

Cauchy Euler Homogeneous linear diff. eqⁿ →

$$a_n x^n \frac{d^n y}{dx^n} + a_{n-1} x^{n-1} \frac{d^{n-1} y}{dx^{n-1}} + \dots + a_0 y = \phi(x)$$

$a_0, a_1, a_2, \dots, a_n$ are constants.

Put $x = e^z$, $\log x = z$

$$x \frac{dy}{dx} = Dy$$

$$x^2 \frac{d^2 y}{dx^2} = D(D-1)y$$

$$x^3 \frac{d^3 y}{dx^3} = D(D-1)(D-2)y$$

eg. $x^2 y'' - 4xy' + 4y = 4x^2 - 6x^3$

$$D(D-1)y - 4Dy + 4y = 4e^{2z} - 6e^{3z}$$

$$(D^2 - 5D + 4)y = 4e^{2z} - 6e^{3z}$$

A.E. $m^2 - 5m + 4 = 0$

$$m = 1, 4$$

C.F. $C_1 e^z + C_2 e^{4z} = C_1 x + C_2 x^4$

P.I. $\frac{1}{(D^2 - 5D + 4)} (4e^{2z} - 6e^{3z})$

$$\frac{4e^{2z}}{(D^2 - 5D + 4)} + \frac{6e^{3z}}{(D^2 - 5D + 4)}$$

$$\frac{4e^{2z}}{4 - 10 + 4} - \frac{6e^{3z}}{9 - 15 + 4}$$

$$= -2e^{2z} + 3e^{3z} = -2x^2 + 3x^3$$

$$y = \text{C.F.} + \text{P.I.}$$

Q2. $(x^3 D^3 + x^2 D^2 - 2) y = x - \frac{1}{x^3}$

$$[D(D-1)(D-2) + D(D-1) - 2] y = e^z + e^{-3z}$$

$$(D^3 - 2D^2 + D - 2) y = e^z + e^{-3z}$$

A.E. $m^3 - 2m^2 + m - 2 = 0$

$$m^2(m-2) + 1(m-2) = 0$$

$$(m-2)(m^2+1) = 0$$

$$m = 2, \pm i$$

C.F. $C_1 e^{2z} + C_2 \cos z + C_3 \sin z$

P.I. $\frac{e^z}{D^3 - 2D^2 + D - 2} + \frac{e^{-3z}}{D^3 - 2D^2 + D - 2}$

$$\frac{e^z}{1 - 2 + 1 - 2} + \frac{e^{-3z}}{-27 - 2(9) - 3 - 2}$$

$$-\frac{e^z}{2} + \frac{e^{-3z}}{(-50)}$$

$$y = \text{C.F.} + \text{P.I.}$$

$$= C_1 e^{2z} + C_2 \cos z + C_3 \sin z - \frac{e^z}{2} - \frac{e^{-3z}}{50}$$

$$= C_1 x^2 + C_2 \cos(\log x) + C_3 \sin(\log x) - \frac{x}{2} - \frac{1}{50x^3}$$

ex. $(x^2 D^2 + x D + 1) y = \sin(\log x^2)$

⇒

$$\text{A.E. is } m^3 - 2m^2 + m - 2 = 0$$

$$\text{i.e. } (m-2)(m^2+1) = 0 \text{ i.e. } m=2,$$

$$\text{C.F.} = C_1 e^{2z} + C_2 \cos z + C_3 \sin z$$

$$\begin{aligned} \text{P.I.} &= \frac{1}{D_1^3 - 2D_1^2 + D_1 - 2} e^z + \frac{1}{D_1^3 - 2D_1^2 + D_1 - 2} e^{-3z} \\ &= \frac{1}{1-2+1-2} e^z + \frac{1}{-27-18-3-2} e^{-3z} \\ &= -\frac{e^z}{2} - \frac{1}{50} e^{-3z} \end{aligned}$$

∴

$$\begin{aligned} y &= C_1 e^{2z} + C_2 \cos z + C_3 \sin z - \frac{1}{2} e^z - \frac{1}{50} e^{-3z} \\ &= C_1 x^2 + C_2 \cos (\log x) + C_3 \sin (\log x) - \frac{1}{2} x - \frac{1}{50} \cdot \frac{1}{x^3} \end{aligned}$$

✓ **Example 49.** Solve $x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + y = \sin (\log x^2)$ (Nagpur University, Summer)

Solution. We have, $x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + y = \sin (\log x^2)$

Let $x = e^z$,

(1) becomes

so that $z = \log x$,

$$D = \frac{d}{dz}$$

$$D(D-1)y + Dy + y = \sin 2z \Rightarrow (D^2 + 1)y = \sin 2z$$

$$\text{A.E. is } m^2 + 1 = 0$$

$$\Rightarrow m = \pm i$$

$$\text{C.F.} = C_1 \cos z + C_2 \sin z$$

$$\text{P.I.} = \frac{1}{D^2 + 1} \sin 2z = \frac{1}{-4 + 1} \sin 2z = -\frac{1}{3} \sin 2z$$

Hence complete solution is

⇒

$$y = \text{C.F.} + \text{P.I.} = C_1 \cos z + C_2 \sin z - \frac{1}{3} \sin 2z$$

$$y = C_1 \cos (\log x) + C_2 \sin (\log x) - \frac{1}{3} \sin (\log x^2)$$

Example 50. Solve $x^3 \frac{d^3 y}{dx^3} + 3x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + y = x + \log x$

Solution. Putting $x = e^z$ or $z = \log x$ and denoting $\frac{d}{dz}$ by D the equation becomes

$$[D(D-1)(D-2) + 3D(D-1) + D + 1]y = e^z + z$$

$$\Rightarrow [D^3 + 1]y = e^z + z$$

$$\therefore \text{A.E. is } m^3 + 1 = 0$$

$$\Rightarrow (m+1)(m^2 - m + 1) = 0 \Rightarrow m = -1, \frac{1 \pm i\sqrt{3}}{2}$$

$$\text{C.F.} = C_1 e^{-z} + e^{\frac{1}{2}z} \left\{ C_2 \cos \frac{\sqrt{3}}{2} z + C_3 \sin \frac{\sqrt{3}}{2} z \right\}$$

$$\text{P.I.} = \frac{1}{D^3 + 1} \{e^z + z\}$$

$$= \frac{1}{D^3 + 1} e^z + \frac{1}{D^3 + 1} z = \frac{e^z}{1+1} + (1 + D^3)^{-1} z$$

$$= \frac{1}{2} e^z + (1 - D^3 + \dots) z = \frac{1}{2} e^z + z.$$

\therefore Complete solution is

$$y = C_1 e^{-z} + e^{\frac{z}{2}} \left\{ C_2 \cos \frac{\sqrt{3}}{2} z + C_3 \sin \frac{\sqrt{3}}{2} z \right\} + \frac{1}{2} e^z + z$$

$$\Rightarrow y = C_1 x^{-1} + \sqrt{x} \left\{ C_2 \cos \left(\frac{\sqrt{3}}{2} \log x \right) + C_3 \sin \left(\frac{\sqrt{3}}{2} \log x \right) \right\} + \frac{1}{2} x + \log x \quad \text{Ans.}$$

Example 51. Solve: $x^2 \frac{d^3 y}{dx^3} + 3x \frac{d^2 y}{dx^2} + \frac{dy}{dx} = x^2 \log x$ (Nagpur University, Summer 2003)

Solution. We have, $x^3 \frac{d^3 y}{dx^3} + 3x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} = x^3 \log x$

Let $x = e^z$ so that $z = \log x$, $D = \frac{d}{dz}$

The equation becomes after substitution

$$[D(D-1)(D-2) + 3D(D-1) + D]y = z e^{3z} \Rightarrow D^3 y = z e^{3z}$$

Auxiliary equation is $m^3 = 0 \Rightarrow m = 0, 0, 0$.

$$\text{C.F.} = C_1 + C_2 z + C_3 z^2 = C_1 + C_2 \log x + C_3 (\log x)^2$$

$$\text{P.I.} = \frac{1}{D^3} \cdot z e^{3z} = e^{3z} \cdot \frac{1}{(D+3)^3} \cdot z$$

$$= e^{3z} \frac{1}{27} \left(1 + \frac{D}{3} \right)^{-3} z = \frac{e^{3z}}{27} (1 - D) z = \frac{e^{3z}}{27} (z - 1) = \frac{x^3}{27} (\log x - 1)$$

$$\text{Complete solution is } y = C_1 + C_2 \log x + C_3 (\log x)^2 + \frac{x^3}{27} (\log x - 1) \quad \text{Ans.}$$