

Very Important Topic

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Euler's equation

Order 2: $ax^2y'' + bxy' + cy = 0$.

Procedure: Put $v = \ln x$

Then $\frac{dy}{dx} = \frac{dy}{dv} \cdot \frac{dv}{dx}$ (Chain rule)

$$\Rightarrow \frac{dy}{dx} = \frac{1}{x} \frac{dy}{dv}$$

$$\Rightarrow x \frac{dy}{dx} = \frac{dy}{dv} \quad \text{--- (1)}$$

Differentiating again w.r.t x ,

$$x \frac{d^2y}{dx^2} + \frac{dy}{dx} = \frac{d^2y}{dv^2} \cdot \frac{dv}{dx}$$

$$\Rightarrow x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} = \frac{d^2y}{dv^2}$$

$$\Rightarrow x^2 \frac{d^2y}{dx^2} = \frac{d^2y}{dv^2} - \frac{dy}{dv} \quad \text{--- (2)} \quad \text{(using (1))}$$

$$\therefore x \frac{dy}{dx} = Dy \quad \left. \begin{array}{l} \\ \end{array} \right\} \text{where } D \equiv \frac{d}{dv}$$

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

Order 3: $ax^3y''' + b^2x^2y'' + cxy' + ey = 0$

Proceeding as in Order 2,
 $x^2y' = Dy$ & $x^3y''' = D(D-1)(D-2)y$
 $x^2y'' = D(D-1)y$ where $D \equiv \frac{d}{dv}$

Examples

$$(1) \quad x^2 y'' + xy' + 9y = 0.$$

Put $v = \ln x$

$$\text{Then } \left. \begin{aligned} xy' &= Dy \\ x^2 y'' &= D(D-1)y \end{aligned} \right\} \text{ where } D = \frac{d}{dv}.$$

The eqⁿ becomes

$$D(D-1)y + Dy + 9y = 0$$

$$\Rightarrow (D^2 - D + D + 9)y = 0$$

$$\Rightarrow (D^2 + 9)y = 0$$

$$\Rightarrow \frac{d^2 y}{dv^2} + 9y = 0 \quad (\text{L.D.E with C.C.})$$

A.E.

$$x^2 + 9 = 0 \Rightarrow x = \pm 3i$$

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$$\Rightarrow y = C_1 \cos 3v + C_2 \sin 3v$$

$$\Rightarrow y = C_1 \cos(3 \ln x) + C_2 \sin(3 \ln x)$$

is the solution.

② $x^3 y''' - 3x^2 y'' + xy' = 0.$

Put $v = \ln x$. Then the eqⁿ becomes

$$(D(D-1)(D-2) - 3D(D-1) + D)y = 0.$$

$$\Rightarrow ((D^2 - D)(D-2) - 3D^2 + 3D + D)y = 0$$

$$\Rightarrow (D^3 - 2D^2 - D^2 + 2D - 3D^2 + 3D + D)y = 0$$

$$\Rightarrow (D^3 - 6D^2 + 6D)y = 0.$$

A.E.: $x^3 - 6x^2 + 6x = 0$

$$\Rightarrow x = 0, \quad x^2 - 6x + 6 = 0$$

$$\Rightarrow x = 0, \quad x = 3 \pm \sqrt{3}$$

$$\therefore y = C_1 + C_2 e^{(3+\sqrt{3})v} + C_3 e^{(3-\sqrt{3})v}$$

$$\Rightarrow y = C_1 + C_2 x^{(3+\sqrt{3})} + C_3 x^{(3-\sqrt{3})}$$

$$\Rightarrow y = C_1 + x^3 (C_2 x^{\sqrt{3}} + C_3 x^{-\sqrt{3}}) \text{ is the required solution}$$

Assignment :

Ex 2.1 → Q52-55
Ex 2.3 → Q52-58

at if $x > 0$,
Eq. (22) into

(23)

and r_2 of
and distinct,

Make the substitution $v = \ln x$ of Problem 51 to find general solutions (for $x > 0$) of the Euler equations in Problems 52–56.

52. $x^2 y'' + xy' - y = 0$

53. $x^2 y'' + 2xy' - 12y = 0$

54. $4x^2 y'' + 8xy' - 3y = 0$

55. $x^2 y'' + xy' = 0$

56. $x^2 y'' - 3xy' + 4y = 0$

$y_2(x)$ in Problem 50.

51. According to Problem 51 in Section 2.1, the substitution $v = \ln x$ ($x > 0$) transforms the second-order Euler equation $ax^2y'' + bxy' + cy = 0$ to a constant-coefficient homogeneous linear equation. Show similarly that this same substitution transforms the third-order Euler equation

$$ax^3y''' + bx^2y'' + cxy' + dy = 0$$

(where a, b, c, d are constants) into the constant-coefficient equation

$$a \frac{d^3y}{dv^3} + (b - 3a) \frac{d^2y}{dv^2} + (c - b + 2a) \frac{dy}{dv} + dy = 0.$$

Make the substitution $v = \ln x$ of Problem 51 to find general solutions (for $x > 0$) of the Euler equations in Problems 52 through 58.

- 52. $x^2y'' + xy' + 9y = 0$
- 53. $x^2y'' + 7xy' + 25y = 0$
- 54. $x^3y''' + 6x^2y'' + 4xy' = 0$
- 55. $x^3y''' - x^2y'' + xy' = 0$
- 56. $x^3y''' + 3x^2y'' + xy' = 0$
- 57. $x^3y''' - 3x^2y'' + xy' = 0$
- 58. $x^2y''' + 6x^2y'' + 7xy' + y = 0$