

## Second Order Linear Homogeneous Equations with Constant Coefficients

$$y'' + ay' + by = 0$$

1. Write the characteristic equation

$$\lambda^2 + a\lambda + b = 0.$$

2. Find the roots

$$\lambda_1 = \frac{1}{2}(-a + \sqrt{a^2 - 4b}), \quad \lambda_2 = \frac{1}{2}(-a - \sqrt{a^2 - 4b}).$$

and see what is the case:

**Case I**  $a^2 - 4b > 0$ , two real roots,

**Case II**  $a^2 - 4b = 0$ , a double real root,

**Case III**  $a^2 - 4b < 0$ , two complex conjugate roots.

3. Find a general solution

Case I  $y(x) = c_1 e^{\lambda_1 x} + c_2 e^{\lambda_2 x};$

Case II  $y(x) = (c_1 + c_2 x)e^{-ax/2};$

Case III  $y(x) = (c_1 \cos \omega x + c_2 \sin \omega x)e^{-ax/2},$   
where  $\lambda_1 = -a/2 + \omega i, \lambda_2 = -a/2 - \omega i.$

4. Given an initial value problem

$$y(x_0) = K_0, \quad y'(x_0) = K_1,$$

find a particular solution by determining the constants  $c_1$  and  $c_2$ .