

$ax'' + bx' + cx = 0$ \rightarrow 2nd Order Linear ODE with Constant Coefficients.

Characteristic equation:

$ar^2 + br + c = 0$, solve for r .

If we have 2 different real roots we get 2 solutions

- If (*) has two distinct real roots r_1 & r_2 , then all solutions are of the form

$x = c_1 e^{r_1 t} + c_2 e^{r_2 t}$ \leftarrow General Solution to the ODE.

What if (*) has a double root? ($r_1 = r_2$)

If r is a double root then we get one solution, $x_1 = e^{rt}$. (Now we have to find another solution)

Strategy: Seek x_2 of the form $x_2 = ye^{rt}$ where $y(t) = y$

Note: y is an unknown function that is not a constant.

$x_2 = ye^{rt}$, $x_2' = y'e^{rt} + ry e^{rt}$, $y'' = y''e^{rt} + 2y'y'e^{rt} + r^2 y e^{rt}$
 $= y''e^{rt} + 2ry'y'e^{rt} + r^2 y e^{rt}$

$a \cdot (x_2'' = e^{rt}(y'' + 2ry'y' + r^2 y))$
 $+ b \cdot (x_2' = e^{rt}(y' + ry))$
 $+ c \cdot (x_2 = ye^{rt})$

$e^{rt}((ay'' + by' + cy) + (2ary' + bry) + ar^2 y) = 0$

Lets group differently

$cy + bry + ar^2 y = y(ct + br + ar^2) = y(0) = 0$

So I can cancel these terms

$(ay'' + by' + 2ary')e^{rt} = 0$

$\rightarrow by' + 2ary' = (b + 2ra)y' = 0(y')$ because $r_{1,2} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} = \frac{b}{2a}$
 $= ay'' e^{rt} = 0$ so $ay'' = 0$ but $a \neq 0$ so $y'' = 0$. $b + 2ra = c$

"Sometimes we wonder why life treats us so well"

The method of finding x_2 from the form $x_2 = yx_1$ is called the variation of constant.

Instead of cx_1 , we do yx_1 .

And y can't be constant and $y'' = 0$ so $y = t$ (choose simple)

So $x_2 = at e^{rt}$

The two solutions of the ODE are $x_1 = e^{rt}$, $x_2 = te^{rt}$

$$\text{Ex) } x'' + 4x' + 4x = 0, \quad x(0) = 1, \quad x'(0) = -2$$

$$\text{Characteristic eq: } r^2 + 4r + 4 = 0$$

$$(r+2)^2 \quad r = -2, -2$$

$$x_1 = e^{-2t}$$

$$x_2 = t e^{-2t} \leftarrow \text{Every time w/ double Roots!}$$

$$\text{All solutions are of the form } x = c_1 e^{-2t} + c_2 t e^{-2t}$$

$$x' = -2c_1 e^{-2t} + c_2 e^{-2t} + c_2 t (-2) e^{-2t}$$

$$\text{@ } x(0) \quad c_1 \rightsquigarrow c_1 = 1$$

$$x'(0) = -2c_1 + c_2 \rightsquigarrow c_2 = 0$$

$$\text{So } \underline{x = e^{-2t}}$$