

## Euler-Cauchy Equation (or homogeneous linear differential eq<sup>n</sup>)

An equation of the form -

$$x^n \frac{d^n y}{dx^n} + a_1 x^{n-1} \frac{d^{n-1} y}{dx^{n-1}} + a_{n-1} x \frac{dy}{dx} + a_n y = 0$$

where  $a_i$ 's are constants and  $Q$  is the function of  $x$ , is called homogeneous linear differential equation.

Put  $z = \log x$  or  $x = e^z$

Let  $\frac{dy}{dx} = \frac{dy}{dz} \cdot \frac{dz}{dx} = \frac{1}{x} \frac{dy}{dz}$

$$\rightarrow x \frac{dy}{dx} = \frac{dy}{dz} = Dy$$

where  $D = \frac{d}{dz}$

$$x \frac{dy}{dx} = Dy$$

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

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

Q. solve -

$$x^3 \frac{d^3 y}{dx^3} + 2x^2 \frac{d^2 y}{dx^2} + 2y = 10 \left( x + \frac{1}{x} \right)$$

Put  $z = \log x$  or  $x = e^z$

$$D(D-1)(D-2)y + 2D(D-1)y + 2y = 10(e^z + e^{-z})$$

$$D(D-1)[D-2+2]y + 2y = 10(e^z + e^{-z})$$

$$(D^2 - D)Dy + 2y = 10(e^z + e^{-z})$$

$$D^3 y - D^2 y + 2y = 10(e^z + e^{-z})$$

$$(D^3 - D^2 + 2)y = 10(e^z + e^{-z})$$

$$\text{A.E.} \Rightarrow m^3 - m^2 + 2 = 0$$

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

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

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

$$m = \frac{2 \pm \sqrt{4 - 8}}{2}$$

$$m = \frac{2 \pm 2i}{2} = \underline{1 \pm i}$$

$$\underline{m = -1}$$

$$\text{S.F.} = \underline{C_1 e^{-x}}$$

$$\text{P.F.} = \underline{C_1 e^{-z} + e^z [C_2 \cos z + C_3 \sin z]}$$

$$\underline{\text{C.F.} = C_1 e^{-z} + e^z [C_2 \cos z + C_3 \sin z]}$$

$$P.I. = \frac{1}{(D^3 - D^2 + 2)} \cdot 10(e^z + e^{-z})$$

$$= \frac{10e^z}{2} + \frac{10e^{-z} \cdot z}{(3D^2 - 2D)}$$

$$= \frac{10e^z}{2} + \frac{10ze^{-z}}{(3+2)}$$

$$= \underline{5e^z + 2ze^{-z}}$$

$$y = \underline{C.F.} + \underline{P.I.}$$

$$\underline{y = C_1 e^{-z} + e^z (C_2 \cos z + C_3 \sin z) + 5e^z + 2ze^{-z}}$$

$$y = \underline{C_1 x^{-1}}$$

$$\underline{y = C_1 x^{-1} + x (C_2 \cos(\log x) + C_3 \sin(\log x)) + 5x + 2 \log x x^{-1}}$$