

Hi everyone ☺ !

Ex1 : Euler diff. equations

$$\left\{ \begin{array}{l} 1.1 \quad x^2 y'' - 15xy' + 66y = 0 \\ 1.2 \quad x^2 y'' - 4xy' + 6y = 0 \end{array} \right.$$

He

Tips characteristic polynomial $\lambda^2 + 2\lambda + 2 = 0$ for ex
Find the roots

Ⓘ

real roots
 λ_1, λ_2

$x^{\lambda_1}, x^{\lambda_2}$

general sol: $y = C_1 x^{\lambda_1} + C_2 x^{\lambda_2}$

Ⓡ

conjugate
complex
roots

basis $x^{\frac{1-a}{2}} \begin{matrix} \cos(\omega \ln x) \\ \sin \end{matrix}$

$$\lambda_{1,2} = \frac{1-a}{2} \pm i\omega$$

general sol: $y = x^{\frac{1-a}{2}} \left(C_1 \cos(\omega \ln x) + C_2 \sin(\omega \ln x) \right)$

$$1.2 \quad x^2 y'' - 4xy' + 6y = 0$$

$$y = \lambda(x)$$

$$x^2 \lambda(\lambda-1) x^{\lambda-2} - 4x \lambda x^{\lambda-1} + 6x^\lambda = 0$$

$$\lambda(\lambda-1) x^\lambda - 4\lambda x^\lambda + 6x^\lambda = 0 \quad \text{develop } x^\lambda \text{ in factor}$$

$$\hookrightarrow \text{polynomial} \quad \lambda^2 + (-4-1)\lambda + 6 = 0$$

$$\lambda_{1/2} = \frac{5 \pm \sqrt{25 - 4 \cdot 6}}{2} = \frac{5 \pm 1}{2}$$

$$\lambda_1 = 3 \quad \lambda_2 = 2$$

$$y(x) = \underset{\substack{| \\ \text{cte}}}{C_1} x^3 + C_2 x^2$$

$$1.1 \quad x^2 y'' - 15xy' + 66y = 0$$

$$\lambda(\lambda-1) x^\lambda - 15\lambda x^\lambda + 66x^\lambda$$

$$= x^\lambda \left(\underbrace{\lambda^2 + (-1-15)\lambda + 66}_{\text{roots?}} \right) = 0$$

$$\lambda_{1/2} = 8 \pm \sqrt{2} i \quad \text{conjugate complex}$$

$$y(x) = C_1 x^8 \cos(\sqrt{2} \ln x) + C_2 x^8 \sin(\sqrt{2} \ln x)$$

Ex 2

Substitution

$$xy'' - y' + 4x^3y = 0$$

substitute $x = t^k$ $k \in \mathbb{Z} \setminus \{0, 1\}$
new ODE with constant coefficients

$y(x)$

$$\hookrightarrow x = t^k$$

$$\bullet \frac{dx}{dt} = k t^{k-1}$$

$$\bullet \frac{dy}{dx} = \frac{dy}{dt} \frac{1}{\frac{dx}{dt}} = \ddot{y} \frac{1}{k t^{k-1}} = \dot{y} \frac{1}{k} t^{1-k}$$

$$\begin{aligned} \bullet \frac{d^2y}{dx^2} &= \frac{dy'}{dt} \frac{1}{\frac{dx}{dt}} = \frac{1}{k} \left(\ddot{y} t^{1-k} + (1-k) \dot{y} t^{-k} \right) \frac{1}{k} t^{1-k} \\ &= \frac{1}{k^2} \left(\ddot{y} t^{2-2k} + (1-k) \dot{y} t^{1-2k} \right) \end{aligned}$$

$$t^k \frac{1}{k^2} \left(\ddot{y} t^{2-2k} + (1-k) \dot{y} t^{1-2k} \right) - \dot{y} \frac{1}{k} t^{1-k} + 4 t^{3k} y = 0$$

$$\frac{1}{k^2} \ddot{y} t^{2-k} + \frac{1-k}{k^2} \dot{y} t^{1-k} - \dot{y} \frac{1}{k} t^{1-k} + 4 t^{3k} y = 0$$

replace $k = \frac{1}{2}$ so \ddot{y} gets constant

$$k = \frac{1}{2}$$

$$\frac{1}{(1/2)^2} \ddot{y} t^{3/2} + \frac{(1-1/2)}{(1/2)^2} \dot{y} \sqrt{t} - 2 \dot{y} \sqrt{t} + 4 t^{3/2} y = 0$$

$$4 \ddot{y} t^{3/2} + 2 \dot{y} \sqrt{t} - 2 \dot{y} \sqrt{t} + 4 t^{3/2} y = 0$$

$$\ddot{y} + y = 0$$

$$\hookrightarrow \text{general sol } y(t) = A \cos t + B \sin t$$

$$\hookrightarrow \text{back-substitution } t = x^2 \quad (k = 1/2)$$

$$y(x) = A \cos x^2 + B \sin x^2$$

Wronskian?

Ex3

$$y''(x) - 3y'(x) + 2y(x) = 4x^2$$

1

particular solution $y_0(x) = ax^2 + bx + c$

① homogeneous equation $y'' - 3y' + 2y = 0$ roots
 $r^2 - 3r + 2 = 0 \quad r_1 = 1 \mid r_2 = 2$

general sol $y(x) = C_1 e^x + C_2 e^{2x}$

② $y_0 = ax^2 + bx + c \Rightarrow y_0' = 2ax + b \Rightarrow y_0'' = 2a$

$$y_0'' - 3y_0' + 2y_0 = 2ax^2 + (2b - 6a)x + 2c - 3b + 2a = 4x^2$$

$$\left\{ \begin{array}{lcl} 2a & = & 4 \\ 2b - 6a & = & 0 \\ 2c - 3b + 2a & = & 0 \end{array} \right. \Rightarrow \begin{array}{l} a = 2 \\ b = 6 \\ c = 7 \end{array}$$

general sol

$$y(x) = C_1 e^x + C_2 e^{2x} + 2x^2 + 6x + 7$$