

Last time: Euler - Cauchy.

$$x^2 y'' + a x y' + b y = 0$$

Look for solutions of type $y = x^m$

Char. Eq.

$$m^2 + (a-1)m + b = 0$$

Case 1

two distinct real roots $m_1 \neq m_2$

$$y = C_1 x^{m_1} + C_2 x^{m_2}$$

Case 2

Double real root. $m_1 = m_2 = m$

$$y = C_1 x^m + C_2 x^m \ln x$$

Case 3

Two complex conjugate roots: $\alpha + i\beta$; $\alpha - i\beta$

$$y = C_1 x^\alpha \cos(\beta \ln x) + C_2 x^\alpha \sin(\beta \ln x)$$

Ex 3 / $x^2 y'' - 3x y' + 20y = 0$, $x > 0$, $y(1) = 1$
 $y'(1) = 10$

Sol Euler-Cauchy with $a = -3$, $b = 20$

The Char. eq. is $m^2 + (a-1)m + b = 0 \Leftrightarrow$

$$m^2 - 4m + 20 = 0$$

$$m = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} = \frac{4 \pm \sqrt{(-4)^2 - 4(1)(20)}}{2} = \frac{4 \pm \sqrt{-64}}{2} = \frac{4 \pm \sqrt{64}i}{2}$$

$m = 2 \pm 4i$: 2 complex conjugate roots

$$y_1 = x^2 \cos(4 \ln x), \quad y_2 = x^2 \sin(4 \ln x)$$

is a basis of solutions

The General solution is

$$y = C_1 x^2 \cos(4 \ln x) + C_2 x^2 \sin(4 \ln x)$$

$$y' = 2C_1 x \cos(4 \ln x) - C_1 x^2 \sin(4 \ln x) \cdot \frac{4}{x} \\ + 2C_2 x \sin(4 \ln x) + C_2 x^2 \cos(4 \ln x) \cdot \frac{4}{x}$$

$$y(1) = 1 = C_1$$

$$y'(1) = 10 = 2C_1 + 4C_2$$

$$10 = 2 + 4C_2$$

$$8 = 4C_2$$

$$C_2 = 2$$

The solution to the IVP is

$$y = x^2 \cos(4 \ln x) + 2x^2 \sin(4 \ln x)$$

Finished chapter