

§ 4.2 Reduction of order (only on Quiz 4)

Homogeneous linear 2nd order DE:

$$a_2(x)y'' + a_1(x)y' + a_0(x)y = 0 \quad (1)$$

We saw in § 4.1.2 that the general solution to this DE is a linear combination

$$y = c_1 y_1 + c_2 y_2,$$

where y_1 and y_2 are linearly independent, i.e. they form a fundamental set of solutions to the DE.

Problem: Given y_1 , find y_2 .

Step 1: Put into standard form by dividing by $a_2(x)$.

$$P(x) = \frac{a_1(x)}{a_2(x)}$$

$$Q(x) = \frac{a_0(x)}{a_2(x)}$$

$$y'' + P(x)y' + Q(x)y = 0 \quad (3)$$

where $P(x)$, $Q(x)$ are continuous on some interval.

$$y_1(x) \neq 0 \\ \forall x \in I$$

Step 1: Given y_1 , to find $y_2(x)$:

$$y_2 = y_1(x) \int \frac{e^{-\int P(x) dx}}{y_1^2(x)} dx$$

Example 2:

$y_1(x) = x^{-1}$ is a solution to the H L D E

$2x^2 y'' + 3xy' - y = 0, x > 0$. Find a fundamental set of solutions to the D E and the general solution.

Step 1: Standard form:

$$y'' + \frac{3}{2x} y' - \frac{1}{2x^2} y = 0$$

$$y'' + P(x) y' + Q(x) y = 0$$

$$\text{so } P(x) = \frac{3}{2x}.$$

Step 2: Find $y_2(x)$. See next page.

$$y_2(x) = x^{-1} \int \frac{e^{-\int \frac{3}{2x} dx}}{(x^{-1})^2} dx$$

, $x > 0$

$$= x^{-1} \int \frac{e^{-\frac{3}{2} \ln x}}{x^{-2}} dx$$

, $x > 0$

$$= x^{-1} \int \frac{e^{\ln x^{-3/2}}}{x^{-2}} dx$$

$$= x^{-1} \int \frac{x^{-3/2}}{x^{-2}} dx$$

$$= x^{-1} \int x^{\frac{1}{2}} dx$$

$$= x^{-1} \cdot \frac{2}{3} x^{3/2} + C$$

$$= \frac{2}{3} x^{1/2}$$

|| Assume $C = 0$

Fundamental Set $\{x^{-1}, x^{1/2}\}$

General Solution :

$$y = c_1 x^{-1} + c_2 x^{1/2}$$