

Roots	General Solution
$r_1 \neq r_2$ , real	$y(x) = c_1 e^{r_1 x} + c_2 e^{r_2 x}$
$r_1 = r_2 = r$ , real	$y(x) = c_1 e^{rx} + c_2 x e^{rx}$
$r_1, r_2$ complex, $\alpha \pm i\beta$	$y(x) = e^{\alpha x} (c_1 \cos(\beta x) + c_2 \sin(\beta x))$

Consider the differential equation:

$$y'' - y = e^x$$

1. (3 points) Use power series to find a complementary solution for this differential equation.

$y_c$  is the solution to  $y_c'' - y_c = 0$ .

If  $y_c = \sum_{n=0}^{\infty} c_n x^n$ , then  $y_c'' = \sum_{n=0}^{\infty} (n+1)(n+2)c_{n+2} x^n$ .

$$\Rightarrow y_c'' - y_c = \sum_{n=0}^{\infty} (n+1)(n+2)c_{n+2} x^n - \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} [(n+1)(n+2)c_{n+2} - c_n] x^n = 0$$

$$\Rightarrow (n+1)(n+2)c_{n+2} - c_n = 0 \quad \forall n \geq 0$$

$$\Rightarrow c_{n+2} = \frac{c_n}{(n+1)(n+2)} \quad \Leftrightarrow \quad c_n = \frac{c_{n-2}}{n(n-1)} \quad \text{for } n \geq 2$$

$$\Rightarrow c_0 = c_0$$

$$c_1 = c_1$$

$$c_2 = \frac{c_0}{1 \cdot 2}$$

$$c_3 = \frac{c_1}{1 \cdot 2 \cdot 3}$$

$$c_4 = \frac{c_2}{3 \cdot 4} = \frac{c_0}{1 \cdot 2 \cdot 3 \cdot 4}$$

$$c_5 = \frac{c_3}{4 \cdot 5} = \frac{c_1}{1 \cdot 2 \cdot 3 \cdot 4 \cdot 5}$$

$$c_n = \begin{cases} \frac{c_0}{n!} & n \text{ even} \\ \frac{c_1}{n!} & n \text{ odd} \end{cases} \Rightarrow \begin{aligned} c_{2n} &= \frac{c_0}{(2n)!} \\ c_{2n+1} &= \frac{c_1}{(2n+1)!} \end{aligned}$$

$$\Rightarrow y = c_0 \sum_{n=0}^{\infty} \frac{x^{2n}}{(2n)!} + c_1 \sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n+1)!}$$

$$= c_0 \cosh x + c_1 \sinh x$$

$$= \left(\frac{c_0 + c_1}{2}\right) e^x + \left(\frac{c_0 - c_1}{2}\right) e^{-x}$$

2. (3 points) Use the method of undetermined coefficients to find a particular solution to this differential equation.

$$y_c = c_1 e^x + c_2 e^{-x}. \quad \text{So, } y_p \text{ cannot be } Ae^x; \text{ instead,}$$

$$\text{we take } Axe^x. \Rightarrow y_p' = Axe^x + Ae^x \Rightarrow y_p'' = Axe^x + 2Ae^x.$$

$$y_p'' - y_p = Axe^x + 2Ae^x - Axe^x = 2Ae^x = e^x \Rightarrow A = \frac{1}{2}.$$

$$\text{So, } \boxed{y_p = \frac{1}{2} x e^x.}$$

3. (3 points) Use the method of variation of parameters to find the particular solution.

$$y_c = c_1 e^x + c_2 e^{-x}. \quad \text{So we take } y_p = u_1(x) e^x + u_2(x) e^{-x}.$$

$$\text{with (1) } u_1' e^x + u_2' e^{-x} = 0.$$

$$(2) u_1' e^x - u_2' e^{-x} = e^x$$

$$(1)+(2): 2u_1' e^x = e^x \Rightarrow u_1' = \frac{1}{2} \Rightarrow u_1 = \frac{1}{2} x.$$

$$\text{Subbing in } u_1' = \frac{1}{2}, \quad \frac{1}{2} e^x + u_2' e^{-x} = 0$$

$$\Rightarrow u_2' e^{-x} = -\frac{1}{2} e^x \Rightarrow u_2' = -\frac{1}{2} e^{2x} \Rightarrow u_2 = -\frac{1}{4} e^{2x}.$$

$$\text{Then, } y_p = \left(\frac{1}{2} x\right) e^x + \left(-\frac{1}{4} e^{2x}\right) e^{-x} = \boxed{\frac{1}{2} x e^x - \frac{1}{4} e^x.}$$