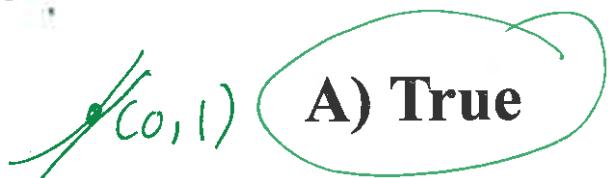


1.) If  $g$  is continuous at  $t = 0$ , then there is a unique solution to the differential equation  $ay'' + by' + cy = g(t)$ ,  $y(0) = 1$ ,  $y'(0) = 3$



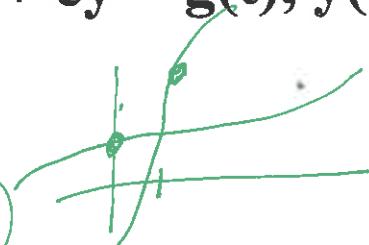
A) True

B) False

2.) If  $g$  is continuous, then there is a unique solution to the differential equation  $ay'' + by' + cy = g(t)$ ,  $y(0) = 1$ ,  $y(1) = 3$

A) True

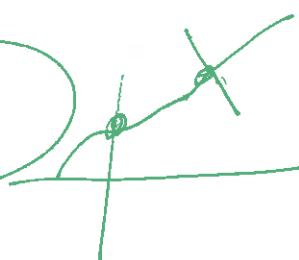
B) False



3.) If  $g$  is continuous, then there is a unique solution to the differential equation  $ay'' + by' + cy = g(t)$ ,  $y(0) = 1$ ,  $y'(1) = 3$

A) True

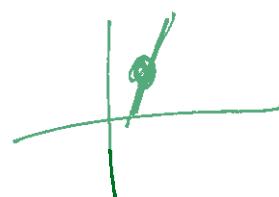
B) False



4.) If  $g$  is continuous, then there is a unique solution to the differential equation  $ay'' + by' + cy = g(t)$ ,  $y(1) = 1$ ,  $y'(1) = 3$

A) True

B) False



General sets  
+ Non homogeneous DE

$$y = c_1 \phi_1(t) + c_2 \phi_2(t)$$

### 3.3: Linear Independence and the Wronskian

Defn:  $f$  and  $g$  are linearly dependent if there exists constants  $c_1, c_2$  such that  $c_1 \neq 0$  or  $c_2 \neq 0$  and  $c_1 f(t) + c_2 g(t) = 0$  for all  $t \in (a, b)$

Thm 3.3.1: If  $f : (a, b) \rightarrow R$  and  $g(a, b) \rightarrow R$  are differentiable functions on  $(a, b)$  and if  $W(f, g)(t_0) \neq 0$  for some  $t_0 \in (a, b)$ , then  $f$  and  $g$  are linearly independent on  $(a, b)$ . Moreover, if  $f$  and  $g$  are linearly dependent on  $(a, b)$ , then  $W(f, g)(t) = 0$  for all  $t \in (a, b)$

If  $c_1 f(t) + c_2 g(t) = 0$  for all  $t$ , then  $c_1 f'(t) + c_2 g'(t) = 0$

Solve the following linear system of equations for  $c_1, c_2$

$$\begin{aligned} c_1 f(t_0) + c_2 g(t_0) &= 0 \\ c_1 f'(t_0) + c_2 g'(t_0) &= 0 \end{aligned}$$

$$\begin{bmatrix} f(t_0) & g(t_0) \\ f'(t_0) & g'(t_0) \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Thm: Suppose  $c_1 \phi_1(t) + c_2 \phi_2(t)$  is a general solution to

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

If  $\psi$  is a solution to

$$ay'' + by' + cy = g(t) \quad [*]$$

Then  $\psi + c_1 \phi_1(t) + c_2 \phi_2(t)$  is also a solution to  $[*]$ .

Moreover if  $\gamma$  is also a solution to  $[*]$ , then there exist constants  $c_1, c_2$  such that

$$\gamma = \psi + c_1 \phi_1(t) + c_2 \phi_2(t)$$

Or in other words,  $\psi + c_1 \phi_1(t) + c_2 \phi_2(t)$  is a general solution to  $[*]$ .

Proof:

$$\text{Define } L(f) = af'' + bf' + cf.$$

Recall  $L$  is a linear function.

Let  $h = c_1 \phi_1(t) + c_2 \phi_2(t)$ . Since  $h$  is a solution to the differential equation,  $ay'' + by' + cy = 0$ ,

$$a h'' + b h' + c h = 0$$

Since  $\psi$  is a solution to  $ay'' + by' + cy = g(t)$ ,

$$a \psi'' + b \psi' + c \psi = g(t),$$

We will now show that  $\psi + c_1\phi_1(t) + c_2\phi_2(t) = \psi + h$  is also a solution to  $[*]$ .

$$\begin{aligned} & a(\psi + h)'' + b(\psi + h)' + c(\psi + h) = \\ & a\psi'' + ah'' + b\psi' + bh' + c\psi + ch \\ & = (a\psi'' + b\psi' + c\psi) + (ah'' + bh' + ch) = g(t) + 0 \end{aligned}$$

Since  $\gamma$  a solution to  $ay'' + by' + cy = g(t)$ ,

$$a\psi'' + b\psi' + c\psi = g(t)$$

We will first show that  $\gamma - \psi$  is a solution to the differential equation  $ay'' + by' + cy = 0$ .

$$a(\gamma - \psi)'' + b(\gamma - \psi)' + c(\gamma - \psi)$$

$$a\gamma'' + b\gamma' + c\gamma - (a\psi'' + b\psi' + c\psi) = g(t) - g(t) = 0$$

Since  $\gamma - \psi$  is a solution to  $ay'' + by' + cy = 0$  and

$c_1\phi_1(t) + c_2\phi_2(t)$  is a general solution to  $ay'' + by' + cy = 0$ ,

there exist constants  $c_1, c_2$  such that

$$\gamma - \psi = c_1\phi_1 + c_2\phi_2$$

Thus  $\gamma = \psi + c_1\phi_1(t) + c_2\phi_2(t)$ .

General solution  $\rightarrow$  2nd order linear non-homogeneous eqn

$$y(t) = c_1\phi_1 + c_2\phi_2 + \psi$$

Thm:

Suppose  $f_1$  is a solution to  $ay'' + by' + cy = g_1(t)$  and  $f_2$  is a solution to  $ay'' + by' + cy = g_2(t)$ , then  $f_1 + f_2$  is a solution to  $ay'' + by' + cy = g_1(t) + g_2(t)$

Proof: Let  $L(f) = af'' + bf' + cf$ .

Since  $f_1$  is a solution to  $ay'' + by' + cy = g_1(t)$ ,

$$af'' + bf' + cf = g_1(t)$$

Since  $f_2$  is a solution to  $ay'' + by' + cy = g_2(t)$ ,

We will now show that  $f_1 + f_2$  is a solution to  $ay'' + by' + cy = g_1(t) + g_2(t)$ .

$$a(f_1 + f_2)'' + b(f_1 + f_2)' + c(f_1 + f_2) =$$

$$af'' + bf' + cf + af'' + bf' + cf = g_1(t) + g_2(t)$$

Sidenote: The proofs above work even if  $a, b, c$  are functions of  $t$  instead of constants.