

MATH 165 (SUMMER '22, SESH B2)

REMAINING

OFFICE HOURS :

ANURAG :

T - 10:00 PM - 11:00 PM (ET)

PABLO :

W - 9:30 PM - 10:30 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](https://bit.ly/sahay165)

NOTE : ALL

IMAGES ARE

FROM

(GOODE & ANMIN

4TH EDITION)

## ANNOUNCEMENTS / NOTES

1. MATERIALS FOR LECTURES 1-20 ARE UPLOADED.
2. WW 10 - IS DUE WED (3<sup>rd</sup> AUG) AT 11:00 PM ET  
WW 11 - IS DUE FRI (5<sup>th</sup> AUG) AT 11:00 PM ET
3. HARD WEBWORK DEADLINE : FRIDAY, 5<sup>th</sup> AUG
4. WW 11 IS EXTRA CREDIT.  $\rightarrow$   $A$  - SCORE WITHOUT WW11,  $S$  = MAX WITHOUT WW11  
 $B$  - SCORE IN WW11

$$\text{MAX} \left( \frac{A+B}{S}, 1 \right) * 25$$

5. EXTRA OFFICE HOURS (SEE PREV. PAGE.)

## ANNOUNCEMENTS / NOTES

6. FINAL EXAM ON THURSDAY (SCHEDULER + SAMPLE)

MAY CHANGE

7. REMINDER : PLEASE KEEP VIDEOS ON, IF POSSIBLE !

§9.4

VECTOR DIFF. EQUATIONS:  
NON-DEFECTIVE COEFF. MATRIX

$$\frac{d\vec{x}}{dt} = \underbrace{A(t)}_{\substack{n \times n \\ \text{MATRIX}}} \vec{x}(t) + \underbrace{\vec{b}(t)}_{\vec{b}: \mathbb{I} \rightarrow \mathbb{R}^n}$$

$$\left( \begin{array}{l} b \equiv 0 \\ A(t) = A \end{array} \right. \begin{array}{l} \text{HOMOGENEOUS} \\ \text{CONSTANT COEFFICIENT} \end{array} \left. \right)$$

$$\frac{d\vec{x}}{dt} = A \vec{x}$$

$$\left( A \rightarrow n \times n \right. \begin{array}{l} \text{CONSTANT} \\ \text{MATRIX} \end{array} \left. \right)$$

GUESS:  $\vec{x}(t) = e^{\lambda t} \cdot \vec{v}$

$\vec{v} \rightarrow$  CONSTANT VECTOR

$$\frac{d\vec{x}}{dt} = \frac{d}{dt} (e^{\lambda t} \cdot \vec{v}) = \frac{d}{dt} \begin{bmatrix} e^{\lambda t} v_1 \\ e^{\lambda t} v_2 \\ \vdots \\ e^{\lambda t} v_n \end{bmatrix} = \begin{bmatrix} \lambda e^{\lambda t} v_1 \\ \vdots \\ \lambda e^{\lambda t} v_n \end{bmatrix} = (\lambda e^{\lambda t}) \vec{v}$$

$$A\vec{x} = A(e^{\lambda t} \vec{v}) = e^{\lambda t} (A\vec{v}) \quad ??$$

$$(\cancel{e^{\lambda t}}) (A\vec{v}) = \lambda \cancel{e^{\lambda t}} \vec{v}$$

$$\Rightarrow A\vec{v} = \lambda \vec{v} \quad \left( \text{EIGEN VECTOR - EIGENVALUE EQUATION} \right)$$

**Theorem 9.4.1**

Let  $A$  be an  $n \times n$  matrix of real constants, and let  $\lambda$  be an eigenvalue of  $A$  with corresponding eigenvector  $\mathbf{v}$ . Then

$$\mathbf{x}(t) = e^{\lambda t} \mathbf{v}$$

is a solution to the constant coefficient vector differential equation  $\mathbf{x}' = A\mathbf{x}$  on any interval.

Pf: PLUG IT IN.  
(SEE PREV. SLIDES)

**Example 9.4.2**

Find the general solution to

$$\begin{aligned}x_1' &= 2x_1 + x_2, \\x_2' &= -3x_1 - 2x_2.\end{aligned}\tag{9.4.3}$$

$$\frac{d\vec{x}}{dt} = \underbrace{\begin{bmatrix} 2 & 1 \\ -3 & -2 \end{bmatrix}}_A \vec{x}$$

$$\begin{aligned}\det(A - \lambda I) &= \begin{vmatrix} 2-\lambda & 1 \\ -3 & -2-\lambda \end{vmatrix} = (2-\lambda)(-2-\lambda) - (1)(-3) \\ &= \lambda^2 - 4 + 3 = \lambda^2 - 1\end{aligned}$$

$$\text{E.V. } \lambda = 1, \lambda = -1$$

$$(A - 1I)\vec{v} = 0$$

$$\begin{bmatrix} 1 & 1 \\ -3 & -3 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = 0$$

$$\Rightarrow v_1 + v_2 = 0$$

$$\Rightarrow \text{E.V.} = (-1, 1) \quad [\text{for } \lambda = 1]$$

$$(A - (-1)I)\vec{v} = 0$$

$$\begin{bmatrix} 3 & 1 \\ -3 & -1 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = 0$$

$$\Rightarrow 3v_1 + v_2 = 0$$

$$\text{E.V.} = (1, -3) \quad [\text{for } \lambda = -1]$$



$$\vec{x} = e^{\lambda t} \cdot \vec{v}$$

$$\textcircled{1} \quad \vec{x}_a = e^{\lambda t} \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix} \quad \left[ \lambda = 1 \right]$$

UNDEPENDENT?

$$\textcircled{2} \quad \vec{x}_b = e^{-t} \begin{bmatrix} 1 \\ -3 \end{bmatrix} \quad \left[ \lambda = -1 \right]$$

$$\vec{x} = c_1 \vec{x}_a + c_2 \vec{x}_b = \begin{bmatrix} -c_1 e^t + c_2 e^{-t} \\ c_1 e^t - 3c_2 e^{-t} \end{bmatrix}$$

$$x_1(t) = -c_1 e^t + c_2 e^{-t}, \quad x_2(t) = c_1 e^t - 3c_2 e^{-t}$$

$$W[\vec{x}_a, \vec{x}_b] = \begin{vmatrix} -e^t & e^{-t} \\ e^t & -3e^{-t} \end{vmatrix} = (3) - (1) = 2 \neq 0$$

$\uparrow$                        $\uparrow$   
 $\vec{x}_a$                        $\vec{x}_b$

HOM-DEFECT FVE.

**Theorem 9.4.3**

Let  $A$  be an  $n \times n$  matrix of real constants. If  $A$  has  $n$  real linearly independent eigenvectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$  with corresponding real eigenvalues  $\lambda_1, \lambda_2, \dots, \lambda_n$  (not necessarily distinct), then the vector functions  $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n\}$  defined by

$$\mathbf{x}_k(t) = e^{\lambda_k t} \mathbf{v}_k, \quad k = 1, 2, \dots, n,$$

for all  $t$ , are linearly independent solutions to  $\mathbf{x}' = A\mathbf{x}$  on any interval. The general solution to this vector differential equation is

$$\mathbf{x}(t) = c_1 \mathbf{x}_1 + c_2 \mathbf{x}_2 + \dots + c_n \mathbf{x}_n.$$

$$W[\vec{x}_1, \dots, \vec{x}_n] = \begin{vmatrix} e^{\lambda_1 t} \vec{v}_1 & e^{\lambda_2 t} \vec{v}_2 & \dots & e^{\lambda_n t} \vec{v}_n \end{vmatrix}$$
$$= e^{(\lambda_1 + \lambda_2 + \dots + \lambda_n)t} \begin{vmatrix} \vec{v}_1 & \dots & \vec{v}_n \end{vmatrix}$$

$\neq 0$   $\neq 0$   $(\vec{v}_1, \dots, \vec{v}_n, \vec{v}_i)$

**Example 9.4.4**

Find the general solution to  $\mathbf{x}' = A\mathbf{x}$  if  $A = \begin{bmatrix} 0 & 2 & -3 \\ -2 & 4 & -3 \\ -2 & 2 & -1 \end{bmatrix}$ .

E.V.s / E.V.s OF  $A$ .

$$\det(A - \lambda I) = \begin{vmatrix} -\lambda & 2 & -3 \\ -2 & 4-\lambda & -3 \\ -2 & 2 & -1-\lambda \end{vmatrix}$$

$$= (-\lambda) \begin{vmatrix} 4-\lambda & -3 \\ 2 & -1-\lambda \end{vmatrix} - 2 \begin{vmatrix} -2 & -3 \\ -2 & -1-\lambda \end{vmatrix} + (-3) \begin{vmatrix} -2 & 4-\lambda \\ -2 & 2 \end{vmatrix}$$

$$= (-\lambda) \begin{vmatrix} 4-\lambda & -3 \\ 2 & 1-\lambda \end{vmatrix} - 2 \begin{vmatrix} -2 & -3 \\ -2 & -1-\lambda \end{vmatrix} + (-3) \begin{vmatrix} -2 & 4-\lambda \\ -2 & 2 \end{vmatrix}$$

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

$$\lambda = -1, \lambda = 2$$

$$(A - (-1)I) \vec{v} = 0$$

$$\begin{bmatrix} 1 & 2 & -3 \\ -2 & 5 & -3 \\ -2 & 2 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & -3 \\ 0 & 9 & -9 \\ 0 & 6 & -6 \end{bmatrix}$$

IGNORE

$$v_1 + 2v_2 - 3v_3 = 0$$

$$9v_2 - 9v_3 = 0$$

$$v_3 = \lambda$$

$$v_2 = \lambda$$

$$v_1 = \lambda$$

$$(\text{E.V.}) \quad \vec{v} = (\lambda, \lambda, \lambda)$$

$$(1, 1, 1) \rightarrow \text{E.V.}$$

---

$$(A - 2I) \vec{v} = \begin{bmatrix} -2 & 2 & -3 \\ -2 & 2 & 3 \\ -2 & 2 & -3 \end{bmatrix}$$

$$-2v_1 + 2v_2 - 3v_3 = 0$$

$$v_2 = \lambda$$

$$v_3 = s$$

$$\begin{aligned} \vec{v} &= (\lambda - \frac{3}{2}s, \lambda, s) = \lambda(1, 1, 0) + s(-\frac{3}{2}, 0, 1) \\ &= \lambda(1, 1, 0) + \frac{s}{2}(-3, 0, 2) \end{aligned}$$

$$\begin{aligned} v_1 &= v_2 - \frac{3}{2}v_3 \\ &= \lambda - \frac{3}{2}s \end{aligned}$$

E.V.

$$(1, 1, 0)$$

$$(-3, 0, 2)$$

$$\vec{x}_1 = e^{-\lambda t} (1, 1, 1)$$

$$\vec{x}_2 = e^{2t} (1, 1, 0)$$

$$\vec{x}_3 = e^{2t} (-3, 0, 2)$$

$$\boxed{\vec{x} = c_1 \vec{x}_1 + c_2 \vec{x}_2 + c_3 \vec{x}_3}$$

→ GENERAL  
SOLN.

BREAK TILL

6:00 AM



## DETOUR: COMPLEX EIGENVALUES

**Example 7.1.9**

Find all eigenvalues and eigenvectors of  $A = \begin{bmatrix} 9 & 37 \\ -1 & -3 \end{bmatrix}$ .

$$\begin{aligned} p(\lambda) &= \det(A - \lambda I) = \begin{vmatrix} 9 - \lambda & 37 \\ -1 & -3 - \lambda \end{vmatrix} \\ &= (9 - \lambda)(-3 - \lambda) - (-1)(37) \\ &= \lambda^2 - 6\lambda - 27 + 37 \\ &= \lambda^2 - 6\lambda + 10 \end{aligned}$$

$$\text{disc} = (-6)^2 - 4(10) = -4 < 0$$

$$\text{E.V.} = \frac{-(-6) \pm \sqrt{-4}}{2} = \frac{6 \pm \sqrt{-4}}{2} = 3 \pm i$$

$$\text{E.v.} = 3+i$$

$$(A - \lambda I) \vec{v} = \vec{0}$$

$$\begin{bmatrix} 6-i & 37 \\ -1 & -6-i \end{bmatrix} = 0$$

$\downarrow P_{12}$

$$\begin{bmatrix} -1 & -6-i \\ 6-i & 37 \end{bmatrix} \xrightarrow{M_1(-1)} \begin{bmatrix} 1 & 6+i \\ 6-i & 37 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 6+i \\ 6-i & 37 \end{bmatrix} \xrightarrow{A_{12} (-6+i)} \begin{bmatrix} 1 & 6+i \\ 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

$$v_1 + (6+i)v_2 = 0$$

$$v_2 = t$$

$$v_1 = -(6+i)t$$

$$\vec{v} = (-(6+i)t, t) = t \underbrace{(-6-i, 1)}_{\text{E.V.}}$$

$$E.v. = 3 - i$$

$$\begin{bmatrix} 6+i & 37 \\ -1 & -6+i \end{bmatrix} = 0$$

$\downarrow P_{12}$

$$\begin{bmatrix} -1 & -6+i \\ 6+i & 37 \end{bmatrix} \xrightarrow{M_1(-1)} \begin{bmatrix} 1 & 6-i \\ 6+i & 37 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 6-i \\ 6+i & 37 \end{bmatrix} \xrightarrow{A_{12} (-6-i)} \begin{bmatrix} 1 & 6-i \\ 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

$$v_1 + (6-i)v_2 = 0$$

$$v_2 = t$$

$$v_1 = -(6-i)t$$

$$\vec{v} = (-(6-i)t, t) = t \underbrace{(-6+i, 1)}_{\text{E.V.}}$$

$$\begin{aligned} (3+i) &\xrightarrow{\text{E.V.}} (-6-i, 1) \\ (3-i) &\xrightarrow{\text{E.V.}} (-6+i, 1) \end{aligned}$$

$$z = x+iy \quad \leftrightarrow \quad \overline{z} = x-iy \quad (\text{COMPLEX CONJUGATE})$$

$$(3-i) = \overline{3+i}$$

$$(-6+i, 1) = \left( \overline{-6-i}, \overline{1} \right)$$

**Theorem 7.1.8**

Let  $A$  be an  $n \times n$  matrix with *real* elements. If  $\lambda$  is a complex eigenvalue of  $A$  with corresponding eigenvector  $\mathbf{v}$ , then  $\bar{\lambda}$  is an eigenvalue of  $A$  with corresponding eigenvector  $\bar{\mathbf{v}}$ .

$$A\vec{v} = \lambda\vec{v} \quad \begin{array}{c} \text{TAKE} \\ \longrightarrow \\ \text{CONJ.} \end{array} \quad \overline{A\vec{v}} = \overline{\lambda\vec{v}}$$

$$\overline{A} = A \quad (A \text{ IS REAL})$$

$$\Rightarrow A\overline{\vec{v}} = \overline{\lambda}\overline{\vec{v}}$$

**Example 9.4.6**Find the general solution to the vector differential equation  $\mathbf{x}' = A\mathbf{x}$  if

$$A = \begin{bmatrix} 0 & 2 \\ -2 & 0 \end{bmatrix}.$$

$$\frac{d\mathbf{x}}{dt} = A\mathbf{x}$$

↓  
E.V.s & E.V.s

$$p(\lambda) = \det(A - \lambda I) = \det \begin{vmatrix} 0 - \lambda & 2 \\ -2 & 0 - \lambda \end{vmatrix} = \lambda^2 - (-2)(2) = \lambda^2 + 4$$



$$\lambda^2 + 4 = 0 \Rightarrow \lambda^2 = -4 \Rightarrow \lambda = \pm\sqrt{-4} = \pm 2i$$

$$\lambda_1 = 2i$$

$$(A - \lambda_1 I) \vec{v} = 0 \Rightarrow \begin{bmatrix} -2i & 2 \\ -2 & -2i \end{bmatrix} \vec{v} = 0$$

$$-2i v_1 + 2 v_2 = 0$$

$$v_1 = t \Rightarrow v_2 = \frac{2i v_1}{2} = it$$

$$\therefore \vec{v} = (t, it) = t \boxed{(1, i)} \rightarrow \text{E.V.}$$

E. VALUE

E. VECTOR

①

$2i$



$(1, i)$

$e^{2it} \cdot \vec{v}$

②

$-2i$



$(1, -i)$

$$\vec{x}_1(t) = e^{2it} (1, i) = (\cos 2t + i \sin 2t, -i \sin 2t + i \cos 2t)$$

$$\vec{x}_2(t) = e^{-2it} (1, -i) = (\cos 2t - i \sin 2t, -i \sin 2t - i \cos 2t)$$

$$e^{it} = \cos t + i \sin t$$

$$\vec{x}_2 = \overrightarrow{\vec{x}_1}$$

**Theorem 9.4.5**

Let  $\mathbf{u}(t)$  and  $\mathbf{v}(t)$  be real-valued vector functions. If

$$\mathbf{w}_1(t) = \mathbf{u}(t) + i\mathbf{v}(t) \quad \text{and} \quad \mathbf{w}_2(t) = \mathbf{u}(t) - i\mathbf{v}(t)$$

are complex conjugate solutions to  $\mathbf{x}' = A\mathbf{x}$ , then  $w = \frac{w_1 + w_2}{2}$

$$\mathbf{x}_1(t) = \mathbf{u}(t) \quad \text{and} \quad \mathbf{x}_2(t) = \mathbf{v}(t)$$

are themselves *real-valued* solutions of  $\mathbf{x}' = A\mathbf{x}$ .

$$v = \frac{w_1 - w_2}{2i}$$

$$\vec{u}(t) = (\cos 2t, -\sin 2t)$$

$$\vec{v}(t) = (\sin 2t, \cos 2t)$$

$$\left. \begin{array}{l} \vec{u}(t) \\ \vec{v}(t) \end{array} \right\} c_1 \vec{u} + c_2 \vec{v}$$

5/10

**Example 9.4.7**

Find the general solution to the vector differential equation  $\mathbf{x}' = A\mathbf{x}$  if

$$A = \begin{bmatrix} 2 & -1 \\ 2 & 4 \end{bmatrix}.$$

**Theorem 9.4.8**

Let  $A$  be an  $n \times n$  matrix of real constants.

1. Suppose  $\lambda$  is a real eigenvalue of  $A$  with corresponding linearly independent eigenvectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ . Then  $k$  linearly independent solutions to  $\mathbf{x}' = A\mathbf{x}$  are

$$\mathbf{x}_j(t) = e^{\lambda t} \mathbf{v}_j, \quad j = 1, 2, \dots, k.$$

2. Suppose  $\lambda = a + ib$  is a complex eigenvalue of  $A$  with corresponding linearly independent eigenvectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$ , where  $\mathbf{v}_j = \mathbf{r}_j + i\mathbf{s}_j$ . Then  $k$  complex-valued solutions to  $\mathbf{x}' = A\mathbf{x}$  are

$$\mathbf{u}_j(t) = e^{\lambda t} \mathbf{v}_j, \quad j = 1, 2, \dots, k$$

and  $2k$  *real-valued* linearly independent solutions to  $\mathbf{x}' = A\mathbf{x}$  are

$$\mathbf{x}_{11}(t) = e^{at} (\cos bt \mathbf{r}_1 - \sin bt \mathbf{s}_1), \quad \mathbf{x}_{12}(t) = e^{at} (\sin bt \mathbf{r}_1 + \cos bt \mathbf{s}_1)$$

$$\mathbf{x}_{21}(t) = e^{at} (\cos bt \mathbf{r}_2 - \sin bt \mathbf{s}_2), \quad \mathbf{x}_{22}(t) = e^{at} (\sin bt \mathbf{r}_2 + \cos bt \mathbf{s}_2)$$

$\vdots$

$\vdots$

$$\mathbf{x}_{k1}(t) = e^{at} (\cos bt \mathbf{r}_k - \sin bt \mathbf{s}_k), \quad \mathbf{x}_{k2}(t) = e^{at} (\sin bt \mathbf{r}_k + \cos bt \mathbf{s}_k)$$

Further, the set of all solutions to  $\mathbf{x}' = A\mathbf{x}$  obtained in this manner is linearly independent on any interval.

§8.3 THE METHOD OF UNDETERMINED COEFFICIENTS

$$P(D)y = F(x) \quad - \textcircled{1}$$

$y_p$  SOLVES  $\textcircled{1}$

$y$  SOLVES  $\textcircled{2}$

$$\begin{aligned} P(D)(y - y_p) &= P(D)y - P(D)y_p \\ &= F(x) - F(x) \\ &= 0 \end{aligned}$$

$\Rightarrow y - y_p$  SOLVES  $P(D)y = 0$

$$y - y_p = y_c$$

$y = y_c + y_p \rightarrow$  PARTICULAR SOLN.  
 $y_c$  GEN. SOLN. OF  $P(D)y = 0$

"ANNIHILATOR"

SUPPOSE

$A(D)$  s.f.

$A(D) \rightarrow$  POLYNOMIAL  
DIFFERENTIAL  
OPERATOR

$$A(D) F(x) = 0$$

$A(D)$  ANNIHILATES  $F(x)$



$F(x)$  IS A SOLUTION  
TO  $A(D) y = 0$

**Example 8.3.1**

Determine the general solution to

$$\underbrace{(D+3)(D-3)}_{P(D)} y = \underbrace{10e^{2x}}_{f(x)}$$

$$A(D) [10e^{2x}] = 0$$

$$y = e^{\lambda x} \leftrightarrow \text{solves } (D-\lambda)y = 0$$

$$\begin{aligned} A(D) &= D - 2 \\ (D-2)(10e^{2x}) &= \left[ \frac{d}{dx} (10e^{2x}) - 2(10e^{2x}) \right] \\ &= [20e^{2x} - 20e^{2x}] = 0 \end{aligned}$$



$$(D-3)(D+3) y = 10 e^{2x}$$

APPLY  $A(D) = D-2$  ON BOTH SIDES.

$$(D-2)(D-3)(D+3) y = (D-2)(10 e^{2x}) = 0$$

$$\underbrace{(D-2)(D-3)(D+3)}_{Q(D)} y = 0 \quad (\text{HOMOGENEOUS})$$

$$Q(\lambda) = (\lambda-2)(\lambda-3)(\lambda+3) \begin{array}{l} \nearrow \lambda = 2 \\ \rightarrow \lambda = 3 \\ \rightarrow \lambda = -3 \end{array}$$

$$y = \overset{\gamma_p}{\boxed{c_1 e^{2x}}} + \overset{\gamma_c}{\boxed{c_2 e^{3x} + c_3 e^{-3x}}}$$

$$\underbrace{(D-2)}_{A(D)} \underbrace{(D+3)(D-3)}_{P(D)} y = 0$$

$c_1$  IS NOT A PARAMETER.

$c_2$  &  $c_3$  ARE PARAMETERS.

$y = c_1 e^{2x}$   $\longrightarrow$  PLUG INTO  
ORIGINAL  
EQUATION -

$$(D+3)(D-3)(c_1 e^{2x}) = 10 e^{2x}$$

$$\text{LHS} = (D^2 - 3)(c_1 e^{2x})$$

$$= D^2 c_1 e^{2x} - 3 c_1 e^{2x}$$

$$= 4 c_1 e^{2x} - 3 c_1 e^{2x}$$

$$= c_1 e^{2x}$$

$$\text{RHS} = 10 e^{2x}$$

$$\Rightarrow \boxed{c_1 = 10}$$

$$y_p = 10 e^{2x}$$

GEN  
SOLN.

$$Y = Y_p + Y_c$$

$$Y = 19e^{2x} + c_2 e^{3x} + c_3 e^{-3x}$$

$$y = e^{\lambda x} \Leftrightarrow \text{solves } (D - \lambda)y = 0$$

**Example 8.3.3**

Determine the general solution to

$$(D - 4)(D + 1)y = 15e^{4x}$$

$$A(D) = D - 4$$

$$(D - 4)(D - 4)(D + 1)y = (D - 4)(15e^{4x})$$

$$= D(15e^{4x}) - 60e^{4x}$$

$$= 15 \frac{d e^{4x}}{dx} - 60e^{4x}$$

$$= 60e^{4x} - 60e^{4x} = 0$$

$$(D - 4)^2 (D + 1)y = 0$$

$$Q(\lambda) = (\lambda - 4)^2 (\lambda + 1) \begin{matrix} \nearrow \lambda = 4 \\ \searrow \lambda = -1 \end{matrix}$$

$$(D-4)^2 (D+1) y = 0$$

$$Q(\lambda) = (\lambda-4)^2 (\lambda+1) \begin{matrix} \nearrow \lambda = 4 \\ \searrow \lambda = -1 \end{matrix}$$

$$(D-4)^2 (x e^{4x}) = 0$$

$$(D-\lambda)^m y = 0$$

$$y \in \text{SPAN} \{ e^{\lambda x}, x e^{\lambda x}, \dots, x^{m-1} e^{\lambda x} \}$$

$$y = c_1 e^{4x} + c_2 x e^{4x} + c_3 e^{-x}$$

$$= \underbrace{c_1 e^{4x} + c_3 e^{-x}}_{y_c} + \underbrace{c_2 x e^{4x}}_{y_p}$$

$$(D-4) (D-4) (D+1) y = 0$$

PLUG  $y_p$  BACK INTO THE ORIGINAL  
EQUATION:

$$(D-4)(D+1)y = 15e^{4x}$$

$$\text{LHS} = (D-4)(D+1) [c_2 x e^{4x}]$$

$$= (D^2 - 3D - 4) (c_2 x e^{4x})$$

$$\frac{d}{dx} (x e^{4x}) = e^{4x} + 4x e^{4x}, \quad \frac{d^2}{dx^2} (x e^{4x}) = 8e^{4x} + 16x e^{4x}$$

$$(D^2 - 3D - 4) (c_2 x e^{4x})$$

$$c_2 \left[ 8e^{4x} + \cancel{16x e^{4x}} - 3(e^{4x} + \cancel{4x e^{4x}}) - 4(\cancel{x e^{4x}}) \right]$$

$$= c_2 [5e^{4x} + 0] = 5c_2 e^{4x} = \text{LHS}$$

$$\text{RHS} = 15e^{4x}$$

$$c_2 = 3$$



$$y_p = 3x e^{4x}$$

$$y_c = c_1 e^{4x} + c_3 e^{-x}$$

$$y = y_p + y_c$$

$$= 3x e^{4x} + c_1 e^{4x} + c_3 e^{-x}$$