

# §3.4 Repeated Roots

Consider the O.E.  $ay'' + by' + cy = 0$   
with  $a \neq 0$  and  $\Delta = b^2 - 4ac = 0$ .

↳ Difficulty: only ONE root of the characteristic equation.

$$r_1 = r_2 = -b/2a.$$

Then we have only one solution of the form  $y(t) = e^{rt}$  which is

$$y_1(t) = e^{-bt/2a}$$

How to get a second, different solution?

There is a variety of ideas on how to do it. Here idea by D'Alembert (related to "variation of the constant" for 1<sup>st</sup> order ODEs)

$$y(t) = C y_1(t) \xrightarrow{\text{Try}} y(t) = v(t) y_1(t).$$

$$\text{Then: } y_1(t) = v(t) e^{-bt/2a}$$

$$y_1'(t) = (v'(t) - \frac{b}{2a} v(t)) e^{-bt/2a}$$

$$y_1''(t) = (v''(t) - \frac{b}{a} v'(t) + (\frac{b}{2a})^2 v(t)) e^{-bt/2a}$$

Plug into the D.E.:

$$a \left( v'' - \frac{b}{a} v' + \left( \frac{b}{2a} \right)^2 v \right) e^{-bt/2a} + b \left( v' - \frac{b}{2a} v \right) e^{-bt/2a} + c v e^{-bt/2a} = 0$$

or

$$a v'' + \left( b - a \frac{b}{a} \right) v' + \left( \frac{b^2}{4a} - \frac{b^2}{2a} + c \right) v = 0$$

$\frac{b^2 - 2b^2 + 4ac}{4a} = 0$

or

$$v''(t) = 0.$$

Then we have

$$v(t) = C_1 + C_2 t$$

$$y(t) = C_1 e^{-bt/2a} + C_2 t e^{-bt/2a}$$

THE GENERAL SOLUTION.

We extract the fundamental set of solutions:

$$y_1(t) = e^{-bt/2a}$$

$$y_2(t) = t e^{-bt/2a}$$

To check, we compute the Wronskian:

$$W[y_1, y_2](t) = \begin{vmatrix} e^{-bt/2a} & t e^{-bt/2a} \\ -b/2a e^{-bt/2a} & (1 - bt/2a) e^{-bt/2a} \end{vmatrix}$$

②

so  $W(t) = \left(1 - \frac{bt}{2a}\right) e^{-bt/a} - \left(-\frac{b}{2a}\right) t e^{-bt/a}$  ③

$$W(t) = e^{-bt/a}$$

Note: check Abel's Theorem prediction.

Also: again, the solutions are different from previous cases ( $\Delta > 0$ ,  $\Delta < 0$ ).

Example 
$$\begin{cases} y'' + by' + 9y = 0, \\ y(0) = 1, \quad y'(0) = 1 \end{cases}$$

\* Characteristic equation:

$$r^2 + br + 9 = 0$$

$$\Delta = b^2 - 4 \times 9 = 0 \quad ; \quad r = \frac{-b}{2} = -3.$$

\* Repeated roots!

$$y_1(t) = e^{-3t}$$

$$y_2(t) = t e^{-3t}$$

\* General solution:

$$y(t) = C_1 e^{-3t} + C_2 t e^{-3t}$$

Wronskian:  $W(t) = \begin{vmatrix} e^{-3t} & te^{-3t} \\ -3e^{-3t} & (1-3t)e^{-3t} \end{vmatrix}$  ④

$$= (1-3t)e^{-6t} + 3te^{-6t}$$

$$W(0) = e^{-6 \cdot 0} = 1 //$$

\* Next, initial conditions:

$$\begin{cases} y(0) = c_1 = 1 \end{cases}$$

$$\begin{cases} y'(0) = -3c_1 + c_2 = 1 \rightarrow c_2 = 4 \end{cases}$$

$$y(t) = (1+4t)e^{-3t}$$



④

Note: technique of reduction of order.

Procedure to find a second solution.

Consider the D.E.  $y'' + p(t)y' + q(t)y = 0$ .

Assume we know one solution  $y_1(t)$ .

To find a 2<sup>nd</sup> solution, write  $y(t) = v(t)y_1(t)$ .

Then  $y'(t) = v'(t)y_1(t) + v(t)y_1'(t)$

$y''(t) = v''(t)y_1(t) + 2v'(t)y_1'(t) + v(t)y_1''(t)$

so that

$$y'' + p(t)y' + q(t)y = y_1(t)v''(t) + (2y_1'(t) + p(t)y_1(t))v'(t) + (\cancel{y_1''(t) + p(t)y_1'(t) + q(t)y_1(t)})v(t)$$

so for  $y(t)$  to be a solution,  $v$  satisfies

$$y_1(t)v''(t) + (2y_1'(t) + p(t)y_1(t))v'(t) = 0$$

↳ 1<sup>st</sup> order ODE in  $v'(t)$  //

Example (1)  $\begin{cases} 2t^2 y'' - ty' + y = 0 \\ y(1) = 0, y'(1) = 1 \end{cases}$  (6)

We note that  $y_1(t) = t$  is a solution.  
Then we propose to find solutions of the form

Then  $y(t) = v(t)t$   
 $y'(t) = v'(t)t + v(t)$   
 $y''(t) = v''(t)t + 2v'(t)$  so

$$(1) \Leftrightarrow 2t^2 [tv'' + 2v'] - t(tv' + v) + tv = 0$$

$$2t^3 v'' + (4t^2 - t^2)v' = 0$$

$$\frac{d}{dt}(v') + \frac{3}{2t} v' = 0$$

Integrating factor:  $v'(t) = C \exp\left(-\int \frac{3}{2t} dt\right)$

$$= C \exp\left(-\frac{3}{2} \ln t\right)$$

$$v'(t) = \frac{C}{t^{3/2}} \quad \text{and} \quad v(t) = C_1 + \frac{C_2}{\sqrt{t}}$$

$$y(t) = C_1 t + C_2 \sqrt{t}$$

Finally: initial conditions

$$y(1) = C_1 + C_2 = 0$$

$$y'(1) = C_1 + \frac{C_2}{2} = 1$$

$$\Rightarrow \begin{cases} C_2 = -2 \\ C_1 = 2 \end{cases}$$

$$y(t) = 2(t - \sqrt{t})$$

(6)

Summary:

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

Characteristic Equation:  $ar^2 + br + c = 0$ .

Case 1)  $b^2 - 4ac > 0$ . Two real different roots.

$$r_1 = \frac{-b}{2a} + \frac{\sqrt{b^2 - 4ac}}{2a}, \quad r_2 = \frac{-b}{2a} - \frac{\sqrt{b^2 - 4ac}}{2a}$$

Gen. solution:  $y(t) = C_1 e^{r_1 t} + C_2 e^{r_2 t}$

Linear combination of two exponentials. No oscillations; behavior at  $\infty$  depends on sign of  $r_1, r_2$

Case 2)  $b^2 - 4ac = 0$ . One real repeated root.

$$r = -b/2a, \quad \text{gen. solution: } y(t) = (C_1 + C_2 t) e^{-bt/2a}$$

Behavior at  $\infty$  depends on sign of  $r$ . Changes sign if  $C_2 t^2$

Case 3)  $b^2 - 4ac < 0$ . Two complex roots.

$$r_{1,2} = \lambda \pm i\mu, \quad \lambda = \frac{-b}{2a}, \quad \mu = \frac{\sqrt{4ac - b^2}}{2a}$$

Gen. solution:  $y(t) = (C_1 \cos(\mu t) + C_2 \sin(\mu t)) e^{\lambda t}$

Oscillations. Either damped or growing. Behavior at  $\infty$  depends on sign of  $\lambda = -b/2a$ .

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①

Wed. Oct 10

## Non-homogeneous Equations: Method of Undetermined Coefficients.

Let's go beyond the homogeneous case:

$$L[y] = y'' + p(t)y' + q(t)y = g(t)$$

with  $p, q, g$  given continuous functions on the open interval  $I$ .

**First Observation:** If  $y_1(t)$  and  $y_2(t)$  are two solutions of the linear D.E.

then  $y_1 - y_2$  solves the corresponding homogeneous eqn,  
 $L[y] = 0$ .

As a result, given a fundamental set of solutions  $y_1, y_2$  of this homogeneous eq. then

$y_1(t) - y_2(t) = C_1 y_1(t) + C_2 y_2(t)$   
 for some constants  $C_1$  and  $C_2$ .

Check:  $L[y_1 - y_2] = L[y_1] - L[y_2] = g - g = 0$ .

①



Implication: all solutions of the D.E.  $L[y] = g$  ②  
can be written under the form,

$$y(t) = C_1 y_1(t) + C_2 y_2(t) + y_p(t)$$

where \*  $y_1, y_2$  form a fundamental set of solutions for the homogeneous equation,  
 $L[y] = 0$

\*  $C_1, C_2$  are arbitrary constants,

\*  $y_p$  is a particular solution of the non-homogeneous equation.

We can also write  $y(t) = y_h(t) + y_p(t)$

solution of  
homogeneous eqn

↑  
particular solution  
of non-homogeneous

Example 1

$$\begin{cases} y'' + y = 1 \\ y(0) = 0, \quad y'(0) = 0 \end{cases}$$

Particular solution:  $y_p(t) = 1$

Homogeneous solution:  $y'' + y = 0$

$$r^2 + 1 = 0 \rightarrow r = \lambda \pm i\mu, \quad \lambda = 0, \quad \mu = 1$$

$$y_h(t) = C_1 \cos(t) + C_2 \sin(t)$$

③  
Conclusion:  $y(t) = C_1 \cos(t) + C_2 \sin(t) + 1$

$$\left. \begin{array}{l} y(0) = C_1 + 1 = 0 \\ y'(0) = C_2 = 0 \end{array} \right\} y(t) = 1 - \cos(t)$$

Summary: Linear non-homogeneous equation:

We have to solve two separate problems:

① Homogeneous equation  $\mathcal{L}[y] = 0 \rightarrow y_h(t)$

$\rightsquigarrow$  See previous sections.

② Particular solution  $y_p(t)$

$\rightsquigarrow$  In general: hard problem.

Sometime (special cases): technique of undetermined coefficients.

③ Final result:  $y(t) = y_h(t) + y_p(t)$

Now, use initial conditions to obtain the values of coefficients  $C_1, C_2$  in  $y_h(t)$ .

# Method of Undetermined Coefficients.

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Main idea: some "families" of functions form closed ensembles under differentiation.

Examples :

- \* Exponentials:  $f(t) = C e^{at}$   
↳  $f'(t) = \underline{(aC)} e^{at}$

Only modification is the value of the coefficient.

- \* Polynomials:  $p(t) = a + bt + ct^2 + \dots$

↳  $p'(t) = b + 2ct + \dots$

Also a polynomial!

- \* Sine and cosine:  $f(t) = C_1 \cos(at) + C_2 \sin(at)$

↳  $f'(t) = -aC_1 \sin(at) + aC_2 \cos(at)$

Note: need both sine and cosine!

In each case, if  $f(t)$  has the given type then  $\mathcal{L}\{f\}$  also does

↳ Idea: match the type of RHS  $g(t)$  and find the right coefficients.

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Notes: Usually restricted to cases with...

- $L[y]$  has constant coefficients,
- $g(t)$  is fairly simple.

**Example 1**  $y'' - 2y' + y = e^{2t}$ .

Let us find a particular solution  $y_p(t)$ .

Plausible:  $y_p(t)$  has the form  $Ae^{2t}$ .

$$y_p'(t) = 2Ae^{2t}; \quad y_p''(t) = 4Ae^{2t}.$$

So we want  $(4A - 4A + A)e^{2t} = e^{2t}$

or  $A = 1$  and  $y_p(t) = e^{2t}$ .

**Example 2**  $y'' - 2y' + y = t^3$

Idea:  $y_p(t) = A + Bt + Ct^2 + Dt^3$

$$\begin{aligned} \hookrightarrow y_p'(t) &= B + 2Ct + 3Dt^2 \\ y_p''(t) &= 2C + 6Dt \end{aligned}$$

So 
$$\begin{aligned} &2C + 6Dt \\ &- 2B - 4Ct - 6Dt^2 \\ &+ A + Bt + Ct^2 + Dt^3 = t^3 \end{aligned}$$

Matching the coefficients:

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$$\left. \begin{aligned}
 2C - 2D + A &= 0 \\
 6D - 4C + B &= 0 \\
 -6D + C &= 0 \\
 D &= 1 \\
 C &= 6 \\
 B &= 4 \cdot 6 - 6 \cdot 1 = 18 \\
 A &= 2 \cdot 18 - 2 \cdot 6 = 24
 \end{aligned} \right\} y_p(t) = 24 + 18t + 6t^2 + t^3$$

Example 3

$$y'' - 2y' + y = 3 \cos(2t)$$

Pb: Find a particular solution  $y_p(t)$ .

Let us try the family of sine/cosines above:

$$y_p(t) = A \cos(2t) + B \sin(2t).$$

$$\begin{aligned}
 \hookrightarrow y_p'(t) &= 2B \cos(2t) - 2A \sin(2t) \\
 y_p''(t) &= -4A \cos(2t) - 4B \sin(2t)
 \end{aligned}$$

$$\begin{aligned}
 y_p'' - 2y_p' + y_p &= (-4A - 4B + A) \cos(2t) + (-4B + 4A + B) \sin(2t) \\
 &= (-3A - 4B) \cos(2t) + (4A - 3B) \sin(2t) \\
 &= 3 \cos(2t)
 \end{aligned}$$

Matching the coefficients we find

$$\begin{cases}
 -3A - 4B = 3 \\
 4A - 3B = 0
 \end{cases} \quad \text{so} \quad B = 4/3 A$$

$$\left(-3 - \frac{16}{3}\right) A = 3 \quad \text{and} \quad \boxed{A = \frac{-9}{25}, B = \frac{-12}{25}}$$

Finally,

$$y_p(t) = -\frac{3}{25} \left( 3 \cos(2t) + 4 \sin(2t) \right)$$

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## Example 4 Mix and Match

"Product rule"

$$y'' - 2y' + y = \underbrace{t}_{\text{polynomial of degree 2}} \underbrace{\sin(t)}_{\text{sine/cosine family}} + \underbrace{1}_{\text{Sum: treat separately and add results.}}$$

For products: use products of the same families

$$g_1(t) = t \sin(t) \rightarrow y_{p,1}(t) = (A+Bt) \cos(t) + (C+Dt) \sin(t)$$

Hang on to your hats!

$$y'_{p,1}(t) = B \cos(t) - (A+Bt) \sin(t) + D \sin(t) + (C+Dt) \cos(t)$$
$$= (B+C+Dt) \cos(t) + (D-A-Bt) \sin(t)$$

$$y''_{p,1}(t) = D \cos(t) - (B+C+Dt) \sin(t) - B \sin(t) + (D-A-Bt) \cos(t)$$
$$= (2D-A-Bt) \cos(t) - (2B+C+Dt) \sin(t)$$

Now,

$$y''_{p,1} - 2y'_{p,1} + y_{p,1} = (2D - \cancel{A} - \cancel{Bt} - 2(B+C+Dt) + \cancel{A+Bt}) \cos(t) + (-2B - \cancel{C} - \cancel{Dt} - 2(D-A-Bt) + \cancel{C+Dt}) \sin(t)$$
$$= (2D - 2B - 2C - 2Dt) \cos(t) + (2A - 2B - 2D + 2Bt) \sin(t)$$
$$= ? t \sin(t)$$

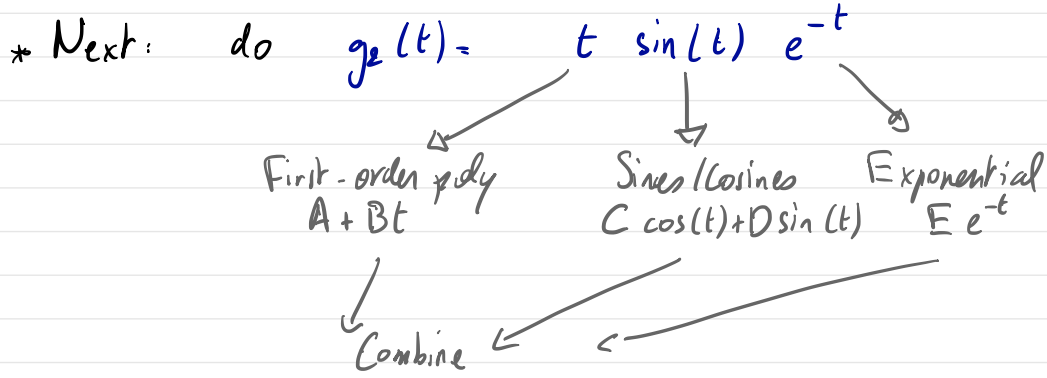
# Example 5 Mix and Match

product: try similar product

$$y'' - 2y' + y = e^{2t} + t \sin(t) e^{-t}$$

Sum: treat separately and add solutions later

\* First:  $g_1(t) = e^{2t} \rightarrow$  above computation:  $y_{p,1}(t) = e^{2t}$



$$y_p(t) = (A+Dt) \cos(t) e^{-t} + (C+Bt) \sin(t) e^{-t}$$

Hang on to your hats<sup>2</sup>

$$y_p'(t) = B \cos(t) e^{-t} + (A+Bt)(-\sin(t) - \cos(t)) e^{-t}$$

$$+ D \sin(t) e^{-t} + (C+Dt)(\cos(t) - \sin(t)) e^{-t}$$

$$= (B-A+C + (D-B)t) \cos(t) e^{-t}$$

$$+ (D-C-A - (D+B)t) \sin(t) e^{-t}$$

$$\begin{aligned}
 y_p''(t) &= (D-B) \cos(t) e^{-t} + (B-A+C+(D-B)t) (-\sin(t) - \cos(t)) e^{-t} \\
 &\quad - (D+B) \sin(t) e^{-t} + (D-C-A-(D+B)t) (\cos(t) - \sin(t)) e^{-t} \\
 &= (D-B - B + A - C + D - C - A + (B-D-D-B)t) \cos(t) e^{-t} \\
 &\quad + (A-B-C-D-B-D+C+A + (B-D+D+B)t) \sin(t) e^{-t} \\
 &= 2(D-B-C-Dt) \cos(t) e^{-t} + 2(A-B-D+Bt) \sin(t) e^{-t}
 \end{aligned}$$

Then:

$$\begin{aligned}
 y_p'' - 2y_p' + y_p &= [2(D-B-C) - 2(B-A+C) + A] \cos(t) e^{-t} \\
 &\quad + [-2D - 2(D-B) + B] t \cos(t) e^{-t} \\
 &\quad + [2(A-B-D) - 2(D-A-C) + C] \sin(t) e^{-t} \\
 &\quad + [2B + 2(B+D) + D] t \sin(t) e^{-t} \\
 &= (3A - 4B - 4C + 2D) \cos(t) e^{-t} \\
 &\quad + (3B - 4D) t \cos(t) e^{-t} \\
 &\quad + (4A - 2B + 3C - 4D) \sin(t) e^{-t} \\
 &\quad + (4B + 3D) t \sin(t) e^{-t} = ? t \sin(t) e^{-t}.
 \end{aligned}$$



Let us identify the coefficients:

$$\begin{cases} 3B - 4D = 0 \\ 4B + 3D = 1 \end{cases} ;$$

$$B = \frac{4}{3}D ; \left(\frac{16}{3} + 3\right)D = 1$$

$$D = \frac{3}{25} \quad B = \frac{4}{25}$$

$$\begin{cases} 3A - 4B - 4C + 2D = 0 \\ 4A - 2B + 3C - 4D = 0 \end{cases}$$

$$\begin{cases} 3A - 4C = 4B - 2D = \frac{10}{25} = \frac{2}{5} \\ 4A + 3C = 2B + 4D = \frac{20}{25} = \frac{4}{5} \end{cases}$$

Add  $3 \times$  first line +  $4 \times$  second one:

$$(3^2 + 4^2)A = \frac{6}{5} + \frac{16}{5} = \frac{22}{5}$$

$$A = \frac{22}{125} \quad \text{and similarly,}$$

$$(4^2 + 3^2)C = \frac{-8}{5} + \frac{12}{5} = \frac{4}{5}$$

$$C = \frac{4}{125}$$

So finally,

$$y_p(t) = \left(\frac{22}{125} + \frac{3}{25}t\right) \cos(t) e^{-t} + \left(\frac{4}{125} + \frac{3}{25}t\right) \sin(t) e^{-t}.$$

(9)

(9)

# Example 6 Break down

$$y'' - 2y' + y = e^t$$

Following the previous idea, we try

$$y_p(t) = A e^t \quad (= y_p'(t) = y_p''(t))$$

Plug into the equation:

$$A e^t - 2A e^t + A e^t = 0 = e^t \quad \text{Won't work!}$$

The problem:  $A e^t$  is a solution of the homogeneous equation...

The solution: multiply by  $t$  until it works.

$$y_p(t) = A t e^t \quad \text{so} \quad \begin{aligned} y_p'(t) &= A(t+1)e^t \\ y_p''(t) &= A(t+2)e^t \end{aligned}$$

$$A(t+2)e^t - 2A(t+1)e^t + A t e^t = \underline{0}$$

Pb:  $t e^t$  is also a solution of the eqn!

Again!  $y_p(t) = A t^2 e^t$  so  $\begin{aligned} y_p'(t) &= A(t^2 + 2t)e^t \\ y_p''(t) &= A(t^2 + 4t + 2)e^t \end{aligned}$

$$A(\cancel{t^2} + \cancel{4t} + 2 - 2(\cancel{t^2} + \cancel{2t}) + \cancel{t^2})e^t = 2A e^t = ? e^t$$

$$\hookrightarrow A = \frac{1}{2}$$

$$y_p(t) = \frac{1}{2} t^2 e^t$$

# SUMMARY

$$g(t) = g_1(t) + g_2(t) + \dots \quad (11)$$

\* Polynomials:

$$g(t) = a_0 t^n + a_1 t^{n-1} + \dots + a_n = P_n(t)$$

$$\hookrightarrow \text{Try } y_p(t) = A_0 t^n + A_1 t^{n-1} + \dots + A_n$$

\* Exponentials:

$$g(t) = P_n(t) e^{rt}$$

$$\hookrightarrow \text{Try } y_p(t) = (A_0 t^n + A_1 t^{n-1} + \dots + A_n) e^{rt}$$

Particular case:  $n=0$ ,  $g(t) = a e^{rt}$   
 $\hookrightarrow y_{p,i}(t) = A e^{rt}$

\* Linear combinations of sines/cosines:

$$g(t) = P_n(t) \cos(t) e^{rt} + Q_n(t) \sin(t) e^{rt}$$

$$\hookrightarrow \text{Try } y_p(t) = (A_0 t^n + A_1 t^{n-1} + \dots + A_n) \cos(t) e^{rt} + (B_0 t^n + B_1 t^{n-1} + \dots + B_n) \sin(t) e^{rt}$$

If BREAKDOWN: multiply by  $t$  until it works.  
 $\hookrightarrow$  it doesn't work!

Last example

$$y'' + y' = \underbrace{t^2 e^{-t}}_{p_{b1}} + \underbrace{\cos(t)}_{p_{b2}} \quad (12)$$

\* First deal with

↳ Try  $y_p(t) = t^2 e^{-t}$   
 $y_p(t) = (A + Bt + Ct^2) e^{-t}$

$$y_p'(t) = (B - A + (2C - B)t - Ct^2) e^{-t}$$

$$y_p''(t) = (2C - B - 2Ct - (B - A + (2C - B)t - Ct^2)) e^{-t}$$
$$= (2C - 2B + A + (B - 4C)t + Ct^2) e^{-t}$$

Then  $y_p'' + y_p' = (2C - B - 2Ct) e^{-t} = ? t^2 e^{-t}$   
*Doesn't work!*

Multiply by  $t$ :  $y_p(t) = (At + Bt^2 + Ct^3) e^{-t}$

$$y_p'(t) = (A + (2B - A)t + (3C - B)t^2 - Ct^3) e^{-t}$$

$$y_p''(t) = (2B - A + 2(3C - B)t - 3Ct^2 - A - (2B - A)t - (3C - B)t^2 + Ct^3) e^{-t}$$
$$= (2B - 2A + (A - 4B + 6C)t + (B - 6C)t^2 + Ct^3) e^{-t}$$

Then  $y_p'' + y_p' = (2B - A + (6C - 2B)t - 3Ct^2) e^{-t}$   
 $= ? (0 + 0 \cdot t + 1 \cdot t^2) e^{-t}$

Coefficient match: 
$$\begin{cases} -3C = 1 \\ 6C - 2B = 0 \\ 2B - A = 0 \end{cases} \rightarrow \begin{cases} C = -1/3 \\ B = -1 \\ A = -2 \end{cases}$$

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So  $y_{p,1}(t) = -(2t + t^2 + t^3/3)e^{-t}$

\* Now deal with  $y_2(t) = \cos(t)$

$$\begin{cases}
 y_p(t) = A \cos(t) + B \sin(t) \\
 y_p'(t) = B \cos(t) - A \sin(t) \\
 y_p''(t) = -A \cos(t) - B \sin(t)
 \end{cases}$$

So  $y_p'' + y_p' = (B-A) \cos(t) - (A+B) \sin(t)$   
 $= 1 \cdot \cos(t) + 0 \cdot \sin(t)$

$B-A = 1$  and  $A+B = 0 \rightarrow A = -1/2, B = 1/2$

$y_{p,2}(t) = \frac{1}{2} (\sin(t) - \cos(t))$

Finally the required particular solution is:

$y_p(t) = \frac{1}{2} (\sin(t) - \cos(t)) - (2t + t^2 + t^3/3)e^{-t}$

General solution:

$y(t) = C_1 + C_2 e^{-t} + \frac{1}{2} (\sin t - \cos t) - (2t + t^2 + t^3/3)e^{-t}$