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Title: On Second Order Linear Homogeneous Differential Equations

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Abstract: In this thesis, we will address the problem of finding closed form solutions of a second order linear homogeneous differential equation. The content of this thesis is based on the paper by Jerald J. Kovacic[?]. In that paper, Kovacic develops an algorithm to determine whether or not a given second order linear homogeneous differential equation defined over $C(x)$, the field of rational functions in one variable x defined over the field of complex numbers, admits two linearly independent closed form solutions. The algorithm is implemented successfully in computer algebra systems and presently available in MAPLE and MACSYMA. The rest of the thesis is arranged as follows. In chapter 2, we provide basic definitions and terminologies from differential algebra and from the Galois theory of linear differential equations. Then, we reduce the problem of finding closed form solutions of second order homogeneous linear differential equations to the problem of finding such solutions for equations of the kind $y'' = ry$, where $r \in C(x)$. The latter has the added advantage that its differential Galois group can be identified with an algebraic subgroup of $SL(2; C)$. In chapter 3 we prove the Lie-Kolchin Theorem and classify the algebraic subgroups (up to conjugation) of $SL(2; C)$ into 4 distinct classes. In chapter 4, we use the classification of the Galois group of the differential equation $y'' = ry$, where $r \in C(x)$, and obtain conditions that the poles of r must satisfy. In Chapter 5, we study the algorithm in detail and in Chapter 6 we provide several examples to illustrate how the algorithm works. In Chapter 7, we study the proof of correctness of the algorithm.


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