

The factoring method  
That will change your life

Dr. Peyam Tabrizian

Sunday, February 11, 2024

# The Culprit

$$y'' - 5y' + 6y = 0$$

STEP 1: Guess  $y = e^{rt}$

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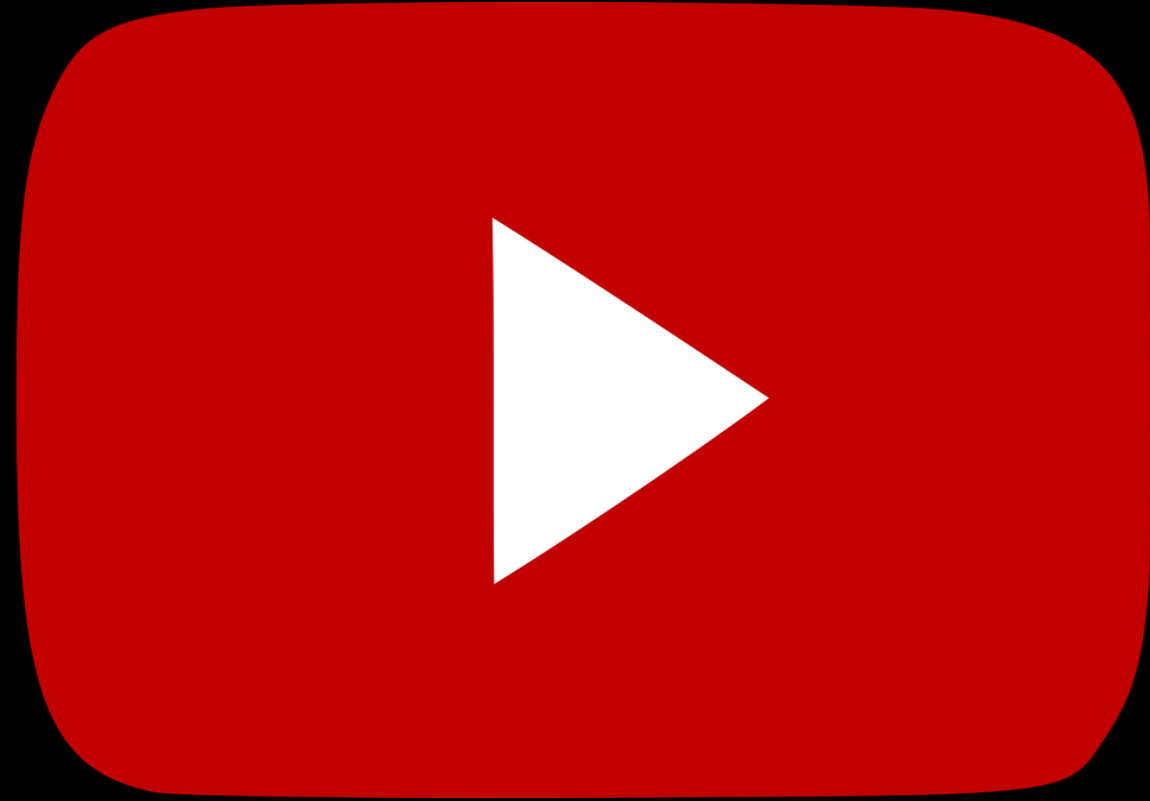


Is there a more direct way?

Is there a more direct way?

YES





Dr Peyam



# Dr Peyam

@drpeyam · 161K subscribers · 994 videos

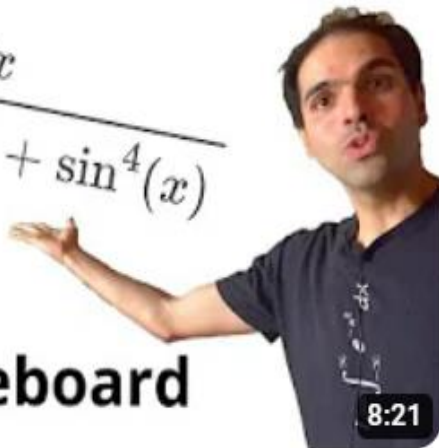
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## For You

$$\int \frac{dx}{1 + \cos^4(x) + \sin^4(x)}$$



**New Whiteboard**

8:21

a fancy integral for a fancy mathematician

14K views · 7 months ago

$$\begin{pmatrix} \begin{bmatrix} 8 & -4 \\ 2 & 2 \end{bmatrix} \\ \begin{bmatrix} 2 & -4 \\ 2 & 0 \end{bmatrix} \end{pmatrix}$$




8:59

matrix choose a matrix

10K views · 1 year ago

$$\ln \begin{bmatrix} 4 & -2 \\ 3 & -1 \end{bmatrix}$$



Dr Peyam

4:38

logarithm of a matrix

19K views · 8 months ago

$$y'' - 5y' + 6y = 0$$

The **cool** method not taught in calculus



# Differential Operators

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$$Dy = y'$$

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$$Dy = y'$$

$$D^2y = y''$$

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$$Iy = y$$

# Dynamic Perspective

$$y'' - 5y' + 6y = 0$$

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$z$

# First-Order ODE

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$$z' - 2z = 0$$

$$z = A e^{2t}$$

$$(D - 3I)y = A e^{2t}$$

$$y' - 3y = A e^{2t}$$

# Integrating Factors

$$e^{-3t}y' - 3e^{-3t}y = A e^{-3t}e^{2t}$$



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$$e^{-3t}y = -Ae^{-t} + B$$

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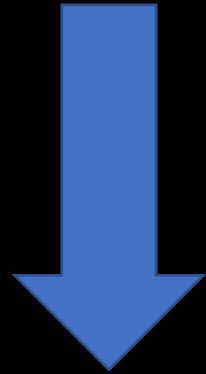
$$y = -Ae^{2t} + Be^{3t}$$

# Solution

$$y'' - 5y' + 6y = 0$$

# Solution

$$y'' - 5y' + 6y = 0$$



$$y = A e^{2t} + B e^{3t}$$

# Pros

- Direct
- Elegant: No guessing whatsoever
- Dynamic point of view
- No “leap” between first order and second order ODE
- Uniqueness



# Cons

- No Wronskian
- No discussion of linear independence
- Hard to generalize to variable coefficients
- Complex roots case is awkward

JOKER

*e<sup>x</sup>*

*D*

*e<sup>x</sup>*

$$\frac{\partial}{\partial y}$$

*e<sup>x</sup>*

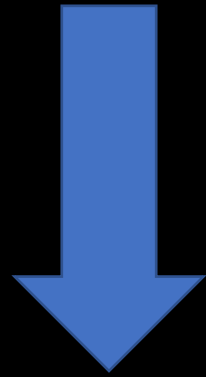
# Repeated Roots

$$y'' - 4y' + 4y = 0$$



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$$y'' - 4y' + 4y = 0$$



$$y = A e^{2t} + Bt e^{2t}$$

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$$D^2y - 4Dy + 4Iy = 0$$

$$(D - 2I)^2y = 0$$

$$(D - 2I)(\underbrace{D - 2I}_z)y = 0$$

$z$

# Repeated Roots

$$(D - 2I)z = 0$$



# Repeated Roots

$$(D - 2I)z = 0$$

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$$e^{-2t}y = \int A dt$$

$$e^{-2t}y = At + B$$



# Repeated Roots

$$e^{-2t}y' - 2e^{-2t}y = A e^{-2t}e^{2t}$$

$$(e^{-2t}y)' = A$$

$$e^{-2t}y = \int A dt$$

$$e^{-2t}y = At + B$$

$$y = (At + B)e^{2t}$$

# Complex Roots

$$y'' + y = 0$$

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$$D^2y + Iy = 0$$

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# Complex Roots

$$y = A e^{it} + B e^{-it}$$

$$y = A (\cos(t) + i \sin(t)) + B (\cos(-t) + i \sin(-t))$$

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$$y = A (\cos(t) + i \sin(t)) + B (\cos(t) - i \sin(t))$$

$$y = (A_1 + i B_1)(\cos(t) + i \sin(t)) + (A_2 + i B_2)(\cos(t) - i \sin(t))$$

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$$y = A_1 \cos(t) - B_1 \sin(t) + A_2 \cos(t) + B_2 \sin(t) + i \dots$$

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$$y = A_1 \cos(t) - B_1 \sin(t) + A_2 \cos(t) + B_2 \sin(t) + i \dots$$

$$y = (A_1 + A_2) \cos(t) + (-B_1 + B_2) \sin(t) + i \dots$$

# Complex Roots

$$y = A e^{it} + B e^{-it}$$

$$y = A (\cos(t) + i \sin(t)) + B (\cos(t) - i \sin(t))$$

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$$y = A_1 \cos(t) - B_1 \sin(t) + A_2 \cos(t) + B_2 \sin(t) + i \dots$$

$$y = (A_1 + A_2) \cos(t) + (-B_1 + B_2) \sin(t) + i \dots$$

$$y = C \cos(t) + D \sin(t) + i \dots$$



# Complex Roots

$$\operatorname{Re}(y) = C \cos(t) + D \sin(t)$$

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$$Re(y) = C \cos(t) + D \sin(t)$$

Upshot: If  $y$  is real, then  $Re(y) = y$

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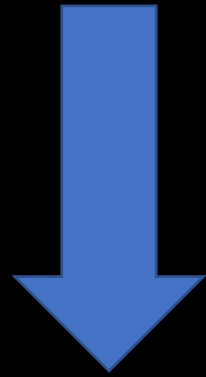
$$y = C \cos(t) + D \sin(t)$$

# Complex Roots

$$y'' + y = 0$$

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$$y = A \cos(t) + B \sin(t)$$

# Inhomogeneous Equations

$$y'' - 3y' - 4y = 5e^{4t}$$

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$z$

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$$e^t z' + e^t z = 5 e^t e^{4t}$$

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$$z' + z = 5e^{4t}$$

$$e^t z' + e^t z = 5 e^t e^{4t}$$

$$(e^t z)' = 5 e^{5t}$$

# Inhomogeneous Equations

$$(D + I)z = 5e^{4t}$$

$$z' + z = 5e^{4t}$$

$$e^t z' + e^t z = 5 e^t e^{4t}$$

$$(e^t z)' = 5 e^{5t}$$

$$e^t z = e^{5t} + A$$

# Inhomogeneous Equations

$$(D + I)z = 5e^{4t}$$

$$z' + z = 5e^{4t}$$

$$e^t z' + e^t z = 5 e^t e^{4t}$$

$$(e^t z)' = 5 e^{5t}$$

$$e^t z = e^{5t} + A$$

$$z = e^{4t} + Ae^{-t}$$



# Inhomogeneous Equations

$$y' - 4y = e^{4t} + A e^{-t}$$

# Inhomogeneous Equations

$$y' - 4y = e^{4t} + A e^{-t}$$

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$$(e^{-4t} y)' = 1 + A e^{-5t}$$

# Inhomogeneous Equations

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$$(e^{-4t} y)' = 1 + A e^{-5t}$$

$$e^{-4t} y = t - \left(\frac{A}{5}\right) e^{-5t} + B$$

# Inhomogeneous Equations

$$y' - 4y = e^{4t} + A e^{-t}$$

$$e^{-4t} y' - 4 e^{-4t} y = e^{-4t} (e^{4t} + A e^{-t})$$

$$(e^{-4t} y)' = 1 + A e^{-5t}$$

$$e^{-4t} y = t - \left(\frac{A}{5}\right) e^{-5t} + B$$

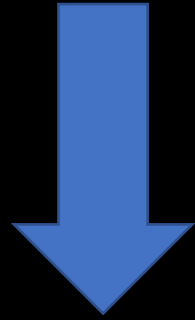
$$y = t e^{4t} - \left(\frac{A}{5}\right) e^t + B e^{4t}$$

# Inhomogeneous Equations

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$$y = A e^t + B e^{4t} + t e^{4t}$$

# Systems

$$\mathbf{x}'' - 5A\mathbf{x}' + 6A^2\mathbf{x} = \mathbf{0}$$



# Systems

$$\mathbf{x}'' - 5A\mathbf{x}' + 6A^2\mathbf{x} = \mathbf{0}$$

$$D^2\mathbf{x} - 5A D\mathbf{x} + 6A^2\mathbf{x} = \mathbf{0}$$

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$$(D^2 - 5AD + 6A^2)\mathbf{x} = \mathbf{0}$$

# Systems

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$$(D^2 - 5AD + 6A^2)\mathbf{x} = \mathbf{0}$$

$$(D - 2A)(D - 3A)\mathbf{x} = \mathbf{0}$$

# Systems

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$\mathbf{z}$

# Systems

$$(D - 2A)\mathbf{z} = \mathbf{0}$$

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$$\mathbf{z}' - 2A\mathbf{z} = \mathbf{0}$$

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$$\mathbf{z}' - 2A\mathbf{z} = \mathbf{0}$$

$$\mathbf{z} = e^{2At}\mathbf{C}$$

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# Systems

$$(D - 2A)\mathbf{z} = \mathbf{0}$$

$$\mathbf{z}' - 2A\mathbf{z} = \mathbf{0}$$

$$\mathbf{z} = e^{2At}\mathbf{C}$$

$$(D - 3A)\mathbf{x} = e^{2At}\mathbf{C}$$

$$\mathbf{x}' - 3A\mathbf{x} = e^{2At}\mathbf{C}$$

# Systems

$$e^{-3At} \mathbf{x}' - 3e^{-3At} \mathbf{x} = e^{-3At} e^{2At} \mathbf{C}$$

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$$e^{-3At} \mathbf{x}' - 3e^{-3At} \mathbf{x} = e^{-3At} e^{2At} \mathbf{C}$$

$$\left( e^{-3At} \mathbf{x} \right)' = e^{-At} \mathbf{C}$$

# Systems

$$e^{-3At} \mathbf{x}' - 3e^{-3At} \mathbf{x} = e^{-3At} e^{2At} \mathbf{C}$$

$$\left( e^{-3At} \mathbf{x} \right)' = e^{-At} \mathbf{C}$$

$$e^{-3At} \mathbf{x} = \int e^{-At} \mathbf{C} dt$$

# Systems

$$e^{-3At} \mathbf{x}' - 3e^{-3At} \mathbf{x} = e^{-3At} e^{2At} \mathbf{C}$$

$$\left( e^{-3At} \mathbf{x} \right)' = e^{-At} \mathbf{C}$$

$$e^{-3At} \mathbf{x} = \int e^{-At} \mathbf{C} dt$$

$$e^{-3At} \mathbf{x} = -A^{-1} e^{-At} \mathbf{C} + \mathbf{D}$$

# Systems

$$e^{-3At} \mathbf{x}' - 3e^{-3At} \mathbf{x} = e^{-3At} e^{2At} \mathbf{C}$$

$$\left( e^{-3At} \mathbf{x} \right)' = e^{-At} \mathbf{C}$$

$$e^{-3At} \mathbf{x} = \int e^{-At} \mathbf{C} dt$$

$$e^{-3At} \mathbf{x} = -A^{-1} e^{-At} \mathbf{C} + \mathbf{D}$$

$$\mathbf{x} = e^{3At} \left( -A^{-1} e^{-At} \mathbf{C} + \mathbf{D} \right)$$

# Systems

$$e^{-3At} \mathbf{x}' - 3e^{-3At} \mathbf{x} = e^{-3At} e^{2At} \mathbf{C}$$

$$\left( e^{-3At} \mathbf{x} \right)' = e^{-At} \mathbf{C}$$

$$e^{-3At} \mathbf{x} = \int e^{-At} \mathbf{C} dt$$

$$e^{-3At} \mathbf{x} = -A^{-1} e^{-At} \mathbf{C} + \mathbf{D}$$

$$\mathbf{x} = e^{3At} \left( -A^{-1} e^{-At} \mathbf{C} + \mathbf{D} \right)$$

$$\mathbf{x} = e^{2At} \left( -A^{-1} \mathbf{C} \right) + e^{3At} \mathbf{D}$$

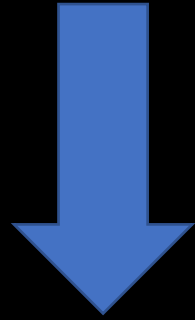
# Systems

$$\mathbf{x}'' - 5A\mathbf{x}' + 6A^2\mathbf{x} = \mathbf{0}$$



# Systems

$$\mathbf{x}'' - 5A\mathbf{x}' + 6A^2\mathbf{x} = \mathbf{0}$$



$$\mathbf{x} = e^{2At}\mathbf{C} + e^{3At}\mathbf{D}$$

# Remarks

- If  $A$  is not invertible, use Jordan form
- What if you had:

$$(D - 3A)(D - 2B)\mathbf{x} = \mathbf{0}$$

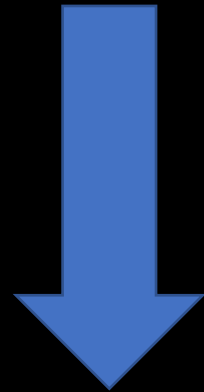
Tricky because matrix exponentials don't necessarily commute

# Matrix cosine

$$\mathbf{x}'' + A^2\mathbf{x} = \mathbf{0}$$

# Matrix cosine

$$\mathbf{x}'' + A^2 \mathbf{x} = \mathbf{0}$$



$$\mathbf{x} = \cos(At) \mathbf{C} + \sin(At) \mathbf{D}$$

PDE

$$u_{tt} = c^2 u_{xx}$$

PDE

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$$\frac{\partial}{\partial t} u = u_t$$

# PDE

$$u_{tt} = c^2 u_{xx}$$

$$\frac{\partial}{\partial t} u = u_t$$

$$\left(\frac{\partial}{\partial t}\right)^2 u = u_{tt}$$

# PDE

$$u_{tt} = c^2 u_{xx}$$

$$\frac{\partial}{\partial t} u = u_t$$

$$\frac{\partial}{\partial x} u = u_x$$

$$\left(\frac{\partial}{\partial t}\right)^2 u = u_{tt}$$

$$\left(\frac{\partial}{\partial x}\right)^2 u = u_{xx}$$



PDE

$$u_{tt} - c^2 u_{xx} = 0$$

# PDE

$$u_{ttt} - c^2 u_{xxx} = 0$$

$$\left[ \left( \frac{\partial}{\partial t} \right)^2 - c^2 \left( \frac{\partial}{\partial x} \right)^2 \right] u = 0$$

# PDE

$$u_{tt} - c^2 u_{xx} = 0$$

$$\left[ \left( \frac{\partial}{\partial t} \right)^2 - c^2 \left( \frac{\partial}{\partial x} \right)^2 \right] u = 0$$

$$\left[ \left( \frac{\partial}{\partial t} \right) - c \left( \frac{\partial}{\partial x} \right) \right] \left[ \left( \frac{\partial}{\partial t} \right) + c \left( \frac{\partial}{\partial x} \right) \right] u = 0$$

# PDE

$$u_{tt} - c^2 u_{xx} = 0$$

$$\left[ \left( \frac{\partial}{\partial t} \right)^2 - c^2 \left( \frac{\partial}{\partial x} \right)^2 \right] u = 0$$

$$\left[ \left( \frac{\partial}{\partial t} \right) - c \left( \frac{\partial}{\partial x} \right) \right] \underbrace{\left[ \left( \frac{\partial}{\partial t} \right) + c \left( \frac{\partial}{\partial x} \right) \right]}_v u = 0$$

$v$

**PDE**

$$\left[ \left( \frac{\partial}{\partial t} \right) - c \left( \frac{\partial}{\partial x} \right) \right] v = 0$$

**PDE**

$$\left[ \left( \frac{\partial}{\partial t} \right) - c \left( \frac{\partial}{\partial x} \right) \right] v = 0$$

$$v_t - c v_x = 0$$

**PDE**

$$\left[ \left( \frac{\partial}{\partial t} \right) - c \left( \frac{\partial}{\partial x} \right) \right] v = 0$$

$$v_t - c v_x = 0$$

$$v(x, t) = f(x + ct)$$

**PDE**

$$\left[ \left( \frac{\partial}{\partial t} \right) - c \left( \frac{\partial}{\partial x} \right) \right] v = 0$$

$$v_t - c v_x = 0$$

$$v(x, t) = f(x + ct)$$

$$\left[ \left( \frac{\partial}{\partial t} \right) + c \left( \frac{\partial}{\partial x} \right) \right] u = f(x + ct)$$



# PDE

$$\left[ \left( \frac{\partial}{\partial t} \right) - c \left( \frac{\partial}{\partial x} \right) \right] v = 0$$

$$v_t - c v_x = 0$$

$$v(x, t) = f(x + ct)$$

$$\left[ \left( \frac{\partial}{\partial t} \right) + c \left( \frac{\partial}{\partial x} \right) \right] u = f(x + ct)$$

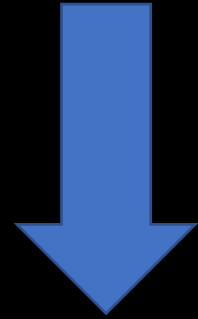
$$u(x, t) = F(x + ct) + G(x - ct)$$

# PDE

$$u_{tt} = c^2 u_{xx}$$

# PDE

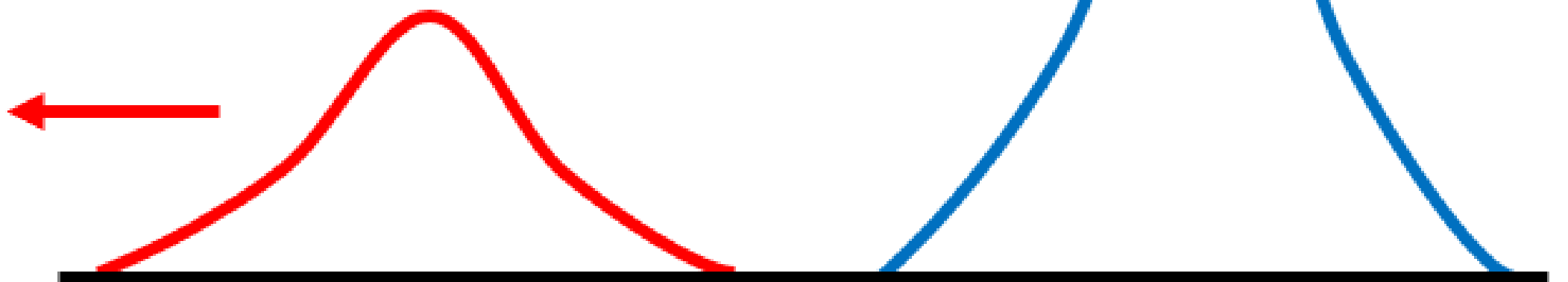
$$u_{tt} = c^2 u_{xx}$$

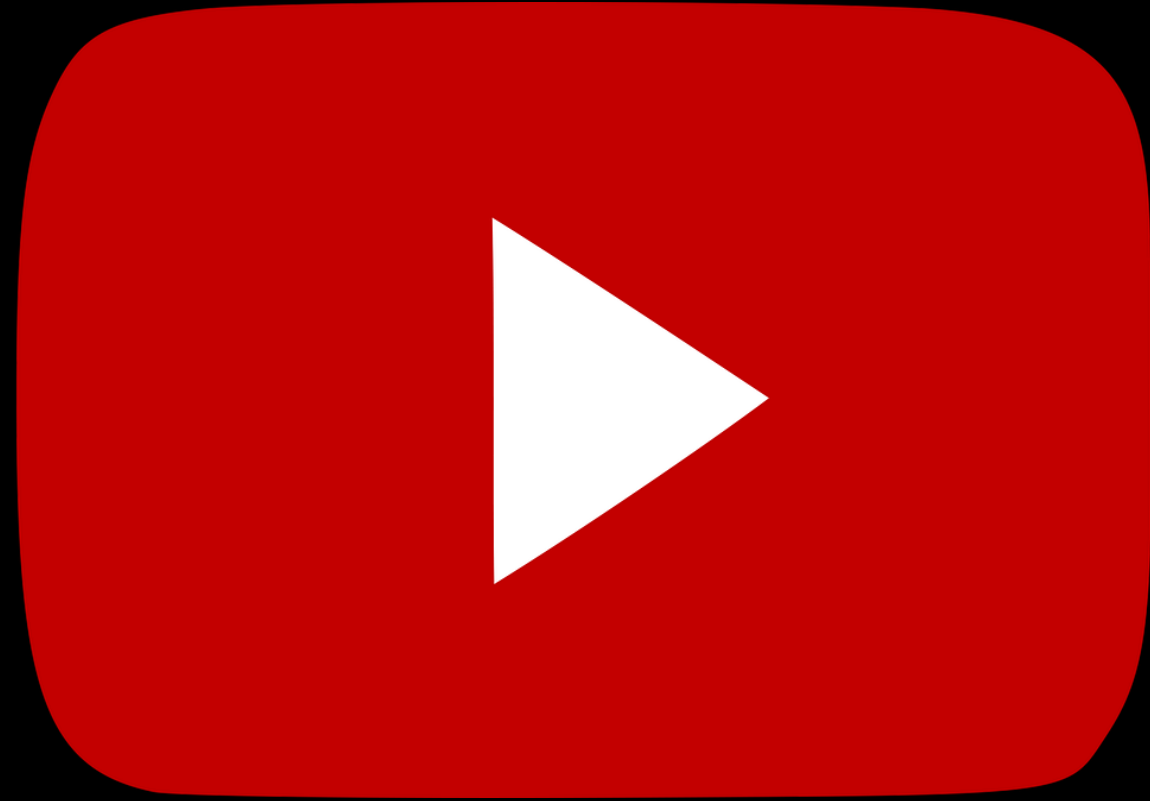


$$u(x, t) = F(x + ct) + G(x - ct)$$

$G(x - ct)$

$F(x + ct)$





Dr Peyam

Thank you!!!

