

Solve $y'' - 4y' - 5y = 4\sin(3t)$, $y(0) = 6$, $y'(0) = 7$.

1.) Find the general solution to $y'' - 4y' - 5y = 0$:

Guess $y = e^{rt}$ for HOMOGENEOUS equation:

$$y' = re^{rt}, y' = r^2e^{rt}$$

$$y'' - 4y' - 5y = 0$$

$$r^2e^{rt} - 4re^{rt} - 5e^{rt} = 0$$

$$e^{rt}(r^2 - 4r - 5) = 0$$

$e^{rt} \neq 0$, thus can divide both sides by e^{rt} :

$$r^2 - 4r - 5 = 0$$

$$(r + 1)(r - 5) = 0. \text{ Thus } r = -1, 5.$$

Thus $y = e^{-t}$ and $y = e^{5t}$ are both solutions to HOMOGENEOUS equation.

Thus the general solution to the 2nd order linear HOMOGENEOUS equation is

$$y = c_1e^{-t} + c_2e^{5t}$$

2.) Find a solution to $ay'' + by' + cy = 4\sin(3t)$:

Guess $y = A\sin(3t) + B\cos(3t)$

$$y' = 3A\cos(3t) - 3B\sin(3t)$$

$$y'' = -9A\sin(3t) - 9B\cos(3t)$$

$$y'' - 4y' - 5y = 4\sin(3t)$$

$$\begin{aligned} & -9A\sin(3t) \\ & + 12B\sin(3t) \\ & -5A\sin(3t) \\ & + (-14B - 12A)\cos(3t) \\ & = 4\sin(3t) \\ & + 0\cos(3t) \end{aligned}$$

Since $\{\sin(3t), \cos(3t)\}$ is a linearly independent set:

$$12B - 14A = 4 \text{ and } -14B - 12A = 0$$

$$\text{Thus } A = -\frac{14}{12}B = -\frac{7}{6}B \text{ and}$$

$$\begin{aligned} 12B - 14(-\frac{7}{6}B) &= 12B + 7(\frac{7}{3}B) = \frac{36+49}{3}B = \frac{85}{3}B = 4 \\ \text{Thus } B &= 4(\frac{3}{85}) = \frac{12}{85} \text{ and } A = -\frac{7}{6}B = -\frac{7}{6}(\frac{12}{85}) = -\frac{14}{85} \end{aligned}$$

Thus $y = (-\frac{14}{85})\sin(3t) + \frac{12}{85}\cos(3t)$ is one solution to the non-homogeneous equation.

Thus the general solution to the 2nd order linear nonhomogeneous equation is

$$y = c_1e^{-t} + c_2e^{5t} - (\frac{14}{85})\sin(3t) + \frac{12}{85}\cos(3t)$$

non homogeneous a single
solution non homogeneous

5.1 Review of Power Series.

Definition: $\sum_{n=0}^{\infty} a_n(x - x_0)^n = \lim_{n \rightarrow \infty} \sum_{n=0}^k a_n(x - x_0)^n$

Taylor's Theorem

Suppose f has $n + 1$ continuous derivatives on an open interval containing a . Then for each x in the interval,

$$f(x) = \left[\sum_{k=0}^n \frac{f^{(k)}(a)}{k!} (x - a)^k \right] + R_{n+1}(x)$$

polynomial approx

where the error term $R_{n+1}(x)$ satisfies $R_{n+1}(x) = \frac{f^{(n+1)}(c)}{(n+1)!} (x - a)^{n+1}$ for some c between a and x .

The infinite Taylor series converges to f ,

$$f(x) = \sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k \text{ if and only if } \lim_{n \rightarrow \infty} R_n(x) = 0.$$



Defn: The function f is said to be analytic at a if its Taylor series expansion about $x = a$ has a positive radius of convergence.

1.) $\sum_{n=0}^{\infty} a_n(x - x_0)^n$ converges at the point x if and only if $\lim_{n \rightarrow \infty} \sum_{n=0}^k a_n(x - x_0)^n$ exists at the point x .

2.) $\sum_{n=0}^{\infty} a_n(x - x_0)^n$ converges absolutely at the point x if and only if $\sum_{n=0}^{\infty} |a_n| |x - x_0|^n$ converges at the point x .

If a series converges absolutely, then it also converges.

3.) Ratio test for absolute convergence:

Let $L = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right|$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}(x - x_0)^{n+1}}{a_n(x - x_0)^n} \right| = |x - x_0| \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = |x - x_0| L < 1 \Rightarrow \text{absolute convergence}$$

The power series converges at the value x if $|x - x_0| < \frac{1}{L}$

The power series diverges at the value x if $|x - x_0| > \frac{1}{L}$

The ratio test gives no info at the value x if $|x - x_0| = \frac{1}{L}$

Note $\frac{1}{L}$ is the radius of convergence.

