

Second-Order Linear ODEs

Mathematics

The three root cases of the auxiliary equation, and their solutions.

For $ay'' + by' + cy = 0$, try $y = e^{(mx)}$.

Discriminant	Roots m	General solution
$b^2 - 4ac > 0$	Real and distinct	$A e^{(m_1x)} + B e^{(m_2x)}$
$b^2 - 4ac = 0$	Real and repeated	$(A + Bx) e^{(mx)}$
$b^2 - 4ac < 0$	$p \pm qi$	$e^{(px)}(A \cos qx + B \sin qx)$
$b = 0$ with $ac > 0$	Purely imaginary $\pm qi$	$A \cos qx + B \sin qx$

The three cases are overdamped, critically damped and underdamped. Critical damping returns to rest fastest without overshooting.