

5.1. 2. $y'' + \lambda y = 0$, $y'(0) = 0$, $y'(l) = 0$

① $\lambda = 0$ $y'' = 0 \Rightarrow y = c_1 x + c_2$
 $y' = c_1$

$0 = y'(0) = c_1 \Rightarrow c_1 = 0.$

$\Rightarrow y = c_2$ is an eigenfn. w/ eigenvalue $\lambda = 0.$

② $\lambda < 0$. $y = c_1 \cosh \sqrt{-\lambda} x + c_2 \sinh \sqrt{-\lambda} x$

$y' = c_1 \sqrt{-\lambda} \sinh \sqrt{-\lambda} x + c_2 \sqrt{-\lambda} \cosh \sqrt{-\lambda} x.$

$\begin{cases} y'(0) = 0 \\ y'(l) = 0 \end{cases} \Rightarrow \begin{cases} c_2 \sqrt{-\lambda} = 0 \Rightarrow c_2 = 0 \\ c_1 \sqrt{-\lambda} \sinh \sqrt{-\lambda} l = 0 \Rightarrow c_1 = 0 \text{ since } \sinh z > 0 \text{ for } z > 0. \end{cases}$

③ $\lambda > 0$. $y = c_1 \cos \sqrt{\lambda} x + c_2 \sin \sqrt{\lambda} x.$

$y' = -c_1 \sqrt{\lambda} \sin \sqrt{\lambda} x + c_2 \sqrt{\lambda} \cos \sqrt{\lambda} x$

Boundary condition implies $\begin{cases} c_2 \sqrt{\lambda} = 0 \Rightarrow c_2 = 0 \\ -c_1 \sqrt{\lambda} \sin \sqrt{\lambda} l = 0 \end{cases} \Rightarrow \sqrt{\lambda} l = n\pi, n \in \mathbb{Z}$

$\Rightarrow \lambda = \frac{n^2 \pi^2}{l^2}.$

$\Rightarrow y_n = c_1 \cos \frac{n\pi}{l} x$ is an eigenfn w/ eigenvalue $\lambda = \frac{n^2 \pi^2}{l^2}.$

8. $y'' - 2y' + (1 + \lambda)y = 0$, $y(0) = 0$, $y(1) = 0$

$r^2 - 2r + (1 + \lambda) = 0.$

$r = \frac{2 \pm \sqrt{4 - 4(1 + \lambda)}}{2} = 1 \pm \sqrt{\frac{4\lambda}{2}}.$

① If $\lambda = 0$. $r = 1$. Then $y = c_1 e^t + c_2 t e^t.$

Boundary conditions $\Rightarrow \begin{cases} c_1 = 0 \\ c_2 \cdot e = 0 \Rightarrow c_2 = 0. \end{cases}$ So $y = 0.$

② $\lambda < 0$. $\Gamma = 1 \pm \frac{\sqrt{-4\lambda}}{2}$ is a real #.

$$\begin{aligned} &= 1 \pm \sqrt{-\lambda} \\ \text{Then } y &= c_1 e^{(1+\sqrt{-\lambda})t} + c_2 e^{(1-\sqrt{-\lambda})t} \end{aligned}$$

Boundary conditions implies $\begin{cases} 0 = y(0) = c_1 + c_2 \\ 0 = y(1) = c_1 e^{1+\sqrt{-\lambda}} + c_2 e^{1-\sqrt{-\lambda}} \end{cases}$

This has a set of nontrivial soln iff.

$$\det \begin{pmatrix} 1 & 1 \\ e^{1+\sqrt{-\lambda}} & e^{1-\sqrt{-\lambda}} \end{pmatrix} \neq 0 \Leftrightarrow e^{1-\sqrt{-\lambda}} - e^{1+\sqrt{-\lambda}} = 0$$

$$\Leftrightarrow 1-\sqrt{-\lambda} = 1+\sqrt{-\lambda} \Rightarrow \lambda \neq 0 \quad \begin{matrix} \text{we assumed} \\ (\lambda < 0) \end{matrix}$$

③ $\lambda > 0$. $\Gamma = 1 \pm \sqrt{\lambda} = 1 \pm \sqrt{\lambda} i$

$$\text{Then } y = \cancel{c_1 \cos((1+i\sqrt{\lambda})t) + c_2 \sin((1+i\sqrt{\lambda})t)} e^t (c_1 \cos \sqrt{\lambda} t + c_2 \sin \sqrt{\lambda} t)$$

$$\text{Boundary condition } \Rightarrow \begin{cases} 0 = y(0) = c_1 \\ 0 = y(1) = e \cdot c_2 \sin \sqrt{\lambda} \Rightarrow \sqrt{\lambda} = n\pi \Rightarrow \lambda = n^2 \pi^2 \end{cases}$$

So $y_n = e^t c_2 \sin n\pi t$ is a nontrivial soln if $\lambda = n^2 \pi^2$ for $n \in \mathbb{Z}$