

Math 2280 - Lecture 12

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Today we're going to leave the world of second-order linear ODEs for a while, and take a look at the wider world of n th-order linear ODEs. In particular, we'll look at how some of the ideas we talked about last Tuesday in the context of second-order ODEs (superposition, existence and uniqueness, linear independence, Wronskians) generalize to linear ODEs of arbitrary order. We'll also briefly discuss what to do when the linear ODE is not homogeneous, a subject to which we'll be returning in later lectures.

The assigned problems for this section are:

Section 3.2 - 1, 10, 16, 24, 31

General Solutions of Linear ODEs

Last lecture we looked at second-order linear ODEs of the form:

$$A(x)y'' + B(x)y' + C(x)y = F(x).$$

Now, it only takes a little imagination to generalize this to n th-order linear ODEs:

$$P_0(x)y^{(n)} + \cdots + P_{n-1}(x)y' + P_n(x)y = F(x).$$

If we assume $P_0(x) \neq 0$ on I , our interval of interest, then we can divide both sides by $P_0(x)$ to get:

$$y^{(n)} + p_1(x)y^{(n-1)} + \cdots + p_{n-1}(x)y' + p_n(x)y = f(x).$$

This linear ODE has the corresponding homogeneous equation:

$$y^{(n)} + p_1(x)y^{(n-1)} + \cdots + p_{n-1}(x)y' + p_n(x)y = 0.$$

As in the second-order case, for a homogeneous n th-order ODE we have that any linear combination of solutions to the ODE:

$$y = c_1y_1 + \cdots + c_ky_k$$

is also a solution. This is called the *principle of superposition*. It's proven in essentially the same way we proved it for second-order linear homogeneous ODEs.

Existence and Uniqueness Theorems for n th-Order ODEs

Just as with first and second-order linear ODEs we have a very useful theorem regarding existence and uniqueness of solutions for n th-order ODEs.

Theorem - If p_1, \dots, p_n are continuous on an open interval I , and $f(x)$ is too, then the linear ODE:

$$y^{(n)} + p_1y^{(n-1)} + \cdots + p_{n-1}y' + p_ny = f(x)$$

has a unique solution satisfying the initial conditions:

$$y(a) = b_0, y'(a) = b_1, \dots, y^{(n-1)}(a) = b_{n-1}$$

for $b_k \in \mathbb{R}$ and $a \in I$.

It's just a generalization of the existence and uniqueness theorems we've seen for first and second-order linear ODEs.

Next, we want to talk about how we can build solutions from known linearly independent solutions. Suppose we have a homogeneous n th-order linear ODE:

$$y^{(n)} + p_1 y^{(n-1)} + \cdots + p_{n-1} y' + p_n y = 0,$$

and we have n solutions y_1, \dots, y_n . Can we get *all* solutions from solutions of the form:

$$y = c_1 y_1 + \cdots + c_n y_n?$$

Well, as with second-order linear homogeneous ODEs the answer is yes, *if* the y_k are linearly independent. Again, just like with second-order linear homogeneous ODEs we can check for linear independence by using the Wronskian. Before we get any further, we should formally define what we mean by linear independence.

Definition - A set of functions f_1, \dots, f_n are linearly independent on an interval I provided:

$$c_1 f_1 + \cdots + c_n f_n = 0$$

has no solutions on I except the trivial solution $c_1 = c_2 = \cdots = c_n = 0$.

Now, how do we tell if a set of n functions is linearly independent? We look at the Wronskian.

$$W(x) = \begin{vmatrix} f_1 & f_2 & \cdots & f_n \\ f_1' & f_2' & \cdots & f_n' \\ \vdots & \vdots & \ddots & \vdots \\ f_1^{(n-1)} & f_2^{(n-1)} & \cdots & f_n^{(n-1)} \end{vmatrix}$$

Again just like the second-order case if everything is continuous on our interval of interest, then the Wronskian is either never 0 or always 0. If it's never 0 then the functions are linearly independent, if it's 0 then the functions are linearly dependent.¹

We don't have time to go over the proof of the statements from the above paragraph, but it's in the textbook, and it's actually pretty easy once we have the existence and uniqueness theorem.

Example - Use the Wronskian to prove that the functions

$$f(x) = 1 \quad g(x) = x \quad h(x) = x^2$$

are linearly independent on the real line.

Solution - The respective derivatives are:

$$\begin{array}{lll} f(x) = 1 & f'(x) = 0 & f''(x) = 0, \\ g(x) = x & g'(x) = 1 & g''(x) = 0, \\ h(x) = x^2 & h'(x) = 2x & h''(x) = 2. \end{array}$$

So, the Wronskian will be:

$$\begin{vmatrix} 1 & x & x^2 \\ 0 & 1 & 2x \\ 0 & 0 & 2 \end{vmatrix} = 2.$$

As $2 \neq 0$ the three functions are linearly independent.

¹Note that this fact is only true if we're dealing with solutions to a linear ODE on an interval where all the relevant functions are continuous. That the Wronskian is always zero if the functions are linearly dependent happens generally, but that it is *never* zero if the functions are linearly independent is special for these types of functions.

Nonhomogeneous Solutions

So far today we've just discussed homogeneous differential equations, but what happens if we have a non-homogeneous differential equation? Good question! Suppose we do have a non-homogeneous differential equation:

$$y^{(n)} + p_1y^{(n-1)} + \cdots + p_{n-1}y' + p_ny = f(x),$$

where $f(x) \neq 0$.

Now, if we have a solution, which for right now we'll call y_p , and another solution, which we'll call y_q , then if we take the difference of these two solutions $y_p - y_q$ this difference will solve the homogeneous equation:

$$y^{(n)} + p_1y^{(n-1)} + \cdots + p_{n-1}y' + p_ny = 0.$$

So, the difference will be a linear combination of n linearly independent solutions to the homogeneous differential equation. In other words:

$$y_q = y_p + c_1y_1 + c_2y_2 + \cdots + c_ny_n,$$

where y_p is a particular solution to the given nonhomogeneous equation, and the y_i are n linearly independent solutions to the attendant homogeneous equation.

OK, so what does this mean? It means that if we can find just one solution to the nonhomogeneous equation, then we've found all the other solutions if we can also solve the attendant homogeneous equation. Finding one solution can be hard, and finding the solutions of the attendant homogeneous equation can also be hard, but in many situations we'll find out it's possible and not *that* hard.

Example - Find the solution to the initial value problem:

$$y'' - 4y = 12$$
$$y(0) = 0, y'(0) = 10$$

Noting that a solution to the given differential equation is $y_p = -3$.

Solution - The corresponding homogeneous equation is:

$$y'' - 4y = 0.$$

The roots of $r^2 - 4$ are $r = \pm 2$, so the general solution to the homogeneous equation will be:

$$y(x) = c_1 e^{2x} + c_2 e^{-2x}.$$

The general solution to the given ODE is therefore

$$y(x) = c_1 e^{2x} + c_2 e^{-2x} - 3.$$

Using our initial conditions $y(0) = 0$ and $y'(0) = 10$ we get:

$$y(0) = c_1 + c_2 - 3 = 0,$$
$$y'(0) = 2c_1 - 2c_2 = 10.$$

Solving this system of linear equations for c_1 and c_2 we get $c_1 = 4$ and $c_2 = -1$. So, the solution to the initial value problem is:

$$y(x) = 4e^{2x} - e^{-2x} - 3.$$

Notes on Homework Problems

Problems 3.2.1 and 3.2.10 are straightforward linear dependence problems. In the first you find a linear combination of two functions equal to a third, and in the second you calculate a Wronskian.

Problem 3.2.16 reduces to solving a system of three linear equations with three unknowns. So, a linear algebra review.

Note that in problem 3.2.24 what the book called a “complementary solution” is what I call a “homogeneous solution” in these notes.

Problem 3.2.31 explores why we cannot have more than n initial conditions for an n th-order linear ODE. Basically, once you’ve got n initial conditions, the others are determined by the ODE.