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Cauchy-Euler Equation:

$$(a_0 x^n D^n + a_1 x^{n-1} D^{n-1} + \dots + a_{n-1} x D + a_n) y = Q(x) \quad (1)$$

where a_0, a_1, \dots, a_n are constants.

Put $x = e^z$

$\log x = z$

$$\frac{1}{x} dx = dz \Rightarrow \frac{dz}{dx} = \frac{1}{x}$$

$$\text{Now } \frac{dy}{dx} = \frac{dy}{dz} \cdot \frac{dz}{dx} = \frac{1}{x} \frac{dy}{dz}$$

$$\text{let } \frac{d}{dx} = D, \quad \frac{d}{dz} = D_1$$

$$\Rightarrow x \frac{dy}{dx} = \frac{dy}{dz} \Rightarrow x D = D_1$$

$$\frac{d^2 y}{dx^2} = \frac{d}{dx} \left(\frac{1}{x} \frac{dy}{dz} \right) = -\frac{1}{x^2} \frac{dy}{dz} + \frac{1}{x} \frac{d}{dx} \left(\frac{dy}{dz} \right)$$

$$= -\frac{1}{x^2} \frac{dy}{dz} + \frac{1}{x} \frac{d}{dz} \left(\frac{dy}{dz} \right) \cdot \frac{dz}{dx}$$

$$= -\frac{1}{x^2} \frac{dy}{dz} + \frac{1}{x^2} \frac{d^2 y}{dz^2}$$

$$\Rightarrow x^2 \frac{d^2 y}{dx^2} = \frac{d^2 y}{dz^2} - \frac{dy}{dz}$$

$$\Rightarrow x^2 \frac{d^2 y}{dx^2} = x^2 D^2 = D_1^2 - D_1 = D_1(D_1 - 1)$$

Similarly $x^3 D^3 = D_1(D_1 - 1)(D_1 - 2)$

$$\vdots$$
$$x^n D^n = D_1(D_1 - 1)(D_1 - 2) \dots (D_1 - (n-1))$$

$$\text{So } (a_0 [D_1(D_1 - 1) \dots (D_1 - (n-1))] + a_1 \dots + a_{n-2} D_1(D_1 - 1) + a_{n-1} D_1 + a_n) y = Q(z) \quad (2)$$

So (2) becomes a linear diff. Eqnⁿ with constant coefficients.

In short; to solve

$$(a_0 x^n D^n + a_1 x^{n-1} D^{n-1} + \dots + a_{n-1} x D + a_n) y = Q(x) \quad (1)$$

(I) Put $x = e^z$ or $z = \log x$

(II) let $D = \frac{d}{dx}$ and $D_1 = \frac{d}{dz}$

Put $x D = D_1$, $x^2 D^2 = D_1(D_1 - 1)$, ..., $x^n D^n = D_1(D_1 - 1) \dots (D_1 - (n-1))$

(III) (i) becomes $f(D_1) y = Q(z) \quad (2)$

Solve (2) using methods discussed earlier.

and find Gen Solⁿ $y = \phi(z)$

Put $z = \log x$ in the final solⁿ.

Que
Solⁿ

$$x^2 y'' + x y' - 4y = 0$$

$$(x^2 D^2 + x D - 4) y = 0$$

Put $x D = D_1$, $x^2 D^2 = D_1(D_1 - 1)$

$$(D_1(D_1 - 1) + D_1 - 4) y = 0$$

$$\Rightarrow (D_1^2 - 4) y = 0$$

$$\Rightarrow \text{A.E. is } m^2 - 4 = 0$$

$$\Rightarrow m = \pm 2$$

$$y(z) = C_1 e^{2z} + C_2 e^{-2z}$$

$$\Rightarrow y(x) = C_1 x^2 + C_2 x^{-2} \quad (\because z = \log x \text{ or } x = e^z)$$

Que
Solⁿ

$$x^2 y'' + y = 3x^2$$

$$(x^2 D^2 + 1) y = 3x^2$$

Put $x = e^z$

and $x^2 D^2 = D_1(D_1 - 1)$

$$(D_1(D_1 - 1) + 1) y = 3e^{2z}$$

$$\Rightarrow (D_1^2 - D_1 + 1) y = 3e^{2z}$$

A.G $m^2 - m + 1 = 0$

$$\Rightarrow m = \frac{(1 \pm \sqrt{3}i)}{2}$$

$$y(z) = e^{z/2} \left[C_1 \cos\left(\frac{\sqrt{3}}{2} z\right) + C_2 \sin\left(\frac{\sqrt{3}}{2} z\right) \right]$$

P.I is $\frac{3e^{2z}}{D^2 - D + 1}$

$$\Rightarrow y_p(z) = \frac{3e^{2z}}{3} = e^{2z}$$

$$y(z) = y_c(z) + y_p(z)$$

Put $z = \log x$

$$y(x) = (x)^{1/2} \left[C_1 \cos\left(\frac{\sqrt{3}}{2} \log x\right) + C_2 \sin\left(\frac{\sqrt{3}}{2} \log x\right) \right] + x^2.$$

Que

$$x^2 y'' + 5xy' + 4y = x \log x.$$

Que

$$(x^4 D^3 + 2x^3 D^2 - x^2 D + x) y = 1.$$

Que

$$x^3 y''' + 2xy' - 2y = x^2 \log x + 3x.$$