What I should have talked in Recitation 2: Some Linear Homogeneous ODE

Fei Qi

Rutgers University

fq15@math.rutgers.edu

February 5, 2014

- The slides are intended to serve as records for an informal talk (that never happened) in a recitation for math 244 course. It should never serve as any replacement for formal lectures or as any reviewing material. The author is not responsible for consequences brought by inappropriate use.
- There may be errors. Use them at your own discretion. Anyone who notify me with an error will get some award in grade points.

$$y'-y = 0,$$

$$y' - y = 0,$$

 $y' + 2y = 0,$

$$y' - y = 0,$$

 $y' + 2y = 0,$
 $10000y' + y = 0.$

• First order:

$$y' - y = 0,$$

 $y' + 2y = 0,$
 $10000y' + y = 0.$

• Higher order:

• First order:

$$y' - y = 0,$$

 $y' + 2y = 0,$
 $10000y' + y = 0.$

• Higher order:

$$y^{\prime\prime}-4y^{\prime}+3y=0,$$

• First order:

$$y' - y = 0,$$

 $y' + 2y = 0,$
 $10000y' + y = 0.$

• Higher order:

$$y'' - 4y' + 3y = 0,$$

 $4y'' + 19y' - 5y = 0,$

Fei Qi (Rutgers University)

• First order:

$$y' - y = 0,$$

 $y' + 2y = 0,$
 $10000y' + y = 0.$

• Higher order:

$$y'' - 4y' + 3y = 0,$$

 $4y'' + 19y' - 5y = 0,$
 $y''' - 4y'' - y' + 4y = 0.$

Fei Qi (Rutgers University)

• Big idea:

3

• Big idea: TRY
$$y = e^{rt}$$

< 🗇 🕨

3

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y'-y = re^{rt}-e^{rt}$$

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$

= $(r - 1)e^{rt} = 0$

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$
$$= (r-1)e^{rt} = 0$$

Therefore r = 1

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$

= $(r - 1)e^{rt} = 0$

Therefore r = 1 and $y = e^t$ is a solution.

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$
$$= (r-1)e^{rt} = 0$$

Therefore r = 1 and $y = e^t$ is a solution.

• Another example: Put $y = e^{rt}$ into the equation y''' - 4y'' - y' + 4y = 0:

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$
$$= (r-1)e^{rt} = 0$$

Therefore r = 1 and $y = e^t$ is a solution.

• Another example: Put $y = e^{rt}$ into the equation y''' - 4y'' - y' + 4y = 0:

$$y''' - 4y'' - y' + 4y = 0 = r^3 e^{rt} - 4r^2 e^{rt} - re^{rt} + 4e^{rt}$$

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$
$$= (r-1)e^{rt} = 0$$

Therefore r = 1 and $y = e^t$ is a solution.

• Another example: Put $y = e^{rt}$ into the equation y''' - 4y'' - y' + 4y = 0:

$$y''' - 4y'' - y' + 4y = 0 = r^3 e^{rt} - 4r^2 e^{rt} - re^{rt} + 4e^{rt}$$
$$= (r^3 - 4r^2 - r + 4)e^{rt} = 0$$

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$
$$= (r-1)e^{rt} = 0$$

Therefore r = 1 and $y = e^t$ is a solution.

• Another example: Put $y = e^{rt}$ into the equation y''' - 4y'' - y' + 4y = 0:

$$y''' - 4y'' - y' + 4y = 0 = r^{3}e^{rt} - 4r^{2}e^{rt} - re^{rt} + 4e^{rt}$$
$$= (r^{3} - 4r^{2} - r + 4)e^{rt} = 0$$
$$= (r^{2}(r-4) - (r-4))e^{rt} = 0$$

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$
$$= (r-1)e^{rt} = 0$$

Therefore r = 1 and $y = e^t$ is a solution.

• Another example: Put $y = e^{rt}$ into the equation y''' - 4y'' - y' + 4y = 0:

$$y''' - 4y'' - y' + 4y = 0 = r^{3}e^{rt} - 4r^{2}e^{rt} - re^{rt} + 4e^{rt}$$

= $(r^{3} - 4r^{2} - r + 4)e^{rt} = 0$
= $(r^{2}(r-4) - (r-4))e^{rt} = 0$
= $(r-1)(r+1)(r-4)e^{rt}$

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$
$$= (r-1)e^{rt} = 0$$

Therefore r = 1 and $y = e^t$ is a solution.

• Another example: Put $y = e^{rt}$ into the equation y''' - 4y'' - y' + 4y = 0:

$$y''' - 4y'' - y' + 4y = 0 = r^{3}e^{rt} - 4r^{2}e^{rt} - re^{rt} + 4e^{rt}$$

= $(r^{3} - 4r^{2} - r + 4)e^{rt} = 0$
= $(r^{2}(r - 4) - (r - 4))e^{rt} = 0$
= $(r - 1)(r + 1)(r - 4)e^{rt}$

Therefore r can be 1, -1, or 4.

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$
$$= (r-1)e^{rt} = 0$$

Therefore r = 1 and $y = e^t$ is a solution.

• Another example: Put $y = e^{rt}$ into the equation y''' - 4y'' - y' + 4y = 0:

$$y''' - 4y'' - y' + 4y = 0 = r^{3}e^{rt} - 4r^{2}e^{rt} - re^{rt} + 4e^{rt}$$

= $(r^{3} - 4r^{2} - r + 4)e^{rt} = 0$
= $(r^{2}(r - 4) - (r - 4))e^{rt} = 0$
= $(r - 1)(r + 1)(r - 4)e^{rt}$

Therefore r can be 1, -1, or 4. Respectively, $y_1(t) = e^t$,

Fei Qi (Rutgers University)

February 5, 2014 4 / 13

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$
$$= (r-1)e^{rt} = 0$$

Therefore r = 1 and $y = e^t$ is a solution.

• Another example: Put $y = e^{rt}$ into the equation y''' - 4y'' - y' + 4y = 0:

$$y''' - 4y'' - y' + 4y = 0 = r^{3}e^{rt} - 4r^{2}e^{rt} - re^{rt} + 4e^{rt}$$

= $(r^{3} - 4r^{2} - r + 4)e^{rt} = 0$
= $(r^{2}(r-4) - (r-4))e^{rt} = 0$
= $(r-1)(r+1)(r-4)e^{rt}$

Therefore r can be 1, -1, or 4. Respectively, $y_1(t) = e^t, y_2(t) = e^{-t},$

February 5, 2014 4 / 13

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$
$$= (r-1)e^{rt} = 0$$

Therefore r = 1 and $y = e^t$ is a solution.

• Another example: Put $y = e^{rt}$ into the equation y''' - 4y'' - y' + 4y = 0:

$$y''' - 4y'' - y' + 4y = 0 = r^{3}e^{rt} - 4r^{2}e^{rt} - re^{rt} + 4e^{rt}$$

= $(r^{3} - 4r^{2} - r + 4)e^{rt} = 0$
= $(r^{2}(r-4) - (r-4))e^{rt} = 0$
= $(r-1)(r+1)(r-4)e^{rt}$

Therefore *r* can be 1, -1, or 4. Respectively, $y_1(t) = e^t, y_2(t) = e^{-t}, y_3(t) = e^{4t}$

• Big idea: TRY $y = e^{rt}$

• Example: Put $y = e^{rt}$ into the equation y' - y = 0

$$y' - y = re^{rt} - e^{rt}$$
$$= (r-1)e^{rt} = 0$$

Therefore r = 1 and $y = e^t$ is a solution.

• Another example: Put $y = e^{rt}$ into the equation y''' - 4y'' - y' + 4y = 0:

$$y''' - 4y'' - y' + 4y = 0 = r^{3}e^{rt} - 4r^{2}e^{rt} - re^{rt} + 4e^{rt}$$

= $(r^{3} - 4r^{2} - r + 4)e^{rt} = 0$
= $(r^{2}(r-4) - (r-4))e^{rt} = 0$
= $(r-1)(r+1)(r-4)e^{rt}$

Therefore *r* can be 1, -1, or 4. Respectively, $y_1(t) = e^t, y_2(t) = e^{-t}, y_3(t) = e^{4t}$ are solutions of our ODE.

• For the linear homogeneous *n*-th order ODE

• For the linear homogeneous *n*-th order ODE

$$a_0y^{(n)} + a_1y^{(n-1)} + a_2y^{(n-2)} + \dots + a_{n-1}y' + a_ny = 0,$$

• For the linear homogeneous *n*-th order ODE

$$a_0y^{(n)} + a_1y^{(n-1)} + a_2y^{(n-2)} + \dots + a_{n-1}y' + a_ny = 0,$$

with constant coefficients a_0, a_1, \cdots, a_n ,

• For the linear homogeneous *n*-th order ODE

$$a_0y^{(n)} + a_1y^{(n-1)} + a_2y^{(n-2)} + \dots + a_{n-1}y' + a_ny = 0,$$

with constant coefficients a_0, a_1, \dots, a_n , we call the following polynomial equation

• For the linear homogeneous *n*-th order ODE

$$a_0y^{(n)} + a_1y^{(n-1)} + a_2y^{(n-2)} + \dots + a_{n-1}y' + a_ny = 0,$$

with constant coefficients a_0, a_1, \dots, a_n , we call the following polynomial equation

$$a_0r^n + a_1r^{n-1} + a_2r^{n-2} + \dots + a_{n-1}r' + a_n = 0$$

• For the linear homogeneous *n*-th order ODE

$$a_0y^{(n)} + a_1y^{(n-1)} + a_2y^{(n-2)} + \dots + a_{n-1}y' + a_ny = 0,$$

with constant coefficients a_0, a_1, \dots, a_n , we call the following polynomial equation

$$a_0r^n + a_1r^{n-1} + a_2r^{n-2} + \dots + a_{n-1}r' + a_n = 0$$

its Characteristic Equation.

• For the linear homogeneous *n*-th order ODE

$$a_0y^{(n)} + a_1y^{(n-1)} + a_2y^{(n-2)} + \dots + a_{n-1}y' + a_ny = 0,$$

with constant coefficients a_0, a_1, \dots, a_n , we call the following polynomial equation

$$a_0r^n + a_1r^{n-1} + a_2r^{n-2} + \dots + a_{n-1}r' + a_n = 0$$

its Characteristic Equation.

• Proposition: With notations as above,

• For the linear homogeneous *n*-th order ODE

$$a_0y^{(n)} + a_1y^{(n-1)} + a_2y^{(n-2)} + \dots + a_{n-1}y' + a_ny = 0,$$

with constant coefficients a_0, a_1, \dots, a_n , we call the following polynomial equation

$$a_0r^n + a_1r^{n-1} + a_2r^{n-2} + \dots + a_{n-1}r' + a_n = 0$$

its Characteristic Equation.

• Proposition: With notations as above, if $r = r_0$ is a root of the characteristic equation,

• For the linear homogeneous *n*-th order ODE

$$a_0y^{(n)} + a_1y^{(n-1)} + a_2y^{(n-2)} + \dots + a_{n-1}y' + a_ny = 0,$$

with constant coefficients a_0, a_1, \dots, a_n , we call the following polynomial equation

$$a_0r^n + a_1r^{n-1} + a_2r^{n-2} + \dots + a_{n-1}r' + a_n = 0$$

its Characteristic Equation.

• Proposition: With notations as above, if $r = r_0$ is a root of the characteristic equation, then $y(t) = e^{r_0 t}$ is a solution.

• Theorem: With notations as above,

The general solutions

• Theorem: With notations as above, if r_1, \dots, r_n are the DISTINCT REAL ROOTS

• Theorem: With notations as above, if r_1, \dots, r_n are the DISTINCT REAL ROOTS of the characteristic equation,

$$y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t} + \cdots + C_n e^{r_n t},$$

$$y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t} + \cdots + C_n e^{r_n t},$$

where C_1, \dots, C_n are arbitrary constants.

$$y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t} + \cdots + C_n e^{r_n t},$$

where C_1, \dots, C_n are arbitrary constants.

• CAUTION: If the roots are not distinct,

$$y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t} + \cdots + C_n e^{r_n t},$$

where C_1, \dots, C_n are arbitrary constants.

• CAUTION: If the roots are not distinct, or there are complex roots,

$$y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t} + \cdots + C_n e^{r_n t},$$

where C_1, \dots, C_n are arbitrary constants.

• CAUTION: If the roots are not distinct, or there are complex roots, then the theorem needs MAJOR modifications.

$$y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t} + \cdots + C_n e^{r_n t},$$

where C_1, \dots, C_n are arbitrary constants.

• CAUTION: If the roots are not distinct, or there are complex roots, then the theorem needs MAJOR modifications. You will learn that in later lectures.

$$y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t} + \cdots + C_n e^{r_n t},$$

where C_1, \dots, C_n are arbitrary constants.

- CAUTION: If the roots are not distinct, or there are complex roots, then the theorem needs MAJOR modifications. You will learn that in later lectures.
- Remark: Generally in 244 course,

$$y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t} + \cdots + C_n e^{r_n t},$$

where C_1, \cdots, C_n are arbitrary constants.

- CAUTION: If the roots are not distinct, or there are complex roots, then the theorem needs MAJOR modifications. You will learn that in later lectures.
- Remark: Generally in 244 course, you are required to play with the second order case skillfully.

$$y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t} + \cdots + C_n e^{r_n t},$$

where C_1, \cdots, C_n are arbitrary constants.

- CAUTION: If the roots are not distinct, or there are complex roots, then the theorem needs MAJOR modifications. You will learn that in later lectures.
- Remark: Generally in 244 course, you are required to play with the second order case skillfully. So this requires that you can find the roots of a quadratic equation with more efficient ways.

Solve

4y'' + 19y' - 5y = 0.

э.

Image: A match a ma

æ

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0$$

< 47 ▶ <

3

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0$$

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0$$

$$r = \frac{-19 \pm \sqrt{19^2 + 4 \times 4 \times 5}}{2 \times 4}$$

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0$$

$$r = \frac{-19 \pm \sqrt{19^2 + 4 \times 4 \times 5}}{2 \times 4} = \frac{-19 \pm \sqrt{441}}{8}$$

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0$$

$$r = \frac{-19 \pm \sqrt{19^2 + 4 \times 4 \times 5}}{2 \times 4} = \frac{-19 \pm \sqrt{441}}{8}$$
$$= \frac{-19 \pm 21}{8}$$

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0$$

$$r = \frac{-19 \pm \sqrt{19^2 + 4 \times 4 \times 5}}{2 \times 4} = \frac{-19 \pm \sqrt{441}}{8}$$
$$= \frac{-19 \pm 21}{8} = \frac{1}{4} \text{ or } -5.$$

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0$$

Way 1: Use the formula:

$$r = \frac{-19 \pm \sqrt{19^2 + 4 \times 4 \times 5}}{2 \times 4} = \frac{-19 \pm \sqrt{441}}{8}$$
$$= \frac{-19 \pm 21}{8} = \frac{1}{4} \text{ or } -5.$$

Gosh, how am I supposed to know $\sqrt{441}=21?$ How am I supposed to know $19^2=361?$

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0.$$

Way 2:

э

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0.$$

Way 2: Factorize by criss-cross method

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0.$$

Way 2: Factorize by criss-cross method

$$1 5
 4 -1$$

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0.$$

Way 2: Factorize by criss-cross method

$$\begin{array}{ccc} 1 & 5 \\ 4 & -1 \end{array}$$

$$r^2 + 19r - 5$$

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0.$$

Way 2: Factorize by criss-cross method

 $\begin{array}{ccc} 1 & 5 \\ 4 & -1 \end{array}$

$$r^{2} + 19r - 5 = (r + 5)(4r - 1)$$

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0.$$

Way 2: Factorize by criss-cross method

 $\begin{array}{ccc} 1 & 5 \\ 4 & -1 \end{array}$

$$r^2 + 19r - 5 = (r+5)(4r-1) = 0$$

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0.$$

Way 2: Factorize by criss-cross method

 $\begin{array}{ccc} 1 & 5 \\ 4 & -1 \end{array}$

$$r^2 + 19r - 5 = (r + 5)(4r - 1) = 0$$

So $r = 1/4$ or $r = -5$.

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0.$$

Way 2: Factorize by criss-cross method

 $\begin{array}{cc} 1 & 5 \\ 4 & -1 \end{array}$

$$r^2 + 19r - 5 = (r+5)(4r-1) = 0$$

So r = 1/4 or r = -5. And the general solution for the ODE is

Solve

$$4y'' + 19y' - 5y = 0.$$

The characteristic equation is

$$4r^2 + 19r - 5 = 0.$$

Way 2: Factorize by criss-cross method

 $\begin{array}{ccc} 1 & 5 \\ 4 & -1 \end{array}$

$$r^2 + 19r - 5 = (r+5)(4r-1) = 0$$

So r = 1/4 or r = -5. And the general solution for the ODE is

$$y(t) = C_1 e^{1/4t} + C_2 e^{-5t}$$

2

・ロト ・ 日 ト ・ ヨ ト ・ ヨ ト

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

$$4y'' + 19y' - 5y = 2e^{5t}.$$

___ ▶

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

$$4y'' + 19y' - 5y = 2e^{5t}$$

The steps afterwards are much more time-consuming.

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

$$4y'' + 19y' - 5y = 2e^{5t}$$

The steps afterwards are much more time-consuming. Why not save some time in the first step?

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

$$4y'' + 19y' - 5y = 2e^{5t}$$

The steps afterwards are much more time-consuming. Why not save some time in the first step? So how to learn the skill?

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

$$4y'' + 19y' - 5y = 2e^{5t}.$$

The steps afterwards are much more time-consuming. Why not save some time in the first step?

So how to learn the skill?

• Find the slides I wrote for Recitation 1 and do the factorization assignments.

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

$$4y'' + 19y' - 5y = 2e^{5t}.$$

The steps afterwards are much more time-consuming. Why not save some time in the first step?

- Find the slides I wrote for Recitation 1 and do the factorization assignments.
- Open the PDF file http://people.ucsc.edu/~miglior/chapterpdf/Ch08_SE.pdf

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

$$4y'' + 19y' - 5y = 2e^{5t}.$$

The steps afterwards are much more time-consuming. Why not save some time in the first step?

- Find the slides I wrote for Recitation 1 and do the factorization assignments.
- Open the PDF file http://people.ucsc.edu/~miglior/chapterpdf/Ch08_SE.pdf Read Section 8.1, 8.2,

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

$$4y'' + 19y' - 5y = 2e^{5t}.$$

The steps afterwards are much more time-consuming. Why not save some time in the first step?

- Find the slides I wrote for Recitation 1 and do the factorization assignments.
- Open the PDF file http://people.ucsc.edu/~miglior/chapterpdf/Ch08_SE.pdf Read Section 8.1, 8.2, try all example problems,

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

$$4y'' + 19y' - 5y = 2e^{5t}.$$

The steps afterwards are much more time-consuming. Why not save some time in the first step?

- Find the slides I wrote for Recitation 1 and do the factorization assignments.
- Open the PDF file http://people.ucsc.edu/~miglior/chapterpdf/Ch08_SE.pdf Read Section 8.1, 8.2, try all example problems, and do Exercise 66 - 83 on page 23 in the pdf file (Page 573 in the book).

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

$$4y'' + 19y' - 5y = 2e^{5t}.$$

The steps afterwards are much more time-consuming. Why not save some time in the first step?

So how to learn the skill?

- Find the slides I wrote for Recitation 1 and do the factorization assignments.
- Open the PDF file

http://people.ucsc.edu/~miglior/chapterpdf/Ch08_SE.pdf Read Section 8.1, 8.2, try all example problems, and do Exercise 66 - 83 on page 23 in the pdf file (Page 573 in the book). Make sure you understand all the related methods.

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

$$4y'' + 19y' - 5y = 2e^{5t}.$$

The steps afterwards are much more time-consuming. Why not save some time in the first step?

- Find the slides I wrote for Recitation 1 and do the factorization assignments.
- Open the PDF file http://people.ucsc.edu/~miglior/chapterpdf/Ch08_SE.pdf Read Section 8.1, 8.2, try all example problems, and do Exercise 66 - 83 on page 23 in the pdf file (Page 573 in the book). Make sure you understand all the related methods.
- Aside from second order ODEs, you should also be able to solve some simple third order ODEs,

Normally, the above procedure is the first step of solving inhomogeneous equations. e.g.

$$4y'' + 19y' - 5y = 2e^{5t}.$$

The steps afterwards are much more time-consuming. Why not save some time in the first step?

- Find the slides I wrote for Recitation 1 and do the factorization assignments.
- Open the PDF file http://people.ucsc.edu/~miglior/chapterpdf/Ch08_SE.pdf Read Section 8.1, 8.2, try all example problems, and do Exercise 66 - 83 on page 23 in the pdf file (Page 573 in the book). Make sure you understand all the related methods.
- Aside from second order ODEs, you should also be able to solve some simple third order ODEs, which means you should learn how to factorize simple cubic polynomials by simple methods (e.g. grouping).

Linear homogeneous 1st order ODE w/ general coefficients

You probably have seen the standard form of a first order linear ODE,

$$y'(t) + p(t)y(t) = g(t).$$

• This ODE is called *homogeneous* when g(t) = 0.

$$y'(t) + p(t)y(t) = g(t).$$

- This ODE is called *homogeneous* when g(t) = 0.
- Digression: How to recognize homogeneous equations in general orders?

$$y'(t) + p(t)y(t) = g(t).$$

- This ODE is called *homogeneous* when g(t) = 0.
- Digression: How to recognize homogeneous equations in general orders? Here are some features of a homogeneous ODE:

- This ODE is called *homogeneous* when g(t) = 0.
- Digression: How to recognize homogeneous equations in general orders? Here are some features of a homogeneous ODE:
 - If $y_1(t)$ and $y_2(t)$ are solutions of a linear homogeneous ODE,

- This ODE is called *homogeneous* when g(t) = 0.
- Digression: How to recognize homogeneous equations in general orders? Here are some features of a homogeneous ODE:
 - If $y_1(t)$ and $y_2(t)$ are solutions of a linear homogeneous ODE, then for arbitrary real numbers c_1 and c_2 ,

- This ODE is called *homogeneous* when g(t) = 0.
- Digression: How to recognize homogeneous equations in general orders? Here are some features of a homogeneous ODE:
 - If $y_1(t)$ and $y_2(t)$ are solutions of a linear homogeneous ODE, then for arbitrary real numbers c_1 and c_2 , $c_1y_1(t) + c_2y_2(t)$ is also a solution.

- This ODE is called *homogeneous* when g(t) = 0.
- Digression: How to recognize homogeneous equations in general orders? Here are some features of a homogeneous ODE:
 - If $y_1(t)$ and $y_2(t)$ are solutions of a linear homogeneous ODE, then for arbitrary real numbers c_1 and c_2 , $c_1y_1(t) + c_2y_2(t)$ is also a solution.
 - y(t) = 0 is always a solution of linear homogeneous ODE.

y'(t) + p(t)y(t) = g(t).

- This ODE is called *homogeneous* when g(t) = 0.
- Digression: How to recognize homogeneous equations in general orders? Here are some features of a homogeneous ODE:
 - If $y_1(t)$ and $y_2(t)$ are solutions of a linear homogeneous ODE, then for arbitrary real numbers c_1 and c_2 , $c_1y_1(t) + c_2y_2(t)$ is also a solution.
 - y(t) = 0 is always a solution of linear homogeneous ODE.

In particular, you can see that y'(t) + p(t)y = g(t) is homogeneous only when g(t) = 0

y'(t) + p(t)y(t) = g(t).

- This ODE is called *homogeneous* when g(t) = 0.
- Digression: How to recognize homogeneous equations in general orders? Here are some features of a homogeneous ODE:
 - If $y_1(t)$ and $y_2(t)$ are solutions of a linear homogeneous ODE, then for arbitrary real numbers c_1 and c_2 , $c_1y_1(t) + c_2y_2(t)$ is also a solution.
 - y(t) = 0 is always a solution of linear homogeneous ODE.

In particular, you can see that y'(t) + p(t)y = g(t) is homogeneous only when g(t) = 0 (just put in y(t) = 0).

There are various ways to deal with it. Since I am not writing slides for a formal lecture, I am going to give just one example:

There are various ways to deal with it. Since I am not writing slides for a formal lecture, I am going to give just one example:

$$y' + \frac{y}{x} = 0.$$

There are various ways to deal with it. Since I am not writing slides for a formal lecture, I am going to give just one example:

$$y'+\frac{y}{x}=0.$$

Moving terms around to get

There are various ways to deal with it. Since I am not writing slides for a formal lecture, I am going to give just one example:

$$y'+\frac{y}{x}=0.$$

Moving terms around to get

$$\frac{y'}{y} = -\frac{1}{x}.$$

There are various ways to deal with it. Since I am not writing slides for a formal lecture, I am going to give just one example:

$$y'+\frac{y}{x}=0.$$

Moving terms around to get

$$\frac{y'}{y} = -\frac{1}{x}.$$

Notice that the left hand side is $(\ln y)'$, we have

There are various ways to deal with it. Since I am not writing slides for a formal lecture, I am going to give just one example:

$$y'+\frac{y}{x}=0.$$

Moving terms around to get

$$\frac{y'}{y} = -\frac{1}{x}.$$

Notice that the left hand side is $(\ln y)'$, we have

$$(\ln y)' = -\frac{1}{x}.$$

There are various ways to deal with it. Since I am not writing slides for a formal lecture, I am going to give just one example:

$$y'+\frac{y}{x}=0.$$

Moving terms around to get

$$\frac{y'}{y} = -\frac{1}{x}.$$

Notice that the left hand side is $(\ln y)'$, we have

$$(\ln y)' = -\frac{1}{x}.$$

Integrate:

There are various ways to deal with it. Since I am not writing slides for a formal lecture, I am going to give just one example:

$$y'+\frac{y}{x}=0.$$

Moving terms around to get

$$\frac{y'}{y} = -\frac{1}{x}.$$

Notice that the left hand side is $(\ln y)'$, we have

$$(\ln y)' = -\frac{1}{x}.$$

Integrate:

$$\ln y = -\ln x + C.$$

There are various ways to deal with it. Since I am not writing slides for a formal lecture, I am going to give just one example:

$$y'+\frac{y}{x}=0.$$

Moving terms around to get

$$\frac{y'}{y} = -\frac{1}{x}.$$

Notice that the left hand side is $(\ln y)'$, we have

$$(\ln y)' = -\frac{1}{x}.$$

Integrate:

$$\ln y = -\ln x + C.$$

(Seeing something familiar?)

There are various ways to deal with it. Since I am not writing slides for a formal lecture, I am going to give just one example:

$$y'+\frac{y}{x}=0.$$

Moving terms around to get

$$\frac{y'}{y} = -\frac{1}{x}.$$

Notice that the left hand side is $(\ln y)'$, we have

$$(\ln y)' = -\frac{1}{x}.$$

Integrate:

$$\ln y = -\ln x + C.$$

(Seeing something familiar?) So

$$y = \frac{C}{x}$$

• One can see from the procedure from the last slide that every linear homogeneous first order ODE can be solved that way:

 One can see from the procedure from the last slide that every linear homogeneous first order ODE can be solved that way: you simply replace ¹/_x to something else and integrate. One can see from the procedure from the last slide that every linear homogeneous first order ODE can be solved that way: you simply replace ¹/_x to something else and integrate. Probably it's too easy, the textbook starts directly with the case g(t) ≠ 0.

- One can see from the procedure from the last slide that every linear homogeneous first order ODE can be solved that way: you simply replace ¹/_x to something else and integrate. Probably it's too easy, the textbook starts directly with the case g(t) ≠ 0.
- But my point is NOT to show how to solve such equations.

- One can see from the procedure from the last slide that every linear homogeneous first order ODE can be solved that way: you simply replace ¹/_x to something else and integrate. Probably it's too easy, the textbook starts directly with the case g(t) ≠ 0.
- But my point is NOT to show how to solve such equations. The point of the above example is to tell you

- One can see from the procedure from the last slide that every linear homogeneous first order ODE can be solved that way: you simply replace ¹/_x to something else and integrate. Probably it's too easy, the textbook starts directly with the case g(t) ≠ 0.
- But my point is NOT to show how to solve such equations. The point of the above example is to tell you that YOU HAVE TO DEAL WITH LOGARITHMS FOR THE WHOLE CHAPTER 2.

- One can see from the procedure from the last slide that every linear homogeneous first order ODE can be solved that way: you simply replace ¹/_x to something else and integrate. Probably it's too easy, the textbook starts directly with the case g(t) ≠ 0.
- But my point is NOT to show how to solve such equations. The point of the above example is to tell you that YOU HAVE TO DEAL WITH LOGARITHMS FOR THE WHOLE CHAPTER 2. So if you still have time, do the exercises I gave in the slides of Recitation 1!

The End

- ∢ ≣ →

Image: A mathematical states and a mathem

æ