

Second-order linear homogeneous DE with constant coefficients:

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

Characteristic equation: $a\lambda^2 + b\lambda + c = 0$

Two distinct, real roots $\lambda_1 \neq \lambda_2$:

Fundamental solutions: $e^{\lambda_1 t}, e^{\lambda_2 t}$

General solution: $c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}$

Example: $y'' + 3y' + 2y = 0$

Characteristic equation: $\lambda^2 + 3\lambda + 2 = 0$
 $(\lambda + 1)(\lambda + 2) = 0$

$$\lambda = -1, -2$$

Fundamental solutions: e^{-t}, e^{-2t}

General solution: $c_1 e^{-t} + c_2 e^{-2t}$

Repeated real root λ :

Fundamental solutions: $e^{\lambda t}, t e^{\lambda t}$

General solution: $c_1 e^{\lambda t} + c_2 t e^{\lambda t}$

Example: $9y'' + 6y' + y = 0$

Characteristic equation: $9\lambda^2 + 6\lambda + 1 = 0$
 $(3\lambda + 1)^2 = 0$

$$\lambda = -\frac{1}{3} \text{ (repeated)}$$

Fundamental solutions: $e^{-\frac{1}{3}t}, t e^{-\frac{1}{3}t}$

General solution: $c_1 e^{-\frac{1}{3}t} + c_2 t e^{-\frac{1}{3}t}$

Non-real complex roots $\lambda = \mu \pm \nu i$:

Fundamental solutions:

$$e^{\mu t} \cos(\nu t), e^{\mu t} \sin(\nu t)$$

General solution:

$$c_1 e^{\mu t} \cos(\nu t) + c_2 e^{\mu t} \sin(\nu t)$$

Example: $y'' - 2y' + 5y = 0$

Characteristic equation: $\lambda^2 - 2\lambda + 5 = 0$

$$\lambda = \frac{2 \pm \sqrt{4 - 20}}{2}$$

$$= \frac{2 \pm \sqrt{-16}}{2}$$

$$= \frac{2 \pm 4i}{2}$$

$$= 1 \pm 2i$$

Fundamental solutions: $e^t \cos(2t), e^t \sin(2t)$

General solution: $c_1 e^t \cos(2t) + c_2 e^t \sin(2t)$