

19UMA06

DIFFERENTIAL EQUATIONS AND

LAPLACE TRANSFORM

B.Sc. MATHEMATICS

III - SEMESTER

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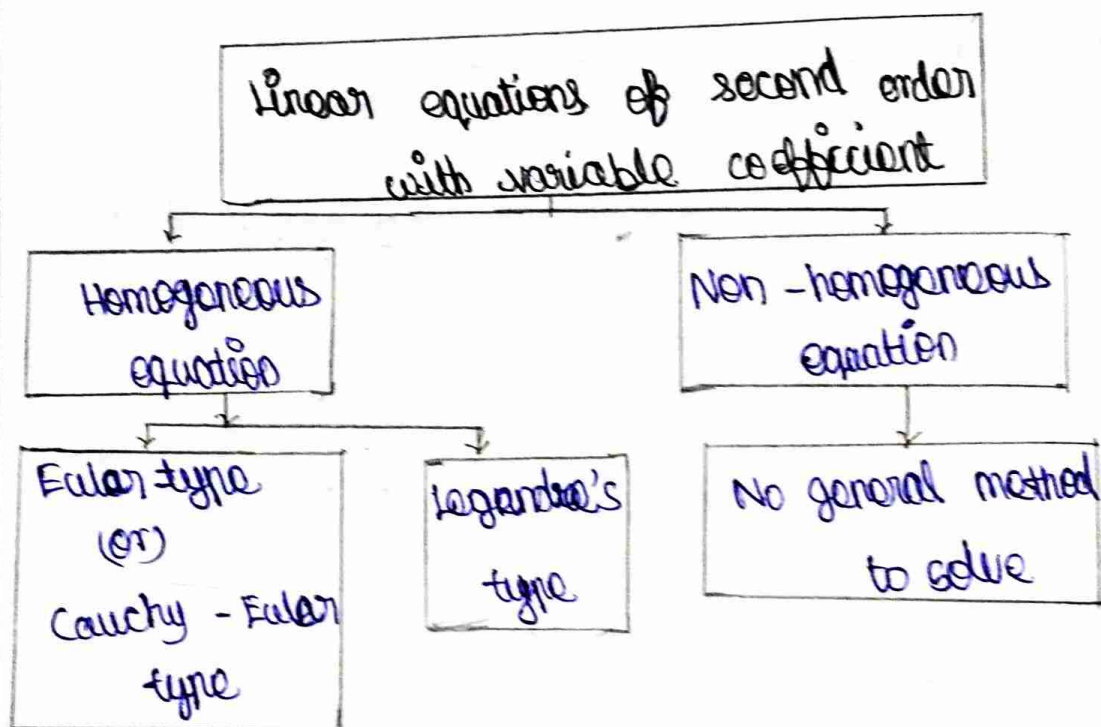
UNIT-II

SECOND ORDER DIFFERENTIAL
EQUATIONS WITH VARIABLE CO-EFFICIENTS,
BOTH HOMOGENEOUS LINEAR EQUATIONS
AND HOMOGENEOUS NON-LINEAR
EQUATIONS.

Unit - II:-

Linear equations of second order with variable coefficient

Homogeneous equation of Euler type :-
Linear Differential Equations with variable
coefficients.



An equation of the form

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

\downarrow
 $\neq 0$

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

Equation (1) can be reduced to linear differential equation with constant coefficients by putting the substitution,

$$x = e^z \quad (\text{or}) \quad z = \log x.$$

$$\text{Now, } \frac{dy}{dx} = \frac{dy}{dz} \frac{dz}{dx} = \frac{1}{x} \frac{dy}{dz}$$

$$x \frac{dy}{dx} = \frac{dy}{dz} \quad (\text{or}) \quad x \frac{dy}{dx} = D'y \quad \rightarrow \textcircled{1}$$

$$\left[\because \frac{dz}{dx} = \frac{d(\log x)}{dx} = \frac{1}{x} \right]$$

$$\text{where } D' = \frac{d}{dz} \quad \underline{\underline{\quad}}$$

Note:-

The logarithm to the base e is known as the natural logarithm or the Napierian logarithm, after Napier, the inventor of logarithms.

In theoretical work, we use natural logarithms and so the suffix e is generally omitted, the base e being understood.

$$\frac{d^2y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx} \right) = \frac{d}{dx} \left[\frac{1}{x} \frac{dy}{dz} \right]$$

$$= \frac{-1}{x^2} \frac{dy}{dz} + \frac{1}{x} \frac{d}{dx} \left(\frac{dy}{dz} \right) \quad \left[\text{Apply (PRODUCT) Rule} \right]$$

$$= -\frac{1}{x^2} \frac{dy}{dz} + \frac{1}{x} \frac{d}{dz} \left(\frac{dy}{dz} \right) \frac{dz}{dx}$$

$$= -\frac{1}{x^2} \frac{dy}{dz} + \frac{1}{x^2} \frac{d^2y}{dz^2} \left(\frac{1}{x} \right)$$

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

$$x^2 \frac{d^2y}{dx^2} = \frac{d^2y}{dx^2} - \frac{dy}{dx}$$

$$= (D'^2 - D')y$$

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

similarly,

$$x^3 \frac{d^3y}{dx^3} = D'(D'-1)(D'-2)y \rightarrow (4)$$

$$x^4 \frac{d^4y}{dx^4} = D'(D'-1)(D'-2)(D'-3)y \rightarrow (5)$$

and so on, substituting (2), (3), (4), (5) and so on in (1), we get a differential equation with constant coefficients and can be solved by any one of the known methods.

1). Solve $x^2 \frac{d^2y}{dx^2} - x \frac{dy}{dx} + y = 0$

Soln:-

Given that equation is

$$x^2 \frac{d^2y}{dx^2} - x \frac{dy}{dx} + y = 0$$

$$[x^2 D^2 - xD + 1]y = 0$$

Put $x = e^z$ $xD = D'$

$\log x = z$ $x^2 D^2 = D'(D'-1)$

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

$$[D'^2 - D' - D' + 1]y = 0$$

$$[D'^2 - 2D' + 1]y = 0$$

The auxiliary equation is $m^2 - 2m + 1 = 0$

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

$$m = 1, 1$$

$$y = (Ax + B)e^x$$

$$y = [A \log x + B]x$$

$$y = x[A \log x + B]$$

2). Solve $x \frac{d^2y}{dx^2} + \frac{dy}{dx} = 0$

Soln:

Given that equation is $x \frac{d^2y}{dx^2} + \frac{dy}{dx} = 0$

$$[xD^2 + D]y = 0$$

Multiply by x

$$[x^2D^2 + xD]y = 0$$

$$[x^2D^2 + xD]y = 0$$

put

$$x = e^z$$

$$\log x = z$$

$$xD = D'$$

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

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

$$[D'^2 - D' + D']y = 0$$

$$D'^2 y = 0$$

The auxiliary equation is $m^2 = 0$; $m = 0, 0$

$$y = (A_1 + B)x^{0x} \quad \because \text{since, } e^{0x} = 1.$$

$$= A_1 + B$$

$$y = A(\log x) + B$$

3). Solve $x^2 y'' + 2xy' + 2y = 0$

Solve:-

Given that equation is $x^2 y'' + 2xy' + 2y = 0$

$$x^2 D^2 + 2xD + 2y = 0$$

$$[x^2 D^2 + 2xD + 2]y = 0 \rightarrow (1)$$

put $x = e^z$

$$\log x = z$$

$$xD = D'$$

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

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

$$[D'^2 - D' + 2D' + 2]y = 0$$

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

The auxiliary equation is $m^2 + m + 2 = 0$

$$m = \frac{-1 \pm \sqrt{1-8}}{2} = \frac{-1 \pm \sqrt{7}i}{2}$$

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

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

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

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

49. solve $(x^2 D^2 - 7x D + 12)y = x^2$

Solns:-

Given that equation is $(x^2 D^2 - 7x D + 12)y = x^2$

$$\left[x^2 \frac{d^2 y}{dx^2} - 7x \frac{dy}{dx} + 12 \right] y = x^2$$

i.e., $(x^2 D^2 - 7x D + 12)y = x^2 \rightarrow (1)$

put $x = e^z$

$$\log x = z$$

$$x D = D' \rightarrow (2)$$

$$x^2 D^2 = D'(D'-1) \rightarrow (3)$$

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

$$(1) \Rightarrow [D'(D'-1) - 7D' + 12]y = (e^z)^2$$

$$[D'^2 - 8D' + 12]y = e^{2z} \rightarrow (4)$$

The auxiliary equation is $m^2 - 8m + 12 = 0$

$$(m-6)(m-2) = 0$$

$$m = 2, 6$$

$$C.F = A e^{2z} + B e^{6z}$$

$$= A (e^z)^2 + B (e^z)^6$$

$$C.F = A x^2 + B x^6$$

$$P.I = \frac{1}{D'^2 - 8D' + 12} e^{2z}$$

$$= \frac{1}{A - 16 + 12} e^{2z}$$

$$= z \frac{1}{2D' - 8} e^{2z}$$

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

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

$$= -z/4 (e^z)^2$$

$$= -z/4 (e^z)^2 = -\frac{\log x}{4} (x)^2$$

$$P.I = -\frac{x^2}{4} \log x$$

$$\therefore y = C.F + P.I$$

$$y = Ax^2 + Bx^6 - \frac{x^2}{4} \log x \text{ u.}$$

5). Solve $(x^2 D^2 + 4x D + 2)y = \log x$, given that when $x=1$, $y=0$ and $\frac{dy}{dx} = 0$.

Solns :-

Given that equation is

$$(x^2 D^2 + 4x D + 2)y = \log x$$

$$\text{Put } x = e^z$$

$$\log x = z$$

$$x D = D'$$

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

$$[D'(D'-1) + 4D' + 2]y = z$$

$$[D'^2 + 3D' + 2]y = z$$

The auxiliary equation is $m^2 + 3m + 2 = 0$

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

$$m = -2, -1$$

$$C.F = Ae^{-1x} + Be^{-2x} = Ax^{-1} + Bx^{-2}$$

$$C.F = \frac{A}{x} + \frac{B}{x^2}$$

$$P.I = \frac{1}{D'^2 + 3D' + 2} x$$

$$= \frac{1}{2} \left[\frac{1}{1 + \frac{D'^2 + 3D'}{2}} \right] x$$

$$= \frac{1}{2} \left[1 + \frac{D'^2 + 3D'}{2} \right]^{-1} x$$

$$= \frac{1}{2} \left[1 - \left(\frac{D' + 3D'}{2} \right) + \left(\frac{D' + 3D'}{2} \right)^2 - \dots \right] x$$

$$P.I = \frac{1}{2} \left[x - \frac{3}{2} \right] = \frac{1}{4} (2x - 3) = \frac{1}{4} [2 \log x - 3]$$

$$y = C.F + P.I$$

$$y(x) = A\left(\frac{1}{x}\right) + B\left(\frac{1}{x^2}\right) + \frac{1}{4} [2 \log x - 3] \rightarrow \textcircled{1}$$

(i) Given : $x=1 \Rightarrow y(1) = 0$

$$\therefore y(x) = y(1) = A\left(\frac{1}{1}\right) + B\left(\frac{1}{1}\right) + \frac{1}{4} (2 \log 1 - 3)$$

$$y(1) = A + B - \frac{3}{4}$$

$$0 = A + B - \frac{3}{4}$$

$$A + B = \frac{3}{4} \rightarrow \textcircled{2}$$

(ii) Given : $x=1 \Rightarrow y'(1)=0$

$$y'(x) = A\left[\frac{1}{x^2}\right] + B\left[\frac{-2}{x^3}\right] + \frac{1}{4}\left[2\frac{1}{x} - 0\right]$$

$$= -A/x^2 - 2B/x^3 + 1/2x$$

$$y'(1) = -A - 2B + 1/2$$

$$A + 2B = 1/2 \quad \rightarrow \textcircled{3}$$

$$\textcircled{2} - \textcircled{3} \Rightarrow A + B = 3/4$$

$$\frac{A + 2B = 1/2}{A + B = 3/4}$$

$$0 - B = 1/4$$

$$\boxed{B = -1/4}$$

$B = -1/4$ is put in $\textcircled{2}$, we get

$$\textcircled{2} \Rightarrow A - 1/4 = 3/4$$

$$A = 3/4 + 1/4$$

$$\boxed{A = 1}$$

put in $A=1, B=-1/4$ eqn $\textcircled{1}$, we get

$$\textcircled{1} \Rightarrow$$

$$y = \frac{1}{x} - \frac{1}{4}\left(\frac{1}{x^2}\right) + \frac{1}{4}\left[2 \log x - 3\right]$$

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

Soln:-

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

$$\text{Put } x = e^z$$

$$\log x = z$$

$$xD = D'$$

$$x^2 D^2 = D'(D'-1) \quad \text{where } D' \text{ denotes } \frac{d}{dz}$$

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

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

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

The auxiliary equation is $m^2 - 4m + 4 = 0$

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

$$m = 2, 2$$

$$\begin{aligned} \text{C.F.} &= (Az + B)e^{2z} = (Az + B)(e^z)^2 = \\ &= (A \log x + B)x^2 \end{aligned}$$

$$\text{P.I.}_1 = \frac{1}{(D'-2)^2} e^{2z}$$

Replace D' by a .

$$= \frac{1}{(2-2)^2} e^{2z}$$

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

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

$$\text{P.I.}_1 = z^2 \frac{1}{2} (e^z)^2 = \frac{(\log x)^2}{2} x^2 = x^2 \frac{(\log x)^2}{2}$$

$$\text{P.I.}_2 = \frac{1}{D'^2 - 4D' + 4} \cos z$$

$$= \frac{1}{-1 - 4D' + 4} \cos z \quad \text{Replace } D'^2 \text{ by } -a^2$$

$$= \frac{1}{3 - 4D'} \cos z = \frac{3 + 4D'}{(3 - 4D')(3 + 4D')} \cos z$$

$$= \frac{3 + 4D'}{9 - (4D')^2} \cos z = \frac{1}{25} (3 + 4D') \cos z$$

$$= \frac{1}{25} [3 \cos z + 4(-\sin z)]$$

$$= \frac{1}{25} [3 \cos z - 4 \sin z]$$

$$P.I_2 = \frac{1}{25} [3 \cos(\log x) - 4 \sin(\log x)]$$

$$y = C.F + P.I$$

$$y = (A \log x + B) x^2 + \frac{(\log x)^2}{2} x^2 + \frac{1}{25} [3 \cos(\log x)$$

$$- 4 \sin(\log x)]$$

7). Solve $[x^2 D^2 - xD + 1]y = \left[\frac{\log x}{x}\right]^2$

Soln:-

$$\text{Given that } (x^2 D^2 - xD + 1)y = \left(\frac{\log x}{x}\right)^2$$

$$\text{put } x = e^z$$

$$\log x = z$$

$$xD = D'$$

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

$$\therefore [D'(D' - 1) - D' + 1]y = \left(\frac{z}{e^z}\right)^2$$

$$[D'^2 - 2D' + 1]y = z^2 e^{-2z}$$

$$[D'^2 - 2D' + 1]y = z^2 e^{-2z} = P$$

The auxiliary equation is $m^2 - 2m + 1 = 0$

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

$$m = 1, 1$$

$$C.F. = (A_1 z + B) e^z = [A \log z + B] z$$

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

$$= e^{-2z} \frac{1}{[(D'-2) - 1]^2} z^2$$

$$= e^{-2z} \frac{1}{(D'-3)^2} z^2$$

$$= \frac{e^{-2z}}{9} \left[\frac{1}{[1 - D'/3]^2} \right] z^2$$

$$= \frac{e^{-2z}}{9} [1 - D'/3]^{-2} z^2$$

$$= \frac{e^{-2z}}{9} \left[1 + 2 \frac{D'}{3} + 3 \left(\frac{D'}{3} \right)^2 + \dots \right] z^2$$

$$= \frac{e^{-2z}}{9} \left[z^2 + \frac{4z}{3} + \frac{2}{3} \right]$$

$$= \frac{(e^z)^{-2}}{9} \left[\frac{3z^2 + 4z + 2}{3} \right]$$

$$= \frac{(e^z)^{-2}}{27} [3z^2 + 4z + 2]$$

$$= \frac{z^{-2}}{27} [3(\log z)^2 + 4(\log z) + 2]$$

$$P.I = \frac{1}{27x^2} [3(\log x)^2 + 4 \log x + 2]$$

$$\therefore y = C.F + P.I$$

$$y = (A \log x + B)x + \frac{1}{27x^2} [3(\log x)^2 + 4 \log x + 2]$$

8). Solve $(x^2 D^2 - 2x D - 4)y = x^2 + 2 \log x$

Soln:-

Given that $(x^2 D^2 - 2x D - 4)y = x^2 + 2 \log x$

Put $x = e^z$

$\log x = z$

$x D = D'$

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

$[D'(D' - 1) - 2D' - 4]y = (e^z)^2 + 2z$

$$\begin{array}{c} -4 \\ \wedge \\ -3 \\ \wedge \\ -4 \end{array}$$

$[D'^2 - 3D' - 4]y = e^{2z} + 2z$

The auxiliary equation is $m^2 - 3m - 4 = 0$

$(m+1)(m-4) = 0$

$m = 4, -1$

$m = -1, 4$

C.F = $A(e^z)^{-1} + B(e^z)^4 = A e^{-z} + B e^{4z}$

C.F = $A/x + B x^4$

P.I = $\frac{1}{D'^2 - 3D' - 4}$

$\frac{1}{D'^2 - 3D' - 4}$

$\frac{1}{4 - 3 - 4} e^{2z} = \frac{1}{-3} e^{2z} = -\frac{1}{3} (e^z)^2 = -\frac{1}{3} x^2$

$$P.I_2 = \frac{1}{D'^2 - 3D' - 4} 2z = -\frac{1}{4 + 3D' - D'^2} 2z$$

$$= -\frac{1}{4} \left[\frac{1}{1 + \left[\frac{3D' - D'^2}{4} \right]} \right] 2z$$

$$= -\frac{1}{4} \left[1 + \frac{3D' - D'^2}{4} \right]^{-1} 2z$$

$$= -\frac{1}{2} \left[1 - \left(\frac{3D' - D'^2}{4} \right) \right] z$$

$$= -\frac{1}{2} \left[z - \frac{3}{4}(1) \right] = -\frac{1}{2}z + \frac{3}{8} = -\frac{1}{2} \log x + \frac{3}{8}$$

$$y = C.F + P.I$$

$$y = \frac{A}{x} + Bx^4 - \frac{1}{6}x^2 - \frac{1}{2} \log x + \frac{3}{8}$$

9). Solve $\frac{d^2y}{dx^2} + \frac{1}{x} \frac{dy}{dx} = \frac{12 \log x}{x^2}$

Soln:

Given that equation is $\frac{d^2y}{dx^2} + \frac{1}{x} \frac{dy}{dx} = \frac{12 \log x}{x^2}$

$$x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} = 12 \log x$$

$$x^2 D^2 + xD = 12 \log x \rightarrow \textcircled{1}$$

put $x = e^z$

$$\log x = z$$

$$xD = D'$$

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

$$D \Rightarrow [D'(D'-1) + D'] y = 12x$$

$$[D'^2 - D' + D'] y = 12x$$

$$D'^2 y = 12x$$

The auxiliary equation is $m^2 = 0$

$$m = 0, 0$$

$$C.F = (A + B) e^{0x} = Ax + B = A \log x + B$$

$$P.I = \frac{1}{(D'^2)} 12x = 12 \frac{1}{(D'^2)} x$$

$$= 12 \frac{1}{D'} \left[\frac{x^2}{2} \right] = 12 \left[\frac{x^3}{6} \right]$$

$$= 2x^3$$

$$P.I = 2(\log x)^3$$

$$y = C.F + P.I$$

$$y = A \log x + B + 2(\log x)^3$$

10). Solve $(x^2 D^2 + 4x D + 2) y = x \log x$

Soln:

Given that $(x^2 D^2 + 4x D + 2) y = x \log x \rightarrow \text{①}$

$$\text{put } x = e^z$$

$$\log x = z$$

$$xD = D'$$

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

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

$$[D^2 + 3D' + 2] y = z e^z$$

The auxiliary equation is $m^2 + 3m + 2 = 0$

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

$$m = -1, -2$$

$$C.F = Ae^{-2x} + Be^{-1x}$$

$$= A(e^x)^{-2} + B(e^x)^{-1}$$

$$C.F = Ax^{-2} + Bx^{-1} = A/x^2 + B/x$$

$$P.I = \frac{1}{D^2 + 3D + 2} x e^x$$

$$= e^x \frac{1}{D^2 + 3D + 2} x$$

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

$$= e^x \frac{1}{D^2 + 2D + 1 + 3D + 3 + 2} x$$

$$= e^x \left[\frac{1}{D^2 + 5D + 6} \right] x = e^x \frac{1}{6} \left[\frac{1}{1 + \frac{D^2 + 5D}{6}} \right] x$$

$$= e^x \frac{1}{6} \left[1 + \left(\frac{D^2 + 5D}{6} \right) \right]^{-1} x = \frac{1}{6} e^x \left[1 - \frac{D^2 + 5D}{6} \right] x$$

$$= \frac{1}{6} e^x \left[x - \frac{5}{6} \right] = \frac{1}{36} e^x (6x - 5)$$

$$P.I = \frac{1}{36} x (6 \log x - 5)$$

$$y = C.F + P.I$$

$$y = \frac{A}{x^2} + \frac{B}{x} + \frac{1}{36} x (6 \log x - 5)$$

11) Solve $x^2 \frac{d^2y}{dx^2} + 4x \frac{dy}{dx} + 2y = \sin(\log x)$.

Soln:

Given that $x^2 \frac{d^2y}{dx^2} + 4x \frac{dy}{dx} + 2y = \sin(\log x)$.

$$x^2 D^2 + 4x D + 2y = \sin(\log x) \rightarrow \textcircled{1}$$

put $x = e^z$

$\log x = z$

$x D = D'$

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

$\textcircled{1} = \textcircled{2} \left[D'(D'-1) + 4D' + 2 \right] y = \sin z$

$\left[D'^2 + 3D' + 2 \right] y = \sin z$

The auxiliary equation is $m^2 + 3m + 2 = 0$.

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

$m = -1, -2$

C.F. $= A e^{-z} + B e^{-2z} = A x^{-1} + B x^{-2} = \frac{A}{x} + \frac{B}{x^2}$

P.I. $= \frac{1}{D'^2 + 3D' + 2} \sin z$

$= \frac{1}{-1 + 3D' + 2} \sin z = \frac{1}{3D' + 1} \sin z$

$= \frac{3D' - 1}{(3D' + 1)(3D' - 1)} \sin z = \frac{3D' - 1}{9D'^2 - 1} \sin z$

$= \frac{3D' - 1}{-9 - 1} \sin z = \frac{3D' - 1}{-10} \sin z$

$= -\frac{1}{10} [3D' \sin z - \sin z]$

$= -\frac{1}{10} [3 \cos z - \sin z]$

P.I. $= -\frac{3}{10} \cos z + \frac{1}{10} \sin z$

$$y = \frac{A}{x} + \frac{B}{x^2} - \frac{3}{10} \cos x + \frac{1}{10} \sin x$$

12) Solve : $x^2 \frac{d^2y}{dx^2} - x \frac{dy}{dx} + y = \log x + \pi$

Soln:-

Given that $x^2 \frac{d^2y}{dx^2} - x \frac{dy}{dx} + y = \log x + \pi$

$$x^2 D^2 - x D + y = \log x + \pi \rightarrow \textcircled{1}$$

put

$$x = e^z$$

$$\log x = z$$

$$x D = D'$$

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

$$\textcircled{1} \Rightarrow [D'(D'-1) - D' + 1] y = z + \pi$$

$$[D'^2 - 2D' + 1] y = z + \pi \rightarrow \textcircled{2}$$

The auxiliary equation is $m^2 - 2m + 1 = 0$

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

$$m = 1, 1$$

$$C.F = A e^z + B e^z (A z + B) e^z = [A \log x + B] x$$

$$P.I = \frac{1}{(D'^2 - 1)^2} (z + \pi)$$

$$= (1 - D'^2)^{-2} (z + \pi)$$

$$= [1 + 2D' + 3D'^2 + \dots] (z + \pi)$$

$$P.I = z + \pi + 2 = \log x + \pi + 2$$

$$y = C.F + P.I$$

$$y = [A \log x + B] x + \log x + \pi + 2$$

13). Solve: $x^2 \frac{d^2y}{dx^2} - 3x \frac{dy}{dx} + y = \log \frac{\sin(\log x) + 1}{x}$

Soln:

Given that $x^2 \frac{d^2y}{dx^2} - 3x \frac{dy}{dx} + y = \log \frac{\sin(\log x) + 1}{x}$

put $x = e^z$

$\log x = z$

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

$[D'(D'-1) - 3D' + 1]y = z \left[\frac{\sin z + 1}{e^z} \right]$

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

$= e^{-z} z \sin z + e^{-z} z$

The auxiliary equation is $m^2 - 4m + 1 = 0$

$m = \frac{4 \pm \sqrt{16 - 4}}{2} = \frac{4 \pm \sqrt{12}}{2} = \frac{4 \pm 2\sqrt{3}}{2}$

$m = 2 \pm \sqrt{3}$

$e^{ax} (A \cos bx + B \sin bx)$

$\therefore C.F = e^{2z} (A \cos \sqrt{3} z + B \sin \sqrt{3} z)$

$= (e^z)^2 (A \cos \sqrt{3} z + B \sin \sqrt{3} z)$

$\therefore C.F = x^2 [A \cos \sqrt{3} (\log x) + B \sin \sqrt{3} (\log x)]$

P.I. = $\frac{1}{D'^2 - 4D' + 1} e^{-z} z$

$= e^{-z} \frac{1}{(D'-1) - 4(D'-1) + 1} z$

$= e^{-z} \frac{1}{D'^2 - 2D' + 1 - 4D' + 4 + 1} z = e^{-z} \frac{1}{D'^2 - 6D' + 6} z$

$$= e^{-z} \frac{1}{6} \left[\frac{1}{1 - D' + \frac{D'^2}{6}} \right] z$$

$$= e^{-z} \frac{1}{6} \left[1 - D' + \frac{D'^2}{6} \right]^{-1} z = \frac{1}{6} e^{-z} \left[1 - \left(D' - \frac{D'^2}{6} \right) \right] z$$

$$= \frac{e^{-z}}{6} \left[1 + \left(D' - \frac{D'^2}{6} \right) - \left(D' - \frac{D'^2}{6} \right)^2 + \dots \right] z$$

$$= \frac{e^{-z}}{6} [z + 1] = \frac{1}{6} \left[\frac{1}{z} \right] (\log z + 1)$$

$$P.I_2 = \frac{1}{D'^2 - 4D' + 1} e^{-z} z \sin z$$

$$= e^{-z} \frac{1}{(D'^2 - 1) - 4(D' - 1) + 1} z \sin z$$

$$= e^{-z} \frac{1}{D'^2 - 6D' + 6} z \sin z$$

$$= e^{-z} \left[z \frac{1}{D'^2 - 6D' + 6} \sin z - \frac{2D' - 6}{[D'^2 - 6D' + 6]^2} \sin z \right]$$

$$\text{Formula } \frac{1}{f(D')} zV = z \frac{1}{f(D')} V - \frac{f'(D)}{[f(D')]^2} V$$

$$= e^{-z} \left[z \frac{1}{-1 - 6D' + 6} \sin z - \frac{2D' - 6}{[-1 - 6D' + 6]^2} \sin z \right]$$

$$= e^{-z} \left[z \frac{1}{5 - 6D'} \sin z - \frac{2D' - 6}{(5 - 6D')^2} \sin z \right]$$

$$P.I_2 = P.I_1 + P.I_2$$

$$P.I_2 = z e^{-z} \frac{1}{5 - 6D'} \sin z - e^{-z} \frac{2D' - 6}{(5 - 6D')^2} \sin z$$

$$P_{T_1} = I \frac{1}{5-6D'} \sin z$$

$$= I \frac{5+6D'}{(5-6D')(5+6D')} \sin z$$

$$= I \frac{5+6D'}{25-36D'^2} \sin z$$

$$= I \frac{5+6D'}{25+36} \sin z = I \frac{5+6D'}{61} \sin z$$

$$= \frac{I}{61} (5 \sin z + 6D' \sin z)$$

$$= \frac{I}{61} [5 \sin z + 6 \cos z]$$

$$P_{T_1} = \frac{I}{61} [5 \sin z + 6 \cos z]$$

$$P_{T_2} = - \frac{2D'-6}{(5-6D')^2} \sin z$$

$$= - \frac{2D'-6}{25+36D'^2-60D'} \sin z$$

$$= - \frac{2D'-6}{25-36-60D'} \sin z$$

$$= - \frac{2D'-6}{-11-60D'} \sin z = \frac{2D'-6}{11+60D'} \sin z$$

$$= \frac{(2D'-6)(11+60D')}{121-3600D'^2} \sin z$$

$$= \frac{22D' - 100D'^2 - 66 + 360D'}{121 + 3600} \sin z$$

$$= \frac{-120D'^2 + 382D' - 66}{3721} \sin z$$

$$= \frac{1}{3721} \left[-120 D'^2 (\sin z) + 382 D' (\sin z) - 66 \sin z \right]$$

$$= \frac{1}{3721} \left[120 \cos z + 382 \cos z - 66 \sin z \right] \frac{10}{54}$$

$$= \frac{1}{3721} \left[54 \sin z + 382 \cos z \right]$$

$$P.I. II = \frac{1}{3721} (54 \sin z + 382 \cos z)$$

$$= \frac{2}{3721} (27 \sin z + 191 \cos z)$$

$$P.I. II = \frac{2}{3721} (27 \sin z + 191 \cos z)$$

$$P.F. = \frac{1}{e^z} \left[\frac{1}{61} [5 \sin z + 6 \cos z] + \frac{2}{3721} [27 \sin z + 191 \cos z] \right]$$

$$y = C.F + P.I$$

$$y = x^2 \left[A \cos \sqrt{3} (\log x) + B \sin \sqrt{3} (\log x) \right] + \frac{1}{6} \left(\frac{1}{x} \right) (\log x + 1) + \frac{1}{x} \left[\frac{\log x}{61} [5 \sin (\log x) + 6 \cos (\log x)] + \frac{2}{3721} [27 \sin (\log x) + 191 \cos (\log x)] \right]$$

$$y = x^2 \left[A \cos \sqrt{3} (\log x) + B \sin \sqrt{3} (\log x) \right] + \frac{1}{6} \left(\frac{1}{x} \right) (\log x + 1) + \frac{1}{x} \left[\frac{\log x}{61} (5 \sin (\log x) + 6 \cos (\log x)) + \frac{2}{3721} [27 \sin (\log x) + 191 \cos (\log x)] \right]$$

14. Solve $\therefore x^3 \frac{d^3 y}{dx^3} + 2x^2 \frac{d^2 y}{dx^2} + 2y = 10 \left[x + \frac{1}{x} \right]$

Soln:-

Given that $[x^3 D^3 + 2x^2 D^2 + 2]y = 10 \left[x + \frac{1}{x} \right]$

put $x = e^z$

$\log x = z$

So that, $x D = D'$; $x^2 D^2 = D'(D'-1)$

$x^3 D^3 = D'(D'-1)(D'-2)$

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

$[D'^3 - 3D'^2 + 2D' + 2D'^2 - 2D' + 2]y = 10[e^z + e^{-z}]$

$[D'^3 - D'^2 + 2]y = 10[e^z + e^{-z}]$

The auxiliary equation is $m^3 - m^2 + 2 = 0$

put $m = -1$ we get -

-1	1	-1	0	2
m^0	-1	2	-2	
	1	-2	2	0

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

$(m_2, m_3) m = \frac{2 \pm \sqrt{4-8}}{2} = \frac{2 \pm \sqrt{-4}}{2} = \frac{2 \pm 2i}{2} = 1 \pm i$

C.F = $Ae^{m_1 z} + e^{\alpha z} [B \cos \beta z + C \sin \beta z]$
 $= Ae^{-z} + e^z [B \cos z + C \sin z]$
 $= A \frac{1}{x} + x [B \cos(\log x) + C \sin(\log x)]$

C.F = $A \frac{1}{x} + x [B \cos(\log x) + C \sin(\log x)]$

$$P.I_1 = \frac{1}{D'^3 - D'^2 + 2} 10e^z$$

$$= 10 \frac{1}{1 - 1 + 2} e^z = 10 \frac{1}{2} e^z = 5e^z = 5x$$

$$P.I_2 = \frac{1}{D'^3 - D'^2 + 2} 10e^{-z}$$

$$= 10 \frac{1}{-1 - 1 + 2} e^{-z} = 10z \frac{1}{3D'^2 - 2D'} e^{-z}$$

$$= 10z \frac{1}{3+2} e^{-z} = 10z \frac{1}{5} e^{-z}$$

$$= 2ze^{-z}$$

$$= \frac{2}{x} \log x$$

$$P.I_2 = \frac{2}{x} \log x$$

$$y = C.F. + P.I$$

$$y = A \frac{1}{x} + x [B \cos(\log x) + C \sin(\log x)] + 5x + \frac{2}{x} \log x$$

15. Solve $x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} + y = \log x \sin(\log x)$.

Soln:-

Given that $[x^2 D^2 + xD + 1]y = \log x \sin(\log x)$.

put $x = e^z$

$$\log x = z$$

So, that, $xD = D'$; $x^2 D^2 = D'(D'-1)$

$$[D'(D'-1) + D' + 1]y = z \sin z.$$

$$[D'^2 - D' + D' + 1]y = x \sin x$$

$$[D'^2 + 1]y = x \sin x$$

The auxiliary equation is $m^2 + 1 = 0$

$$m = \pm i$$

$$C.F = A \cos x + B \sin x$$

$$C.F = A \cos(\log x) + B \sin(\log x)$$

$$P.I = \frac{1}{D'^2 + 1} (x \sin x)$$

Formula $\frac{1}{f(D)} xV = x \frac{1}{f(D)} V - \frac{f'(D)}{[f(D)]^2} V$

$$P.I = x \cdot \frac{1}{D'^2 + 1} \sin x - \frac{2D'}{(D'^2 + 1)^2} \sin x$$

$$= x \cdot \frac{x}{2} (-\cos x) - \frac{2D'}{D'^2 + 1} \left[\frac{1}{D'^2 + 1} \sin x \right]$$

$$= -\frac{x^2}{2} \cos x - \frac{2D'}{D'^2 + 1} \left[-\frac{x}{2} \cos x \right]$$

$$= -\frac{x^2}{2} \cos x + \frac{1}{D'^2 + 1} D' (x \cos x)$$

$$= -\frac{x^2}{2} \cos x + \frac{1}{D'^2 + 1} [x(-\sin x) + \cos x]$$

$$= -\frac{x^2}{2} \cos x - \frac{1}{D'^2 + 1} x \sin x + \frac{1}{D'^2 + 1} \cos x$$

$$= -\frac{x^2}{2} \cos x - P.I + \frac{x}{2} \sin x$$

$$2P.I = -\frac{x^2}{2} \cos x + \frac{x}{2} \sin x$$

$\div 2$

$$P.I = -\frac{x^2}{4} \cos x + \frac{x}{4} \sin x$$

$$P.I = \frac{-(\log x)^2 [\cos(\log x)]}{A} + \frac{(\log x) \sin(\log x)}{4}$$

$$y = C.F + P.I$$

$$y = A \cos(\log x) + B \sin(\log x) - \frac{(\log x)^2 [\cos(\log x)]}{A} + (\log x) [\sin(\log x)]$$

16. Solve $x^2 \frac{d^2y}{dx^2} + 2x \frac{dy}{dx} - 12y = x^3 \log x$

Soln:-

Given that $[x^2 D^2 + 2x D - 12]y = x^3 \log x$

put $x = e^z$

$\log x = z$

So that, $x D = D'$, $x^2 D^2 = D'(D'-1)$

$$[D'(D'-1) + 2D' - 12]y = (e^z)^3 z$$

$$[D'^2 - D' + 2D' + 12]y = z e^{3z}$$

$$[D'^2 + D' + 12]y = z e^{3z}$$

The auxiliary equation is $m^2 + m + 12 = 0$

$$(m+4)(m-3) = 0$$

$$m = 3, -4$$

$$\therefore C.F = A e^{-4z} + B e^{3z}$$

$$\therefore C.F = A (e^z)^{-4} + B (e^z)^3 = A x^{-4} + B x^3$$

$$P.I = \frac{1}{D'^2 + D' + 12} z e^{3z}$$

$$= e^{3z} \frac{1}{(D'+3)^2 + (D'+3) - 12} z$$

$$= e^{3z} \frac{1}{(D'+3)^2 + (D'+3) - 12} z$$

$$= \frac{1}{(D'+3)^2 + (D'+3) - 12} z e^{3z}$$

$$= e^{3x} \frac{1}{D'^2 + 6D' + 9 + D' + 3 - 12} x$$

$$= e^{3x} \frac{1}{D'^2 + 7D'}$$

$$= e^{3x} \frac{1}{7D' \left[1 + \frac{D'}{7} \right]} x$$

$$= e^{3x} \frac{1}{7D'} \left[1 + \frac{D'}{7} \right]^{-1} x$$

$$= e^{3x} \frac{1}{7D'} \left[1 - \frac{D'}{7} + \dots \right] x$$

$$= e^{3x} \frac{1}{7D'} \left[x - \frac{x}{7} \right]$$

$$= e^{3x} \left[\frac{x^2}{2} - \frac{1}{7} x \right] = \frac{e^{3x}}{98} [7x^2 - 2x]$$

$$= \frac{(e^x)^3}{98} x [7x - 2]$$

$$P.I = \frac{x^3}{98} \log x [7 \log x - 2]$$

$$\therefore y = C.F + P.I$$

$$= Ae^{-4x} + Be^{3x} + \frac{x^3}{98} \log x [7 \log x - 2]$$

17. Solve $x^2 \frac{d^2 y}{dx^2} - 3x \frac{dy}{dx} + 4y = (1+x)^2$

Soln:- Given that $(x^2 D^2 - 3x D + 4)y = (1+x)^2$

put $x = e^z$

$$\log x = z$$

So, that, $x D = D'$; $x^2 D^2 = D'(D'-1)$

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

$$[D'^2 - D' - 3D' + 4]y = [1+e^z]^2$$

$$[D'^2 - 4D' + 4]y = 1 + (e^x)^2 + 2e^x$$

$$[D' - 2]^2 y = e^{0x} + e^{2x} + 2e^x$$

$$[D' - 2]^2 y = e^{0x} + e^{2x} + 2e^x$$

The auxiliary equation is $(m-2)^2 = 0$

$$m = 2, 2$$

$$C.F = (Ax + B)e^{2x}$$

$$C.F = (A \log x + B)x^2$$

$$P.I_1 = \frac{1}{(D'-2)^2} e^{0x} = \frac{1}{4} e^{0x} = \frac{1}{4}$$

$$P.I_2 = \frac{1}{(D'-2)^2} e^{2x} = \frac{1}{(2-2)^2} e^{2x} = \frac{1}{2(D'-2)} e^{2x}$$

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

$$P.I_2 = \frac{x^2}{2} e^{2x} = \frac{(\log x)^2}{2} x^2$$

$$P.I_3 = \frac{1}{(D'-2)^2} 2e^x = 2 \frac{1}{(1-2)^2} e^x$$

$$P.I_3 = 2e^x = 2x$$

$$y = C.F + P.I$$

$$y = (A \log x + B)x^2 + \frac{1}{4} + \frac{(\log x)^2}{2} x^2 + 2x$$

18. Solve $x \frac{d^2y}{dx^2} - \frac{2y}{x} = x + \frac{1}{x^2}$

Soln:-

Given that $x^2 \frac{d^2y}{dx^2} - 2y = x \left[x + \frac{1}{x^2} \right]$

$$[x^2 D^2 - 2]y = x^2 + \frac{1}{x} \rightarrow \textcircled{1}$$

put $x = e^z$

$$\log x = z$$

So that, $x^2 D = D'$

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

$$(1) \Rightarrow [D'(D'-1) - 2]y = (e^x)^2 + \frac{1}{e^x}$$

$$[D'^2 - D' - 2]y = e^{2x} + e^{-x}$$

The auxiliary equation is $m^2 - m - 2 = 0$

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

$$m = 2, -1$$

$$\therefore C.F. = Ae^{-x} + Be^{2x} = Ax^{-1} + Bx^2$$

$$P.I_1 = \frac{1}{D'^2 - D' - 2} e^{2x}$$

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

$$P.I_1 = \frac{1}{4-1} e^{2x} = \frac{1}{3} e^{2x} = \frac{\log x}{3} x^2$$

$$P.I_2 = \frac{1}{D'^2 - D' - 2} e^{-x}$$

$$= \frac{1}{1+1-2} e^{-x} = \frac{1}{2D'-1} e^{-x}$$

$$= \frac{1}{-2-1} e^{-x} = \frac{1}{-3} e^{-x}$$

$$P.I_2 = -\frac{\log x}{3} x^{-1} = \frac{-1}{3x} (\log x)$$

$$y = C.F. + P.I.$$

$$y = Ax^{-1} + Bx^2 + \frac{x^3}{3} \log x - \frac{1}{3x} \log x$$

$$y = \frac{A}{x} + Bx^2 + \frac{x^3}{3} \log x - \frac{1}{3x} \log x$$

19. Find the equation of the curve which satisfies the differential equation $4x^2 \frac{d^2y}{dx^2} - 4x \frac{dy}{dx} + y = 0$ and touches x-axis at an angle of 60° at $x=1$.

Soln:- Let $x = e^z$

$$\log x = z$$

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

$$[4D'(D'-1) - 4D'+1]y = 0$$

$$[4D'^2 - 4D' - 4D' + 1]y = 0$$

$$[4D'^2 - 8D' + 1]y = 0$$

The auxiliary equation is $4m^2 - 8m + 1 = 0$

$$m = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$m = \frac{8 \pm \sqrt{64 - 16}}{8} = \frac{8 \pm \sqrt{48}}{8} = \frac{8 \pm 4\sqrt{3}}{8}$$

$$m = 1 \pm \frac{\sqrt{3}}{2}$$

$$\text{C.F.} = A e^{(1+\frac{\sqrt{3}}{2})z} + B e^{(1-\frac{\sqrt{3}}{2})z}$$

$$y = A x^{(1+\frac{\sqrt{3}}{2})} + B x^{(1-\frac{\sqrt{3}}{2})} \rightarrow (1)$$

Given $y=0$ when $x=1$

$$0 = A + B \rightarrow (2)$$

$$\frac{dy}{dx} = \tan 60^\circ \text{ at } x=1$$

$$\frac{dy}{dx} = \sqrt{3} \text{ at } x=1$$

Differentiate with respect to x in (1).

$$\frac{dy}{dx} = A \left(1 + \frac{\sqrt{3}}{2}\right) x^{\frac{1+\sqrt{3}}{2}-1} + B \left(1 - \frac{\sqrt{3}}{2}\right) x^{\frac{1-\sqrt{3}}{2}-1}$$

$$y = A \left[1 + \frac{\sqrt{3}}{2} \right] x^{\sqrt{3}/2} + B \left(1 - \frac{\sqrt{3}}{2} \right) x^{-\sqrt{3}/2}$$

$$\sqrt{3} = A \left(1 + \frac{\sqrt{3}}{2} \right) + B \left(1 - \frac{\sqrt{3}}{2} \right)$$

$$\sqrt{3} = A + A\frac{\sqrt{3}}{2} + B - B\frac{\sqrt{3}}{2}$$

Sub in (2)

$$\sqrt{3} = \frac{\sqrt{3}}{2} A - \frac{\sqrt{3}}{2} B = \frac{\sqrt{3}}{2} (A - B)$$

$$1 = \frac{1}{2} (A - B)$$

$$A - B = 2 \rightarrow (3)$$

Adding (2) and (3)

$$2A = 2$$

$$A = 1$$

Sub $A = 1$ in (2)

$$B = -1$$

Eqn (1) becomes

$$y = x^{(1+\sqrt{3}/2)} - x^{(1-\sqrt{3}/2)}$$

20. The Radial displacement u in a rotating disc at a distance r from the axis is given by $\frac{d^2 u}{dr^2} + \frac{1}{r} \frac{du}{dr} - \frac{u}{r^2} + kr = 0$ find its displacement.

Soln:-

$$\text{Given that } \frac{d^2 u}{dr^2} + \frac{1}{r} \frac{du}{dr} - \frac{u}{r^2} + kr = 0$$

$$\frac{d^2 u}{dr^2} + \frac{1}{r} \frac{du}{dr} - \frac{u}{r^2} = -kr$$

Multiple by r^2 on both sides,

$$r^2 \frac{d^2 u}{dr^2} + r \frac{du}{dr} - u = -kr^3$$

$$\text{let } r = e^z$$

$$z = \log r$$

$$r^2 \frac{d^2 u}{dr^2} = D'(D'-1)u ; r \frac{du}{dr} = D'u$$

$$[D'(D'-1) + D'a - 1]u = -kr^3$$

$$[D'^2 - D' + D' - 1]u = -k e^{3z}$$

$$[D' - 1]u = -kr^3$$

The auxiliary equation is $m^2 - 1 = 0$

$$m = \pm 1 ; m = 1, -1$$

$$\text{C.F.} = Ae^z + Be^{-z}$$

$$\text{P.I.} = \frac{1}{D'-1} (-ke^{3z})$$

$$= \frac{1}{3-1} (-ke^{3z})$$

$$\text{P.I.} = -\frac{1}{2} ke^{3z}$$

$$u = Ae^z + Be^{-z} - \frac{1}{2} ke^{3z}$$

$$u = Ar + B/r - \frac{k}{2} r^3$$

$$u = Ar + B/r - \frac{k}{2} r^3$$

21. Reduce $x^2 \frac{d^2 y}{dx^2} - 3x \frac{dy}{dx} + 3y = x$ into a differential equation with constant coefficients

Soln:

$$\text{Given that } x^2 \frac{d^2 y}{dx^2} - 3x \frac{dy}{dx} + 3y = x$$

$$[x^2 D^2 - 3xD + 3]y = x \rightarrow (1)$$

$$\text{put } x = e^z ; \log x = z$$

$$xD = D', \quad x^2 D^2 = D'(D'-1)$$

$$(i) \Rightarrow [D'(D'-1) - 3D' + 3]y = e^z$$

$$[D'^2 - 4D' + 3]y = e^z$$

22. Write Euler's Homogeneous linear differential equation. How will you convert it to a linear differential equation with constant coefficients?

Soln:-

An equation of the form

$$a_0 x^n \frac{d^n y}{dx^n} + a_1 x^{n-1} \frac{d^{n-1} y}{dx^{n-1}} + a_2 x^{n-2} \frac{d^{n-2} y}{dx^{n-2}} + \dots + a_n y = f(x)$$

Where $a_0, a_1, a_2, \dots, a_n$ are constants and $f(x)$ is a function of x . $\rightarrow (1)$

Equation (1) can be reduced to linear differential equation with constant coefficients by putting the substitution.

$$x = e^z \quad \text{or} \quad z = \log x$$

$$xD = D', \quad D' = \frac{d}{dz}$$

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

$$x^3 D^3 = D'(D'-1)(D'-2)$$

23. Transform $(x^2 D^2 + xD + 1)y = 0$ into differential equations with constant coefficients,

where $D = \frac{d}{dx}$.

Soln:-

$$\text{Given that } (x^2 D^2 + xD + 1)y = 0 \quad \rightarrow (1)$$

$$\text{put } x = e^z$$

$$\log x = z$$

$$xD = D' ; \quad x^2 D^2 = D'(D'-1)$$

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

$$[D'^2 - D' + D' + 1]y = 0$$

$$[D'^2 + 1]y = 0$$

PROBLEMS BASED ON LEGENDRE'S LINEAR DIFFERENTIAL EQUATION

[EQUATION REDUCIBLE TO LINEAR FORM]

An equation of the form

$$(ax+b)^n \frac{d^n y}{dx^n} + k_1 (ax+b)^{n-1} \frac{d^{n-1} y}{dx^{n-1}} + \dots + k_n y = 0 \quad \text{--- (1)}$$

Where k 's are constants and a is a function of x is called Legendre's linear differential equations. Such equations can be reduced to linear equations with constant coefficients by putting

$$ax+b = e^z$$

$$z = \log(ax+b)$$

$$\text{If } D' = \frac{d}{dz}, \text{ then } (ax+b)D = aD'$$

$$(ax+b)^2 D^2 = a^2 D'(D'-1)$$

and so on.

After making these substitutions in (1), it reduces to a linear differential equation with constant coefficients.

Legendre's linear differential equation can be reduced to the Euler homogeneous linear forms also, by putting $ax+b=z$ and solved by the Euler's method.

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

Given that

$$[(x+2)^2 D^2 - (x+2)D + 1]y = 3x+4 \rightarrow (1)$$

Let $x+2 = e^z \Rightarrow x = e^z - 2$

$$\log(x+2) = z$$

$$(x+2)D = D'$$

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

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

$$[D'^2 - D' - D' + 1]y = 3e^z - 6 + 4$$

$$[D'^2 - 2D' + 1]y = 3e^z - 2$$

The auxiliary equation is $m^2 - 2m + 1 = 0$

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

$$m = 1, 1$$

$$C.F = (A_1 z + B) e^z = [A \log(x+2) + B] (x+2)$$

$$P.I_1 = \frac{1}{(D'-1)^2} 3e^z$$

$$= 3 \frac{1}{(1-1)^2} e^z \quad [\text{Replace } D' \text{ by } 1, \text{ ordinary rule fails}]$$

$$= z \frac{1}{2(D'-1)} 3e^z$$

$$= \frac{z}{2} \frac{1}{1-1} 3e^z = \frac{z^2}{2} 3e^z = \frac{3}{2} z^2 e^z$$

$$P.I_2 = \frac{3}{2} [\log(x+2)]^2 (x+2)$$

$$P.I_2 = \frac{1}{(D-1)^2} [-2e^{0z}] = -2 \frac{1}{(-1)^2} = -2$$

$$y = C.F + P.I$$

$$y = [A \log(x+2) + B](x+2) + \frac{9}{2} [\log(x+2)]^2 (x+2)$$

25. $[(x+1)^2 D^2 + (x+1)D + 1]y = A \cos^{-2} z [\log(x+1)]$

Solve.

Soln:-

Given that $[(x+1)^2 D^2 + (x+1)D + 1]y = A \cos [\log(x+1)]$

Let $1+x = e^z$

$$z = \log(x+1)$$

$$(x+1)D = D' \quad ; \quad (x+1)^2 D^2 = D'(D'-1)$$

$$x = e^z - 1$$

$$1) \Rightarrow [D'(D'-1) + D' + 1]y = A [\cos z]$$

$$[D'^2 - D' + D' + 1]y = A [\cos z]$$

$$[D'^2 + 1]y = A \cos z$$

The auxiliary equation is $m^2 + 1 = 0$

$$m = \pm i$$

$$C.F = [A \cos z + B \sin z]$$

$$C.F = A \cos [\log(x+1)] + B \sin [\log(x+1)]$$

$$P.I = \frac{1}{D'^2 + 1} A \cos z = A \frac{1}{-1+1} \cos z \text{ Replace}$$

$$= A \frac{1}{0} \cos z = A z \frac{1}{2D'} \cos z$$

$$= 2z \frac{1}{D'} \cos z = 2z \int \cos z dz = 2z \sin z$$

[D'^2 by -1^2 ordinary rule]

$$P.I = 2 \log(x+1) \sin[\log(x+1)]$$

$$\therefore y = C.F + P.I$$

$$y = A \cos[\log(x+1)] + B \sin[\log(x+1)] + 2 \log(x+1) \sin[\log(x+1)]$$

26. Solve $(1+x)^2 \frac{d^2y}{dx^2} + (1+x) \frac{dy}{dx} + y = 2 \sin[\log(1+x)]$

Soln:-

Given that

$$(1+x)^2 \frac{d^2y}{dx^2} + (1+x) \frac{dy}{dx} + y = 2 \sin[\log(1+x)]$$

$$[(1+x)^2 D^2 + (1+x)D + 1]y = 2 \sin[\log(1+x)]$$

put $1+x = e^z$

$$z = \log(1+x)$$

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

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

$$[D'^2 - D' + D' + 1]y = 2 \sin z$$

$$[D'^2 + 1]y = 2 \sin z$$

The auxiliary equation is $m^2 + 1 = 0$

$$m = \pm i$$

$$C.F = A \cos z + B \sin z = A \cos[\log(1+x)] + B \sin[\log(1+x)]$$

$$P.I = \frac{1}{D'^2 + 1} 2 \sin z$$

$$= 2 \frac{1}{-1+1} \sin z = 2 \frac{1}{0} \sin z$$

$$= 2z \frac{1}{2D'} \sin z = z \frac{1}{D'} \sin z$$

$$= z \int \sin z dz = z [-\cos z] = -z \cos z$$

$$P.I = -\log(1+x) \cos[\log(1+x)]$$

$$\therefore y = C.F + P.I$$

$$y = A \cos[\log(1+x)] + B \sin[\log(1+x)] - \log(1+x) \cos[\log(1+x)] + C$$

27. Solve $(3x+2)^2 \frac{d^2y}{dx^2} + 3(3x+2) \frac{dy}{dx} - 36y = 3x^2 + 4x + 1$

Soln:- Given that

$$[(3x+2)^2 D^2 + 3(3x+2)D - 36]y = 3x^2 + 4x + 1 \rightarrow (1)$$

put $3x+2 = e^z$

$$\log(3x+2) = z$$

$$3x = e^z - 2$$

$$x = \frac{e^z}{3} - \frac{2}{3}$$

let $(3x+2)D = 3D'$

$$(3x+2)^2 D^2 = 9D'(D'-1)$$

$$(1) \Rightarrow [9D'(D'-1) + 3(3D') - 36]y = 3\left[\frac{1}{3}e^z - \frac{2}{3}\right]^2 + 4\left[\frac{1}{3}e^z - \frac{2}{3}\right] + 1$$

$$[9D'^2 - 9D' + 9D' - 36]y = 3\left[\frac{1}{9}e^{2z} + \frac{4}{9} - \frac{4}{9}e^z\right] + \frac{4}{3}e^z$$

$$[9D'^2 - 36]y = \frac{1}{3}e^{2z} + \frac{4}{3} - \frac{4}{3}e^z + \frac{4}{3}e^z - \frac{8}{3} + 1$$

$$= \frac{1}{3}e^{2z} - \frac{4}{3} + 1 = \frac{1}{3}e^{2z} - \frac{1}{3}$$

$$\div 9 \Rightarrow [D'^2 - 4]y = \frac{1}{27}e^{2z} - \frac{1}{27}$$

The auxiliary equation is $m^2 - 4 = 0$

$$m^2 = 4$$

$$m = -2, 2 \Rightarrow \gamma m = \pm 2$$

$$C.F = Ae^{2x} + Be^{-2x} = A(e^z)^2 + B(e^z)^{-2}$$

$$C.F = A(3x+2)^2 + B(3x+2)^{-2} + C$$

$$P.I. = \frac{1}{D^2 - 4} \frac{e^{2x}}{27}$$

$$= \frac{1}{27} \frac{1}{4-4} e^{2x} \quad (\text{Replace } D^2 \text{ by } 2 \text{ Ordinary rule fails})$$

$$= \frac{1}{27} \times \frac{1}{2D} e^{2x}$$

$$= \frac{1}{54} \times \frac{1}{2D} e^{2x} = \frac{1}{54} \times \frac{e^{2x}}{2} = \frac{1}{108} e^{2x}$$

$$P.I. = \frac{1}{108} (e^x)^2 = \frac{\log(3x+2)}{108} (3x+2)^2$$

$$P.I. = \frac{1}{D^2 - 4} \frac{e^{0x}}{27}$$

$$= \left(\frac{1}{27}\right) \left(\frac{1}{-4}\right) e^{0x} = -\frac{1}{108}$$

$$\therefore y = C.F + P.I.$$

$$y = A(3x+2)^2 + B(3x+2)^{-2} + \frac{1}{108} (3x+2)^2 \log(3x+2)$$

$$+ \frac{1}{108} \mu.$$

28. Solve $(2x+3)^2 \frac{d^2y}{dx^2} - (2x+3) \frac{dy}{dx} - 12y = 6x$

Soln:-

$$\text{Given that } [(2x+3)^2 D^2 + (2x+3)D - 12]y = 6x$$

$$\text{put } (2x+3) = e^z$$

$$\log(2x+3) = z$$

$$2x = e^z - 3$$

$$x = \frac{e^z}{2} - \frac{3}{2}$$

$$(2x+3)D = 2D' \quad ; \quad (2x+3)^2 D^2 = 4D'(D'-1)$$

$$\therefore (1) \Rightarrow [4D'(D'-1) - 2D' - 12]y = 6 \left[\frac{e^z}{2} - \frac{3}{2} \right]$$

$$[4D'^2 - 4D' - 2D' - 12]y = \frac{6}{2} [e^z - 3]$$

$$[4D^2 - 6D' - 12]y = 9e^x - 9$$

$$\therefore [D^2 - \frac{3}{2}D' - 3]y = \frac{1}{4}[3e^x - 9]$$

The auxiliary equation is $m^2 - \frac{3}{2}m - 3 = 0$

$$m = \frac{\frac{3}{2} \pm \sqrt{9/4 + 12}}{2} = \frac{\frac{3}{2} \pm \sqrt{57/4}}{2} = \frac{3 \pm \sqrt{57}}{4}$$

$$\therefore \text{let } a = \frac{3 + \sqrt{57}}{4} ; b = \frac{3 - \sqrt{57}}{4}$$

$$\therefore \text{C.F.} = Ae^{ax} + Be^{bx}$$

$$= A(e^x)^a + B(e^x)^b$$

$$\text{C.F.} = A(2x+3)^a + B(2x+3)^b$$

$$\text{P.I.}_1 = \frac{1}{D^2 - \frac{3}{2}D' - 3} \left(\frac{3e^x}{4} \right)$$

$$= \frac{3}{4} \frac{1}{1 - 3/2 - 3} e^x \quad \text{Replace } D' \text{ by } 1$$

$$= \frac{3}{4} \frac{1}{-7/2} e^x = \frac{3}{4} \left(\frac{-2}{7} \right) e^x = -\frac{3}{14} e^x$$

$$\text{P.I.}_1 = -\frac{3}{14} (2x+3)$$

$$\text{P.I.}_2 = \frac{1}{D^2 - \frac{3}{2}D' - 3} \left(-\frac{9}{4} e^{0x} \right) = -\frac{9}{4} \left(\frac{1}{-3} \right) = \frac{3}{4}$$

$$\therefore y = \text{C.F.} + \text{P.I.}_1 + \text{P.I.}_2$$

$$y = A(2x+3)^a + B(2x+3)^b - \frac{3}{14} (2x+3) + \frac{3}{4} \text{u.}$$

$$\text{where } a = \frac{3 + \sqrt{57}}{4} ; b = \frac{3 - \sqrt{57}}{4} \text{ u.}$$

29.

Transform the equation

$$(2x+3)^2 \frac{d^2y}{dx^2} - 2(2x+3) \frac{dy}{dx} - 12y = 6x \quad \text{into}$$

a linear differential equation with constant coefficients.

Soln:- Given that

$$[(2x+3)^2 D^2 - 2(2x+3)D - 12]y = 6x \quad \text{--- (1)}$$

$$\text{put } 2x+3 = e^z$$

$$\log(2x+3) = z$$

$$2x = e^z - 3$$

$$x = \frac{e^z}{2} - \frac{3}{2}$$

$$\text{let } (2x+3)D = 2D' ; (2x+3)^2 D^2 = 4D'(D'-1)$$

$$\therefore (1) \Rightarrow [4D'(D'-1) - 4D' - 12]y = 6\left[\frac{e^z}{2} - \frac{3}{2}\right]$$

$$[4D'^2 - 4D' - 4D' - 12]y = \frac{6}{2}[e^z - 3]$$

$$[4D'^2 - 8D' - 12]y = 3e^z - 9$$

$$\div 4, [D'^2 - 2D' - 3]y = \frac{1}{4}[3e^z - 9]$$

The auxiliary equation is $m^2 - 2m - 3 = 0$

$$(m+1)(m-3) = 0$$

$$m = -1, 3$$

$$\text{C.F.} = Ae^{-z} + Be^{3z} = A(e^z)^{-1} + B(e^z)^3$$

$$\text{C.F.} = A(2x+3)^{-1} + B(2x+3)^3.$$

$$\text{P.I.} = \frac{1}{D'^2 - 2D' - 3} \frac{1}{4} 3e^z$$

$$= \frac{3}{4} \frac{1}{1-2-3} e^x \quad \text{Replace } D' \text{ by } 1$$

$$= \frac{3}{4} \frac{1}{-4} e^x$$

$$P.I_1 = -\frac{3}{16} e^x = -\frac{3}{16} (2x+3).$$

$$P.I_2 = \frac{1}{D'^2 - 2D' - 3} - \frac{9}{4} e^{0x}$$

$$= \frac{1}{-3} \left(-\frac{9}{4} \right)$$

$$P.I_2 = \frac{9}{12} = \frac{3}{4}$$

$$y = C.F + P.I$$

$$y = A(2x+3) + B(2x+3)^3 - \frac{3}{16}(2x+3) + \frac{3}{4}$$