

4.3c 2nd order Lin. Const. Coeff, Homog, ODE with complex roots in its characteristic eqn. (1)

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

we assumed this type of soln: $y = ce^{rt}$

which yielded the ODE's characteristic eqn:

$$ar^2 + br + c = 0$$

• 3 cases:

- | | | | |
|------|---|-------|-------------------|
| 4.3a | I. $r_1 \neq r_2 \in \mathbb{R}$ | (i) | order of coverage |
| 4.3b | II. $r_1 = r_2 \in \mathbb{R}$ | (iii) | |
| 4.3c | III. $r_1, r_2 \in \mathbb{C}$ complex numbers (conjugates) | (ii) | |

⊗ Case III: the roots of $ar^2 + br + c = 0$ are imaginary or complex numbers. $r = \lambda + \mu i$ ← imag.
← real } complex number

We know from algebra if "r" is complex and is a zero of a polynomial, so is its conjugate a root of the polynomial. So the two solutions are

$$y_1 = C_1 e^{(\lambda + \mu i)t}, \quad y_2 = C_2 e^{(\lambda - \mu i)t}$$

We focus only on y_1 (since y_2 is the complex conj. the solution of y_1 immediately tells us y_2)

• split the exponential up:
 $y_1 = C_1 e^{\lambda t} e^{\mu i t}$

Now Recall Euler's Famous Formula

$$e^{i\theta} = \cos\theta + i\sin\theta \quad \left\{ \begin{array}{l} \text{BTW: if } \theta = \pi \\ \Rightarrow e^{i\pi} = -1 + i0 \end{array} \right.$$

So $y_1(t) = c e^{\lambda t} e^{i\omega t} = c e^{\lambda t} [\cos(\omega t) + i\sin(\omega t)]$

then $y_2 = c e^{\lambda t} [\cos(\omega t) - i\sin(\omega t)]$

Both real and imaginary satisfy the ODE: $ay'' + by' + cy = 0$

Let $y_1 = y_r + iy_i$ and let

$$\begin{aligned} y_1' &= y_r' + iy_i' \\ y_1'' &= y_r'' + iy_i'' \end{aligned}$$

$$\begin{aligned} y_2 &= y_r - iy_i \\ y_2' &= y_r' - iy_i' \\ y_2'' &= y_r'' - iy_i'' \end{aligned}$$

Insert into the ODE: $ay'' + by' + cy = 0$

$$\Rightarrow (ay_r'' + by_r' + cy_r) + i(ay_i'' + by_i' + cy_i) = 0 + 0i$$

and separate into real and imaginary

Here we observed the real and imag. parts are both solutions

Now note $y_1(t) = e^{\lambda t} [\cos(\omega t) + i\sin(\omega t)]$

$+ y_2(t) = e^{\lambda t} [\cos(\omega t) - i\sin(\omega t)]$

So $y_1 + y_2 = e^{\lambda t} 2\cos(\omega t) + i0$

Since each y_1 & y_2 are solutions

so is $y_1 + y_2$. but

$$\frac{y_1 + y_2}{2} = y_{\text{real}}$$

$\Rightarrow y(t) = e^{\lambda t} \cos(\omega t)$ is a solution to the ODE

We repeat but ^{now} subtract:

$$\begin{aligned} y_1(t) &= e^{\lambda t} [\cos(\mu t) + i \sin(\mu t)] \\ \ominus y_2(t) &= e^{\lambda t} [\cos(\mu t) - i \sin(\mu t)] \end{aligned}$$

$$y_1 - y_2 = 0 + i 2e^{\lambda t} \sin(\mu t)$$

but $y_{\text{im}} = \frac{y_1 - y_2}{2}$ is also a solution to the ODE.

• Every derivative of $i e^{\lambda t} \sin(\mu t)$ has an "i"
we can factor out the "i" and $\div i$ leaving

a new function (real):

$$y(t) = e^{\lambda t} \sin(\mu t) \quad \text{Indep. solution}$$

So we finally form the gen solutions:

SUMMARY

For $[a y'' + b y' + c y = 0]$ if the roots of $a r^2 + b r + c = 0$ are complex then the solution of the ODE is

$$y(t) = c_1 e^{\lambda t} \cos(\mu t) + c_2 e^{\lambda t} \sin(\mu t)$$

• This is the general solution. No imaginary part is present or needed. In 4.2 we will introduce the Wronskian as a tool to test that these two functions are Lin. Indep. and for a Fund. Soln.

EX $y'' + 16y = 0, \quad y\left(\frac{\pi}{2}\right) = -10, \quad y'\left(\frac{\pi}{2}\right) = 3 \quad (4)$

(i) $r^2 + 16 = 0$

(ii) $r = +4i, -4i \rightarrow \lambda = 0, \mu = 4$

(iii) $y(t) = c_1 e^{0 \cdot t} \cos(4t) + c_2 e^{0 \cdot t} \sin(4t)$

Or $y(t) = c_1 \cos(4t) + c_2 \sin(4t)$ gen. soln.

(iv) I.C.: $y\left(\frac{\pi}{2}\right) = c_1 \cos\left(4 \cdot \frac{\pi}{2}\right) + c_2 \sin\left(4 \cdot \frac{\pi}{2}\right)$

$\hookrightarrow -10 = c_1 \cdot 1 + c_2 \cdot 0 \Rightarrow \boxed{c_1 = -10}$

$y'(t) = -4c_1 \sin(4t) + 4c_2 \cos(4t)$

$\hookrightarrow y'\left(\frac{\pi}{2}\right) = -4 \cdot c_1 \cdot 0 + 4 \cdot c_2 \cdot 1$

$3 = 4c_2 \Rightarrow \boxed{c_2 = \frac{3}{4}}$

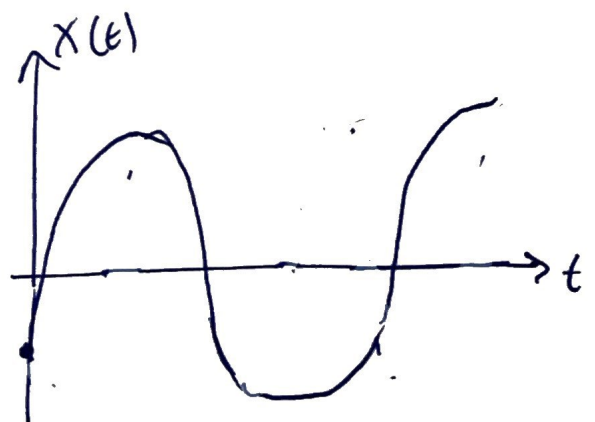
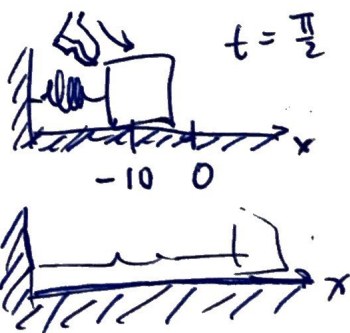
$y(t) = -10 \cos(4t) + \frac{3}{4} \sin(4t)$ specific soln.

In physics:



no friction so no decay of amplitude

I.C. we both displace & kick the mass



EX Solve the IVP

(5)

$$y'' - 4y' + 9y = 0, \quad y(0) = 0; \quad y'(0) = -8$$

(i) gen soln.

↑ no displacement (kick only)

$$\text{Characteristic: } r^2 - 4r + 9 = 0$$

$$\text{Factor: } (r - 2 - \sqrt{5}i)(r - 2 + \sqrt{5}i) = 0$$

$$\Rightarrow \text{gen. soln: } \boxed{y(t) = c_1 e^{2t} \cos(\sqrt{5}t) + c_2 e^{2t} \sin(\sqrt{5}t)}$$

(ii) I.V.P.

$$y(0) = c_1 e^{2 \cdot 0} \cos \sqrt{5} \cdot 0 + c_2 e^{2 \cdot 0} \sin(\sqrt{5} \cdot 0)$$

$$0 = c_1 + c_2 \cdot 0 \Rightarrow \boxed{c_1 = 0}$$

Solution to date

$$y(t) = c_2 e^{2t} \sin(\sqrt{5}t)$$

$$y'(t) = c_2 2e^{2t} \sin(\sqrt{5}t) + c_2 e^{2t} \sqrt{5} \cos(\sqrt{5}t)$$

now @ t=0

$$y'(0) = c_2 2e^{2 \cdot 0} \sin(\sqrt{5} \cdot 0) + c_2 e^{2 \cdot 0} \sqrt{5} \cos(\sqrt{5} \cdot 0)$$

$$-8 = c_2 \cdot 1 \cdot \sqrt{5} \cdot 1 \Rightarrow \boxed{c_2 = -8/\sqrt{5}}$$

(iii) Final soln

$$\boxed{y(t) = -\frac{8}{\sqrt{5}} e^{2t} \sin(\sqrt{5}t)}$$

Ex Solve $4y'' + 24y' + 37y = 0$, $y(\pi) = 1$, $y'(\pi) = 0$ (6)

(i) $4r^2 + 24r + 37 = 0$

(ii) $r = -3 \pm \frac{1}{2}i$

(iii) $y(t) = c_1 e^{-3t} \cos\left(\frac{t}{2}\right) + c_2 e^{-3t} \sin\left(\frac{t}{2}\right)$

(iv) $y(\pi) = c_1 e^{-3\pi} \cos\left(\frac{\pi}{2}\right) + c_2 e^{-3\pi} \sin\left(\frac{\pi}{2}\right)$
 $\hookrightarrow 1 = 0 + c_2 e^{-3\pi} \cdot 1 \Rightarrow c_2 = e^{3\pi}$

$y'(t) = -3c_1 e^{-3t} \cos\left(\frac{t}{2}\right) - c_1 e^{-3t} \frac{1}{2} \sin\left(\frac{t}{2}\right)$
 $+ (-3e^{3\pi} e^{-3t} \sin\left(\frac{t}{2}\right) + (e^{3\pi} e^{-3t} \cos\left(\frac{t}{2}\right)) \frac{1}{2}$

$y'(\pi) = -3c_1 e^{-3\pi} \cancel{\cos\left(\frac{\pi}{2}\right)} - c_1 e^{-3\pi} \frac{1}{2} \sin\left(\frac{\pi}{2}\right)$
 $- 3e^{3\pi} e^{-3\pi} \sin\left(\frac{\pi}{2}\right) + \frac{1}{2} e^{3\pi} e^{-3\pi} \cancel{\cos\left(\frac{\pi}{2}\right)}$
 $0 = -\frac{c_1}{2} e^{-3\pi} \cdot 1 - 3 \cdot 1$
 $\frac{e^{-3\pi}}{2} \cdot c_1 = -3 \Rightarrow c_1 = -6e^{3\pi}$

(v) $y(t) = e^{-3(t-\pi)} \cos\left(\frac{t}{2}\right) - 6e^{-3(t-\pi)} \sin\left(\frac{t}{2}\right)$

