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Equation Solution A.  $y_t - y_{t-1} = 0$   $y_t = c$  B.  $y_t - y_{t-1} = a$   $y_t = c + a \cdot 0 \cdot t$  C.  $y_t - y_{t-2} = 0$   $y_t = c + c \cdot 0 \cdot (-1)^t$  D.  $y_t - y_{t-2} = ?t$   $y_t = c + c \cdot 0 \cdot (-1)^t + ?t + ?t-2 + ?t-4 + \dots$  Answer: Substitute each



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solution  $y_t$  is the sum of

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(A1.8) and (A1.9),  $y_t = B_1 r^t [ \cos(t \cdot \omega + B_2) + i \sin(t \cdot \omega + B_2) ] + B_1 r^t [ \cos(t \cdot \omega + B_2) - i \sin(t \cdot \omega + B_2) ]$   
(A1.10) =  $2 \cdot B_1 r^t \cos(t \cdot \omega + B_2)$  Since  $B_1$  is arbitrary, the



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homogeneous solution can be written in terms of the arbitrary constants  $B_1$ ,  $B_2$ , and  $B_3$ .  
$$y(t) = B_1 e^{3t} + B_2 e^{-3t} + B_3 t \cos(t) \quad (A1.11)$$

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 $+ a_0 a_1 + a_0 (a_1)^2 + \dots +$   
 $a_0 (a_1)^{t-1} + (a_1)^t y_0$  Bill  
added the homogeneous and  
particular solutions to  
obtain:  $y_t = a_0 / (1 - a_1) +$   
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