



15. $a_n y_x^{(n)} + a_{n-1} y_x^{(n-1)} + \dots + a_1 y_x' + a_0 y = 0, \quad a_n \neq 0.$

Constant coefficient linear homogeneous differential equation. The general solution of this equation is determined by the roots of the characteristic equation:

$$P(\lambda) = 0, \quad \text{where } P(\lambda) = a_n \lambda^n + a_{n-1} \lambda^{n-1} + \dots + a_1 \lambda + a_0.$$

The following cases are possible:

1°. All roots $\lambda_1, \lambda_2, \dots, \lambda_n$ of the characteristic equation are real and distinct. Then the general solution of the homogeneous linear differential equation (1) has the form:

$$y = C_1 \exp(\lambda_1 x) + C_2 \exp(\lambda_2 x) + \dots + C_n \exp(\lambda_n x).$$

2°. There are m equal real roots $\lambda_1 = \lambda_2 = \dots = \lambda_m$ ($m \leq n$), and the other roots are real and distinct. In this case, the general solution is given by:

$$y = \exp(\lambda_1 x)(C_1 + C_2 x + \dots + C_m x^{m-1}) + C_{m+1} \exp(\lambda_{m+1} x) + C_{m+2} \exp(\lambda_{m+2} x) + \dots + C_n \exp(\lambda_n x).$$

3°. There are m equal complex conjugate roots $\lambda = \alpha \pm i\beta$ ($2m \leq n$), and the other roots are real and distinct. In this case, the general solution is:

$$y = \exp(\alpha x) \cos(\beta x)(A_1 + A_2 x + \dots + A_m x^{m-1}) + \exp(\alpha x) \sin(\beta x)(B_1 + B_2 x + \dots + B_m x^{m-1}) + C_{2m+1} \exp(\lambda_{2m+1} x) + C_{2m+2} \exp(\lambda_{2m+2} x) + \dots + C_n \exp(\lambda_n x),$$

where $A_1, \dots, A_m, B_1, \dots, B_m, C_{2m+1}, \dots, C_n$ are arbitrary constants.

4°. In the general case, where there are r different roots $\lambda_1, \lambda_2, \dots, \lambda_r$ of multiplicities m_1, m_2, \dots, m_r , respectively, the right-hand side of the characteristic equation can be represented as the product

$$P(\lambda) = (\lambda - \lambda_1)^{m_1} (\lambda - \lambda_2)^{m_2} \dots (\lambda - \lambda_r)^{m_r},$$

where $m_1 + m_2 + \dots + m_r = n$. The general solution of the original equation is given by the formula:

$$y = \sum_{k=1}^r \exp(\lambda_k x)(C_{k,0} + C_{k,1} x + \dots + C_{k,m_k-1} x^{m_k-1}),$$

where $C_{k,l}$ are arbitrary constants.

If the characteristic equation has complex conjugate roots, then in the above solution, one should extract the real part on the basis of the relation $\exp(\alpha \pm i\beta) = e^\alpha (\cos \beta \pm i \sin \beta)$.

References

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