

3.6 Variation of Parameters

Solve $y'' - 2y' + y = e^t \ln(t)$

1) Find homogeneous solutions: Solve $y'' - 2y' + y = 0$

Guess: $y = e^{rt}$, then $y' = re^{rt}$, $y'' = r^2 e^{rt}$, and

$$r^2 e^{rt} - 2re^{rt} + e^{rt} = 0 \implies r^2 - 2r + 1 = 0$$

$(r - 1)^2 = 0$, and hence $r = 1$

General homogeneous solution: $y = c_1 e^t + c_2 t e^t$

since have two linearly independent solutions: $\{e^t, t e^t\}$

2.) Find a non-homogeneous solution:

Sect. 3.5 method: Educated guess $y = c_1 e^t + c_2 t e^t + y(t)$

Sect. 3.6: Guess $y = u_1(t)e^t + u_2(t)te^t$ and solve for u_1 and u_2

$$u_1(t) = \int \begin{vmatrix} 0 & \phi_2 \\ 1 & \phi_2' \end{vmatrix} g(t) dt = - \int \frac{\phi_2(t)g(t)}{W(\phi_1, \phi_2)} dt = - \int \frac{(te^t)(e^t \ln(t))}{e^{2t}} dt$$

$$= - \int t \ln(t) dt = - \left[\frac{t^2 \ln(t)}{2} - \int \frac{t^2}{2} dt \right] = - \frac{t^2 \ln(t)}{2} + \frac{t^3}{6}$$

$$u_2(t) = \int \begin{vmatrix} \phi_1 & 0 \\ \phi_1' & 1 \end{vmatrix} g(t) dt = \int \frac{\phi_1(t)g(t)}{W(\phi_1, \phi_2)} dt = \int \frac{(e^t)(e^t \ln(t))}{e^{2t}} dt$$

$$= \int \ln(t) dt = t \ln(t) - t$$

$$W(\phi_1, \phi_2) = \begin{vmatrix} \phi_1 & \phi_2 \\ \phi_1' & \phi_2' \end{vmatrix} = \begin{vmatrix} e^t & te^t \\ e^t & e^t + te^t \end{vmatrix}$$

$$u = \ln(t) \quad dv = t dt$$

$$du = \frac{dt}{t} \quad v = \frac{t^2}{2}$$

General solution: $y = c_1 e^t + c_2 t e^t + \left(-\frac{t^2 \ln(t)}{2} + \frac{t^3}{6}\right) e^t + (t \ln(t) - t) t e^t$
 which simplifies to $y = c_1 e^t + c_2 t e^t + \left(\frac{\ln(t)}{2} - \frac{3}{4}\right) t^2 e^t$

Solve $y'' + p(t)y' + q(t)y = g(t)$ where $y = c_1 \phi_1(t) + c_2 \phi_2(t)$ is solution to homogeneous equation $y'' + p(t)y' + q(t)y = 0$

Guess $y = u_1(t)\phi_1(t) + u_2(t)\phi_2(t)$

$$y = u_1 \phi_1 + u_2 \phi_2 \implies y' = u_1 \phi_1' + u_1' \phi_1 + u_2 \phi_2' + u_2' \phi_2$$

Two unknown functions, u_1 and u_2 , but only one equation $(y'' + p(t)y' + q(t)y = g(t))$. Thus might be OK to choose 2nd eq'n.

Avoid 2nd derivative in y'' : Choose $u_1' \phi_1 + u_2' \phi_2 = 0$

$$y' = u_1 \phi_1' + u_2 \phi_2' \implies y'' = u_1 \phi_1'' + u_1' \phi_1' + u_2 \phi_2'' + u_2' \phi_2'$$

Plug into $y'' + p(t)y' + q(t)y = g(t)$:

$$u_1 \phi_1'' + u_1' \phi_1' + u_2 \phi_2'' + u_2' \phi_2' + p(u_1 \phi_1' + u_2 \phi_2') + q(u_1 \phi_1 + u_2 \phi_2) = g$$

$$u_1 \phi_1'' + u_1' \phi_1' + u_2 \phi_2'' + u_2' \phi_2' + p u_1 \phi_1' + p u_2 \phi_2' + q u_1 \phi_1 + q u_2 \phi_2 = g$$

$$u_1(\phi_1'' + p\phi_1' + q\phi_1) + u_2(\phi_2'' + p\phi_2' + q\phi_2) + u_2' \phi_2' = g$$

ϕ_1, ϕ_2 are homogeneous solutions. Thus $\phi_i'' + p\phi_i' + q\phi_i = 0$.

$$\text{Hence } u_1(0)' + u_1' \phi_1' + u_2(0)' + u_2' \phi_2' = g$$

Thus we have 2 eqns to find 2 unknowns, the functions u_1 and u_2 :

$$u_1' \phi_1 + u_2' \phi_2 = 0 \implies \begin{bmatrix} \phi_1 & \phi_2 \\ \phi_1' & \phi_2' \end{bmatrix} \begin{bmatrix} u_1' \\ u_2' \end{bmatrix} = \begin{bmatrix} 0 \\ g \end{bmatrix}$$

Cramer's rule: $u_1'(t) = \frac{\begin{vmatrix} 0 & \phi_2 \\ g & \phi_2' \end{vmatrix}}{\begin{vmatrix} \phi_1 & \phi_2 \\ \phi_1' & \phi_2' \end{vmatrix}}$ and $u_2'(t) = \frac{\begin{vmatrix} \phi_1 & 0 \\ \phi_1' & g \end{vmatrix}}{\begin{vmatrix} \phi_1 & \phi_2 \\ \phi_1' & \phi_2' \end{vmatrix}}$

$$\implies u_1 = \int \frac{g \phi_2}{\phi_1 \phi_2'} dt \quad \text{and} \quad u_2 = \int \frac{g \phi_1}{\phi_1 \phi_2'} dt$$

Sect.3.6: Guess $y = u_1(t)e^t + u_2(t)te^t$ and solve for u_1 and u_2

$$y' = u_1'e^t + u_1e^t + u_2'te^t + u_2(e^t + te^t) = e^{2t} + te^{2t} - te^{2t} - e^{2t}$$

Two unknown functions, u_1 and u_2 , but only one equation ($y'' - 2y' + y = e^t \ln(t)$). Thus might be OK to choose 2nd eq'n.

Avoid 2nd derivative in y'' : Choose $u_1'e^t + u_2'te^t = 0$

Hence $y' = u_1e^t + u_2(e^t + te^t)$.

$$\text{and } y'' = u_1'e^t + u_1e^t + u_2'(e^t + te^t) + u_2(e^t + e^t + te^t).$$

$$= u_1'e^t + u_1e^t + u_2'te^t + u_2(2e^t + te^t). \quad \text{" "}$$

$$= u_1e^t + u_2'e^t + u_2(2e^t + te^t). \quad \leftarrow \text{no } u_1, u_2$$

$$\text{Solve } y'' - 2y' + y = e^t \ln(t)$$

$$u_1e^t + u_2'e^t + u_2(2e^t + te^t) - 2[u_1e^t + u_2(e^t + te^t)] + u_1e^t + u_2te^t = e^t \ln(t)$$

$$u_2'e^t + 2u_2e^t + u_2te^t - 2u_2e^t - 2u_2te^t + u_2te^t = e^t \ln(t)$$

$$u_2' = \ln(t) \text{ or in other words, } \frac{du_2}{dt} = \ln(t)$$

$$\text{Thus } \int du_2 = \int \ln(t) dt$$

$u_2 = t \ln(t) - t$. Note only need one solution, so don't need $+C$.

$$y = u_1(t)e^t + [t \ln(t) - t]te^t$$

$u_1'e^t + u_2'te^t = 0$. Thus $u_1' + u_2't = 0$. Hence $u_1' = -u_2't = -t \ln(t)$

$$\text{Thus } u_1 = - \int t \ln(t) dt = - \frac{t^2 \ln(t)}{2} + \frac{t^2}{4}$$

Thus the general solution is

$$y = c_1e^t + c_2te^t + \left(-\frac{t^2 \ln(t)}{2} + \frac{t^2}{4}\right)e^t + (t \ln(t) - t)te^t$$

In general, to determine if there is a unique solution to the IVP, $y'' - 4y' + 4y = 0$, $y(x_0) = y_0$, $y'(x_0) = y_1$, we solve for unknowns a_0 and a_1 .

$$\begin{aligned} y(x_0) &= a_0 \phi_0(x_0) + a_1 \phi_1(x_0) \\ y'(x_0) &= a_0 \phi_0'(x_0) + a_1 \phi_1'(x_0) \end{aligned}$$

Note that the above system of two equations has a unique solution for the two unknowns a_0 and a_1 if and only if $\det \begin{pmatrix} \phi_0(x_0) & \phi_1(x_0) \\ \phi_0'(x_0) & \phi_1'(x_0) \end{pmatrix} \neq 0$

In other words the IVP has a unique solution iff the Wronskian of ϕ_0 and ϕ_1 evaluated at x_0 is not zero. Recall that by theorem, this also implies that ϕ_0 and ϕ_1 are linearly independent and hence the general solution is $y = a_0 \phi_0(x) + a_1 \phi_1(x)$ by theorem.

Show that $\phi_0(x) = (-2)^{\sum_{n=0}^{\infty} \frac{2^{n-1}((n-1))}{n!}} x^n$ and $\phi_1(x) = \sum_{n=1}^{\infty} \frac{2^{n-1}}{(n-1)!} x^n$ are linearly independent by calculating the Wronskian of these two functions evaluated at $x_0 = 0$.

$$W(\phi_1, \phi_2)(x) = \begin{pmatrix} \phi_1(x) & \phi_2(x) \\ \phi_1'(x) & \phi_2'(x) \end{pmatrix} = \begin{pmatrix} (-2)^{\sum_{n=0}^{\infty} \frac{2^{n-1}((n-1))}{n!}} x^n & \sum_{n=1}^{\infty} \frac{2^{n-1}}{(n-1)!} x^n \\ (-2)^{\sum_{n=1}^{\infty} \frac{2^{n-1}((n-1))}{n!}} x^{n-1} & \sum_{n=1}^{\infty} \frac{n 2^{n-1}}{(n-1)!} x^{n-1} \end{pmatrix}$$

$$W(\phi_1, \phi_2)(0) = \begin{pmatrix} (-2)^{2^{0-1}(-1)} & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = 1 \neq 0$$

Hence $\phi_0(x) = (-2)^{\sum_{n=0}^{\infty} \frac{2^{n-1}((n-1))}{n!}} x^n$ and $\phi_1(x) = \sum_{n=1}^{\infty} \frac{2^{n-1}}{(n-1)!} x^n$ are linearly independent

When possible identify the functions giving the series solutions. Recall that by Taylor's theorem and the ratio test, $e^{2x} = \sum_{n=0}^{\infty} \frac{f^{(n)}(x)}{n!} x^n = \sum_{n=0}^{\infty} \frac{2^n}{n!} x^n$ for all x .

$$\begin{aligned} f(x) &= a_1 \sum_{n=0}^{\infty} \frac{n 2^{n-1}}{n!} x^n - 2a_0 \sum_{n=0}^{\infty} \frac{2^{n-1}((n-1))}{n!} x^n \\ &= a_1 \sum_{n=0}^{\infty} \frac{n 2^{n-1}}{n!} x^n - 2a_0 \sum_{n=0}^{\infty} \frac{n 2^{n-1}}{n!} x^n + 2a_0 \sum_{n=0}^{\infty} \frac{2^{n-1}}{n!} x^n \\ &= (a_1 - 2a_0) \sum_{n=0}^{\infty} \frac{n 2^{n-1}}{n!} x^n + a_0 \sum_{n=0}^{\infty} \frac{2^n}{n!} x^n \end{aligned}$$

$$\begin{aligned} &= (a_1 - 2a_0) x \sum_{n=1}^{\infty} \frac{2^{n-1}}{(n-1)!} x^{n-1} + a_0 \sum_{n=0}^{\infty} \frac{2^n}{n!} x^n \\ &= (a_1 - 2a_0) x \sum_{n=0}^{\infty} \frac{2^n}{n!} x^n + a_0 \sum_{n=0}^{\infty} \frac{2^n}{n!} x^n \\ &= (a_1 - 2a_0) x e^{2x} + a_0 e^{2x} \end{aligned}$$

Note we have recovered the solution we found using the 3.4 method.

Note a power series solution exists in a neighborhood of x_0 when the solution is analytic at x_0 . I.e, the solution is of the form $y = \sum_{n=0}^{\infty} a_n (x - x_0)^n$ where this series has a nonzero radius of convergence about x_0 .

When do we know an analytic solution exists? I.e, when is this method guaranteed to work?

Special case: $P(x)y'' + Q(x)y' + R(x)y = 0$

$$\text{Then } y''(x) = -\frac{Q}{P}y' - \frac{R}{P}y$$

Definition: The point x_0 is an ordinary point of the ODE,

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

if $\frac{Q}{P}$ and $\frac{R}{P}$ are analytic at x_0 .

Theorem 5.3.1: If x_0 is an ordinary point of the ODE $P(x)y'' + Q(x)y' + R(x)y = 0$, then the general solution to this ODE is

$$y = \sum_{n=1}^{\infty} a_n (x - x_0)^n = a_0 \phi_0(x) + a_1 \phi_1(x)$$

where ϕ_i are power series solutions that are analytic at x_0 . The solutions ϕ_0, ϕ_1 form a fundamental set of solutions. The radius of convergence for each of these series solutions is at least as large as the minimum radii of convergence of the series for $\frac{Q}{P}$ and $\frac{R}{P}$.

Theorem: If P and Q are polynomial functions, then $y = Q(x)/P(x)$ is analytic at x_0 if and only if $P(x_0) \neq 0$. Moreover if Q/P is reduced, the radius of convergence of $Q(x)/P(x) = \min\{\|x_0 - x\| \mid x \in C, P(x) = 0\}$ where $\|x_0 - x\| = \text{distance from } x_0 \text{ to } x \text{ in the complex plane}$.

If x_0 is an ordinary pt. Translate eqn to x_0 is at the origin

Then $x_0 = 0$ is an ordinary pt. Guess $y = \sum_{n=0}^{\infty} a_n x^n$

If x_0 is not an ordinary pt \Rightarrow singular pt

Background

We will find a power series solution to the equation:

$$P(t)y'' + Q(t)y' + R(t)y = 0.$$

We will assume that t_0 is a regular singular point. This implies:

- $P(t_0) \neq 0$,
- $\lim_{t \rightarrow t_0} \frac{(t-t_0)Q(t)}{P(t)}$ exists,
- $\lim_{t \rightarrow t_0} \frac{(t-t_0)^2 R(t)}{P(t)}$ exists.

If regular point method singular chs method can use regular singular if not regular of luck in this \Rightarrow irregular \Rightarrow out of covered class (not covered class)

Simplification

If $t_0 \neq 0$ then we can make the change of variable $x = t - t_0$ and the ODE:

$$P(x+t_0)y'' + Q(x+t_0)y' + R(x+t_0)y = 0.$$

has a regular singular point at $x = 0$.

From now on we will work with the ODE

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

having a regular singular point at $x = 0$.

Series Solutions Near a Regular Singular Point

MATH 365 Ordinary Differential Equations

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<http://banach.millersville.edu/~bob/math365/Singular/main.pdf>

Assumptions (1 of 2)

Since the ODE has a regular singular point at $x = 0$ we can define

$$Q(x) = xp(x) \quad \text{and} \quad x^2 \frac{R(x)}{P(x)} = x^2 q(x)$$

which are analytic at $x = 0$ and

$$\lim_{x \rightarrow 0} \frac{xQ(x)}{P(x)} = \lim_{x \rightarrow 0} xp(x) = p_0$$

$$\lim_{x \rightarrow 0} \frac{x^2 R(x)}{P(x)} = \lim_{x \rightarrow 0} x^2 q(x) = q_0.$$

Practical (ie you may need to do this)

Assumptions (2 of 2)

Furthermore since $xp(x)$ and $x^2q(x)$ are analytic,

$$xp(x) = \sum_{n=0}^{\infty} p_n x^n$$

$$x^2 q(x) = \sum_{n=0}^{\infty} q_n x^n$$

for all $-\rho < x < \rho$ with $\rho > 0$.

Motivation

Re-writing the ODE

The second order linear homogeneous ODE can be written as

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

$$= y'' + \frac{Q(x)}{P(x)}y' + \frac{R(x)}{P(x)}y$$

$$= x^2 y'' + x^2 \frac{Q(x)}{P(x)}y' + x^2 \frac{R(x)}{P(x)}y$$

$$= x^2 y'' + x[xp(x)]y' + [x^2 q(x)]y$$

$$+ [q_0 + q_1 x + \dots + q_n x^n + \dots]y.$$

$$y'' + py' + \sum y$$

$$x^2 y'' + x[xp(x)]y' + [x^2 q(x)]y + [x^2 q_0]y$$

$$\frac{Q}{P} = p$$

$$\frac{R}{P} = q$$

Special Case: Euler's Equation

$$0 = x^2 y'' + x [p_0 x^m + \dots + p_n x^n] y' + [q_0 + q_1 x + \dots + q_n x^n] y$$

If $p_n = 0$ and $q_n = 0$ for $n \geq 1$ then

$$0 = x^2 y'' + x [p_0 + p_1 x + \dots + p_n x^n] y' + [q_0 + q_1 x + \dots + q_n x^n] y$$

which is Euler's equation.

$$0 = x^2 y'' + p_0 x y' + q_0 y$$

Guess: $y = x^r$

$$x^2 (r(r-1)x^{r-2} + p_0 x r x^{r-1} + q_0 x^r) = 0$$

$$[r(r-1) + p_0 r + q_0] x^r = 0$$

Example (1 of 8) $\Rightarrow r(r-1) + p_0 r + q_0 = 0$ Example (1 of 8)

Consider the following ODE for which $x = 0$ is a regular singular point.

$$4xy'' + 2y' + y = 0$$

Assuming $y(x) = \sum_{n=0}^{\infty} a_n x^{r+n}$ is a solution, determine the values of r and a_n for $n \geq 0$.

Consider the following ODE for which $x = 0$ is a regular singular point.

$$4xy'' + 2y' + y = 0$$

Assuming $y(x) = \sum_{n=0}^{\infty} a_n x^{r+n}$ is a solution, determine the values of r and a_n for $n \geq 0$.

$$y'(x) = \sum_{n=0}^{\infty} (r+n) a_n x^{r+n-1}$$

$$y''(x) = \sum_{n=0}^{\infty} (r+n)(r+n-1) a_n x^{r+n-2}$$

Solution Procedure

Assuming $y(x) = x^r \sum_{n=0}^{\infty} a_n x^n$, we must determine:

1. the values of r , \leftarrow new for regular singular
2. a recurrence relation for a_n , \leftarrow new for singular
3. the radius of convergence of $\sum_{n=0}^{\infty} a_n x^n$

similar to ordinary bot w/ x

If not Euler for regular singular value

Example (2 of 8)

$$\begin{aligned} 0 &= 4xy'' + 2y' + y \\ &= 4x \sum_{n=0}^{\infty} (r+n)(r+n-1) a_n x^{r+n-2} + 2 \sum_{n=0}^{\infty} (r+n) a_n x^{r+n-1} \\ &\quad + \sum_{n=0}^{\infty} 2a_n x^{r+n} \\ &= \sum_{n=0}^{\infty} 4(r+n)(r+n-1) a_n x^{r+n-1} + \sum_{n=0}^{\infty} 2(r+n) a_n x^{r+n-1} \\ &\quad + \sum_{n=0}^{\infty} 2a_n x^{r+n} \\ &= \sum_{n=0}^{\infty} [4(r+n)(r+n-1) + 2(r+n)] a_n x^{r+n-1} + \sum_{n=0}^{\infty} 2a_n x^{r+n} \end{aligned}$$

5.4: Euler equation: $x^2 y'' + \alpha x y' + \beta y = 0$

Let $L(y) = x^2 y'' + \alpha x y' + \beta y$

Recall that L is a linear function and if f is a solution to the Euler equation, then $L(f) = 0$.

Note that if $x \neq 0$, then x is an ordinary point and if $x = 0$, then x is a singular point.

Suppose $x > 0$. Claim $L(x^r) = 0$ for some value of r

$$y = x^r, y' = r x^{r-1}, y'' = r(r-1)x^{r-2}$$

$$x^2 y'' + \alpha x y' + \beta y = 0$$

$$x^2 r(r-1)x^{r-2} + \alpha r x^{r-1} + \beta x^r = 0$$

$$(r^2 - r)x^r + \alpha r x^r + \beta x^r = 0$$

$$x^r [r^2 - r + \alpha r + \beta] = 0$$

$$x^r [r^2 + (\alpha - 1)r + \beta] = 0$$

Thus x^r is a solution iff $r^2 + (\alpha - 1)r + \beta = 0$

$$\text{Thus } r = \frac{-(\alpha-1) \pm \sqrt{(\alpha-1)^2 - 4\beta}}{2}$$

Suppose $x < 0$. Claim $L((-x)^r) = 0$ for some value of r

$$y = (-x)^r, y' = -r(-x)^{r-1}, y'' = r(r-1)(-x)^{r-2}$$

$$x^2 y'' + \alpha x y' + \beta y = 0$$

$$x^2 r(r-1)(-x)^{r-2} - \alpha r x (-x)^{r-1} + \beta (-x)^r = 0$$

$$(r^2 - r)(-x)^r + \alpha r (-x)^r + \beta (-x)^r = 0$$

$$(-x)^r [r^2 - r + \alpha r + \beta] = 0$$

$$(-x)^r [r^2 + (\alpha - 1)r + \beta] = 0$$

Thus $(-x)^r$ is a solution iff $r^2 + (\alpha - 1)r + \beta = 0$

$$\text{Thus } r = \frac{-(\alpha-1) \pm \sqrt{(\alpha-1)^2 - 4\beta}}{2}$$

$$\text{Recall } |x| = \begin{cases} x & \text{if } x > 0 \\ -x & \text{if } x < 0 \end{cases}$$

$$\text{Thus } |x|^r = \begin{cases} x^r & \text{if } x > 0 \\ (-x)^r & \text{if } x < 0 \end{cases}$$

Thus if $r = \frac{-(\alpha-1) \pm \sqrt{(\alpha-1)^2 - 4\beta}}{2}$, then $y = |x|^r$ is a solution to Euler's equation for $x \neq 0$.

Case 1: 2 real distinct roots, r_1, r_2 :

General solution is $y = c_1 |x|^{r_1} + c_2 |x|^{r_2}$.

Case 2: 2 complex solutions $r_i = \lambda \pm i\mu$:

Convert solution to form without complex numbers.

$$\text{Note } |x|^{\lambda \pm i\mu} = e^{\ln(|x|^{\lambda \pm i\mu})} = e^{(\lambda \pm i\mu) \ln|x|} = e^{\lambda \ln|x|} e^{i(\pm \mu \ln|x|)}$$

$$= |x|^\lambda [\cos(\pm \mu \ln|x|) + i \sin(\pm \mu \ln|x|)]$$

$$= |x|^\lambda [\cos(\mu \ln|x|) \pm i \sin(\mu \ln|x|)]$$

$$\rightarrow |x|^\lambda \cdot |x|^{\pm i\mu}$$

Case 3: 1 repeated root: Find 2nd solution. ?

for Euler eqn case