

Example: Solve

$$(i) \quad y'' + 5y' + 6y = 0$$

$$\text{let } y = e^{\lambda t}, \quad y' = \lambda e^{\lambda t}, \quad y'' = \lambda^2 e^{\lambda t}$$

$$\lambda^2 e^{\lambda t} + 5\lambda e^{\lambda t} + 6e^{\lambda t} = 0$$

$$\Rightarrow \quad \lambda^2 + 5\lambda + 6 = 0$$

$$\lambda^2 + 2\lambda + 3\lambda + 6 = 0$$

$$\lambda = -2 \quad \text{and} \quad \lambda = -3$$

$$\therefore y(t) = C_1 e^{-2t} + C_2 e^{-3t}$$

$$(ii) \quad y'' - 2y' + 2y = 0$$

$$\Rightarrow \quad \lambda^2 - 2\lambda + 2 = 0$$

$$\lambda = \frac{2 \pm \sqrt{4 - 8}}{2} = 1 \pm i$$

$$y(t) = C_1 e^t \cos(t) + C_2 e^t \sin(t)$$

Damping

Given $y'' + by' + cy = 0$
with a solution of the form $y = e^{\lambda t}$

where

$$\lambda = -\frac{b}{2} \pm \frac{i}{2} \sqrt{b^2 - 4c}$$

If $b \geq 0$ and $c > 0$, then

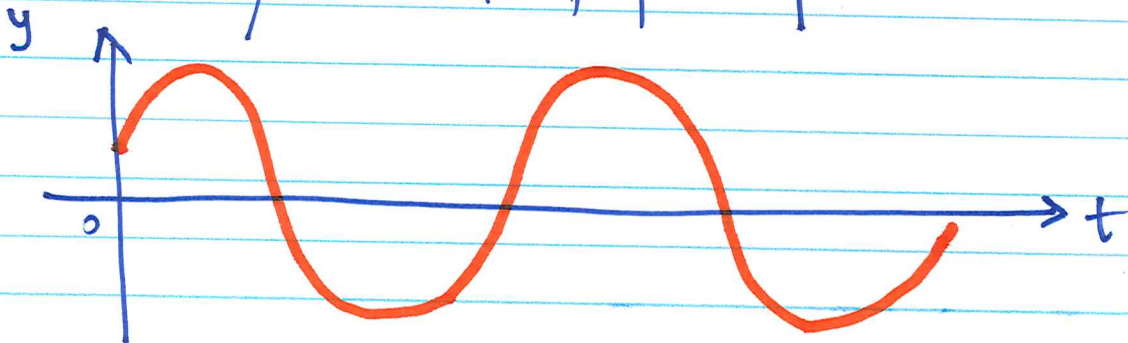
b is called the damping/friction coefficient.

Case I: $b = 0$ (no damping / no friction)

$$\Rightarrow \lambda = \pm \frac{i}{2} \sqrt{-4c} = \pm i\Gamma c$$

$\therefore y(t) = C_1 \cos(\Gamma c t) + C_2 \sin(\Gamma c t)$.

~~The~~ The solution is periodic and Γc is its
~~the~~ natural/resonant frequency.



Case II: $b > 0$

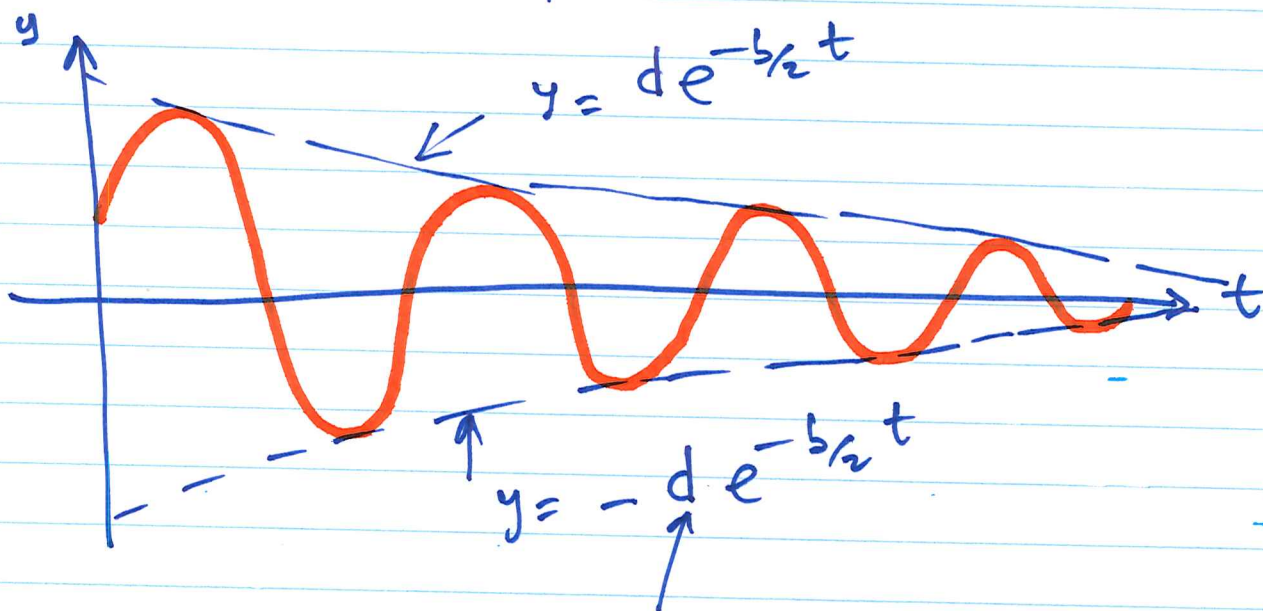
(i) $b^2 < 4c \Rightarrow b^2 - 4c < 0$ (under damping)

$\Rightarrow \lambda$ is complex

let $\lambda = \alpha \pm i\beta$

$\Rightarrow \alpha = -b/2$, $\beta = \frac{1}{2}\sqrt{b^2 - 4c}$

$$y(t) = C_1 e^{-b/2 t} \cos(\beta t) + C_2 e^{-b/2 t} \sin(\beta t)$$



Some constant

$$\textcircled{\text{ii}} \quad b^2 = 4c \Rightarrow b^2 - 4c = 0 \quad (\text{critical damping})$$

$$\Rightarrow \lambda = -b/2 \quad (\text{repeated roots})$$

$$\therefore y = C_1 e^{-b/2 t} + C_2 t e^{-b/2 t}$$

$$\textcircled{\text{iii}} \quad b^2 > 4c \Rightarrow b^2 - 4c > 0 \quad (\text{over damping}).$$

$\Rightarrow \lambda_1$ and λ_2 are real and distinct

\Rightarrow No oscillations.

Return to ~~the~~ the case where λ is complex.

$$b=0, \quad \lambda = \pm i\beta.$$

$$\therefore y(t) = C_1 \cos(\beta t) + C_2 \sin(\beta t).$$

Again Goal! Write the solution in ~~new~~ form

$$y(t) = R \cos(n - m) \text{ ————— } \textcircled{*1}$$

Recall,

$$R \cos(n-m) = R \cos(n) \cos(m) + R \sin(n) \sin(m)$$

compare with

$$y = C_1 \cos(\beta t) + C_2 \sin(\beta t)$$

$$1 \cos(n) = \cos(\beta t), \quad \sin(n) = \sin(\beta t)$$

$$\Rightarrow n = \beta t$$

$$\Rightarrow C_1 = R \cos(m) \quad \text{and} \quad C_2 = R \sin(m)$$

$$C_1^2 + C_2^2 = R^2 \cos^2(m) + R^2 \sin^2(m)$$

$$= R^2 \left(\cos^2(m) + \sin^2(m) \right)$$

$$\Rightarrow R^2 = C_1^2 + C_2^2 = 1$$

$$R = \sqrt{C_1^2 + C_2^2}$$

To get m ,

$$\frac{C_2}{C_1} = \frac{R \sin(m)}{R \cos(m)} = \tan(m)$$

$$\Rightarrow m = \arctan\left(\frac{C_2}{C_1}\right)$$

put n , m , and R into $(*)$,

$$y(t) = \sqrt{c_1^2 + c_2^2} \cos\left(\beta t - \arctan\left(\frac{c_2}{c_1}\right)\right)$$

amplitude

angular
frequency.