

Lecture 18

Recall: Euler eqn: $t^2 y'' + aty' + by = 0$
for a, b constants

Ex: $t^2 y''(t) + 3ty'(t) + 4y(t) = 0$, $t < 0$.

Recall: last time, ansatz $y(t) = t^r$
but $t^r = e^{r \ln(t)}$ \leftarrow only makes sense for $t > 0$.
So t^r ill-defined for $t < 0$.

Idea: Put $s = -t$.
ODE becomes:

$$(-s)^2 y''(-s) + 3(-s)y'(-s) + 4y(-s) = 0$$
$$s > 0.$$

Put $z(t) = y(-t)$.
Then $z'(t) = -y'(-t)$, $z''(t) = y''(-t)$.

So ODE becomes

$$s^2 z''(s) + 3s z'(s) + 4z(s) = 0, \quad s > 0$$

just an Euler eqn like in
last lecture!

$$\begin{aligned} r^2 + 2r + 4 &= 0 \\ \Rightarrow r &= \frac{-2 \pm \sqrt{4-16}}{2} \\ &= \frac{-2 \pm i2\sqrt{3}}{2} = -1 \pm i\sqrt{3} \end{aligned}$$

So, have two solutions

$$z_1(s) = s^{-1} \cos(\sqrt{3} \ln(s))$$

$$z_2(s) = s^{-1} \sin(\sqrt{3} \ln(s)).$$

Note: If $z(s) = z_1(s)$, then

$$y(t) = z(-t) = (-t)^{-1} \cos(\sqrt{3} \ln(-t)). \quad y(t) = z(-t) = (-t)^{-1} \sin(\sqrt{3} \ln(-t))$$

So can solve as before:

$$\text{ansatz } z(s) = s^r$$

well-defined
since $s > 0$

$$\begin{aligned} \rightarrow \text{plug in: } s^r (r(r-1) + 3r + 4) &= 0 \\ \Rightarrow r(r-1) + 3r + 4 &= 0. \end{aligned}$$

$$\begin{aligned} \xrightarrow{\text{two cpx solutions:}} \quad & -1 + i\sqrt{3} \quad s^{-1 - i\sqrt{3}} \\ \xrightarrow{s} \quad & \end{aligned}$$

Two real-valued solutions:

$$z_1(s) = s^{-1} \cos(\sqrt{3} \ln(s))$$

$$z_2(s) = s^{-1} \sin(\sqrt{3} \ln(s))$$

recall: $t^{\alpha+i\beta} = t^\alpha e^{i\beta \ln(t)}$

$$\begin{aligned} &= t^\alpha e^{i\beta \ln(t)} \\ &= t^\alpha (\cos(\beta \ln(t)) + i \sin(\beta \ln(t))) \end{aligned}$$
$$\rightarrow t^{\alpha \cos(\beta \ln(t))} \text{ and } t^{\alpha \sin(\beta \ln(t))}$$

Similarly, if $z(s) = z_2(s)$, then

$$y(t) = z(-t) = (-t)^{-1} \sin(\sqrt{3} \ln(-t))$$

Conclude: For $t < 0$, have solns
 $(-t)^{\frac{1}{2}} \cos(\sqrt{3} \ln(-t))$ and $(-t)^{\frac{1}{2}} \sin(\sqrt{3} \ln(-t))$

(Since $|t| = t$ for $t > 0$,
 $|t| = -t$ for $t < 0$)

In fact, shows that:

$$C_1(|t|)^{\frac{1}{2}} \cos(\sqrt{3} \ln|t|) + C_2|t|^{\frac{1}{2}} \sin(\sqrt{3} \ln|t|)$$

is a valid solution for any $t \neq 0$

Pm/c. Since our ODE is linear,
 $\frac{g(t)}{y(t)} = 0$ is a solution

If $f(x) = |x|$, $f'(x) = \begin{cases} -1 & \text{for } x < 0 \\ +1 & \text{for } x > 0 \end{cases}$

Ex: $(t-\pi)^2 y''(t) + 5(t-\pi)y'(t) + 4y(t) = 0$, $t > \pi$

Singular pts? $t = \pi$.

Put $s = t - \pi$. ($t = s + \pi$)

ODE becomes $s^2 z''(s + \pi) + 5s z'(s + \pi) + 4z(s + \pi) = 0$,
 $s > 0$.

Q: How can this be a soln to
ODE if not differentiable
at $t = 0$.

Put $z(s) = y(s + \pi)$.
 $z'(s) = y'(s + \pi)$, $z''(s) = y''(s + \pi)$.
→ get $s^2 z''(s) + 5s z'(s) + 4z(s) = 0$,
 $s > 0$
⇒ Euler equation!

Proceed as before: $\text{ansatz } z(s) = s^r$
 $\rightarrow \text{initial eqn: } r(r-1) + Sr + 4 = 0$
 $\rightarrow r^2 + 4r + 4 = 0$
 $(r+2)^2 = 0$
 $\rightarrow r_1 = r_2 = -2.$

So $z(s) = C_1 \ln(s)^2 + C_2 \ln(s)^2 \ln(s)$
 valid soln for all $s \neq 0$

Recall: $P(t)y''(t) + Q(t)y'(t) + R(t)y(t) = 0$
 $\rightarrow y''(t) + p(t)y'(t) + q(t)y(t) = 0$
 for $p(t) = Q(t)/P(t)$, $q(t) = R(t)/P(t)$

$t=t_0$ is an ordinary pt if $p(t)$ and $q(t)$ are analytic at $t=t_0$.

Otherwise it's a singular pt. $t=t_0$

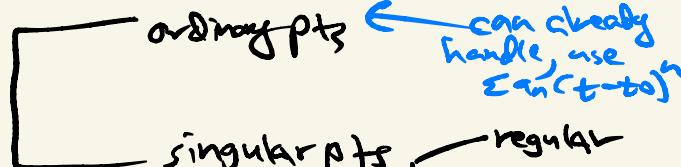
$$(t-t_0)^2$$

won't cover

So general soln to orig ODE is:
 $y(t) = z(t-\pi) = C_1(t-\pi)^2 + C_2(t-\pi) \ln(t-\pi)$
 valid for $t \neq \pi$.

Note: In general, if y_1, y_2 are solns to $t^2y'' + \alpha t^2y' + \beta y = 0$ for $t > 0$, then $y_1(t\pi)$ and $y_2(t\pi)$ are solns valid for all $t \neq 0$.

Def: A singular pt t_0 is regular if $t, p(t)$ and $t^2 q(t)$ are analytic at $t=t_0$.
 Otherwise, it's an irregular sing pt.



won't cover

Ex: $t^2 y'' + \alpha t y' + \beta y = 0$.

$t=0$ is a regular sing pt.

$t p(t) = \frac{\alpha t}{t^2} \cdot t$ $t^2 q(t) = \frac{\beta}{t^2} \cdot t^2$

α β

constant, hence analytic for all t

Ex: $t^{2.1} y'' + \alpha t y' + \beta y = 0$

$t=0$ is an irregular pt.

Ex: $t^{100} y'' + 5t y' + 10t^5 y = 0$

$t=0$ is an irregular sing pt.

Write as: $y'' + \frac{5}{t^{99}} y' + \frac{10}{t^{95}} y = 0$

$t p(t) = \frac{5}{t^{98}}$ $t^2 q(t) = \frac{10}{t^{93}}$

not analytic at $t=0$

Ex: $t^2 y'' + 5t y' + (\cos(t) + t^7) y = 0$

$t=0$ is a regular singular pt.