

*Problem 1.* Find the general solution on  $\mathbb{R}$  to the differential equation  $y'' - 2y' + y = e^t$ .

*Solution 1.* First of all note that the characteristic polynomial of the associated homogeneous equation  $y'' - 2y' + y = 0$  is  $r^2 - 2r + 1 = (r - 1)^2$ . Hence the general solution of the homogeneous equation is  $y_h = c_1 e^t + c_2 t e^t$ , where  $c_1$  and  $c_2$  are constants.

To find a particular solution to the non-homogeneous equation we use the method of undetermined coefficients to conclude that a solution must be of the form  $t^s A e^t$ . When  $s = 0, 1$  we see from above that we get solutions to the homogeneous equations and hence this will not work, thus we look at  $s = 2$ .

When  $s = 2$  we have  $y_p = A t^2 e^t$  hence  $y'_p = A t^2 e^t + 2A t e^t$  and  $y''_p = A t^2 e^t + 4A t e^t + 2A e^t$ . Therefore  $e^t = y''_p - 2y'_p + y_p = (A - 2A + A)t^2 e^t + (4A - 4A)t e^t + (2A)e^t = (2A)e^t$  and so  $A = 1/2$ . We then get the general solution for the non-homogeneous equation above as:

$$y = c_1 e^t + c_2 t e^t + \frac{1}{2} t^2 e^t.$$