

MAT 239 (Differential Equations), Prof. Swift Worksheet 14, The Characteristic Equation

This whole worksheet is about the ODE $y'' + y' - 2y = 0$. Assume that the independent variable is x , so $y' = \frac{dy}{dx}$ and $y'' = \frac{d^2y}{dx^2}$.

1. Write down one solution of the ODE. $y = 0$

2. Plug the function $y = e^{rx}$ into the ODE and find the equation that the constant r must satisfy so that $y = e^{rx}$ is a solution to the ODE. This is called the *characteristic equation* of the ODE, and it is super important.

$$y = e^{rx}$$

$$y' = r e^{rx}$$

$$y'' = r^2 e^{rx}$$

$$y'' + y' - 2y = 0 \text{ becomes}$$

$$r^2 e^{rx} + r e^{rx} - 2 e^{rx} = 0$$

$$e^{rx} (r^2 + r - 2) = 0 \text{ for all } x.$$

e^{rx} is NEVER 0.

$$\text{so } \boxed{r^2 + r - 2 = 0}$$

We found that the characteristic equation of $y'' + y' - 2y = 0$ is $r^2 + r - 2 = 0$

3. Find the two roots of the characteristic equation. Call them r_1 and r_2 .

$$(r-1)(r+2) = 0, \text{ so } \boxed{r_1 = 1, r_2 = -2}, \text{ or } r = \frac{-1 \pm \sqrt{(-1)^2 - 4(1)(-2)}}{2(1)} = \frac{-1 \pm \sqrt{9}}{2}$$

4. Write down two different non-zero solutions of the ODE. Call them y_1 and y_2 .

$$y_1 = e^{1x} = e^x, \quad y_2 = e^{-2x}$$

$$= \frac{-1 \pm 3}{2} = \frac{2}{2}, \frac{-4}{2} = 1, -2$$

5. The general solution to the ODE is $y = c_1 y_1 + c_2 y_2$, where c_1 and c_2 are arbitrary constants. Write down the general solution using the solutions you found in part 4. Does this include the solution you guessed in question 1?

$$y = c_1 e^x + c_2 e^{-2x} \quad \text{yes: } \boxed{c_1 = c_2 \text{ gives } y = 0}$$

6. Verify that the general solution you wrote down is a solution to the ODE for all c_1 and all c_2 . (Evaluate y' and y'' , plug these into the ODE, and gather terms.)

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

$$y' = c_1 e^x - 2c_2 e^{-2x}$$

$$y'' = c_1 e^x + 4c_2 e^{-2x}$$

$$y'' + y' - 2y \stackrel{?}{=} 0$$

$$(c_1 e^x + 4c_2 e^{-2x}) + (c_1 e^x - 2c_2 e^{-2x}) - 2(c_1 e^x + c_2 e^{-2x}) \stackrel{?}{=} 0$$

$$(c_1 + c_1 - 2c_1) e^x + (4c_2 - 2c_2 - 2c_2) e^{-2x} \stackrel{?}{=} 0$$

$$0 e^x + 0 e^{-2x} \stackrel{\checkmark}{=} 0$$