

Topic - Linear Differential Equations with constant coefficients (continued)

Class - B.Sc Part-IV Date -

By - Samrendra Kumar

Study Material -

Case III - Auxiliary Equation having imaginary roots -

Let $\alpha \pm i\beta$ be the imaginary roots of the 2nd order

then the General Solution is

$$\begin{aligned} y &= C_1 e^{(\alpha+i\beta)x} + C_2 e^{(\alpha-i\beta)x} \\ &= C_1 e^{\alpha x} e^{i\beta x} + C_2 e^{\alpha x} e^{-i\beta x} \\ &= e^{\alpha x} (C_1 e^{i\beta x} + C_2 e^{-i\beta x}) \end{aligned}$$

$$\left[\begin{aligned} e^{i\theta} &= \cos \theta + i \sin \theta \\ \therefore e^{i\beta x} &= \cos \beta x + i \sin \beta x \\ e^{-i\beta x} &= \cos \beta x - i \sin \beta x \end{aligned} \right]$$

$$\begin{aligned} &= e^{\alpha x} [C_1 (\cos \beta x + i \sin \beta x) + C_2 (\cos \beta x - i \sin \beta x)] \\ &= e^{\alpha x} [(C_1 + C_2) \cos \beta x + (C_1 - C_2) i \sin \beta x] \end{aligned}$$

Ex $\Rightarrow$ Solve

$$\frac{d^4 y}{dx^4} + m^4 y = 0$$

the Given Equation may be written as

$$(D^4 + m^4)y = 0$$

Auxiliary Equation

$$D^4 + m^4 = 0$$

$$\Rightarrow (D^2 + m^2)^2 - 2D^2m^2 = 0$$

Use.

$$[a^2 + b^2 = (a+b)^2 - 2ab]$$

$$\Rightarrow (D^2 + m^2)^2 - (\sqrt{2} Dm)^2 = 0$$

$$\Rightarrow (D^2 + m^2 + \sqrt{2} Dm)(D^2 + m^2 - \sqrt{2} Dm) = 0$$

$$\Rightarrow D^2 + \sqrt{2} Dm + m^2 = 0 \quad \text{and} \quad D^2 - \sqrt{2} Dm + m^2 = 0$$

$$\Rightarrow D = \frac{-\sqrt{2}m \pm \sqrt{2m^2 - 4m^2}}{2}$$

$$D = \frac{\sqrt{2}m \pm \sqrt{2 - 4}m^2}{2}$$

$$= \frac{-\sqrt{2}m \pm \sqrt{-2}m^2}{2}$$

$$= \frac{\sqrt{2}m \pm \sqrt{2}mi}{2}$$

$$= \frac{-\sqrt{2}m \pm \sqrt{2}mi}{2}$$

$$= \frac{m}{\sqrt{2}} \pm \frac{mi}{\sqrt{2}}$$

$$= -\frac{m}{\sqrt{2}} \pm \frac{mi}{\sqrt{2}}$$

$$\therefore y = e^{\frac{-m}{\sqrt{2}}x} \left[C_1 \cos \frac{mx}{\sqrt{2}} + C_2 \sin \frac{mx}{\sqrt{2}} \right] + e^{\frac{m}{\sqrt{2}}x} \left[C_3 \cos \frac{mx}{\sqrt{2}} + C_4 \sin \frac{mx}{\sqrt{2}} \right]$$

Ex: $\rightarrow (D^4 + 5D^2 + 6)y = 0$

The Auxiliary Equation is

$$D^4 + 5D^2 + 6 = 0$$

This is a quadratic Equation.

Let $D^2 = z$

$$\text{Therefore } D^2 = \frac{-5 \pm \sqrt{25 - 24}}{2} = \frac{-5 \pm 1}{2} = -2, -3$$

$$\therefore D^2 + 2 = 0 \quad D^2 + 3 = 0 \Rightarrow D = \pm \sqrt{2}i \quad D = \pm \sqrt{3}i$$

Hence the solution

$$y = C_1 \cos \sqrt{3}x + C_2 \sin \sqrt{3}x + C_3 e^{\sqrt{2}x} + C_4 e^{-\sqrt{2}x}$$

Ex 1 $\rightarrow$ Solve.

$$(D^4 - D^3 + D + 1)y = 0$$

Auxiliary Equation

$$D^4 - D^3 + D + 1 = 0$$

$$\Rightarrow D^3(D-1) + (D+1) = 0$$

$$\Rightarrow (D-1)(D^3+1) = 0$$

$$\Rightarrow (D-1)(D-1)(D^2+D+1) = 0$$

$$\therefore D = 1, 1, D = \frac{-1 + \sqrt{1-4}}{2}$$
$$= \frac{-1 + \sqrt{3}i}{2}$$
$$= -\frac{1}{2} + \frac{\sqrt{3}i}{2}$$

Hence the solution

$$y = (C_1 + C_2 x)e^x + e^{-\frac{1}{2}x} \left(C_3 \cos \frac{\sqrt{3}}{2}x + C_4 \sin \frac{\sqrt{3}}{2}x \right)$$