Exercise 4

Find the general solution for the following second order ODEs:

$$u'' - 2u' = 0$$

Solution

This is a homogeneous linear ODE with constant coefficients, so the solution is of the form, $u = e^{rx}$.

$$u = e^{rx} \rightarrow u' = re^{rx} \rightarrow u'' = r^2 e^{rx}$$

Substituting these into the equation gives us

$$r^2 e^{rx} - 2r e^{rx} = 0.$$

Divide both sides by e^{rx} .

$$r^2 - 2r = 0$$

Factor the left side.

$$r(r-2) = 0$$

r = 0 or r = 2. Therefore, the general solution is

$$u(x) = C_1 + C_2 e^{2x}.$$

We can check that this is the solution. The first and second derivatives are

$$u' = 2C_2 e^{2x}$$
$$u'' = 4C_2 e^{2x}.$$

Hence,

$$u'' - u' - 2u = C_1 e^{-x} + 4C_2 e^{2x} - (-C_1 e^{-x} + 2C_2 e^{2x}) - 2(C_1 e^{-x} + C_2 e^{2x}) = 0,$$

which means this is the correct solution.