

Question

Find the solutions of the differential equation:

$$\frac{d^2y}{dx^2} + 2\frac{dy}{dx} + (1-a)y = 0$$

which satisfy the conditions $y = 0$ and $\frac{dy}{dx} = 1$ when $x = 0$ for three cases:

- (i) a is a positive real number, so we can put $a = k^2$ with $k > 0$;
- (ii) a is a negative real number, so we can put $a = -p^2$ with $p > 0$;
- (iii) $a = 0$

Answer

Auxiliary equation: $\lambda^2 + 2\lambda + (1-a) = 0$

$$\text{Roots: } \lambda_1, \lambda_2 = \frac{-2 \pm \sqrt{4-4(1-a)}}{2} = -1 \pm \sqrt{a}$$

case (i)

$$0 < a = k^2 \text{ this gives two distinct real roots}$$

$$\lambda_1, \lambda_2 = -1 \pm k$$

$$\text{General Solution : } y = Ae^{(k-1)x} + Be^{-(k+1)x}$$

$$\frac{dy}{dx} = (k-1)Ae^{(k-1)x} - (k+1)Be^{-(k+1)x}$$

$$\text{Boundary conditions : } 0 = A + B$$

$$1 = (k-1)A - (k+1)B$$

$$\Rightarrow A = \frac{1}{2k} \text{ and } B = -\frac{1}{2k}$$

$$\begin{aligned} \text{Particular solution : } y &= \frac{e^{-x}}{k} \left\{ \frac{e^{kx} - e^{-kx}}{2} \right\} \\ &= \frac{e^{-x}}{k} \sinh(kx) \end{aligned}$$

case (ii)

$$0 > a = -p^2 \text{ this gives a pair of complex conjugate roots}$$

$$\lambda_1, \lambda_2 = -1 \pm \sqrt{-p^2}$$

$$\text{General Solution : } y = e^{-x}(A \cos(px) + B \sin(px))$$

$$\frac{dy}{dx} = e^{-x}((pB - A) \cos(px) - (pA + B) \sin px)$$

$$\text{Boundary conditions : } 0 = A$$

$$1 = pB - A$$
$$\Rightarrow A = 0 \text{ and } B = -\frac{1}{p}$$

$$\text{Particular solution : } y = \frac{e^{-x}}{p} \sin(px)$$

case (iii)

$$a = 0 \text{ this gives two repeated real roots}$$

$$\lambda_1, \lambda_2 = -1$$

$$\text{General Solution : } y = (A + Bx)e^{-x}$$

$$\frac{dy}{dx} = (-A + B - Bx)e^{-x}$$

$$\text{Boundary conditions : } 0 = A$$

$$1 = -A + B$$

$$\Rightarrow A = 0 \text{ and } B = 1$$

$$\text{Particular solution : } y = xe^{-x}$$