

## Problem [1] background information

The initial value problem for an  $n$ th order, linear, homogeneous, constant coefficient ODE consists of determining a function  $y(t)$  such that the  $n$ th order differential equation

$$a_n y^n + a_{n-1} y^{n-1} + a_{n-2} y^{n-2} + \cdots + a_3 y''' + a_2 y'' + a_1 y' + a_0 y = 0 \quad (1)$$

is satisfied and  $y(t)$  and its first  $n - 1$  derivatives satisfy the initial data

$$\begin{pmatrix} y(0) \\ y'(0) \\ y''(0) \\ \vdots \\ y^{n-1}(0) \end{pmatrix} = \begin{pmatrix} b_0 \\ b_1 \\ b_2 \\ \vdots \\ b_{n-1} \end{pmatrix} \quad (2)$$

where  $a_0, a_1, \dots, a_n$  and  $b_0, b_1, \dots, b_{n-1}$  are real constants

One associates with the ODE (1) a polynomial of degree  $n$  whose coefficients are obtained from the ODE:

$$a_n r^n + a_{n-1} r^{n-1} + a_{n-2} r^{n-2} + \cdots + a_3 r^3 + a_2 r^2 + a_1 r + a_0 = 0 \quad (3)$$

If the  $n$  roots,  $r_0, \dots, r_{n-1}$  of this polynomial are real and distinct, then a solution to the initial value problem is a function consisting of a sum of the  $n$  exponentials:

$$y(t) = c_0 e^{r_0 t} + c_1 e^{r_1 t} + c_2 e^{r_2 t} + \cdots + c_{n-1} e^{r_{n-1} t} \quad (4)$$

where the coefficients  $c_0, c_1, \dots, c_{n-1}$  are determined by solving the following linear system of equations

$$\begin{pmatrix} 1 & 1 & \cdots & 1 \\ r_0 & r_1 & \cdots & r_{n-1} \\ r_0^2 & r_1^2 & \cdots & r_{n-1}^2 \\ \vdots & \vdots & \cdots & \vdots \\ r_0^{n-1} & r_1^{n-1} & \cdots & r_{n-1}^{n-1} \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ c_2 \\ \vdots \\ c_{n-1} \end{pmatrix} = \begin{pmatrix} b_0 \\ b_1 \\ b_2 \\ \vdots \\ b_{n-1} \end{pmatrix} \quad (5)$$

that is obtained by requiring that the solution of the form (4) satisfy the specified initial conditions (2).

Thus, a procedure for constructing the solution to the initial value problem consists of first finding the roots of the polynomial (3) and then, if the roots are real and distinct, constructing a solution of the form (4) where the coefficients are determined by solving the linear system of equations (5).