

Atoms

An **atom** is a term with coefficient 1 obtained by taking the real and imaginary parts of

$$x^j e^{ax+icx}, \quad j = 0, 1, 2, \dots,$$

where a and c represent real numbers and $c \geq 0$.

Details and Remarks

- The definition plus Euler's formula $e^{i\theta} = \cos \theta + i \sin \theta$ implies that an atom is a term of one of the following types:

$$x^n, x^n e^{ax}, x^n e^{ax} \cos bx, x^n e^{ax} \sin bx.$$

The symbol n is an integer $0, 1, 2, \dots$ and a, b are real numbers with $b > 0$.

- In particular, $1, x, x^2, \dots, x^k$ are atoms.
- The term that makes up an atom has coefficient 1, therefore $2e^x$ is not an atom, but the 2 can be stripped off to create the atom e^x . Linear combinations like $2x + 3x^2$ are not atoms, but the individual terms x and x^2 are indeed atoms. Terms like e^{x^2} , $\ln|x|$ and $x/(1+x^2)$ are not atoms, nor are they constructed from atoms.

Independence

Linear algebra defines a list of functions f_1, \dots, f_k to be **linearly independent** if and only if the representation of the zero function as a linear combination of the listed functions is uniquely represented, that is,

$$0 = c_1 f_1(x) + c_2 f_2(x) + \dots + c_k f_k(x) \text{ for all } x$$

implies $c_1 = c_2 = \dots = c_k = 0$.

Independence and Atoms

Theorem 1 (Atoms are Independent)

A list of finitely many distinct atoms is linearly independent.

Theorem 2 (Powers are Independent)

The list of distinct atoms $1, x, x^2, \dots, x^k$ is linearly independent.

Theorem 3 (Homogeneous Solution y_h and Atoms)

Linear homogeneous differential equations with constant coefficients have general solution $y_h(x)$ equal to a linear combination of atoms.

Theorem 4 (Particular Solution y_p and Atoms)

A linear non-homogeneous differential equation with constant coefficients having forcing term $f(x)$ equal to a linear combination of atoms has a particular solution $y_p(x)$ which is a linear combination of atoms.

Theorem 5 (General Solution y and Atoms)

A linear non-homogeneous differential equation with constant coefficients having forcing term

$$f(x) = \text{a linear combination of atoms}$$

has general solution

$$y(x) = y_h(x) + y_p(x) = \text{a linear combination of atoms.}$$

Details

The first theorem follows from Picard's theorem, Euler's theorem and independence of atoms. The second follows from the method of undetermined coefficients, *infra*. The third theorem follows from the first two.

The second order **recipe** justifies the first theorem for the special case of second order differential equations, because e^{r_1x} , e^{r_2x} , xe^{r_1x} , $e^{\alpha x} \cos \beta x$ and $e^{\alpha x} \sin \beta x$ are atoms.

How to Solve n -th Order Equations

- Picard's existence–uniqueness theorem says that $y''' + 2y'' + y = 0$ has general solution y constructed from $n = 3$ solutions of this differential equation. More precisely, the general solution of an n -th order linear differential equation is constructed from n solutions of the equation.
- Linear algebra says that the dimension of the solution set is this same fixed number n . Once n independent solutions are found for the differential equation, the search for the general solution has ended: y must be a linear combination of these n independent solutions.
- Because of the preceding structure theorems, we have reduced our search for the general solution as follows:
 - Find n distinct atoms which are solutions of the differential equation.

Finding Solutions which are Atoms

Euler supplies us with a basic result, which tells us how to find the list of distinct atoms, which forms a basis of solutions of the linear differential equation.

Theorem 6 (Euler)

The function e^{rx} is a solution of a linear constant-coefficient differential equation if and only if r is a root of the characteristic equation.

More generally, the $k + 1$ distinct atoms

$$e^{rx}, xe^{rx}, \dots, x^k e^{rx}$$

are solutions if and only if r is a root of the characteristic equation of multiplicity $k + 1$.

Theorem 7 (Complex Roots)

If $r = \alpha + i\beta$ is a complex root of multiplicity $k + 1$, then the formula $e^{i\theta} = \cos \theta + i \sin \theta$ implies

$$e^{rx} = e^{\alpha x} \cos(\beta x) + ie^{\alpha x} \sin(\beta x).$$

Therefore, the $2k + 2$ distinct atoms listed below are independent solutions of the differential equation:

$$\begin{aligned} &e^{\alpha x} \cos(\beta x), \quad xe^{\alpha x} \cos(\beta x), \quad \dots, \quad x^k e^{\alpha x} \cos(\beta x), \\ &e^{\alpha x} \sin(\beta x), \quad xe^{\alpha x} \sin(\beta x), \quad \dots, \quad x^k e^{\alpha x} \sin(\beta x) \end{aligned}$$

