can solve the linear $\mathrm{DE} y^{\prime}+p y=q$ as follows. If we can find a function $\lambda=\lambda(x)$ such that $\lambda^{\prime}=\lambda p$, then we have $(\lambda y)^{\prime}=\lambda y^{\prime}+\lambda^{\prime} y=\lambda y^{\prime}+\lambda p y$, and so multiplying both sides of the DE by $\lambda$ gives $(\lambda y)^{\prime}=\lambda q$, which we can solve by integrating to get $\lambda y=\int \lambda q$ so that $y=\frac{1}{\lambda} \int \lambda q$. . And indeed we can find such a function $\lambda=\lambda(x)$ because the $\mathrm{DE} \lambda^{\prime}=\lambda p$ is separable: we write the DE as $\frac{d \lambda}{\lambda}=p d x$ and integrate both sides to get $\ln \lambda=\int p$, that is $\lambda=e^{\int p}$. To summarize, in order to solve the $\mathrm{DE} y^{\prime}+p y=q$, we let $\lambda=e^{\int p}$ and the solution is given by $y=\frac{1}{\lambda} \int \lambda q$. To be more precise, the solution is

$$
y(x)=\frac{1}{\lambda(x)} \int \lambda(x) q(x) d x \text { where } \lambda(x)=e^{\int p(x) d x}
$$

The function $\lambda(x)$ is called an integrating factor for the linear DE.
1.16 Exercise: Solve the $\mathrm{DE} y^{\prime}-x^{2} y=0$ (by treating it as a linear DE ).
1.17 Exercise: Find the solution to the IVP $y^{\prime}+2 y=e^{-5 x}, y(0)=1$.
1.18 Exercise: Find the solution to the IVP $y^{\prime}-2 x y=x, y(0)=0$.
1.19 Definition: A Bernoulli first order ODE is a DE which can be written in the form $y^{\prime}+p y=q y^{r}$ for some $1 \neq r \in \mathbb{R}$ and some continuous functions $p(x)$ and $q(x)$.
1.20 Note: We can often solve the Bernoulli DE $y^{\prime}+p y=q y^{r}$ by letting $u=y^{1-r}$ so that $u^{\prime}=(1-r) y^{-r} y^{\prime}$. If w multiply both sides of the DE by $(1-r) y^{-r}$, it becomes $(1-r) y^{-r} y^{\prime}+(1-r) y^{1-r}=(1-r) q$, that is $u^{\prime}+(1-r) u=(1-r) q$, which is a linear DE for the function $u=u(x)$.
1.21 Exercise: Solve the IVP $y^{\prime}+y=x \sqrt{y}$ with $y(0)=4$.
1.22 Definition: A homogeneous first order ODE is a DE which can be written in the form $y^{\prime}=f\left(\frac{y}{x}\right)$ for some continuous function $f(x)$.
1.23 Note: We can solve the homogeneous DE $y^{\prime}=f\left(\frac{y}{x}\right)$ by letting $u=\frac{y}{x}$, that is $y=x u$, so that $y^{\prime}=u+x u^{\prime}$. The DE becomes $u+x u^{\prime}=f(u)$, that is $x u^{\prime}=f(u)-u$, which is a separable DE for the function $u=u(x)$.
1.24 Exercise: Solve the IVP $y^{\prime}=\frac{x^{3}+y^{3}}{x y^{2}}$ with $y(1)=2$.
1.25 Remark: There are various other kinds of first order ODEs which can be solved. For example, an exact first order ODE can be written in differential form as $\frac{\partial u}{\partial x} d x+\frac{\partial u}{\partial y} d y=0$, that is as $d u=0$, for some differentiable function $u=u(x, y)$. The solution is then given by $u(x, y)=c$. Note that when $a=a(x, y)$ and $b=b(x, y)$ are continuously differentiable with $\frac{\partial a}{\partial y}=\frac{\partial b}{\partial y}$, we can find $u=u(x, y)$ such that $\frac{\partial u}{\partial x}=a$ and $\frac{\partial u}{\partial y}=b$, and so the DE $a(x, y)+b(x, y) y^{\prime}=0$ is exact. Also, sometimes a DE can be made exact by multiplying both sides by a suitable function $\mu=\mu(x, y)$, called an integrating factor.
1.26 Exercise: Solve the IVP $(2 y+2 x y) y^{\prime}+y^{2}+1=0$ with $y(0)=1$ by recognizing that the DE is exact.
1.27 Exercise: Solve the IVP $\left(x^{2} y^{2}+1\right) y^{\prime}+x y^{3}=0$ with $y(0)=1$ by first finding an integrating factor $\mu=\mu(y)$.

## Second Order ODEs

1.28 Definition: In general, a second order ODE can be written in the form

$$
G\left(x, y, y^{\prime}, y^{\prime \prime}\right)=0
$$

for some function $G: A \subseteq \mathbb{R}^{4} \rightarrow \mathbb{R}$. The graph of a solution $y=y(x)$ is called a solution curve. Given a second order ODE, there is often a unique solution curve $y=y(x)$ which passes through a given point $(a, b)$ with a given slope $c=y^{\prime}(a)$, equivalently, there is often a unique solution $y=y(x)$ to the DE with $y(a)=b$ and $y^{\prime}(a)=c$. A second order ODE for a function $y=y(x)$ together with two additional constraints of the form $y(a)=b$ and $y^{\prime}(a)=c$, is called an initial value problem, or IVP, and the two constraints are called the initial conditions. Sometimes, a given second order ODE has a unique solution $y=y(x)$, defined for all $x$ in the interval $[a, b]$, which satisfies additional constraints of the form $y(a)=c$ and $y(b)=d$. A second order ODE for $y=y(x)$, defined for $x \in[a, b]$, together with constraints of the form $y(a)=c$ and $y(b)=d$, is called a boundary value problem, or BVP, and the constraints are called boundary conditions.

## Direction Fields and Euler's Method

1.29 Note: The graph of a differentiable function $y=f(x)$ can be given parametrically by $(x, y)=(x(t), y(t))=(t, f(t))$. The lift of this curve to $\mathbb{R}^{3}$ is given by $(x, y, z)=$ $(x(t), y(t), z(t))=\left(t, f(t), f^{\prime}(t)\right)$. Consider a second order ODE of the form

$$
y^{\prime \prime}=F\left(x, y, y^{\prime}\right)
$$

A solution curve $y=f(x)$ can be given parametrically by $(x, y)=(t, f(t))$, and its lift is the curve in $\mathbb{R}^{3}$ given by $(x, y, z)=\left(t, f(t), f^{\prime}(t)\right)$. At the point $(x, y, z)=\left(t, f(t), f^{\prime}(t)\right)$, the tangent vector is $\left(x^{\prime}, y^{\prime}, z^{\prime}\right)=\left(1, f^{\prime}(t), f^{\prime \prime}(t)\right)=(1, z, F(x, y, z))$. The direction field of the ODE $y^{\prime \prime}=F\left(x, y, y^{\prime}\right)$ is constructed as follows: at each point $(x, y, z)$ in the domain of $F$, we place a short line segment in the direction of the vector $(1, z, F(x, y, z)$ ). As explained above, for any solution $y=f(x)$, the lift of the solution curve is a curve in $\mathbb{R}^{3}$ which follows the direction indicated by direction field.

We can approximate the solution to the IVP $y^{\prime \prime}=F\left(x, y, y^{\prime}\right)$ with $y(a)=b$ and $y^{\prime}(a)=c$, by approximating its lift, using the following method which is called Euler's method. We choose a small value $\Delta x$, which we call the step size, we begin at the point $\left(x_{0}, y_{0}, z_{0}\right)=(a, b, c)$, then for each $k \geq 0$ we let

$$
\left(x_{k+1}, y_{k+1}, z_{k+1}\right)=\left(x_{k}, y_{k}, z_{k}\right)+\left(1, z_{k}, F\left(x_{k}, y_{k}, z_{k}\right) \Delta x\right.
$$

that is

$$
\begin{aligned}
x_{k+1} & =x_{k}+\Delta z \\
y_{k+1} & =y_{k}+z_{k} \Delta x \\
z_{k+1} & =z_{k}+F\left(x_{k}, y_{k}, z_{k}\right) \Delta x
\end{aligned}
$$

The polygonal path in $\mathbb{R}^{3}$ with vertices at $\left(x_{k}, y_{k}, z_{k}\right)$ approximates the lift of the solution. The solution $y=f(x)$ is approximated by the polygonal path in $\mathbb{R}^{2}$ with vertices at $\left(x_{k}, y_{k}\right)$.
1.30 Exercise: Note that $y=\sin x$ is the unique solution to the IVP $y^{\prime \prime}+y=0$ with $y(0)=0$ and $y^{\prime}(0)=1$. Apply Euler's Method using step size $\Delta x=\frac{1}{2}$ to approximate the solution (which we know to be $y=\sin x$ ) for $0 \leq x \leq 3$.

## Substitutions to Reduce the Order

1.31 Note: For a second order ODE of the form $G\left(x, y^{\prime}, y^{\prime \prime}\right)=0$ (that is for a DE which does not explicitly involve the dependent variable $y$ ), we can let $u=u(x)$ be given by $u(x)=y^{\prime}(x)$ so that $u^{\prime}(x)=y^{\prime}(x)$, so that we have $y^{\prime}=u$ and $y^{\prime \prime}=u^{\prime}$, and then the DE becomes $G\left(x, u, u^{\prime}\right)=0$ which is a first order DE for $u=u(x)$.
1.32 Exercise: Solve the IVP $y^{\prime \prime}+2 y^{\prime}=6 x$ with $y(0)=1$ and $y^{\prime}(0)=1$.
1.33 Exercise: Solve the BVP $x y^{\prime \prime}+y^{\prime}=4 x$ with $y(1)=y(2)=1$.
1.34 Note: For a second order ODE of the form $G\left(y, y^{\prime}, y^{\prime \prime}\right)=0$ (that is for a DE which does not explicitly involve the independent variable $x$ ), we can let $u=u(y)$ be given by $u(y(x))=y^{\prime}(x)$ so that $u^{\prime}(y(x)) y^{\prime}(x)=y^{\prime \prime}(x)$, so that we have $y^{\prime}=u$ and $y^{\prime \prime}=u u^{\prime}$, and then the DE becomes $G\left(y, u, u u^{\prime}\right)=0$, which is a first order DE for the function $u=u(y)$.
1.35 Exercise: Solve the IVP $y^{\prime \prime}+4\left(y^{\prime}\right)^{2}=1$ with $y(0)=0$ and $y^{\prime}(0)=1$.
1.36 Exercise: Solve the IVP $y^{\prime \prime}=4 y$ with $y(0)=1$ and $y^{\prime}(0)=1$.
1.37 Exercise: Solve the IVP $y^{2} y^{\prime \prime}=y^{\prime}$ with $y(0)=1$ and $y^{\prime}(0)=1$.

## Second Order Linear ODEs

1.38 Definition: A second order linear ODE is a DE which can be written in the form

$$
a y^{\prime \prime}+b y^{\prime}+c y=d
$$

for some continuous functions $a, b, c, d: I \subseteq \mathbb{R} \rightarrow \mathbb{R}$ with $a(x) \neq 0$ for all $x \in I$, where $I$ is an interval in $\mathbb{R}$. This linear DE is called homogeneous when $d=0$. Equivalently, a second order linear ODE is a DE which can be written in the form

$$
y^{\prime \prime}+p y^{\prime}+q y=r
$$

where $p, q, r: I \subseteq \mathbb{R} \rightarrow \mathbb{R}$ are continuous and $I$ is an interval, and this DE is called homogeneous when $r=0$.
1.39 Theorem: Given an interval $I \subseteq \mathbb{R}$, given continuous maps $p, q, r: I \subseteq \mathbb{R} \rightarrow \mathbb{R}$, and given $a \in I$ and $b, c \in \mathbb{R}$, there exists a unique solution $y=y(x)$ to the IVP given by $y^{\prime \prime}+p y^{\prime}+q=r$ with $y(a)=b$ and $y^{\prime}(a)=c$.
Proof: We omit the proof, which is fairly difficult.
1.40 Note: As a consequence of the above theorem, it is not hard to show that given an interval $I \subseteq \mathbb{R}$ and given continuous functions $p, q, r: I \subseteq \mathbb{R} \rightarrow \mathbb{R}$, the set of solutions to the homogeneous linear $\mathrm{DE} y^{\prime \prime}+p y^{\prime}+q y=0$ is a 2 -dimensional vector space, and the set of solutions to the $\mathrm{DE} y^{\prime \prime}+p y^{\prime}+q y=r$ is a 2 -dimensional plane. Indeed, there exist two independent solutions $y_{1}, y_{2}: I \rightarrow \mathbb{R}$ to the homogeneous $\mathrm{DE} y^{\prime \prime}+p y^{\prime}+q y=0$, and the general solution is given by $y=A y_{1}+B y_{2}$ where $A, B \in \mathbb{R}$, and there exists a particular solution $y_{p}: I \subseteq \mathbb{R} \rightarrow \mathbb{R}$ to the $\mathrm{DE} y^{\prime \prime}+p y^{\prime}+q y=r$, and the general solution is given by $y=y_{p}+A y_{1}+B y_{2}$ where $A, B \in \mathbb{R}$.

## Reduction of Order for Second Order Linear Homogeneous ODEs

1.41 Note: Given one solution $y=y_{1}(x)$ to the second order linear homogeneous ODE $y^{\prime \prime}+p(x)+q(x) y=0$, we can often find a second independent solution using the following method, which is called reduction of order: We let $y_{2}(x)=y_{1}(x) u(x)$ for some function $u=u(x)$. For $y=y_{2}=y_{1} u$, we have $y^{\prime}=y_{1}^{\prime} u+y_{1} u^{\prime}$ and $y^{\prime \prime}=y_{1}^{\prime \prime} u+2 y_{1}^{\prime} u^{\prime}+y_{1} u^{\prime \prime}$, so the DE becomes

$$
\begin{aligned}
0 & =y^{\prime \prime}+p^{\prime}+q y=\left(y_{1}^{\prime \prime} u+2 y_{1}^{\prime} u^{\prime}+y_{1} u^{\prime \prime}\right)+p\left(y_{1}^{\prime} u+y_{1} u^{\prime}\right)+q\left(y_{1} u\right) \\
& =\left(y_{1}^{\prime \prime}+p y_{1}^{\prime}+q y_{1}\right) u+\left(2 y_{1}^{\prime}+p y_{1}\right) u^{\prime}+y_{1} u^{\prime \prime} \\
& =\left(2 y_{1}^{\prime}+p y_{1}\right) u^{\prime}+y_{1} u^{\prime \prime}
\end{aligned}
$$

where, at the last stage, we used the fact that $y_{1}$ satisfies $y_{1}^{\prime \prime}+p y_{1}^{\prime}+q y_{1}=0$. The resulting DE $y_{1} u^{\prime \prime}+\left(2 y_{1}^{\prime}+p y_{1}\right) u^{\prime}=0$ for $u=u(x)$ does not involve $u$, so we make the substitution $v(x)=u^{\prime}(x)$ and the DE becomes $y_{1} v^{\prime}+\left(2 y_{1}^{\prime}+p y_{1}\right) v=0$, which is a first order linear (and separable) DE for $v=v(x)$. Once we solve for $v=v(x)$, then for $u=u(x)$, we obtain the second independent solution $y_{2}=y_{1} u$.
1.42 Exercise: Solve the IVP $2 x^{2} y^{\prime \prime}+3 x y^{\prime}-6 y=0$ with $y(1)=3$ and $y^{\prime}(1)=1$ given that $=y_{1}=\frac{1}{x^{2}}$ is one solution to the DE.
1.43 Exercise: Solve the ODE $x y^{\prime \prime}-y^{\prime}+(1-x) y=0$ for $x>0$ given that $y=y_{1}=e^{x}$ is one solution.

## Variation of Parameters for Second Order Linear Nonhomogeneous ODEs

1.44 Note: Given two independent solutions $y=y_{1}(x)$ and $y=y_{2}(x)$ to the linear homogeneous DE $y^{\prime \prime}+p(x) y^{\prime}+q(x) y=0$ we can often find a particular solution $y=y_{p}(x)$ to the associated non-homogeneous DE $y^{\prime \prime}+p(x) y^{\prime}+q(x) y=r(x)$ using the following method, which is known as variation of parameters: We let $y_{p}(x)=y_{1}(x) u_{1}(x)+y_{2}(x) u_{2}(x)$ for some functions $u_{1}(x)$ and $u_{2}(x)$ which satisfy the conditions

$$
\begin{align*}
& y_{1} u_{1}{ }^{\prime}+y_{2} u_{2}{ }^{\prime}=0  \tag{1}\\
& y_{1}^{\prime} u_{1}{ }^{\prime}+y_{2}^{\prime} u_{2}{ }^{\prime}=r \tag{2}
\end{align*}
$$

Note that these two equations are linear equations which we can easily solve for the unknowns $u_{1}^{\prime}$ and $u_{2}^{\prime}$, and we can integrate to find such functions $u_{1}=u_{1}(x)$ and $u_{2}=u_{2}(x)$. Note that when $y=y_{p}=y_{1} u_{1}+y_{2} u_{2}$ for functions $u_{1}$ and $u_{2}$ which satisfy the above conditions (1) and (2), we have

$$
\begin{aligned}
y & =y_{1} u_{1}+y_{2} u_{2} \\
y^{\prime} & =y_{1}^{\prime} u_{1}+y_{1} u_{1}^{\prime}+y_{2}^{\prime} u_{2}+y_{2} u_{2}^{\prime}=y_{1}^{\prime} u_{1}+y_{2}^{\prime} u_{2} \\
y^{\prime \prime} & =y_{1}^{\prime \prime} u_{1}+y_{1}^{\prime} u_{1}^{\prime}+y_{2}^{\prime \prime} u_{2}+y_{2}^{\prime} u_{2}^{\prime}=y_{1}^{\prime \prime} u_{1}+y_{2}^{\prime \prime} u_{2}+r
\end{aligned}
$$

and hence

$$
\begin{aligned}
y^{\prime \prime}+p y^{\prime}+q y & =\left(y_{1}^{\prime \prime} u_{1}+y_{2}^{\prime} u_{2}+r\right)+p\left(y_{1}^{\prime} u_{1}+y_{2}^{\prime} u_{2}\right)+q\left(y_{1} u_{1}+y_{2} u_{2}\right) \\
& =\left(y_{1}^{\prime \prime}+p y_{1}^{\prime}+q y_{1}\right) u_{1}+\left(y_{2}^{\prime \prime}+p y_{2}^{\prime}+q y_{2}\right) u_{2}+r=r
\end{aligned}
$$

so that $y=y_{p}=y_{1} u_{1}+y_{2} u_{2}$ is indeed a solution to the $\mathrm{DE} y^{\prime \prime}+p y^{\prime}+q y=r$.
1.45 Exercise: Solve the ODE $2 x^{2} y^{\prime \prime}+3 x y^{\prime}-6 y=\ln x$ for $x>0$.

## Second Order Linear ODEs With Constant Coefficients

1.46 Note: When $a, b, c \in \mathbb{R}$ with $a \neq 0$, it is easy to solve the second order linear homogeneous ODE $a y^{\prime \prime}+b y^{\prime}+c y=0$ as follows: We try $y=e^{r x}$ so that $y^{\prime}=r e^{r x}$ and $y^{\prime \prime}=r^{2} e^{r x}$. The DE becomes $0=a y^{\prime \prime}+b y^{\prime}+c y=\left(a r^{2}+b r+c\right) e^{r x}$. Since $e^{r x} \neq 0$ for all $x$, this is equivalent to $0=g(r)=a r^{2}+b r+c$. The polynomial $g(r)=a r^{2}+b r+c$ is called the characteristic polynomial for the $\mathrm{DE} a y^{\prime \prime}+b y^{\prime}+c y=0$.
When $g$ has two distinct real roots $r=r_{1}$ and $r_{2}$, we have the two independent solutions

$$
y_{1}=y_{1}(x)=e^{r_{1} x} \text { and } y_{2}=y_{2}(x)=e^{r_{2} x} .
$$

When $g$ has one repeated real root $r$, it is not hard to verify that we have the two independent solutions

$$
y_{1}=y_{1}(x)=e^{r x} \text { and } y_{2}=y_{2}(x)=x e^{r x}
$$

When $g$ has a pair of conjugate complex roots $r=s \pm i t$, we have the two independent complex-valued solutions given by $z_{1}=z_{1}(x)=e^{(s+i t) x}=e^{s x} e^{i t x}=e^{s x}(\cos t x+i \sin t x)$ and $z_{2}=z_{2}(x)=e^{(s-i t) x}=e^{s x} e^{-i t x}=e^{s x}(\cos t x-i \sin t x)$, and we can take linear combinations to get the two independent real-valued solutions

$$
y_{1}=y_{1}(x)=\frac{z_{1}+z_{2}}{2}=e^{s x} \cos t x \text { and } y_{2}=y_{2}(x)=\frac{z_{1}-z_{2}}{2 i}=e^{s x} \sin t x .
$$

1.47 Exercise: Solve the IVP $6 y^{\prime \prime}+y^{\prime}-2 y=0$ with $y(0)=2$ and $y^{\prime}(0)=1$.
1.48 Exercise: Solve the IVP $9 y^{\prime \prime}+12 y^{\prime}+4 y=0$ with $y(0)=1$ and $y^{\prime}(0)=2$.
1.49 Exercise: Solve the IVP $y^{\prime \prime}+4 y^{\prime}+5 y=0$ with $y(0)=2$ and $y^{\prime}(0)=-1$.
1.50 Note: Given two independent solutions $y_{1}=y_{1}(x)$ and $y_{2}=y_{2}(x)$ to the second order linear homogeneous ODE $a y^{\prime \prime}+b y^{\prime}+c y=0$ with constant coefficients $a, b, c \in \mathbb{R}$ with $a \neq 0$, and given a continuous function $d=d(x)$, we can try to find a particular solution $y_{p}=y_{p}(x)$ to the associated non-homogeneous ODE $a y^{\prime \prime}+b y^{\prime}+c y=d(x)$ by using the method of variation of parameters or, often more easily, simply by using trial and error: when $d(x)$ is a polynomial, we can try letting $y_{p}$ be a polynomial; when $d(x)=e^{k x}$, we can try letting $y_{p}$ be a constant multiple of $e^{k x}$ (or sometimes a polynomial multiplied by $e^{k x}$ ); and when $d(x)=\cos k x$ or $\sin k x$, we can try letting $y_{p}$ be a linear combination (or sometimes a polynomial combination) of $\sin k x$ and $\cos k x$. The method of trial and error is sometimes called the method of undetermined coefficients.
1.51 Exercise: Find a particular solution to the linear ODE $y^{\prime \prime}+y^{\prime}-2 y=g(x)$ for each of the following functions $g(x)$ :
(a) $g(x)=2 x^{2}$
(b) $g(x)=5 e^{3 x}$
(c) $g(x)=5 \sin x$
(d) $g(x)=x^{2} e^{-x}$
1.52 Exercise: Find a particular solution to each of the following linear ODEs:
(a) $y^{\prime \prime}+y^{\prime}-2 y=e^{-2 x}$
(b) $y^{\prime \prime}+2 y^{\prime}+y=e^{-x}$
(c) $y^{\prime \prime}-2 y^{\prime}+10 y=6 e^{x} \cos 3 x$
1.53 Exercise: Solve the linear ODE $y^{\prime \prime}-4 y^{\prime}+13 y=6 e^{2 x} \sin 8 x \cos x$.

