Department of Mathematics and Statistics

September 26, 2012

Definition

A second order differential equation of the form

$$(x - x_0)^2 y'' + \alpha (x - x_0) y' + \beta y = 0,$$

where α and β are constants, is called an **Euler type** equation or **equidimensional** equation.

Euler type differential equations of other orders may also be constructed, in the analogous way.

Note that x_0 is *not* an ordinary point of the differential equation.

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To solve a second order Euler type equation

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

we guess that the solutions are of the form $y = x^r$.

Using this power function in the differential equation, we obtain

$$r(r-1) + \alpha r + \beta = 0,$$

the Euler indicial equation.

The Euler indicial equation has roots:

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

There are three cases to consider, depending upon the discriminant, $(1 - \alpha)^2 - 4\beta$, of the indicial equation:

- **(** $(1-\alpha)^2 4\beta > 0$, there are two distinct real roots.
- ④ $(1-lpha)^2-4eta=$ 0, there is one repeated real root.
- $\bigcirc~(1-lpha)^2-4eta<0$, there are two distinct complex roots.

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When there are two distinct real roots, the solutions are of the form:

$$y = x^{r_1}$$
 and $y = x^{r_2}$.

When there is a single repeated real root, the solutions are of the form:

$$y = x^r$$
 and $y = x^r \ln x$.

When there are two complex roots, the solutions are of the form:

$$y = x^a \cos(b \ln x)$$
 and $y = x^a \sin(b \ln x)$.

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