

$y' = f(y)$ autonomous

2.) Circle the differential equation whose direction field is given below:

A) $y' = t^2$

B) $y' = \frac{1}{2}$

C) $y' = 1$

D) $y' = -1$

E) $y' = y + 1$

F) $y' = y - 2$

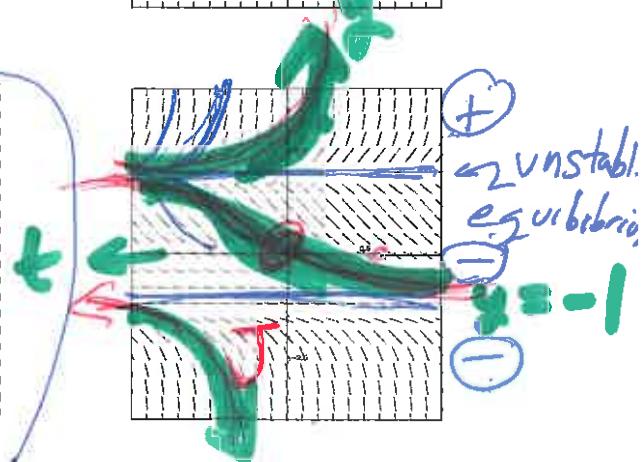
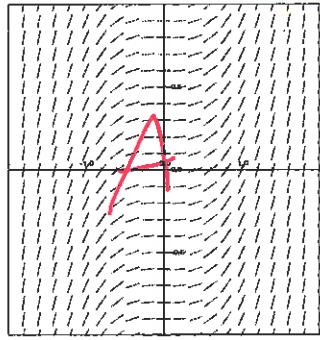
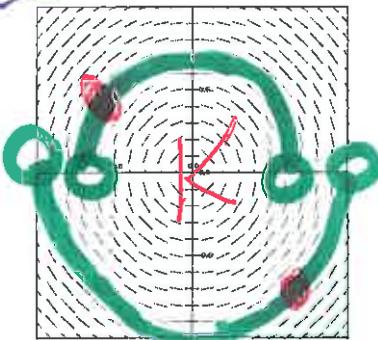
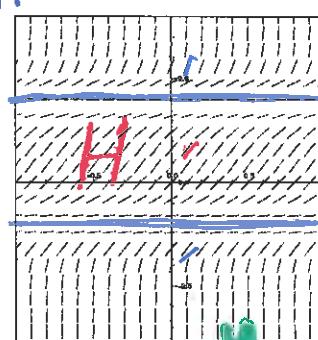
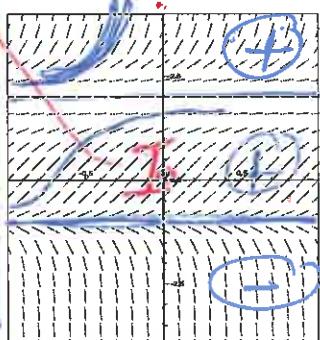
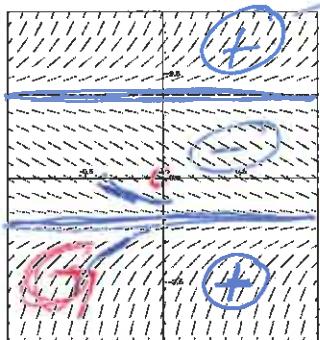
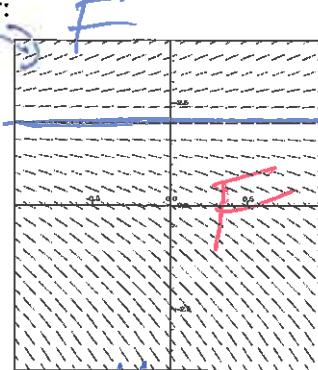
G) $y' = (y + 1)(y - 2)$

H) $y' = (y + 1)^2(y - 2)^2$

I) $y' = (y + 1)(y - 2)^2$

J) $y' = (y + 1)^2(y - 2)$

K) $y' = -\frac{t}{y}$



$$y' = \pm \frac{t}{y}$$

$$y' = t^2$$

Non-autonomous

Domain for IVP
possible t values satisfy
IVP including ODE

Long term
behaviour
(normally depends
on initial
condition value)



Second order differential equation:

Linear equation with constant coefficients:

If the second order differential equation is

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

then $y = e^{rt}$ is a solution

Need to have two independent solutions.

Solve the following IVPs:

1.) $y'' - 6y' + 9y = 0$

$$y(0) = 1, \quad y'(0) = 2$$

2.) $4y'' - y' + 2y = 0$

$$y(0) = 3, \quad y'(0) = 4$$

3.) $4y'' + 4y' + y = 0$

$$y(0) = 6, \quad y'(0) = 7$$

4.) $2y'' - 2y = 0$

$$y(0) = 5, \quad y'(0) = 9$$

$ay'' + by' + cy = 0, \quad y = e^{rt}, \text{ then}$
 $ar^2e^{rt} + bre^{rt} + ce^{rt} = 0 \text{ implies } ar^2 + br + c = 0,$

Suppose $r = r_1, r_2$ are solutions to $ar^2 + br + c = 0$

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

If $r_1 \neq r_2$, then $b^2 - 4ac \neq 0$. Hence a general solution is $y = c_1 e^{r_1 t} + c_2 e^{r_2 t}$.

If $b^2 - 4ac > 0$, general solution is $y = c_1 e^{r_1 t} + c_2 e^{r_2 t}$.

If $b^2 - 4ac < 0$, change format to linear combination of real-valued functions instead of complex valued functions by using Euler's formula.

general solution is $y = c_1 e^{dt} \cos(nt) + c_2 e^{dt} \sin(nt)$
 where $r = d \pm in$

If $b^2 - 4ac = 0$, $r_1 = r_2$, so need 2nd (independent) solution: $te^{r_1 t}$

Hence general solution is $y = c_1 e^{r_1 t} + c_2 te^{r_1 t}$.

Initial value problem: use $y(t_0) = y_0, y'(t_0) = y'_0$ to solve for c_1, c_2 to find unique solution.

Derivation of general solutions:

If $b^2 - 4ac > 0$ we guessed e^{rt} is a solution and noted that any linear combination of solutions is a solution to a homogeneous linear differential equation.

Section 3.3: If $b^2 - 4ac < 0$:

Changed format of $y = c_1 e^{r_1 t} + c_2 e^{r_2 t}$ to linear combination of real-valued functions instead of complex valued functions by using Euler's formula:

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

$$\text{Hence } e^{(d+in)t} = e^{dt} e^{int} = e^{dt} [\cos(nt) + i\sin(nt)]$$

Let $r_1 = d + in$, $r_2 = d - in$

$$\begin{aligned} y &= c_1 e^{r_1 t} + c_2 e^{r_2 t} \\ &= c_1 e^{dt} [\cos(nt) + i\sin(nt)] + c_2 e^{dt} [\cos(-nt) + i\sin(-nt)] \\ &= c_1 e^{dt} \cos(nt) + i c_1 e^{dt} \sin(nt) + c_2 e^{dt} \cos(nt) - i c_2 e^{dt} \sin(nt) \\ &= (c_1 + c_2) e^{dt} \cos(nt) + i(c_1 - c_2) e^{dt} \sin(nt) \\ &= k_1 e^{dt} \cos(nt) + k_2 e^{dt} \sin(nt) \end{aligned}$$

Section 3.4: If $b^2 - 4ac = 0$, then $r_1 = r_2$.
Hence one solution is $y = e^{r_1 t}$ Need second solution.

If $y = e^{rt}$ is a solution, $y = ce^{rt}$ is a solution.

How about $y = v(t)e^{rt}$?

$$\begin{aligned} y' &= v'(t)e^{rt} + v(t)re^{rt} \\ y'' &= v''(t)e^{rt} + v'(t)re^{rt} + v'(t)re^{rt} + v(t)r^2 e^{rt} \\ &= v''(t)e^{rt} + 2v'(t)re^{rt} + v(t)r^2 e^{rt} \end{aligned}$$

$$ay'' + bv' + cy = 0$$

$$\begin{aligned} a(v''e^{rt} + 2v're^{rt} + vr^2e^{rt}) + b(v'e^{rt} + vre^{rt}) + cve^{rt} &= 0 \\ a(v''(t) + 2v'(t)r + v(t)r^2) + b(v'(t) + v(t)r) + cv(t) &= 0 \\ av''(t) + 2av'(t)r + av(t)r^2 + bv'(t) + bv(t)r + cv(t) &= 0 \end{aligned}$$

$$\begin{aligned} av''(t) + (2ar + b)v'(t) + (ar^2 + br + c)v(t) &= 0 \\ av''(t) + (2a(\frac{-b}{2a}) + b)v'(t) + 0 &= 0 \end{aligned}$$

$$\begin{aligned} \text{since } ar^2 + br + c = 0 \text{ and } r = \frac{-b}{2a} \\ av''(t) + (-b + b)v'(t) = 0. \end{aligned}$$

$$\text{Thus } av''(t) = 0.$$

$$\begin{aligned} \text{Hence } v''(t) = 0 \text{ and } v'(t) = k_1 \text{ and } v(t) = k_1 t + k_2 \\ \text{Hence } v(t)e^{r_1 t} = (k_1 t + k_2)e^{r_1 t} \text{ is a soln} \end{aligned}$$

Thus $te^{r_1 t}$ is a nice second solution.

Hence general solution is $y = c_1 e^{r_1 t} + c_2 te^{r_1 t}$