

MATH 165 (SUMMER '22, SESS B2)

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OFF HRS:

T - 9:00 PM - 10:00 PM (ET)

F - 3:00 PM - 4:00 PM (ET)

LECTURES:

9:00 AM - 11:15 AM (ET)

M, T, W, R

Zoom ID:

979-4693-6650

COURSE

WEB PAGE

<https://people.math.rochester.edu/grads/asahay/summer2022/math165/index.html>

SHORT URL: bit.ly/sahay165

NOTE: ALL
IMAGES ARE
FROM THE
(GOODERMAN
4TH EDITION)

ANNOUNCEMENTS / NOTES

1. MATERIALS FOR LECTURES 1-18 ARE UPLOADED.
2. WW 08, 09 - WAS DUE WED (27th JULY) AT 11:00 PM ET
WW 10, 11 - IS DUE MON (1st AUG) AT 11:00 PM ET
3. HARD NETWORK DEADLINE : FRIDAY, 5th AUG
4. MIDTERM 2 IS GRADED (REGRADE REQUESTS BY SAT)
5. REMINDER : PLEASE KEEP VIDEOS ON, IF POSSIBLE !

HOMOGENEOUS LINEAR ODES

$$f(x) = 0$$

Theorem 8.1.4

The set of all solutions to the regular n th-order homogeneous linear differential equation

$$y^{(n)} + a_1(x)y^{(n-1)} + \dots + a_{n-1}(x)y' + a_n(x)y = 0 \quad \} \rightarrow Ly = 0$$

on an interval I is a vector space of dimension n .

$$L = D^n + a_1 D^{n-1} + \dots + a_n$$

$(L: C^n(I) \rightarrow C^0(I))$

\therefore GENERAL SOLN.

$$y(x) = c_1 y_1(x) + \dots + c_n y_n(x)$$

$$c_j \in \mathbb{R}$$

WHERE $y_j \rightsquigarrow$ L.I. SOLUTIONS.

Theorem 8.1.6

Let y_1, y_2, \dots, y_n be solutions to the regular n th-order differential equation $Ly = 0$ on an interval I , and let $W[y_1, y_2, \dots, y_n](x)$ denote their Wronskian. If $W[y_1, y_2, \dots, y_n](x_0) = 0$ at some point x_0 in I , then $\{y_1, y_2, \dots, y_n\}$ is *linearly dependent* on I .

$$\cos x, \cos x + \sin x, \sin x \rightarrow y'' + y = 0$$

$$W[\cos x, \cos x + \sin x, \sin x] = 0 \quad \forall x$$

The vanishing or nonvanishing of the Wronskian on an interval I completely characterizes whether *solutions to $Ly = 0$* are linearly dependent or linearly independent on I .

Example 8.1.7

Verify that $y_1(x) = \cos 2x$ and $y_2(x) = 3(1 - 2 \sin^2 x)$ are solutions to the differential equation $y'' + 4y = 0$ on $(-\infty, \infty)$. Determine whether they are linearly independent on $(-\infty, \infty)$.

$$y_1 = \cos 2x$$

$$y_1' = -2 \sin 2x$$

$$y_1'' = -4 \cos 2x$$

$$y_1'' + 4y_1 = -4 \cos 2x + 4 \cos 2x = 0$$

$$y_2 = 3(1 - 2 \sin^2 x)$$

$$y_2' = -12 \sin x \cos x$$

$$y_2'' = -12(\cos^2 x) + 12 \sin^2 x$$

$$= 12(\sin^2 x - \cos^2 x)$$

$$= -12(1 - 2 \sin^2 x)$$

$$y_2'' + 4y_2 = 0$$

$$W[y_1, y_2](x) = \begin{vmatrix} y_1(x) & y_2(x) \\ y_1'(x) & y_2'(x) \end{vmatrix}$$

$$= \begin{vmatrix} \cos 2x & 3(1-2\sin^2 x) \\ -2\sin 2x & -12\sin x \cos x \end{vmatrix}$$

$$= (\cos 2x)(-12\sin x \cos x) + 6\sin^2 x(1-2\sin^2 x)$$

$$\begin{aligned} W[y_1, y_2](0) &= (1)(-12 \cdot 0 \cdot 1) + 6 \cdot 0(1-2 \cdot 0^2) \\ &= 0 \end{aligned}$$

NON-HOMOGENEOUS LINEAR ODEs

$$y^{(n)} + a_1(x) y^{(n-1)} + \dots + a_n(x) y = F(x)$$



$$Ly = F$$

$$L = D^n + a_1(x) D^{n-1} + \dots + a_n(x)$$

$$A\vec{x} = \vec{0}$$

$$A\vec{x} = \vec{b}$$

$$\vec{x} = \vec{x}_h + \vec{y}_p$$

Theorem 8.1.8

Let $\{y_1, y_2, \dots, y_n\}$ be a linearly independent set of solutions to $Ly = 0$ on an interval I , and let $y = y_p$ be any particular solution to $Ly = F$ on I . Then every solution to $Ly = F$ on I is of the form

$$y = c_1 y_1 + c_2 y_2 + \dots + c_n y_n + y_p,$$

for appropriate constants c_1, c_2, \dots, c_n .

y SOLVES $Ly = F$

$y_p \rightarrow$ PARTICULAR SOLN. OF $Ly = F$

$$L(y - y_p) = Ly - Ly_p = F(x) - F(x) = 0$$

$$\Rightarrow y - y_p \in \ker L \Rightarrow y - y_p \in \text{Span}\{y_1, \dots, y_n\}$$

Example 8.1.9

Verify that $y_p(x) = 2e^{6x}$ is a particular solution to the differential equation

$$y'' - 2y' - 15y = 18e^{6x}$$

and determine the general solution.

$$y_p = 2e^{6x} \quad / \quad y_p' = 12e^{6x} \quad / \quad y_p'' = 72e^{6x}$$

$$\begin{aligned} y_p'' - 2y_p' - 15y_p &= 72e^{6x} - 2(12e^{6x}) - 15(2e^{6x}) \\ &= 72e^{6x} - 24e^{6x} - 30e^{6x} \\ &= 18e^{6x} \end{aligned}$$

$\Rightarrow y_p$ IS A SOLUTION.

$$y'' - 2y' - 15y = 0$$

$$y = e^{\lambda x}, \quad y' = \lambda e^{\lambda x}, \quad y'' = \lambda^2 e^{\lambda x}$$

$$\lambda^2 e^{\lambda x} - 2\lambda e^{\lambda x} - 15e^{\lambda x} = 0$$

$$\Rightarrow (\lambda^2 - 2\lambda - 15) e^{\lambda x} = 0$$

$\underbrace{\hspace{10em}}_{\neq 0}$

$$\lambda^2 - 2\lambda - 15 = 0$$

$$\lambda = 5, -3$$

$$\Leftrightarrow (\lambda - 5)(\lambda + 3) = 0$$

$$y_1 = e^{-3x}, \quad y_2 = e^{5x}$$

$$W[y_1, y_2] = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} e^{-3x} & e^{5x} \\ -3e^{-3x} & 5e^{5x} \end{vmatrix}$$

$$= 5e^{2x} + 3e^{2x}$$

$$= 8e^{2x} \neq 0$$

$\Rightarrow \{y_1, y_2\}$ IS A.H. L.I.

$$Ly = 0 \Leftrightarrow y = c_1 y_1 + c_2 y_2$$

$$\therefore Ly = 18e^{6x} \Leftrightarrow y = c_1 y_1 + c_2 y_2 + y_p$$

$$= c_1 e^{-3x} + c_2 e^{5x} + 2e^{6x}$$

$$y(x) = c_1 e^{-3x} + c_2 e^{5x} + 2e^{6x}$$

→ GENERAL
SOLN.

Theorem 8.1.10

If $y = u_p$ and $y = v_p$ are particular solutions to $Ly = f(x)$ and $Ly = g(x)$, respectively, then $y = u_p + v_p$ is a solution to $Ly = f(x) + g(x)$.

$$u_p \rightarrow \text{SOLVES } Ly = f$$

$$v_p \rightarrow \text{SOLVES } Ly = g$$

$$L(u_p + v_p) = Lu_p + Lv_p$$

$$L(u_p + v_p) = f(x) + g(x) \Rightarrow u_p + v_p \text{ SOLVES } Ly = f + g$$

BREAK
TILL
9:35

§ 8.2 CONSTANT COEFFICIENT
HOMOGENEOUS LINEAR P. E.

$$Ly = 0$$

$$L = D^n + a_1 D^{n-1} + \dots + a_n$$

$a_j \rightarrow$ CONSTANT.

$$L = P(D) \rightsquigarrow P(r) \text{ (AUXILIARY POLYNOMIAL).}$$

$$D \rightarrow \frac{d}{dx}$$

Example 8.2.1

Write the differential equation $y'' + 5y' - 7y = 0$ as $P(D)y = 0$ for an appropriate polynomial differential operator $P(D)$. Determine the auxiliary polynomial and the auxiliary equation.

$$\begin{aligned} y'' + 5y' - 7y &= D^2 y + 5Dy - 7y \\ &= \underbrace{(D^2 + 5D - 7)}_{L = P(D)} y \end{aligned}$$

$$P(D) = D^2 + 5D - 7$$

$$P(D)y = (D^2 + 5D - 7)y$$

$$= D^2 y + 5Dy - 7y$$

$$= y'' + 5y' - 7y$$

$$P(\lambda) = \lambda^2 + 5\lambda - 7$$

(AUXILIARY

POLYNOMIAL)

$P(\lambda) = 0$ (AUXILIARY EQUATION)

$$\lambda^2 + 5\lambda - 7 = 0$$

$$D^2 f(x)$$

$$\underbrace{D^2 f(x)}_{f''(x)}$$

$$L = f(x) D^2$$

$$L: C^2(I) \rightarrow C^2(I)$$

$$Ly = f(x) D^2 y$$

$$= f(x) y''$$

$$L_1 = D$$

$$L_2 = xD$$

$$L_1 y = Dy = y'$$

$$L_2 y = xDy \\ = xy'$$

$$\underline{L_1 L_2 y = L_1 [L_2 y] = L_1 [xy'] = D(xy')}$$

$$L_2 L_1 y = L_2 [L_1 y]$$

$$= xD(y')$$

$$= x \frac{d}{dx} y' = xy''$$

$$= \frac{d}{dx} (xy')$$

$$= y' + xy''$$

\swarrow // \rightarrow

Theorem 8.2.2

If $P(D)$ and $Q(D)$ are polynomial differential operators, then

$$P(D)Q(D) = Q(D)P(D).$$

$$P(\lambda) = \lambda^2 + 1$$

$$Q(\lambda) = \lambda + 1$$

$$\begin{aligned} P(D)Q(D)y &= P(D) \left[Q(D)y \right] \\ &= P(D) \left[(D+1)y \right] \\ &= P(D) \left[Dy + y \right] \\ &= P(D) \left[y' + y \right] \end{aligned}$$

$$= (D^2 + 1) (y' + y)$$

$$= D^2 (y' + y) + (y' + y)$$

$$= D^2 y' + D^2 y + y' + y$$

$$P(D)Q(D)y = y^{(3)} + y^{(2)} + y' + y$$

$$Q(D)P(D)y = Q(D) [P(D)y]$$

$$= Q(D) [(D^2 + 1)y]$$

$$= Q(D) [D^2 y + y]$$

$$= Q(D) [y'' + y]$$

$$= (D+1)(y'' + y)$$

$$= (D+1)y'' + (D+1)y$$

$$= (Dy'' + y'') + (Dy + y)$$

$$Q(D)P(D)y = y''' + y'' + y' + y$$

$$P(D)Q(D)y = y^{(3)} + y^{(2)} + y' + y$$

$$P(D)Q(D)y = Q(D)P(D)y$$

$$\Rightarrow P(D)Q(D) = Q(D)P(D)$$

Example 8.2.3

If $P(D) = D - 5$ and $Q(D) = D + 7$, verify that

$$P(D)Q(D) = Q(D)P(D).$$

$$\begin{aligned} P(D)Q(D)(y) &= (D-5)(D+7)y \\ &= (D-5)(Dy + 7y) \\ &= (D-5)(y' + 7y) \\ &= Dy' + 7Dy - 5y' - 35y \\ &= y'' + 7y' - 5y' - 35y \\ &= y'' + 2y' - 35y \end{aligned}$$

$$\begin{aligned} Q(D)P(D)y &= (D+7)(D-5)y \\ &= (D+7)(Dy-5y) \\ &= (D+7)(y'-5y) \\ &= Dy' - 5Dy + 7y' - 35y \\ &= y'' - 5y' + 7y' - 35y \\ &= y'' + 2y' - 35y \end{aligned}$$

$$\therefore P(D)Q(D) = Q(D)P(D)$$

Theorem 8.2.4

If $P(D) = P_1(D)P_2(D)\cdots P_k(D)$, where each $P_i(D)$ is a polynomial differential operator, then, for each i , $1 \leq i \leq k$, any solution to $P_i(D)y = 0$ is also a solution to $P(D)y = 0$.

PF. SUPPOSE y SOLVES $P_i(D)y = 0$

$$P(D)y = [P_1(D) \cdots P_k(D)]y$$

REARRANGE (COMMUTATIVE)

$$= [P_1 P_2 \cdots P_{i-1} P_{i+1} \cdots P_k] P_i(D)y$$

$$\Rightarrow y \text{ SOLVES } = 0 \quad P(D)y = 0.$$



Example 8.2.8Determine the general solution to $y'' - y' - 2y = 0$.

$$D^2 y - Dy - 2y = (D^2 - D - 2)y$$

$$P(\lambda) = \lambda^2 - \lambda - 2 = (\lambda - 2)(\lambda + 1)$$

$$P(D)y = 0$$

$$P(\lambda) = P_1(\lambda) P_2(\lambda)$$

$$P_1(\lambda) = \lambda - 2$$

$$P_2(\lambda) = \lambda + 1$$

$$P_1(D)y = 0$$

$$\& P_2(D)y = 0$$

$$P_1(D)y = 0 \Rightarrow (D - 2)y = 0$$

$$Dy - 2y = 0 \Rightarrow y' - 2y = 0$$

$$\Rightarrow y = e^{2x} \quad \left[\begin{array}{l} \text{SEPARABLE} \\ \text{EQUATION} \end{array} \right]$$

$$P_2(D)y = 0 \Rightarrow (D + 1)y = 0$$

$$\Rightarrow Dy + y = 0 \Rightarrow y' + y = 0$$

$$\Rightarrow y = e^{-x}$$

$$P_1(D)y = 0$$
$$y_1 = e^{2x}$$

$$P_2(D)y = 0$$
$$y_2 = e^{-x}$$

y_1 & y_2 BOTH SOLVE $P(D)y = 0$

$$W[y_1, y_2](x) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} e^{2x} & e^{-x} \\ 2e^{2x} & -e^{-x} \end{vmatrix}$$

$$= (e^{2x})(-e^{-x}) - (2e^{2x})(e^{-x})$$
$$= -3e^x \neq 0$$

y_1 & y_2 ARE L.I.

\Rightarrow GENERAL SOLN.

$$y = c_1 y_1 + c_2 y_2$$
$$= c_1 e^{2x} + c_2 e^{-x}$$

Example 8.2.9Determine the general solution to $y'' + 6y' + 25y = 0$.

$$D^2 y + 6Dy + 25y = 0$$

$$\Rightarrow (D^2 + 6D + 25)y = 0$$

$$P(\lambda) = \lambda^2 + 6\lambda + 25$$

QUADRATIC
FORMULA

$$\rightarrow \lambda = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$= \frac{-6 \pm \sqrt{-64}}{2}$$

$$\text{DISCRIMINANT} = b^2 - 4ac$$

$$= 6^2 - (4)(1)(25)$$
$$= 36 - 100$$
$$= -64$$

$$\sqrt{-64} = \sqrt{-1} \cdot \sqrt{64}$$
$$= i8$$

NOTE: SEE LATER
FOR WHAT
i MEANS

$$\lambda = \frac{-6 \pm 8i}{2} = -\frac{6}{2} \pm \frac{8i}{2} = -3 \pm 4i$$

$$\lambda_1 = -3 + 4i \quad , \quad \lambda_2 = -3 - 4i$$

$$\left(\lambda^2 + 6\lambda + 25 \right) = \underbrace{(\lambda - \lambda_1)}_{P_1} \underbrace{(\lambda - \lambda_2)}_{P_2}$$

$$P(\lambda) \gamma = 0 \quad \leftarrow$$

$$P_1(\lambda) \gamma = 0 \\ \& \quad P_2(\lambda) \gamma = 0$$

NOTE: SEE LATER
FOR WHAT
i MEANS

$$P_1(D)y$$

$$(D - \lambda_1)y = y' - (-3 + 4i)y = 0$$

NOTE: SEE LATER
FOR WHAT
i & e^{ix}
MEAN

$$\Rightarrow \int \frac{dy}{y} = \int (-3 + 4i) dx$$

$$\Rightarrow \ln y = (-3 + 4i)x$$

$$\Rightarrow y = e^{(-3 + 4i)x}$$

$$y = e^{-3x} \cdot e^{i4x} = e^{-3x} (\cos 4x + i \sin 4x)$$

$$P_2(D) y = 0$$

$$(D - \lambda_2) y = 0$$

$$\Rightarrow y' - (-3 - 4i)y = 0$$

$$\Rightarrow \frac{dy}{y} = (-3 - 4i) dx$$

$$\Rightarrow y = e^{(-3 - 4i)x}$$

$$= e^{-3x} \left[\begin{array}{l} \cos(-4x) \\ + i \sin(-4x) \end{array} \right]$$

$$= e^{-3x} \left[\cos 4x - i \sin 4x \right]$$

NOTE: SEE LATER
FOR WHAT
i & e^{ix}
MEAN

$$y_1^{\#} = e^{-3x} \cos 4x + i e^{-3x} \sin 4x$$

$$y_2^{\#} = e^{-3x} \cos 4x - i e^{-3x} \sin 4x$$

$$y_1 = \frac{y_1^{\#} + y_2^{\#}}{2} = e^{-3x} \cos 4x$$

$$y_2 = \frac{y_1^{\#} - y_2^{\#}}{2i} = e^{-3x} \sin 4x$$

CHECK:

$$W[y_1, y_2] \neq 0$$

y_1 & y_2 SOLVE

$$y'' + 6y' + 25y = 0$$

NOTE: SEE LATER
FOR WHAT
i & e^{ix}
MEAN

BREAK

TELL

19:40

DETOUR : COMPLEX NUMBERS .

Q. WHAT HAPPENS WHEN $p(x) = ax^2 + bx + c$,
($b^2 - 4ac < 0$) ?

$$x^2 + 1 = 0 \Rightarrow x^2 = -1 \Rightarrow x = \sqrt{-1}$$

$$i = \sqrt{-1}$$

$$p(x) = ax^2 + bx + c$$

$$= ax^2 + bx + \frac{b^2}{4a} + c - \frac{b^2}{4a}$$

$$= a \left[x^2 + \frac{b}{a}x + \frac{b^2}{4a^2} \right] + \left[c - \frac{b^2}{4a} \right]$$

$\underbrace{\hspace{10em}}_{\left(x + \frac{b}{2a}\right)^2}$

$\underbrace{\hspace{10em}}_{-\frac{D}{4a}}$
($D = b^2 - 4ac$)

$$p(x) = a \left(x + \frac{b}{2a} \right)^2 - \frac{D}{4a}$$

$$p(x) = 0$$

$$a \left(x + \frac{b}{2a} \right)^2 - \frac{D}{4a} = 0 \Rightarrow \left(x + \frac{b}{2a} \right)^2 = \frac{D}{4a^2}$$

$$\left(x + \frac{b}{2a}\right) = \pm \sqrt{\frac{D}{4a^2}} = \pm \frac{\sqrt{D}}{2a}$$

$$x = \frac{-b \pm \sqrt{D}}{2a}$$

$$\mathbb{C} = \{ a + bi : a, b \in \mathbb{R} \}, \quad i^2 = -1$$

$$i = \sqrt{-1} \quad (\Rightarrow \quad i^2 = -1)$$

$$(a, b, c, d \in \mathbb{R})$$

DEFN : $(a + bi) + (c + di) = (a + c) + i(b + d)$

$$\begin{aligned} (a + bi)(c + di) &= (a + bi)c + (a + bi)di \\ &= ac + ibc + iad + i^2 bd \end{aligned}$$

$$\begin{aligned} &= ac + ibc + iad - bd \\ &= (ac - bd) + i(bc + ad) \end{aligned}$$

FACT : $(\mathbb{C}, +, \times)$ IS A FIELD.

CAN DO LINEAR ALGEBRA OVER \mathbb{C} .

COMPLEX EXPONENTIAL

$$e^{ix} = \sum_{n=0}^{\infty} \frac{(ix)^n}{n!}$$
$$= \sum_{n=0}^{\infty} \frac{i^n \cdot x^n}{n!}$$

$$e^x = 1 + x + \frac{x^2}{2} + \frac{x^3}{3!} + \dots$$
$$= \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

SEE LATER
FOR HOW
TO
COMPUTE i^n

$$= 1 + \frac{ix}{1!} - \frac{1 \cdot x^2}{2!} - \frac{ix^3}{3!} + \frac{x^4}{4!} + \frac{ix^5}{5!}$$
$$- \frac{x^6}{6!} - \frac{ix^7}{7!} \leftarrow \dots$$

$$= \left[1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \frac{x^8}{8!} - \dots \right]$$

$$+ i \left[\frac{x}{1!} - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots \right]$$

$$e^{ix} = \cos x + i \sin x$$

EULER'S FORMULA.

$$\begin{aligned}
 i^0 &= 1 \\
 i^1 &= i \\
 i^2 &= -1 \\
 i^3 &= i^2 \cdot i = -i \\
 i^4 &= i^3 \cdot i = (-i)(i) = -i^2 = -(-1) = 1 \\
 i^5 &= i^4 \cdot i = 1 \cdot i = i \\
 i^6 &= i^5 \cdot i = i \cdot i = i^2 = -1
 \end{aligned}$$

i^0	1
i^1	i
i^2	-1
i^3	$-i$
i^4	1
i^5	i
i^6	-1
i^7	$-i$
i^8	1
i^9	i

$$i^{4n} = 1$$

$$i^{4n+1} = i^{4n} \cdot i = i$$

$$i^{4n+2} = i^{4n} \cdot i^2 = i^2 = -1$$

$$i^{4n+3} = i^{4n} \cdot i^3 = i^3 = -i$$

$$\begin{aligned} e^{x+iy} &= e^x \cdot e^{iy} \\ &= e^x [\cos y + i \sin y] \end{aligned}$$

EULER'S FORMULA

⇒ DOUBLE-ANGLE FORMULAE

$$\begin{aligned} e^{i2x} &= \cos 2x + i \sin 2x \\ e^{i2x} &= (e^{ix})^2 = (\cos x + i \sin x)^2 \\ &= (\cos x)^2 + 2(\cos x)(i \sin x) + (i \sin x)^2 \\ (\cos 2x + i \sin 2x) &= (\cos^2 x - \sin^2 x) + i(2 \cos x \sin x) \end{aligned}$$

$$\cos 2x = \cos^2 x - \sin^2 x = 1 - 2\sin^2 x = 2\cos^2 x - 1$$

$$\sin 2x = 2\sin x \cos x$$

Lemma 8.2.5

Consider the differential operator $(D - r)^m$, where m is a positive integer, and r is a real or complex number. For any $u \in C^m(I)$,

$$(D - r)^m (e^{rx} u) = e^{rx} D^m(u). \quad (8.2.4)$$

$$m=0,$$

$$(D - r)^0 (e^{rx} u) = e^{rx} D^0 u$$

$$e^{rx} u = e^{rx} u$$

$$m=1$$

$$(D - r)(e^{rx} u) = D(e^{rx} u) - r e^{rx} u$$

$$= \frac{d}{dx} (e^{rx} u) - r e^{rx} u = \cancel{r e^{rx} u} + e^{rx} u' - \cancel{r e^{rx} u}$$

$$= e^{\lambda x} u' = e^{\lambda x} D u$$

$$\begin{aligned} (D-\lambda)^{m+1} (e^{\lambda x} u) &= (D-\lambda) (D-\lambda)^m [e^{\lambda x} u] \\ &= (D-\lambda) \left[e^{\lambda x} \underbrace{D^m u}_v \right] \\ &= (D-\lambda) (e^{\lambda x} v) \\ &= e^{\lambda x} D v = e^{\lambda x} D(D^m u) \\ &= e^{\lambda x} D^{m+1} (u) \end{aligned}$$

Theorem 8.2.6

The differential equation $(D - r)^m y = 0$, where m is a positive integer and r is a real or complex number, has the following m solutions that are linearly independent on any interval:

$$e^{rx}, xe^{rx}, x^2 e^{rx}, \dots, x^{m-1} e^{rx}.$$

$$y = e^{\lambda x} u$$

$$\begin{aligned} 0 &= (D - \lambda)^m y = (D - \lambda)^m (e^{\lambda x} u) \\ &= e^{\lambda x} D^m u \end{aligned}$$

$$\therefore \underbrace{e^{\lambda x}}_{\neq 0} D^m u = 0 \quad \Rightarrow \quad D^m u = 0$$

$$D^m u = 0 \Rightarrow \frac{d^m}{dx^m} u = 0$$

$$D^{m-1} u = c_0$$

$$D^{m-2} u = c_0 x + c_1$$

$$D^{m-3} u = \frac{c_0}{2} x^2 + c_1 x + c_2$$

⋮

$$D^{m-k} u = \text{POLYNOMIAL OF DEGREE } (k-1)$$

$u =$ POLYNOMIAL OF DEGREE
 $m - 1$.

$$P_{m-1}(\mathbb{R}) = \text{span} \{1, x, x^2, \dots, x^{m-1}\}$$

$$u_j = x^{j-1} \quad 1 \leq j \leq m$$

$$y_j = e^{\lambda x} u_j = x^{j-1} e^{\lambda x} \quad (1 \leq j \leq m)$$