



Homogeneous differential equations with variable coefficient.

Euler form
or
Cauchy's form

Legendre's form.
(ax+b) form.

An equation of the form $ax^n D^n + a_1 x^{n-1} D^{n-1} + \dots + a_{n-1} x D + a_n y = x$, where $a_0, a_1, \dots, a_n$ are constant and 'x' is a function is called Euler homogeneous linear eqn.

Rule:

$$x = e^t \text{ (or) } t = \log x, \left(\frac{r}{w} \right) = s, \quad x \frac{dy}{dx} = \left(\frac{r}{w} \right) y$$

$$\frac{x dy}{dx} = x D y = \theta y$$

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



SNS COLLEGE OF TECHNOLOGY

(An Autonomous Institution)

Coimbatore-641035.



UNIT-II ORDINARY DIFFERENTIAL EQUATIONS

Homo.Lin.Eqns.of Euler's type

Solve $x^2 \frac{d^2 y}{dx^2} + 4x \frac{dy}{dx} + 2y = x^2 + \frac{1}{x^2}$

$$x^2 \frac{d^2 y}{dx^2} + 4x \frac{dy}{dx} + 2y = x^2 + \frac{1}{x^2}$$

$$x^2 D^2 y + 4x D y + 2y = x^2 + \frac{1}{x^2}$$

$$(x^2 D^2 + 4x D + 2)y = x^2 + \frac{1}{x^2}$$

$x = e^t$ (or) $t = \log x$

$$x^2 D^2 y = \theta(\theta-1)y$$

$$= \theta^2 - \theta$$

$$x D y = \theta$$

$$(\theta^2 - \theta + 4\theta + 2)y = e^{2t} + e^{-2t}$$

$$(\theta^2 + 3\theta + 2)y = e^{2t} + e^{-2t}$$

The A.E. is $m^2 + 3m + 2 = 0$

$$(m+1)(m+2) = 0$$

$m = -1, m = -2$

The C.F. is $Ae^{-x} + Be^{-2x}$

P.I. = $\frac{1}{\theta^2 + 3\theta + 2} (x^2 + \frac{1}{x^2})$ [$\theta = a = 2$]

$$= \frac{1}{(2)^2 + 3(2) + 2} x^2$$

P.I. = $\frac{1}{12} e^{2t}$

P.I. = $\frac{1}{\theta^2 + 3\theta + 2} e^{-2t}$ [$\theta = a = -2$]

$$= \frac{1}{(-2)^2 + 3(-2) + 2} e^{-2t}$$

$$= \frac{1}{-1} e^{-2t} = -e^{-2t}$$



$$\begin{aligned}
 &= \frac{t}{-1} e^{-2t} \Rightarrow -te^{-2t} \\
 P.I &= P.I_1 + P.I_2 \\
 &= \frac{1}{2} e^{2t} - te^{-2t} \\
 &= \frac{(t)^2}{12} - \frac{t}{(et)^2} \\
 P.I &= \frac{x^2}{12} - \frac{\log x}{x^2} \\
 y &= C.F + P.I \\
 &= Ae^{-x} + Be^{-2x} + \frac{x^2}{12} - \frac{\log x}{x^2}
 \end{aligned}$$