



## DEPARTMENT OF MATHEMATICS

### UNIT - V SECOND ORDER LINEAR ORDINARY DIFFERENTIAL EQUATIONS

#### CAUCHY'S LINEAR EQUATION

The general form is

$$x^n \frac{d^n y}{dx^n} + a_1 x^{n-1} \frac{d^{n-1} y}{dx^{n-1}} + a_2 x^{n-2} \frac{d^{n-2} y}{dx^{n-2}} + \dots + a_n y = f(x)$$

where  $a_1, a_2, \dots, a_n$  are constants &  $f(x)$  is a func. of  $x$ .

Let us take  $x = e^z$

$$\Rightarrow \log x = z$$

$$\text{or } z = \log x$$

By solving we get,

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

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

$$x^3 \frac{d^3 y}{dx^3} = D'(D'-1)(D'-2) y$$



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① Solve:  $x^2 y'' + 2xy' + 2y = 0$

Soln:  $(x^2 D^2 + 2x D + 2)y = 0$

put  $x = e^z \Rightarrow z = \log x$

$$xD = D'$$

$$x^2 D^2 = D'(D'-1)$$

$$\Rightarrow [D'(D'-1) + 2D' + 2]y = 0$$

$$\Rightarrow [D'^2 + D' + 2]y = 0$$

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

$$\Rightarrow m = \frac{-1 \pm \sqrt{7}i}{2}$$

$$y = e^{-\frac{1}{2}z} \left[ A \cos \frac{\sqrt{7}}{2} z + B \sin \frac{\sqrt{7}}{2} z \right]$$

$$= e^{-\frac{1}{2} \log x} \left[ A \cos \frac{\sqrt{7}}{2} \log x + B \sin \frac{\sqrt{7}}{2} \log x \right]$$

$$= e^{\log x^{-\frac{1}{2}}} \left[ A \cos \frac{\sqrt{7}}{2} \log x + B \sin \frac{\sqrt{7}}{2} \log x \right]$$

$$= \frac{1}{\sqrt{x}} \left[ A \cos \frac{\sqrt{7}}{2} \log x + B \sin \frac{\sqrt{7}}{2} \log x \right]$$



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(2) Solve:  $x^2 \frac{d^2y}{dx^2} - 3x \frac{dy}{dx} + 4y = x^2 \cos(\log x)$

Soln:  $(x^2 D^2 - 3x D + 4)y = x^2 + \cos(\log x)$

put  $x = e^z \Rightarrow z = \log x$

$$xD = D'$$

$$x^2 D^2 = D'(D'-1)$$

$$\Rightarrow [D'(D'-1) - 3D' + 4]y = e^{2z} + \cos z$$

$$\Rightarrow [D'^2 - 4D' + 4]y = e^{2z} + \cos z$$

AE is  $m^2 - 4m + 4 = 0$

$$\Rightarrow m = 2, 2$$

C.F. is  $y = (Az + B)e^{2z}$

$$P.I. = \frac{1}{(D-2)^2} \cdot e^{2z}$$

$$= \frac{1}{D^2 - 4D + 4} e^{2z}$$

$$= \frac{1}{4 - 8 + 4} e^{2z}$$

$$= \frac{1}{0} e^{2z}$$



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$$= \frac{1}{2D^2 - 4} x e^{2z}$$

$$= \frac{1}{4-4} x e^{2z}$$

$$= \frac{1}{2} x^2 e^{2z}$$

$$P.D_2 = \frac{1}{D^2 - 4D + 4} \cos z$$

$$= \frac{1}{-1-4D+4} \cos z$$

$$= \frac{1}{3-4D} \cos z$$

$$= \frac{3+4D}{9-16D^2} \cos z$$

$$= \frac{3 \cos z + 4(-\sin z)}{9-16(-1)}$$

$$= \frac{3 \cos z - 4 \sin z}{25}$$

$$C.S. y = (Az+B)e^{2z} + \frac{x^2}{2} e^{2z} + \frac{3 \cos z - 4 \sin z}{25}$$

$$= (A \log n + B) e^{2 \log n} + \frac{(\log n)^2}{2} e^{2 \log n} + \frac{3 \cos(\log n) - 4 \sin(\log n)}{25}$$

$$= (A \log n + B) x^2 + \frac{(\log x)^2}{2} x^2 + \frac{1}{25} [3 \cos(\log n) - 4 \sin(\log n)]$$