

# Math 240: Cauchy-Euler Equations

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# Today's Goals

- 1 Learn how to solve Cauchy-Euler Equations.

# Cauchy-Euler Equations

**Goal:** To solve homogeneous DEs that are not constant-coefficient.

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## Definition

Any linear differential equation of the form

$$a_n x^n \frac{d^n y}{dx^n} + a_{n-1} x^{n-1} \frac{d^{n-1} y}{dx^{n-1}} + \dots + a_1 x \frac{dy}{dx} + a_0 y = g(x)$$

is a **Cauchy-Euler equation**.

# The 2nd Order Case

Try to solve

$$ax^2 \frac{d^2y}{dx^2} + bx \frac{dy}{dx} + cy = 0$$

by substituting  $y = x^m$ .

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If  $m_1$  and  $m_2$  are distinct real roots to  $am(m-1) + bm + c = 0$ , then the general solution to this DE is

$$y = c_1 x^{m_1} + c_2 x^{m_2}$$

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# Higher Order DEs and Repeated Roots

For a higher order homogeneous Cauchy-Euler Equation, if  $m$  is a root of multiplicity  $k$ , then

$$x^m, x^m \ln(x), \dots, x^m (\ln(x))^{k-1}$$

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**Example:** What is the solution to

$$x^3 y''' + xy' - y = 0$$



# Conjugate Complex Roots

Given the DE

$$ax^2 \frac{d^2y}{dx^2} + bx \frac{dy}{dx} + \dots cy = 0$$

If  $am(m-1) + bm + c = 0$  has complex conjugate roots  $\alpha + i\beta$  and  $\alpha - i\beta$ , then the general solution is

$$y_g = x^\alpha [c_1 \cos(\beta \ln(x)) + c_2 \sin(\beta \ln(x))]$$

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**Example:** Solve  $25x^2y'' + 25xy' + y = 0$