

Second Order Homogeneous Linear Differential Equations: the method of reduction of order

Xu-Yan Chen

▶ **Second Order Homogeneous Linear Differential Equations:**

$$a_2(t)y''(t) + a_1(t)y'(t) + a_0(t)y(t) = 0$$

▶ **General solution structure:**

$$y(t) = C_1y_1(t) + C_2y_2(t)$$

where $y_1(t)$ and $y_2(t)$ are two linearly independent solutions.

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If you can give me one, **just one**, nonzero solution $y_1(t)$, I will get you **all** solutions.

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Or, equivalently, $y(t) = C_1 \frac{t}{2} \ln(1 + 2t) + C_2 t.$

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 \Rightarrow A particular solution $y_1(t) = e^{\frac{3}{2}t}$.
- ▶ Set $y(t) = y_1(t)u(t) = e^{\frac{3}{2}t}u(t)$ and substitute this in $(*)_y$:

$$4(e^{\frac{3}{2}t}u)'' - 12(e^{\frac{3}{2}t}u)' + 9e^{\frac{3}{2}t}u = 0,$$

$$4(e^{\frac{3}{2}t}u'' + 3e^{\frac{3}{2}t}u' + \frac{9}{4}e^{\frac{3}{2}t}u) - 12(e^{\frac{3}{2}t}u' + \frac{3}{2}e^{\frac{3}{2}t}u) + 9e^{\frac{3}{2}t}u = 0,$$

$$4e^{\frac{3}{2}t}u'' = 0,$$

$$(*)_u \quad u'' = 0.$$

- ▶ Integrate once: $u' = C_1$
- ▶ Integrate again: $u(t) = C_1t + C_2$
- ▶ Finally, get y from u : $y(t) = y_1(t)u(t) = e^{\frac{3}{2}t}u(t)$.

$$y(t) = C_1te^{\frac{3}{2}t} + C_2e^{\frac{3}{2}t}.$$