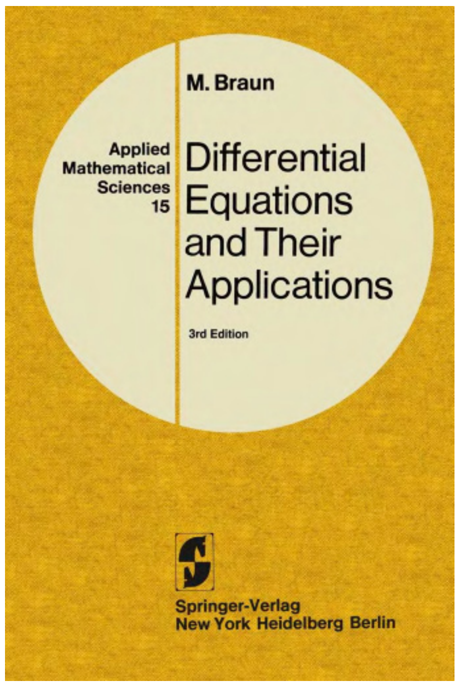
A Solution Manual For

Differential equations and their applications, 3rd ed., M. Braun



Nasser M. Abbasi

May 15, 2024

Contents

1 Section 1.2. Page 6

1.1 problem Example 3

Internal problem ID [1644]
Internal file name [`OUTPUT/1645_Sunday_June_05_2022_02_25_43_AM_49834317/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 6
Problem number: Example 3.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "homogeneousTypeD2", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{y' + \sin(t)\, y = 0}$$

With initial conditions

$$\left[y(0) = \frac{3}{2}\right]$$

1.1.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \sin(t)$$
$$q(t) = 0$$

Hence the ode is

$$y' + \sin(t)\, y = 0$$

The domain of $p(t) = \sin(t)$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. Hence solution exists and is unique.

1.1.2 Solving as linear ode

Entering Linear first order ODE solver. The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int \sin(t)dt} \\ &= e^{-\cos(t)}\end{aligned}$$

The ode becomes

$$\begin{aligned}\frac{d}{dt}\mu y &= 0 \\ \frac{d}{dt}\left(e^{-\cos(t)}y\right) &= 0\end{aligned}$$

Integrating gives

$$e^{-\cos(t)}y = c_1$$

Dividing both sides by the integrating factor $\mu = e^{-\cos(t)}$ results in

$$y = c_1 e^{\cos(t)}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = \frac{3}{2}$ in the above solution gives an equation to solve for the constant of integration.

$$\frac{3}{2} = e c_1$$

$$c_1 = \frac{3\,e^{-1}}{2}$$

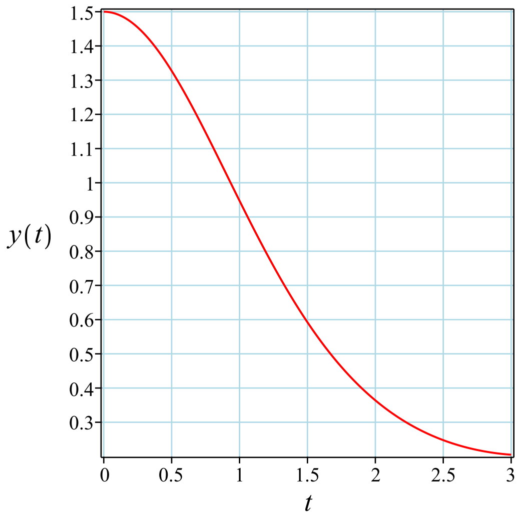
Substituting c_1 found above in the general solution gives

$$y = \frac{3\,e^{\cos(t)-1}}{2}$$

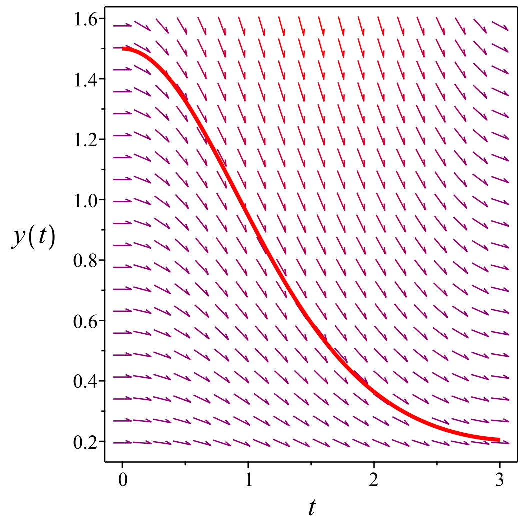
Summary

The solution(s) found are the following

$$y = \frac{3\,e^{\cos(t)-1}}{2} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{3\,\mathrm{e}^{\cos(t)-1}}{2}$$

Verified OK.

1.1.3 Maple step by step solution

Let's solve

$\left[y' + \sin(t)\, y = 0, y(0) = \frac{3}{2}\right]$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{y} = -\sin(t)$

- Integrate both sides with respect to t

  $\int \frac{y'}{y} dt = \int -\sin(t)\, dt + c_1$

- Evaluate integral

  $\ln(y) = \cos(t) + c_1$

- Solve for y

  $y = \mathrm{e}^{\cos(t)+c_1}$

- Use initial condition $y(0) = \frac{3}{2}$

  $\frac{3}{2} = \mathrm{e}^{1+c_1}$

- Solve for c_1

  $c_1 = -1 + \ln\left(\frac{3}{2}\right)$

- Substitute $c_1 = -1 + \ln\left(\frac{3}{2}\right)$ into general solution and simplify

  $y = \frac{3\,\mathrm{e}^{\cos(t)-1}}{2}$

- Solution to the IVP

  $y = \frac{3\,\mathrm{e}^{\cos(t)-1}}{2}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple
Time used: 0.016 (sec). Leaf size: 11

```
dsolve([diff(y(t),t)+sin(t)*y(t)=0,y(0) = 3/2],y(t), singsol=all)
```

$$y(t) = \frac{3\,\mathrm{e}^{\cos(t)-1}}{2}$$

✓ Solution by Mathematica
Time used: 0.031 (sec). Leaf size: 15

```
DSolve[{y'[t]+Sin[t]*y[t]==0,y[0]==3/2},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{3}{2}e^{\cos(t)-1}$$

1.2 problem Example 4

Internal problem ID [1645]
Internal file name [OUTPUT/1646_Sunday_June_05_2022_02_25_45_AM_99808398/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 6
Problem number: Example 4.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "homogeneousTypeD2", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

```
[_separable]
```

$$\boxed{y' + y\,\mathrm{e}^{t^2} = 0}$$

With initial conditions

$$[y(1) = 2]$$

1.2.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \mathrm{e}^{t^2}$$
$$q(t) = 0$$

Hence the ode is

$$y' + y\,\mathrm{e}^{t^2} = 0$$

The domain of $p(t) = \mathrm{e}^{t^2}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 1$ is inside this domain. Hence solution exists and is unique.

1.2.2 Solving as linear ode

Entering Linear first order ODE solver. The integrating factor μ is

$$
\begin{aligned}
\mu &= \mathrm{e}^{\int \mathrm{e}^{t^2} dt} \\
&= \mathrm{e}^{\frac{\sqrt{\pi}\, \mathrm{erfi}(t)}{2}}
\end{aligned}
$$

The ode becomes

$$
\begin{aligned}
\frac{\mathrm{d}}{\mathrm{d}t} \mu y &= 0 \\
\frac{\mathrm{d}}{\mathrm{d}t} \left(\mathrm{e}^{\frac{\sqrt{\pi}\, \mathrm{erfi}(t)}{2}} y\right) &= 0
\end{aligned}
$$

Integrating gives

$$
\mathrm{e}^{\frac{\sqrt{\pi}\, \mathrm{erfi}(t)}{2}} y = c_1
$$

Dividing both sides by the integrating factor $\mu = \mathrm{e}^{\frac{\sqrt{\pi}\, \mathrm{erfi}(t)}{2}}$ results in

$$
y = c_1 \mathrm{e}^{-\frac{\sqrt{\pi}\, \mathrm{erfi}(t)}{2}}
$$

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 2$ in the above solution gives an equation to solve for the constant of integration.

$$
2 = \mathrm{e}^{-\frac{\mathrm{erfi}(1)\sqrt{\pi}}{2}} c_1
$$

$$
c_1 = 2\, \mathrm{e}^{\frac{\mathrm{erfi}(1)\sqrt{\pi}}{2}}
$$

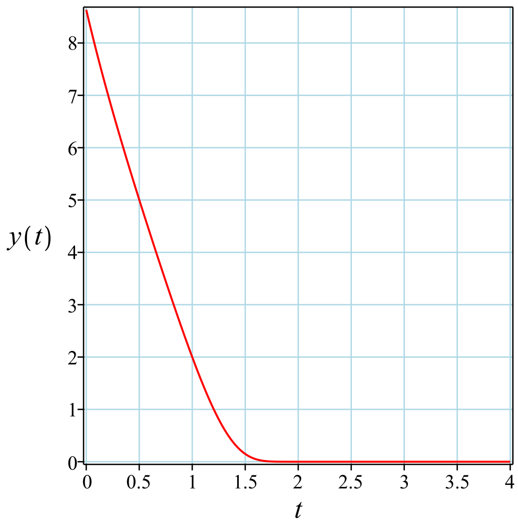
Substituting c_1 found above in the general solution gives

$$
y = 2\, \mathrm{e}^{\frac{\sqrt{\pi}\, (\mathrm{erfi}(1) - \mathrm{erfi}(t))}{2}}
$$

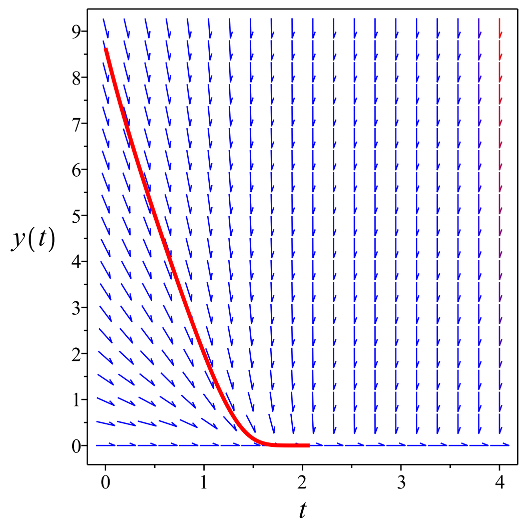
Summary

The solution(s) found are the following

$$
y = 2\, \mathrm{e}^{\frac{\sqrt{\pi}\, (\mathrm{erfi}(1) - \mathrm{erfi}(t))}{2}} \tag{1}
$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = 2\,e^{\frac{\sqrt{\pi}\,(\mathrm{erfi}(1)-\mathrm{erfi}(t))}{2}}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.11 (sec). Leaf size: 22

```
dsolve([diff(y(t),t)+exp(t^2)*y(t)=0,y(1) = 2],y(t), singsol=all)
```

$$y(t) = 2\,e^{\frac{(\mathrm{erfi}(1)-\mathrm{erfi}(t))\sqrt{\pi}}{2}}$$

✓ Solution by Mathematica

Time used: 0.066 (sec). Leaf size: 25

```
DSolve[{y'[t]+Exp[t^2]*y[t]==0,y[1]==2},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to 2e^{\frac{1}{2}\sqrt{\pi}(\text{erfi}(1)-\text{erfi}(t))}$$

1.3 problem Example 5

Internal problem ID [1646]
Internal file name [`OUTPUT/1647_Sunday_June_05_2022_02_25_47_AM_94630352/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 6
Problem number: Example 5.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program :

Maple gives the following as the ode type

`[_separable]`

$$\boxed{y' - 2yt = t}$$

1.3.1 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = -2t$$
$$q(t) = t$$

Hence the ode is

$$y' - 2yt = t$$

The integrating factor μ is

$$\mu = e^{\int -2t dt}$$
$$= e^{-t^2}$$

The ode becomes

$$
\begin{aligned}
\frac{d}{dt}(\mu y) &= (\mu)(t) \\
\frac{d}{dt}\left(e^{-t^2} y\right) &= \left(e^{-t^2}\right)(t) \\
d\left(e^{-t^2} y\right) &= \left(t\,e^{-t^2}\right) dt
\end{aligned}
$$

Integrating gives

$$
\begin{aligned}
e^{-t^2} y &= \int t\,e^{-t^2}\, dt \\
e^{-t^2} y &= -\frac{e^{-t^2}}{2} + c_1
\end{aligned}
$$

Dividing both sides by the integrating factor $\mu = e^{-t^2}$ results in

$$
y = -\frac{e^{t^2} e^{-t^2}}{2} + c_1 e^{t^2}
$$

which simplifies to

$$
y = -\frac{1}{2} + c_1 e^{t^2}
$$

Summary
The solution(s) found are the following

$$
y = -\frac{1}{2} + c_1 e^{t^2} \tag{1}
$$

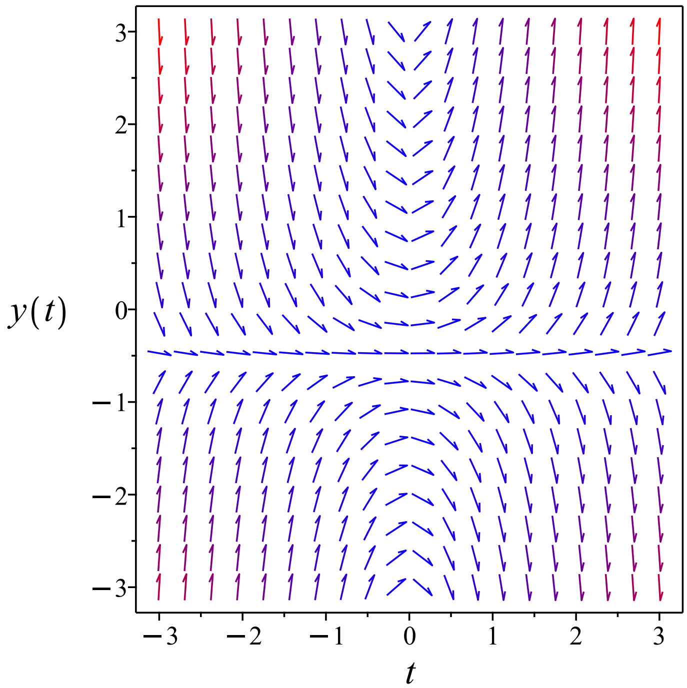


Figure 3: Slope field plot

Verification of solutions

$$y = -\frac{1}{2} + c_1 e^{t^2}$$

Verified OK.

1.3.2 Maple step by step solution

Let's solve

$y' - 2yt = t$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{1+2y} = t$

- Integrate both sides with respect to t

  $\int \frac{y'}{1+2y} dt = \int t dt + c_1$

- Evaluate integral

$$\frac{\ln(1+2y)}{2} = \frac{t^2}{2} + c_1$$

- Solve for y

$$y = \frac{e^{t^2+2c_1}}{2} - \frac{1}{2}$$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 12

```
dsolve(diff(y(t),t)-2*t*y(t)=t,y(t), singsol=all)
```

$$y(t) = -\frac{1}{2} + e^{t^2} c_1$$

✓ Solution by Mathematica

Time used: 0.041 (sec). Leaf size: 24

```
DSolve[y'[t]-2*t*y[t]==t,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to -\frac{1}{2} + c_1 e^{t^2}$$
$$y(t) \to -\frac{1}{2}$$

1.4 problem Example 6

Internal problem ID [1647]
Internal file name [`OUTPUT/1648_Sunday_June_05_2022_02_25_49_AM_96876912/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 6
Problem number: Example 6.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

```
[_separable]
```

$$\boxed{y' + 2yt = t}$$

With initial conditions

$$[y(1) = 2]$$

1.4.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = 2t$$
$$q(t) = t$$

Hence the ode is

$$y' + 2yt = t$$

The domain of $p(t) = 2t$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 1$ is inside this domain. The domain of $q(t) = t$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 1$ is also inside this domain. Hence solution exists and is unique.

1.4.2 Solving as linear ode

Entering Linear first order ODE solver. The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int 2t dt} \\ &= e^{t^2}\end{aligned}$$

The ode becomes

$$\begin{aligned}\frac{d}{dt}(\mu y) &= (\mu)(t) \\ \frac{d}{dt}\left(y\,e^{t^2}\right) &= \left(e^{t^2}\right)(t) \\ d\left(y\,e^{t^2}\right) &= \left(t\,e^{t^2}\right) dt\end{aligned}$$

Integrating gives

$$\begin{aligned}y\,e^{t^2} &= \int t\,e^{t^2}\,dt \\ y\,e^{t^2} &= \frac{e^{t^2}}{2} + c_1\end{aligned}$$

Dividing both sides by the integrating factor $\mu = e^{t^2}$ results in

$$y = \frac{e^{t^2}e^{-t^2}}{2} + c_1 e^{-t^2}$$

which simplifies to

$$y = \frac{1}{2} + c_1 e^{-t^2}$$

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 2$ in the above solution gives an equation to solve for the constant of integration.

$$2 = \frac{1}{2} + e^{-1}c_1$$

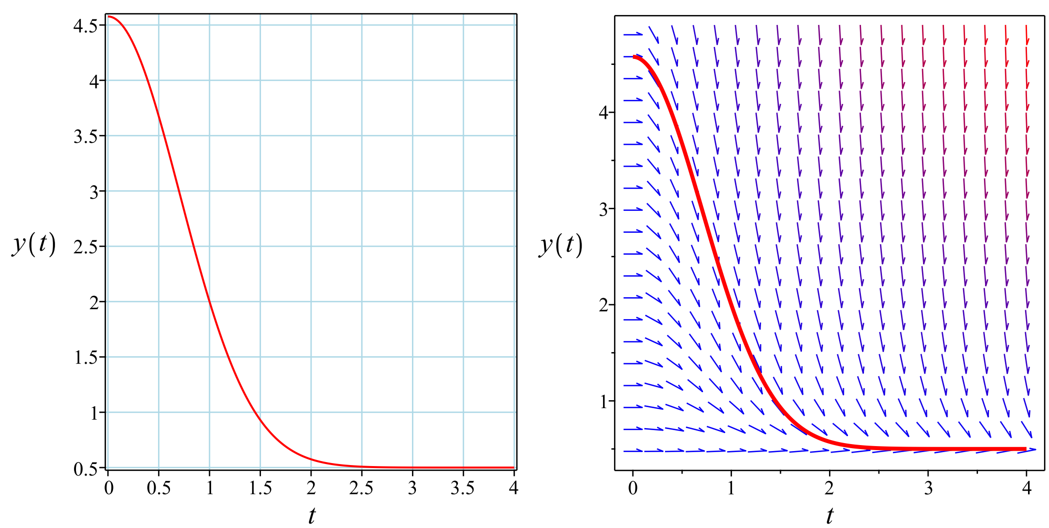
$$c_1 = \frac{3\,\mathrm{e}}{2}$$

Substituting c_1 found above in the general solution gives

$$y = \frac{1}{2} + \frac{3\,\mathrm{e}^{-(-1+t)(t+1)}}{2}$$

Summary
The solution(s) found are the following

$$y = \frac{1}{2} + \frac{3\,\mathrm{e}^{-(-1+t)(t+1)}}{2} \tag{1}$$



(a) Solution plot (b) Slope field plot

Verification of solutions

$$y = \frac{1}{2} + \frac{3\,\mathrm{e}^{-(-1+t)(t+1)}}{2}$$

Verified OK.

1.4.3 Maple step by step solution

Let's solve

$[y' + 2yt = t, y(1) = 2]$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{-1+2y} = -t$

- Integrate both sides with respect to t

  $\int \frac{y'}{-1+2y}dt = \int -tdt + c_1$

- Evaluate integral

  $\frac{\ln(-1+2y)}{2} = -\frac{t^2}{2} + c_1$

- Solve for y

  $y = \frac{e^{-t^2+2c_1}}{2} + \frac{1}{2}$

- Use initial condition $y(1) = 2$

  $2 = \frac{e^{-1+2c_1}}{2} + \frac{1}{2}$

- Solve for c_1

  $c_1 = \frac{1}{2} + \frac{\ln(3)}{2}$

- Substitute $c_1 = \frac{1}{2} + \frac{\ln(3)}{2}$ into general solution and simplify

  $y = \frac{1}{2} + \frac{3\,e^{-(-1+t)(t+1)}}{2}$

- Solution to the IVP

  $y = \frac{1}{2} + \frac{3\,e^{-(-1+t)(t+1)}}{2}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 17

```
dsolve([diff(y(t),t)+2*t*y(t)=t,y(1) = 2],y(t), singsol=all)
```

$$y(t) = \frac{1}{2} + \frac{3\,\mathrm{e}^{-(t-1)(t+1)}}{2}$$

✓ Solution by Mathematica

Time used: 0.035 (sec). Leaf size: 22

```
DSolve[{y'[t]+2*t*y[t]==t,y[1]==2},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{3e^{1-t^2}}{2} + \frac{1}{2}$$

1.5 problem Example 7

Internal problem ID [1648]
Internal file name [`OUTPUT/1649_Sunday_June_05_2022_02_25_51_AM_97807519/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 6
Problem number: Example 7.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_linear]`

$$\boxed{y' + y = \frac{1}{t^2 + 1}}$$

With initial conditions

$$[y(2) = 3]$$

1.5.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = 1$$
$$q(t) = \frac{1}{t^2 + 1}$$

Hence the ode is

$$y' + y = \frac{1}{t^2 + 1}$$

The domain of $p(t) = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 2$ is inside this domain. The domain of $q(t) = \frac{1}{t^2+1}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 2$ is also inside this domain. Hence solution exists and is unique.

1.5.2 Solving as linear ode

Entering Linear first order ODE solver. The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int 1 dt} \\ &= e^{t}\end{aligned}$$

The ode becomes

$$\begin{aligned}\frac{d}{dt}(\mu y) &= (\mu)\left(\frac{1}{t^2+1}\right) \\ \frac{d}{dt}\left(y\,e^{t}\right) &= \left(e^{t}\right)\left(\frac{1}{t^2+1}\right) \\ d\left(y\,e^{t}\right) &= \left(\frac{e^{t}}{t^2+1}\right) dt\end{aligned}$$

Integrating gives

$$\begin{aligned}y\,e^{t} &= \int \frac{e^{t}}{t^2+1}\,dt \\ y\,e^{t} &= \frac{i e^{i}\,\mathrm{expIntegral}_1(i-t)}{2} - \frac{i e^{-i}\,\mathrm{expIntegral}_1(-t-i)}{2} + c_1\end{aligned}$$

Dividing both sides by the integrating factor $\mu = e^{t}$ results in

$$y = e^{-t}\left(\frac{i e^{i}\,\mathrm{expIntegral}_1(i-t)}{2} - \frac{i e^{-i}\,\mathrm{expIntegral}_1(-t-i)}{2}\right) + c_1 e^{-t}$$

which simplifies to

$$y = \frac{e^{-t}\left(i e^{i}\,\mathrm{expIntegral}_1(i-t) - i e^{-i}\,\mathrm{expIntegral}_1(-t-i) + 2c_1\right)}{2}$$

Initial conditions are used to solve for c_1. Substituting $t = 2$ and $y = 3$ in the above solution gives an equation to solve for the constant of integration.

$$3 = \frac{i\mathrm{e}^{-2}\,\mathrm{expIntegral}_1\left(-2+i\right)\mathrm{e}^{i}}{2} - \frac{i\mathrm{e}^{-2}\,\mathrm{expIntegral}_1\left(-2-i\right)\mathrm{e}^{-i}}{2} + \mathrm{e}^{-2}c_1$$

$$c_1 = -\frac{\left(i\mathrm{e}^{-2}\,\mathrm{expIntegral}_1\left(-2+i\right)\mathrm{e}^{i} - i\mathrm{e}^{-2}\,\mathrm{expIntegral}_1\left(-2-i\right)\mathrm{e}^{-i} - 6\right)\mathrm{e}^{2}}{2}$$

Substituting c_1 found above in the general solution gives

$$y = \frac{i\mathrm{e}^{-t}\mathrm{e}^{i}\,\mathrm{expIntegral}_1\left(i-t\right)}{2} - \frac{i\mathrm{e}^{-t}\mathrm{e}^{-i}\,\mathrm{expIntegral}_1\left(-t-i\right)}{2} - \frac{i\mathrm{e}^{-t}\,\mathrm{expIntegral}_1\left(-2+i\right)\mathrm{e}^{i}}{2} + \frac{i\mathrm{e}^{-t}\,\mathrm{expI}}{}$$

Summary

The solution(s) found are the following

$$\begin{aligned} y = {} & \frac{i\mathrm{e}^{-t}\mathrm{e}^{i}\,\mathrm{expIntegral}_1\left(i-t\right)}{2} - \frac{i\mathrm{e}^{-t}\mathrm{e}^{-i}\,\mathrm{expIntegral}_1\left(-t-i\right)}{2} \\ & - \frac{i\mathrm{e}^{-t}\,\mathrm{expIntegral}_1\left(-2+i\right)\mathrm{e}^{i}}{2} + \frac{i\mathrm{e}^{-t}\,\mathrm{expIntegral}_1\left(-2-i\right)\mathrm{e}^{-i}}{2} + 3\,\mathrm{e}^{-t+2} \end{aligned} \tag{1}$$

Verification of solutions

$$\begin{aligned} y = {} & \frac{i\mathrm{e}^{-t}\mathrm{e}^{i}\,\mathrm{expIntegral}_1\left(i-t\right)}{2} - \frac{i\mathrm{e}^{-t}\mathrm{e}^{-i}\,\mathrm{expIntegral}_1\left(-t-i\right)}{2} \\ & - \frac{i\mathrm{e}^{-t}\,\mathrm{expIntegral}_1\left(-2+i\right)\mathrm{e}^{i}}{2} + \frac{i\mathrm{e}^{-t}\,\mathrm{expIntegral}_1\left(-2-i\right)\mathrm{e}^{-i}}{2} + 3\,\mathrm{e}^{-t+2} \end{aligned}$$

Verified OK.

1.5.3 Maple step by step solution

Let's solve

$\left[y' + y = \frac{1}{t^2+1}, y(2) = 3\right]$

- Highest derivative means the order of the ODE is 1

  y'

- Isolate the derivative

  $y' = -y + \frac{1}{t^2+1}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE

  $y' + y = \frac{1}{t^2+1}$

- The ODE is linear; multiply by an integrating factor $\mu(t)$

  $\mu(t)\left(y'+y\right)=\frac{\mu(t)}{t^2+1}$

- Assume the lhs of the ODE is the total derivative $\frac{d}{dt}\left(\mu(t)\, y\right)$

  $\mu(t)\left(y'+y\right)=\mu'(t)\, y+\mu(t)\, y'$

- Isolate $\mu'(t)$

  $\mu'(t)=\mu(t)$

- Solve to find the integrating factor

  $\mu(t)=\mathrm{e}^{t}$

- Integrate both sides with respect to t

  $\int \left(\frac{d}{dt}\left(\mu(t)\, y\right)\right)dt=\int \frac{\mu(t)}{t^2+1}dt+c_1$

- Evaluate the integral on the lhs

  $\mu(t)\, y=\int \frac{\mu(t)}{t^2+1}dt+c_1$

- Solve for y

  $y=\frac{\int \frac{\mu(t)}{t^2+1}dt+c_1}{\mu(t)}$

- Substitute $\mu(t)=\mathrm{e}^{t}$

  $y=\frac{\int \frac{\mathrm{e}^{t}}{t^2+1}dt+c_1}{\mathrm{e}^{t}}$

- Evaluate the integrals on the rhs

  $y=\frac{\frac{\mathrm{I}\,\mathrm{e}^{\mathrm{I}}\mathrm{Ei}_{1}\left(-t+\mathrm{I}\right)}{2}-\frac{\mathrm{I}\,\mathrm{e}^{-\mathrm{I}}\mathrm{Ei}_{1}\left(-t-\mathrm{I}\right)}{2}+c_1}{\mathrm{e}^{t}}$

- Simplify

  $y=\frac{\mathrm{e}^{-t}\left(\mathrm{I}\,\mathrm{e}^{\mathrm{I}}\mathrm{Ei}_{1}\left(-t+\mathrm{I}\right)-\mathrm{I}\,\mathrm{e}^{-\mathrm{I}}\mathrm{Ei}_{1}\left(-t-\mathrm{I}\right)+2c_1\right)}{2}$

- Use initial condition $y(2)=3$

  $3=\frac{\left(\mathrm{I}\,\mathrm{e}^{\mathrm{I}}\mathrm{Ei}_{1}\left(-2+\mathrm{I}\right)-\mathrm{I}\,\mathrm{e}^{-\mathrm{I}}\mathrm{Ei}_{1}\left(-2-\mathrm{I}\right)+2c_1\right)\mathrm{e}^{-2}}{2}$

- Solve for c_1

  $c_1=-\frac{\mathrm{I}\,\mathrm{e}^{-2}\mathrm{Ei}_{1}\left(-2+\mathrm{I}\right)\mathrm{e}^{\mathrm{I}}-\mathrm{I}\,\mathrm{e}^{-2}\mathrm{Ei}_{1}\left(-2-\mathrm{I}\right)\mathrm{e}^{-\mathrm{I}}-6}{2\,\mathrm{e}^{-2}}$

- Substitute $c_1=-\frac{\mathrm{I}\mathrm{e}^{-2}\mathrm{Ei}_{1}\left(-2+\mathrm{I}\right)\mathrm{e}^{\mathrm{I}}-\mathrm{I}\mathrm{e}^{-2}\mathrm{Ei}_{1}\left(-2-\mathrm{I}\right)\mathrm{e}^{-\mathrm{I}}-6}{2\mathrm{e}^{-2}}$ into general solution and simplify

  $y=\frac{\left(\mathrm{I}\,\mathrm{Ei}_{1}\left(-t+\mathrm{I}\right)\mathrm{e}^{-2+\mathrm{I}}-\mathrm{I}\,\mathrm{Ei}_{1}\left(-t-\mathrm{I}\right)\mathrm{e}^{-2-\mathrm{I}}-\mathrm{I}\,\mathrm{Ei}_{1}\left(-2+\mathrm{I}\right)\mathrm{e}^{-2+\mathrm{I}}+\mathrm{I}\,\mathrm{Ei}_{1}\left(-2-\mathrm{I}\right)\mathrm{e}^{-2-\mathrm{I}}+6\right)\mathrm{e}^{-t+2}}{2}$

- Solution to the IVP

  $y=\frac{\left(\mathrm{I}\,\mathrm{Ei}_{1}\left(-t+\mathrm{I}\right)\mathrm{e}^{-2+\mathrm{I}}-\mathrm{I}\,\mathrm{Ei}_{1}\left(-t-\mathrm{I}\right)\mathrm{e}^{-2-\mathrm{I}}-\mathrm{I}\,\mathrm{Ei}_{1}\left(-2+\mathrm{I}\right)\mathrm{e}^{-2+\mathrm{I}}+\mathrm{I}\,\mathrm{Ei}_{1}\left(-2-\mathrm{I}\right)\mathrm{e}^{-2-\mathrm{I}}+6\right)\mathrm{e}^{-t+2}}{2}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.75 (sec). Leaf size: 65

```
dsolve([diff(y(t),t)+y(t)=1/(1+t^2),y(2) = 3],y(t), singsol=all)
```

$$y(t) = \frac{(i e^{i} \operatorname{expIntegral}_1(-t+i) - i e^{-i} \operatorname{expIntegral}_1(-t-i) - i e^{i} \operatorname{expIntegral}_1(-2+i) + i e^{-i} \operatorname{expIntegral}_1(-}{2}$$

✓ Solution by Mathematica

Time used: 0.124 (sec). Leaf size: 72

```
DSolve[{y'[t]+y[t]==1/(1+t^2),y[1]==2},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{2} e^{-t-i} \left(-i e^{2i} \operatorname{ExpIntegralEi}(t-i) + i \operatorname{ExpIntegralEi}(t+i) - i \operatorname{ExpIntegralEi}(1+i) + i e^{2i} \operatorname{ExpIntegralEi}(1-i) + 4 e^{1+i} \right)$$

2 Section 1.2. Page 9

2.1 problem 1

Internal problem ID [1649]
Internal file name [`OUTPUT/1650_Sunday_June_05_2022_02_25_53_AM_52774325/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 1.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "homogeneousTypeD2", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

```
[_separable]
```

$$\boxed{\cos(t)\, y + y' = 0}$$

2.1.1 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= f(t)g(y) \\ &= -\cos(t)\, y \end{aligned}$$

Where $f(t) = -\cos(t)$ and $g(y) = y$. Integrating both sides gives

$$
\begin{aligned}
\frac{1}{y}\,dy &= -\cos(t)\,dt \\
\int \frac{1}{y}\,dy &= \int -\cos(t)\,dt \\
\ln(y) &= -\sin(t) + c_1 \\
y &= e^{-\sin(t)+c_1} \\
&= c_1 e^{-\sin(t)}
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = c_1 e^{-\sin(t)} \tag{1}
$$

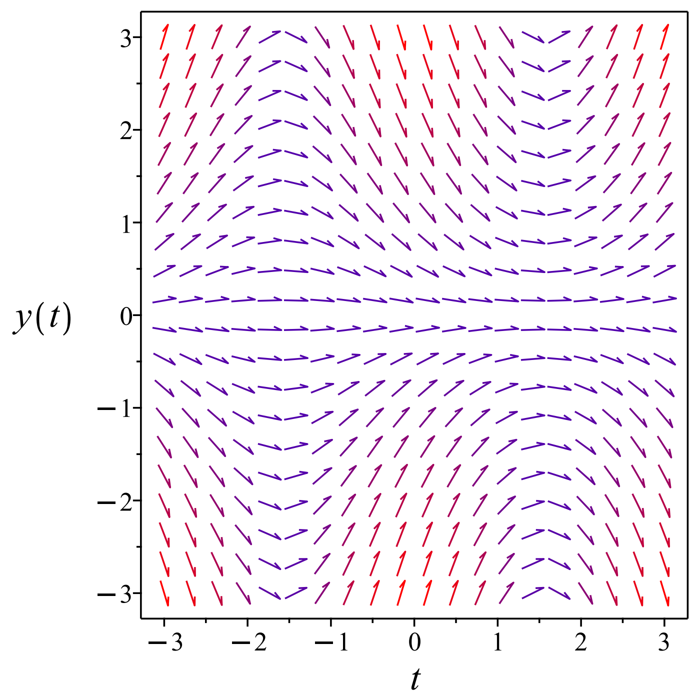


Figure 5: Slope field plot

Verification of solutions

$$
y = c_1 e^{-\sin(t)}
$$

Verified OK.

2.1.2 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$\begin{aligned} p(t) &= \cos(t) \\ q(t) &= 0 \end{aligned}$$

Hence the ode is

$$\cos(t)\, y + y' = 0$$

The integrating factor μ is

$$\begin{aligned} \mu &= e^{\int \cos(t)dt} \\ &= e^{\sin(t)} \end{aligned}$$

The ode becomes

$$\begin{aligned} \frac{d}{dt}\mu y &= 0 \\ \frac{d}{dt}\left(e^{\sin(t)}y\right) &= 0 \end{aligned}$$

Integrating gives

$$e^{\sin(t)}y = c_1$$

Dividing both sides by the integrating factor $\mu = e^{\sin(t)}$ results in

$$y = c_1 e^{-\sin(t)}$$

<u>Summary</u>
The solution(s) found are the following

$$y = c_1 e^{-\sin(t)} \tag{1}$$

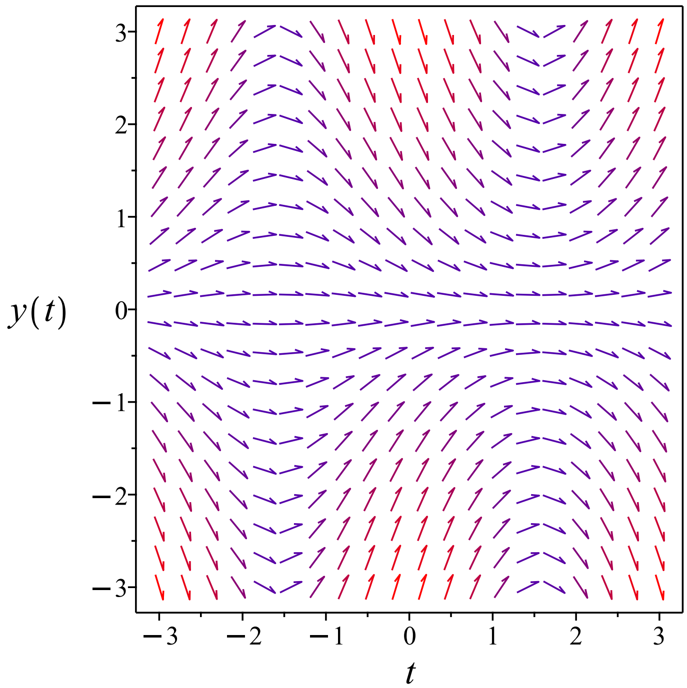


Figure 6: Slope field plot

Verification of solutions

$$y = c_1 e^{-\sin(t)}$$

Verified OK.

2.1.3 Solving as homogeneousTypeD2 ode

Using the change of variables $y = u(t)\, t$ on the above ode results in new ode in $u(t)$

$$\cos(t)\, u(t)\, t + u'(t)\, t + u(t) = 0$$

In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t) g(u) \\ &= -\frac{u(t\cos(t) + 1)}{t} \end{aligned}$$

Where $f(t) = -\frac{t\cos(t)+1}{t}$ and $g(u) = u$. Integrating both sides gives

$$\frac{1}{u}\,du = -\frac{t\cos(t)+1}{t}\,dt$$
$$\int \frac{1}{u}\,du = \int -\frac{t\cos(t)+1}{t}\,dt$$
$$\ln(u) = -\sin(t) - \ln(t) + c_2$$
$$u = \mathrm{e}^{-\sin(t)-\ln(t)+c_2}$$
$$= c_2\mathrm{e}^{-\sin(t)-\ln(t)}$$

Which simplifies to

$$u(t) = \frac{c_2\mathrm{e}^{-\sin(t)}}{t}$$

Therefore the solution y is

$$y = tu$$
$$= c_2\mathrm{e}^{-\sin(t)}$$

<u>Summary</u>

The solution(s) found are the following

$$y = c_2\mathrm{e}^{-\sin(t)} \tag{1}$$

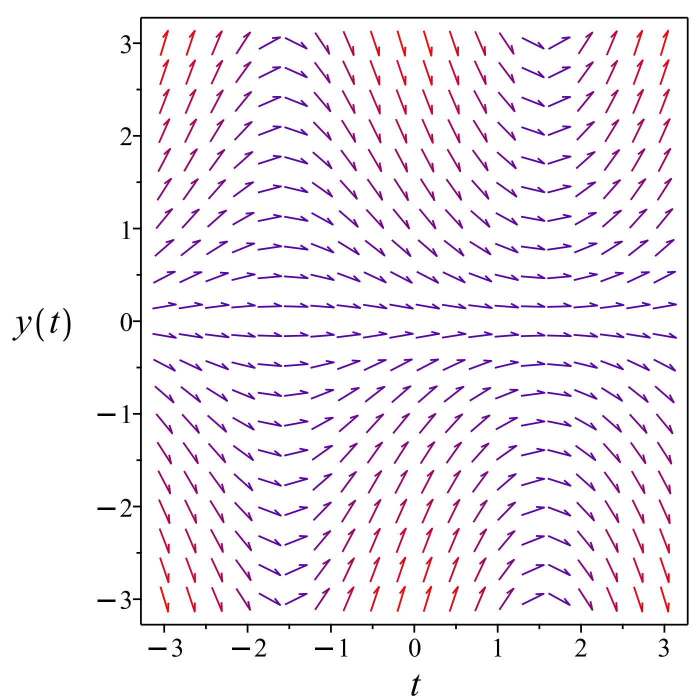


Figure 7: Slope field plot

Verification of solutions

$$y = c_2 \mathrm{e}^{-\sin(t)}$$

Verified OK.

2.1.4 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = -\cos(t)\, y$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 5: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= \mathrm{e}^{-\sin(t)}
\end{aligned} \tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{e^{-\sin(t)}} dy \end{aligned}$$

Which results in

$$S = e^{\sin(t)} y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -\cos(t)\, y$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= \cos(t)\, e^{\sin(t)} y \\ S_y &= e^{\sin(t)} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = 0 \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = 0$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by

integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$e^{\sin(t)} y = c_1$$

Which simplifies to

$$e^{\sin(t)} y = c_1$$

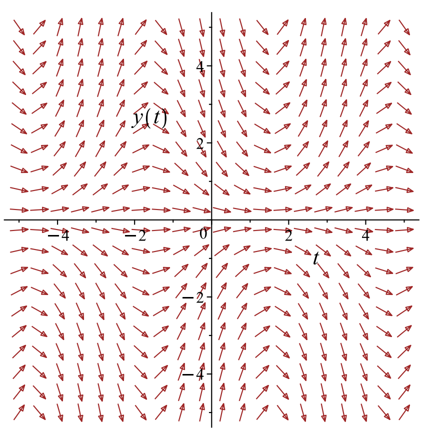
Which gives

$$y = c_1 e^{-\sin(t)}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

<table>
<tr><th>Original ode in t, y coordinates</th><th>Canonical coordinates transformation</th><th>ODE in canonical coordinates (R, S)</th></tr>
<tr><td>

$\frac{dy}{dt} = -\cos(t)\, y$

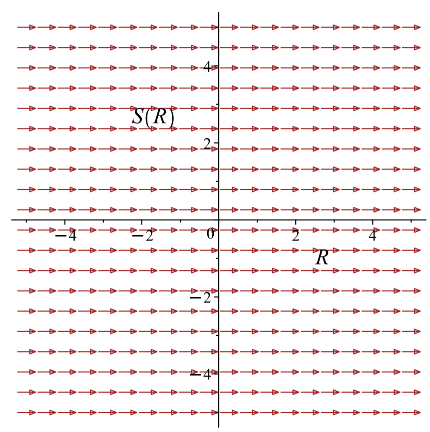


</td><td>

$R = t$
$S = e^{\sin(t)} y$

</td><td>

$\frac{dS}{dR} = 0$



</td></tr>
</table>

Summary
The solution(s) found are the following

$$y = c_1 e^{-\sin(t)} \tag{1}$$

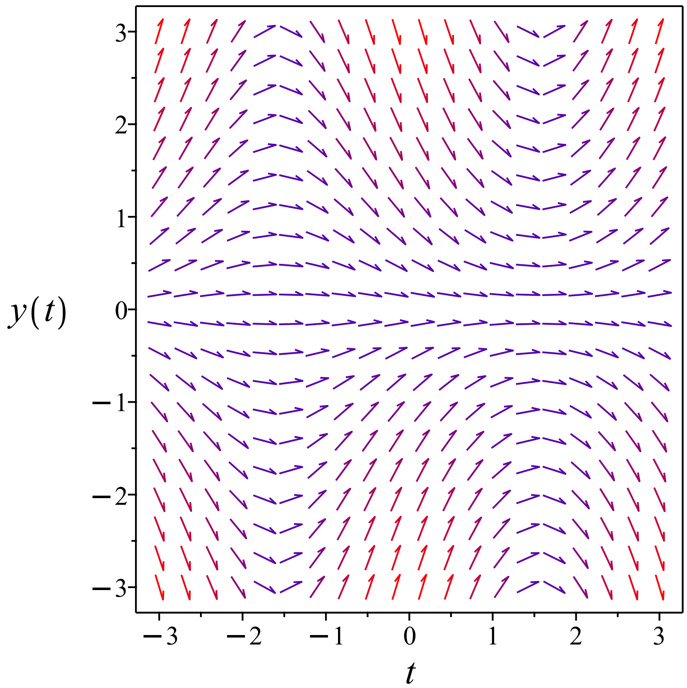


Figure 8: Slope field plot

Verification of solutions

$$y = c_1 e^{-\sin(t)}$$

Verified OK.

2.1.5 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$
\begin{aligned}
\frac{\partial \phi}{\partial x} &= M \\
\frac{\partial \phi}{\partial y} &= N
\end{aligned}
$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$
\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}
$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$
M(t, y)\, \mathrm{d}t + N(t, y)\, \mathrm{d}y = 0 \tag{1A}
$$

Therefore

$$
\begin{aligned}
\left(-\frac{1}{y}\right) \mathrm{d}y &= (\cos(t))\, \mathrm{d}t \\
(-\cos(t))\, \mathrm{d}t + \left(-\frac{1}{y}\right) \mathrm{d}y &= 0 \qquad \text{(2A)}
\end{aligned}
$$

Comparing (1A) and (2A) shows that

$$
\begin{aligned}
M(t, y) &= -\cos(t) \\
N(t, y) &= -\frac{1}{y}
\end{aligned}
$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$
\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}
$$

Using result found above gives

$$
\begin{aligned}
\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}(-\cos(t)) \\
&= 0
\end{aligned}
$$

And

$$
\begin{aligned}
\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(-\frac{1}{y}\right)\\
&= 0
\end{aligned}
$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is <u>exact</u> The following equations are now set up to solve for the function $\phi(t, y)$

$$
\frac{\partial \phi}{\partial t} = M \tag{1}
$$

$$
\frac{\partial \phi}{\partial y} = N \tag{2}
$$

Integrating (1) w.r.t. t gives

$$
\begin{aligned}
\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int M\,\mathrm{d}t\\
\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int -\cos(t)\,\mathrm{d}t\\
\phi &= -\sin(t) + f(y) \qquad (3)
\end{aligned}
$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$
\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}
$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = -\frac{1}{y}$. Therefore equation (4) becomes

$$
-\frac{1}{y} = 0 + f'(y) \tag{5}
$$

Solving equation (5) for $f'(y)$ gives

$$
f'(y) = -\frac{1}{y}
$$

Integrating the above w.r.t y gives

$$
\begin{aligned}
\int f'(y)\,\mathrm{d}y &= \int \left(-\frac{1}{y}\right)\mathrm{d}y\\
f(y) &= -\ln(y) + c_1
\end{aligned}
$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\sin(t) - \ln(y) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\sin(t) - \ln(y)$$

The solution becomes

$$y = e^{-\sin(t)-c_1}$$

Summary
The solution(s) found are the following

$$y = e^{-\sin(t)-c_1} \tag{1}$$

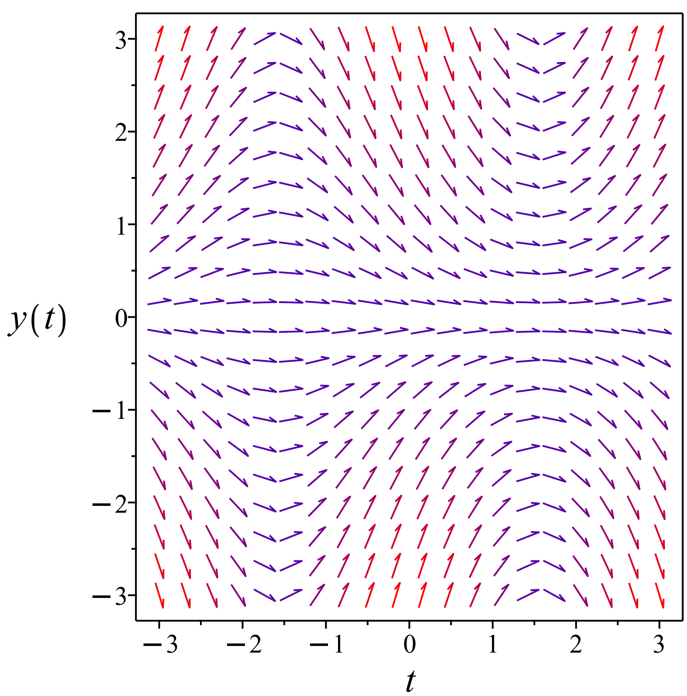


Figure 9: Slope field plot

Verification of solutions

$$y = e^{-\sin(t)-c_1}$$

Verified OK.

2.1.6 Maple step by step solution

Let's solve

$\cos(t)\, y + y' = 0$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{y} = -\cos(t)$

- Integrate both sides with respect to t

  $\int \frac{y'}{y} dt = \int -\cos(t)\, dt + c_1$

- Evaluate integral

  $\ln(y) = -\sin(t) + c_1$

- Solve for y

  $y = \mathrm{e}^{-\sin(t)+c_1}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 11

```
dsolve(cos(t)*y(t)+diff(y(t),t) = 0,y(t), singsol=all)
```

$$y(t) = c_1 \mathrm{e}^{-\sin(t)}$$

✓ Solution by Mathematica

Time used: 0.03 (sec). Leaf size: 19

```
DSolve[Cos[t]*y[t]+y'[t] == 0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to c_1 e^{-\sin(t)}$$
$$y(t) \to 0$$

2.2 problem 2

Internal problem ID [1650]
Internal file name [`OUTPUT/1651_Sunday_June_05_2022_02_25_55_AM_26757349/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 2.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "homogeneousTypeD2", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{\sqrt{t}\,\sin(t)\,y + y' = 0}$$

2.2.1 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= f(t)g(y) \\ &= -\sqrt{t}\,\sin(t)\,y \end{aligned}$$

Where $f(t) = -\sqrt{t}\,\sin(t)$ and $g(y) = y$. Integrating both sides gives

$$\frac{1}{y}\,dy = -\sqrt{t}\,\sin(t)\;dt$$

$$\int \frac{1}{y}\,dy = \int -\sqrt{t}\,\sin(t)\;dt$$

$$\ln(y) = \sqrt{t}\,\cos(t) - \frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2} + c_1$$

$$y = \mathrm{e}^{\sqrt{t}\,\cos(t) - \frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2} + c_1}$$

$$= c_1 \mathrm{e}^{\sqrt{t}\,\cos(t) - \frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}}$$

Summary

The solution(s) found are the following

$$y = c_1 \mathrm{e}^{\sqrt{t}\,\cos(t) - \frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}} \tag{1}$$

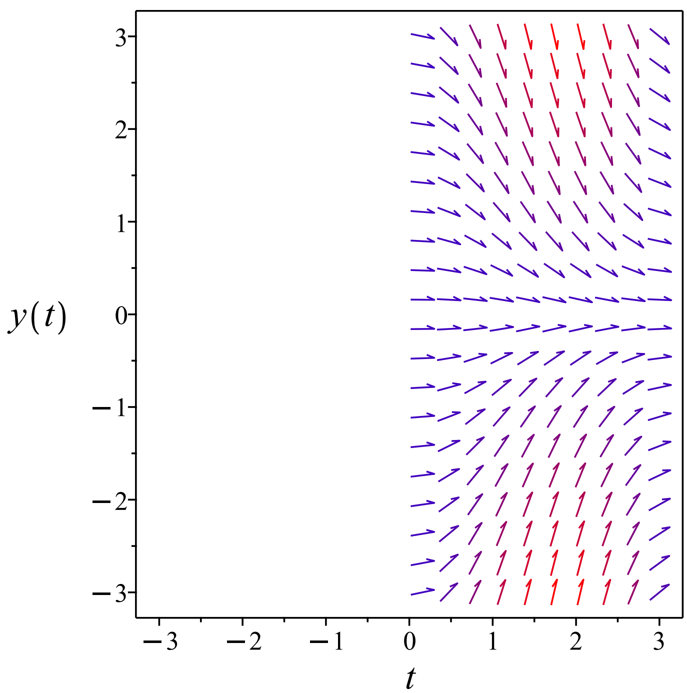


Figure 10: Slope field plot

Verification of solutions

$$y = c_1 \mathrm{e}^{\sqrt{t}\,\cos(t) - \frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}}$$

Verified OK.

2.2.2 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \sqrt{t}\,\sin(t)$$
$$q(t) = 0$$

Hence the ode is

$$\sqrt{t}\,\sin(t)\,y + y' = 0$$

The integrating factor μ is

$$\mu = \mathrm{e}^{\int \sqrt{t}\,\sin(t)dt}$$

The ode becomes

$$\frac{\mathrm{d}}{\mathrm{d}t}\mu y = 0$$
$$\frac{\mathrm{d}}{\mathrm{d}t}\left(\mathrm{e}^{\int \sqrt{t}\,\sin(t)dt} y\right) = 0$$

Integrating gives

$$\mathrm{e}^{\int \sqrt{t}\,\sin(t)dt} y = c_1$$

Dividing both sides by the integrating factor $\mu = \mathrm{e}^{\int \sqrt{t}\,\sin(t)dt}$ results in

$$y = c_1 \mathrm{e}^{-\left(\int \sqrt{t}\,\sin(t)dt\right)}$$

Summary

The solution(s) found are the following

$$y = c_1 \mathrm{e}^{-\left(\int \sqrt{t}\,\sin(t)dt\right)} \tag{1}$$

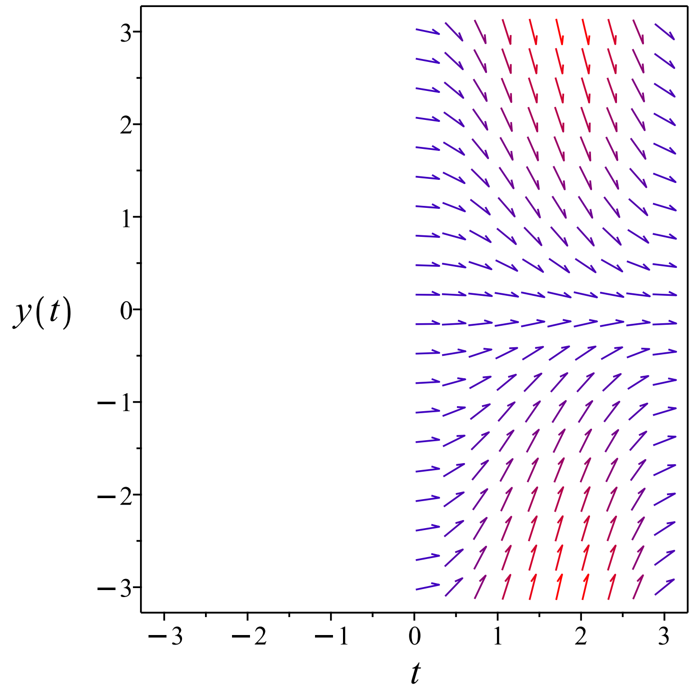


Figure 11: Slope field plot

Verification of solutions

$$y = c_1 e^{-\left(\int \sqrt{t}\,\sin(t)dt\right)}$$

Verified OK.

2.2.3 Solving as homogeneousTypeD2 ode

Using the change of variables $y = u(t)\,t$ on the above ode results in new ode in $u(t)$

$$t^{\frac{3}{2}} \sin(t)\, u(t) + u'(t)\, t + u(t) = 0$$

In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= -\frac{u\left(t^{\frac{3}{2}} \sin(t) + 1\right)}{t} \end{aligned}$$

Where $f(t)=-\frac{t^{\frac{3}{2}}\sin(t)+1}{t}$ and $g(u)=u$. Integrating both sides gives

$$
\begin{aligned}
\frac{1}{u}\,du &= -\frac{t^{\frac{3}{2}}\sin(t)+1}{t}\,dt \\
\int\frac{1}{u}\,du &= \int-\frac{t^{\frac{3}{2}}\sin(t)+1}{t}\,dt \\
\ln(u) &= -\ln(t)+\sqrt{t}\,\cos(t)-\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}+c_2 \\
u &= \mathrm{e}^{-\ln(t)+\sqrt{t}\,\cos(t)-\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}+c_2} \\
&= c_2\mathrm{e}^{-\ln(t)+\sqrt{t}\,\cos(t)-\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}}
\end{aligned}
$$

Therefore the solution y is

$$
\begin{aligned}
y &= tu \\
&= tc_2\mathrm{e}^{-\ln(t)+\sqrt{t}\,\cos(t)-\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}}
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = tc_2\mathrm{e}^{-\ln(t)+\sqrt{t}\,\cos(t)-\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}} \tag{1}
$$

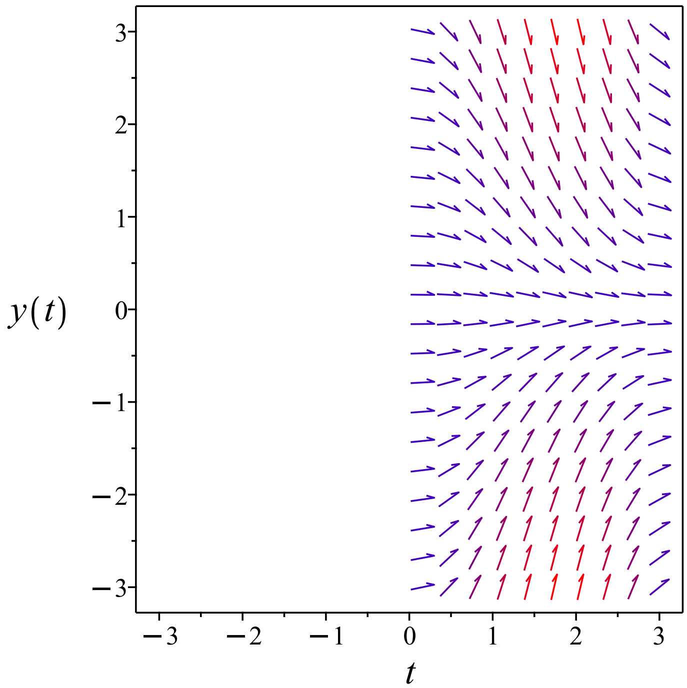


Figure 12: Slope field plot

Verification of solutions

$$y = tc_2 e^{-\ln(t)+\sqrt{t}\,\cos(t)-\frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}}$$

Verified OK.

2.2.4 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = -\sqrt{t}\,\sin(t)\,y$$
$$y' = \omega(t,y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 8: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx-h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx-h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x-a_2b_1x-b_1c_2+b_2c_1}{a_1b_2-a_2b_1}$	$\frac{a_1b_2y-a_2b_1y-a_1c_2-a_2c_1}{a_1b_2-a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t,y) &= 0 \\
\eta(t,y) &= e^{\sqrt{t}\,\cos(t) - \frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}}
\end{aligned} \tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{e^{\sqrt{t}\, \cos(t) - \frac{\sqrt{2}\, \sqrt{\pi}\, \mathrm{FresnelC}\left(\frac{\sqrt{2}\, \sqrt{t}}{\sqrt{\pi}}\right)}{2}}} dy \end{aligned}$$

Which results in

$$S = e^{-\sqrt{t}\, \cos(t) + \frac{\mathrm{FresnelC}\left(\sqrt{2}\, \sqrt{\frac{t}{\pi}}\right) \sqrt{2}\, \sqrt{\pi}}{2}} y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -\sqrt{t}\, \sin(t)\, y$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= \sqrt{t}\, \sin(t)\, e^{-\sqrt{t}\, \cos(t) + \frac{\sqrt{2}\, \sqrt{\pi}\, \mathrm{FresnelC}\left(\frac{\sqrt{2}\, \sqrt{t}}{\sqrt{\pi}}\right)}{2}} y \\ S_y &= e^{-\sqrt{t}\, \cos(t) + \frac{\sqrt{2}\, \sqrt{\pi}\, \mathrm{FresnelC}\left(\frac{\sqrt{2}\, \sqrt{t}}{\sqrt{\pi}}\right)}{2}} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = 0 \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = 0$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\mathrm{e}^{-\sqrt{t}\,\cos(t)+\frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}} y = c_1$$

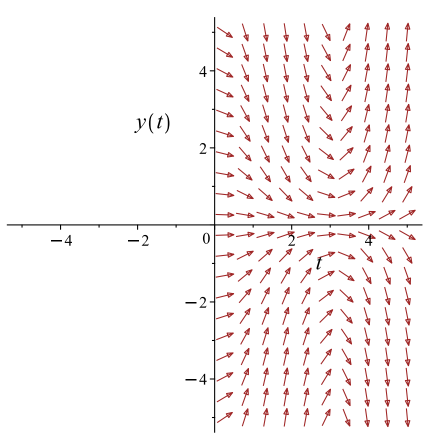
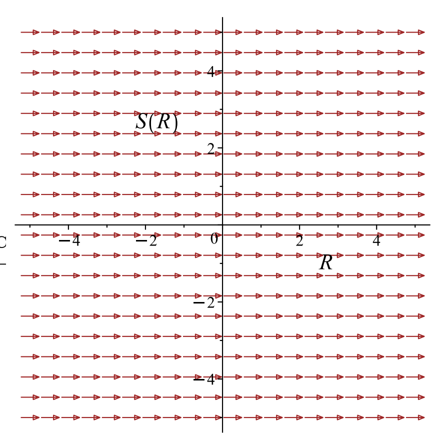
Which simplifies to

$$\mathrm{e}^{-\sqrt{t}\,\cos(t)+\frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}} y = c_1$$

Which gives

$$y = c_1 \mathrm{e}^{\sqrt{t}\,\cos(t)-\frac{\mathrm{FresnelC}\left(\sqrt{2}\,\sqrt{\frac{t}{\pi}}\right)\sqrt{2}\,\sqrt{\pi}}{2}}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\sqrt{t}\,\sin(t)\,y$ 	$R = t$ $S = \mathrm{e}^{-\sqrt{t}\,\cos(t)+\frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}}{2}}$	$\frac{dS}{dR} = 0$ 

Summary

The solution(s) found are the following

$$y = c_1 e^{\sqrt{t}\,\cos(t) - \frac{\mathrm{FresnelC}\left(\sqrt{2}\,\sqrt{\frac{t}{\pi}}\right)\sqrt{2}\,\sqrt{\pi}}{2}} \tag{1}$$

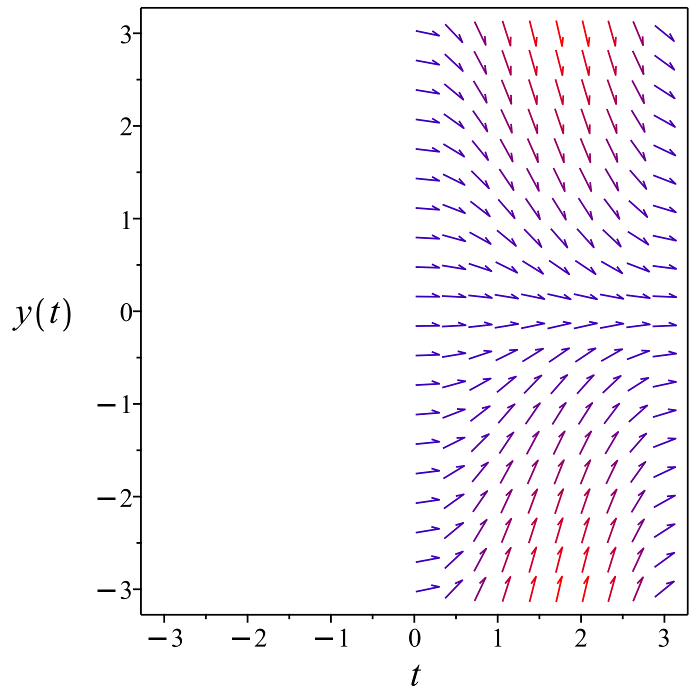


Figure 13: Slope field plot

Verification of solutions

$$y = c_1 e^{\sqrt{t}\,\cos(t) - \frac{\mathrm{FresnelC}\left(\sqrt{2}\,\sqrt{\frac{t}{\pi}}\right)\sqrt{2}\,\sqrt{\pi}}{2}}$$

Verified OK.

2.2.5 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x, y) + N(x, y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x, y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x, y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x}+\frac{\partial \phi}{\partial y} \frac{d y}{d x}=0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}
\frac{\partial \phi}{\partial x} &= M \\
\frac{\partial \phi}{\partial y} &= N
\end{aligned}$$

But since $\frac{\partial^{2} \phi}{\partial x \partial y}=\frac{\partial^{2} \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^{2} \phi}{\partial x \partial y}=\frac{\partial^{2} \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y) \mathrm{d} t+N(t, y) \mathrm{d} y=0 \tag{1A}$$

Therefore

$$\begin{aligned}
\left(-\frac{1}{y}\right) \mathrm{d} y &= \left(\sqrt{t} \sin (t)\right) \mathrm{d} t \\
\left(-\sqrt{t} \sin (t)\right) \mathrm{d} t+\left(-\frac{1}{y}\right) \mathrm{d} y &= 0 \qquad (2\mathrm{A})
\end{aligned}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}
M(t, y) &= -\sqrt{t} \sin (t) \\
N(t, y) &= -\frac{1}{y}
\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}
\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(-\sqrt{t} \sin (t)\right) \\
&= 0
\end{aligned}$$

And

$$
\begin{aligned}
\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(-\frac{1}{y}\right) \\
&= 0
\end{aligned}
$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t, y)$

$$
\frac{\partial \phi}{\partial t} = M \tag{1}
$$

$$
\frac{\partial \phi}{\partial y} = N \tag{2}
$$

Integrating (1) w.r.t. t gives

$$
\begin{aligned}
\int \frac{\partial \phi}{\partial t}\, \mathrm{d}t &= \int M\, \mathrm{d}t \\
\int \frac{\partial \phi}{\partial t}\, \mathrm{d}t &= \int -\sqrt{t}\, \sin(t)\, \mathrm{d}t
\end{aligned}
$$

$$
\phi = \sqrt{t}\, \cos(t) - \frac{\sqrt{2}\, \sqrt{\pi}\, \mathrm{FresnelC}\left(\frac{\sqrt{2}\, \sqrt{t}}{\sqrt{\pi}}\right)}{2} + f(y) \tag{3}
$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$
\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}
$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = -\frac{1}{y}$. Therefore equation (4) becomes

$$
-\frac{1}{y} = 0 + f'(y) \tag{5}
$$

Solving equation (5) for $f'(y)$ gives

$$
f'(y) = -\frac{1}{y}
$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y = \int \left(-\frac{1}{y}\right) \mathrm{d}y$$
$$f(y) = -\ln(y) + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = \sqrt{t}\,\cos(t) - \frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2} - \ln(y) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = \sqrt{t}\,\cos(t) - \frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2} - \ln(y)$$

The solution becomes

$$y = \mathrm{e}^{-\frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}+\sqrt{t}\,\cos(t)-c_1}$$

Summary

The solution(s) found are the following

$$y = \mathrm{e}^{-\frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}+\sqrt{t}\,\cos(t)-c_1} \tag{1}$$

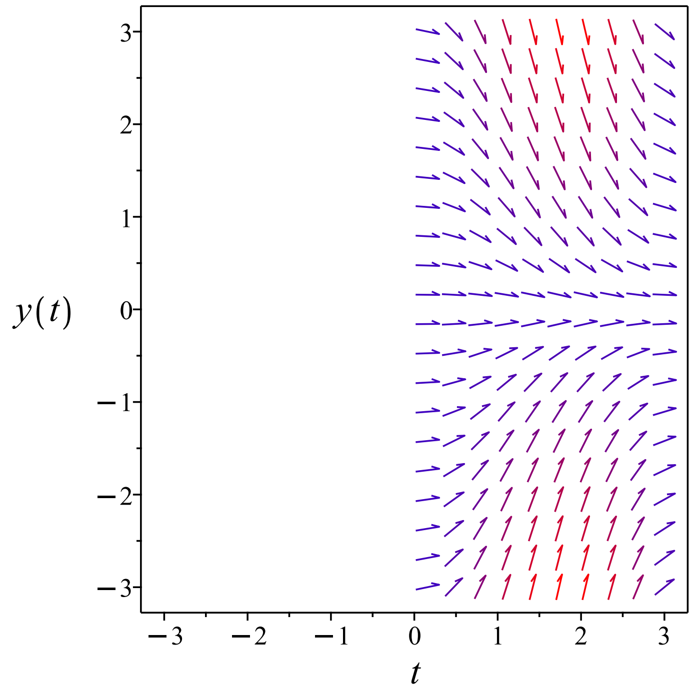


Figure 14: Slope field plot

Verification of solutions

$$y = \mathrm{e}^{-\frac{\sqrt{2}\,\sqrt{\pi}\ \mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}+\sqrt{t}\,\cos(t)-c_1}$$

Verified OK.

2.2.6 Maple step by step solution

Let's solve

$\sqrt{t}\,\sin(t)\,y + y' = 0$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{y} = -\sqrt{t}\,\sin(t)$

- Integrate both sides with respect to t

  $\int \frac{y'}{y} dt = \int -\sqrt{t}\,\sin(t)\, dt + c_1$

- Evaluate integral

$$\ln(y) = \sqrt{t}\,\cos(t) - \frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2} + c_1$$

- Solve for y

$$y = \mathrm{e}^{\sqrt{t}\,\cos(t) - \frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2} + c_1}$$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 33

```
dsolve(t^(1/2)*sin(t)*y(t)+diff(y(t),t) = 0,y(t), singsol=all)
```

$$y(t) = c_1 \mathrm{e}^{\sqrt{t}\,\cos(t) - \frac{\sqrt{2}\,\sqrt{\pi}\,\mathrm{FresnelC}\left(\frac{\sqrt{2}\,\sqrt{t}}{\sqrt{\pi}}\right)}{2}}$$

✓ Solution by Mathematica

Time used: 0.062 (sec). Leaf size: 66

```
DSolve[t^(1/2)*Sin[t]*y[t]+y'[t] == 0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to c_1 \exp\left(\frac{i\left(\sqrt{-it}\,\Gamma\left(\frac{3}{2}, -it\right) - \sqrt{it}\,\Gamma\left(\frac{3}{2}, it\right)\right)}{2\sqrt{t}}\right)$$

$$y(t) \to 0$$

2.3 problem 3

Internal problem ID [1651]
Internal file name [`OUTPUT/1652_Sunday_June_05_2022_02_25_56_AM_25196278/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 3.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "differentialType", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_linear]`

$$\boxed{\frac{2yt}{t^2+1}+y'=\frac{1}{t^2+1}}$$

2.3.1 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y'+p(t)y=q(t)$$

Where here

$$p(t)=\frac{2t}{t^2+1}$$
$$q(t)=\frac{1}{t^2+1}$$

Hence the ode is

$$\frac{2yt}{t^2+1}+y'=\frac{1}{t^2+1}$$

The integrating factor μ is

$$
\begin{aligned}
\mu &= e^{\int \frac{2t}{t^2+1}dt} \\
&= t^2+1
\end{aligned}
$$

The ode becomes

$$
\begin{aligned}
\frac{d}{dt}(\mu y) &= (\mu)\left(\frac{1}{t^2+1}\right) \\
\frac{d}{dt}\left(y\left(t^2+1\right)\right) &= \left(t^2+1\right)\left(\frac{1}{t^2+1}\right) \\
d\left(y\left(t^2+1\right)\right) &= dt
\end{aligned}
$$

Integrating gives

$$
\begin{aligned}
y\left(t^2+1\right) &= \int dt \\
y\left(t^2+1\right) &= t+c_1
\end{aligned}
$$

Dividing both sides by the integrating factor $\mu = t^2+1$ results in

$$
y = \frac{t}{t^2+1}+\frac{c_1}{t^2+1}
$$

which simplifies to

$$
y = \frac{t+c_1}{t^2+1}
$$

Summary
The solution(s) found are the following

$$
y = \frac{t+c_1}{t^2+1} \tag{1}
$$

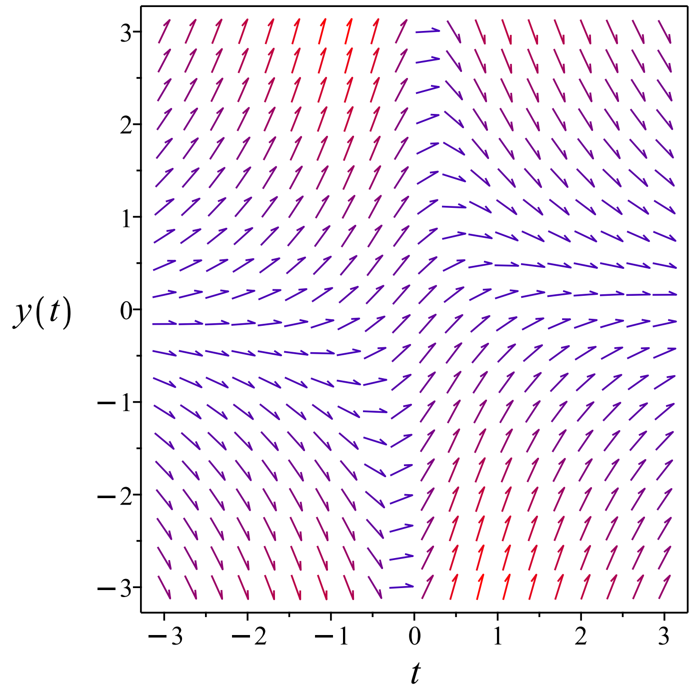


Figure 15: Slope field plot

Verification of solutions

$$y = \frac{t + c_1}{t^2 + 1}$$

Verified OK.

2.3.2 Solving as differentialType ode

Writing the ode as

$$y' = -\frac{2yt}{t^2 + 1} + \frac{1}{t^2 + 1} \tag{1}$$

Which becomes

$$0 = \left(-t^2 - 1\right) dy + (-2ty + 1)\, dt \tag{2}$$

But the RHS is complete differential because

$$\left(-t^2 - 1\right) dy + (-2ty + 1)\, dt = d\left(-t^2 y + t - y\right)$$

Hence (2) becomes

$$0 = d\left(-t^2 y + t - y\right)$$

Integrating both sides gives gives these solutions

$$y = \frac{t + c_1}{t^2 + 1} + c_1$$

Summary

The solution(s) found are the following

$$y = \frac{t + c_1}{t^2 + 1} + c_1 \tag{1}$$

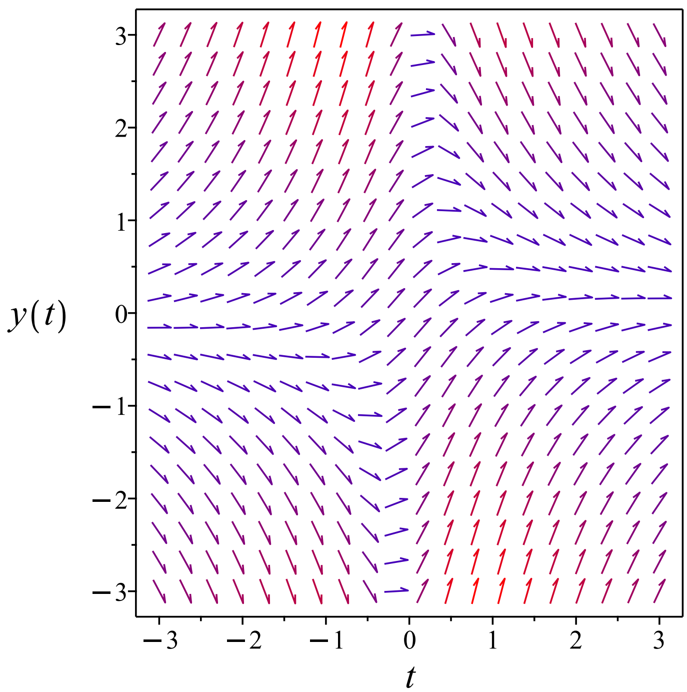


Figure 16: Slope field plot

Verification of solutions

$$y = \frac{t + c_1}{t^2 + 1} + c_1$$

Verified OK.

2.3.3 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = -\frac{2ty - 1}{t^2 + 1}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 11: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t,y) &= 0 \\
\eta(t,y) &= \frac{1}{t^2+1}
\end{aligned}
\tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t,y) \to (R,S)$ where (R,S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t,y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$
R = t
$$

S is found from

$$
\begin{aligned}
S &= \int \frac{1}{\eta} dy \\
&= \int \frac{1}{\frac{1}{t^2+1}} dy
\end{aligned}
$$

Which results in

$$
S = y(t^2+1)
$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$
\frac{dS}{dR} = \frac{S_t + \omega(t,y) S_y}{R_t + \omega(t,y) R_y} \tag{2}
$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$
\omega(t,y) = -\frac{2ty-1}{t^2+1}
$$

Evaluating all the partial derivatives gives

$$
\begin{aligned}
R_t &= 1 \\
R_y &= 0 \\
S_t &= 2ty \\
S_y &= t^2 + 1
\end{aligned}
$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = 1 \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = 1$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = R + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$y(t^2 + 1) = t + c_1$$

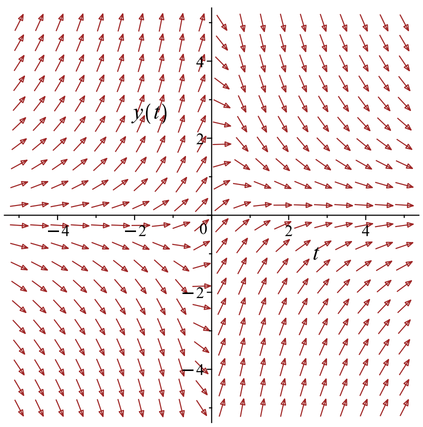
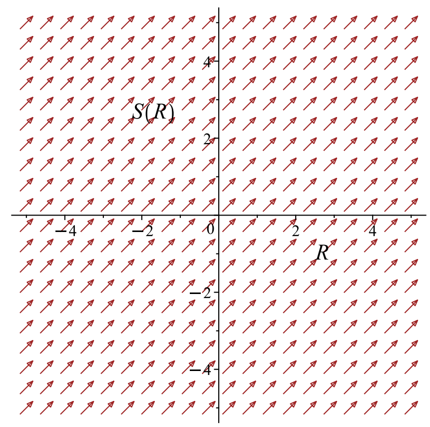
Which simplifies to

$$y(t^2 + 1) = t + c_1$$

Which gives

$$y = \frac{t + c_1}{t^2 + 1}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{2ty-1}{t^2+1}$ 	$R = t$ $S = y(t^2+1)$	$\frac{dS}{dR} = 1$ 

Summary

The solution(s) found are the following

$$y = \frac{t + c_1}{t^2 + 1} \tag{1}$$

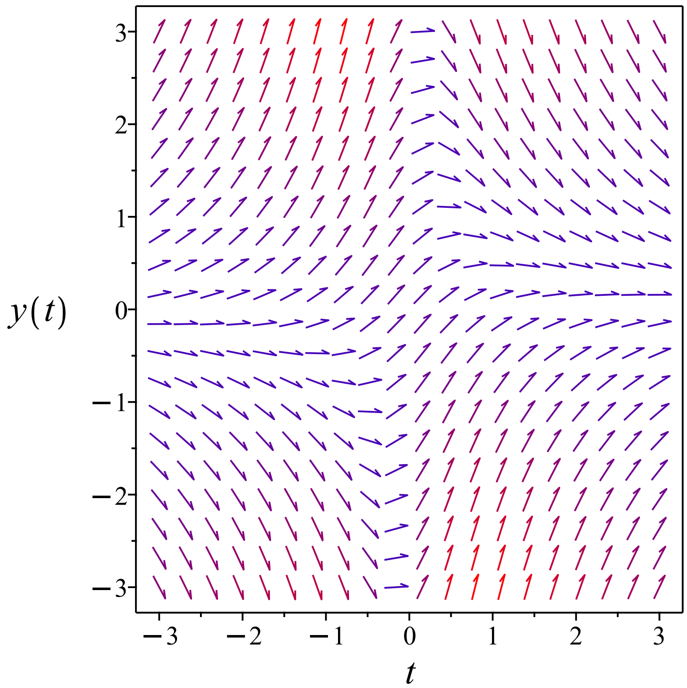


Figure 17: Slope field plot

Verification of solutions

$$y = \frac{t + c_1}{t^2 + 1}$$

Verified OK.

2.3.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x, y) + N(x, y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x, y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x, y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial \phi}{\partial x} &= M\\ \frac{\partial \phi}{\partial y} &= N\end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\,\mathrm{d}t + N(t, y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned}\left(t^2 + 1\right)\mathrm{d}y &= (-2ty + 1)\,\mathrm{d}t\\ (2ty - 1)\,\mathrm{d}t + \left(t^2 + 1\right)\mathrm{d}y &= 0 \qquad (2A)\end{aligned}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t, y) &= 2ty - 1\\ N(t, y) &= t^2 + 1\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}(2ty - 1)\\ &= 2t\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(t^2 + 1\right)\\ &= 2t\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$

$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int M \, \mathrm{d}t$$

$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int 2ty - 1 \, \mathrm{d}t$$

$$\phi = t^2 y - t + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = t^2 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = t^2 + 1$. Therefore equation (4) becomes

$$t^2 + 1 = t^2 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = 1$$

Integrating the above w.r.t y gives

$$\int f'(y) \, \mathrm{d}y = \int (1) \, \mathrm{d}y$$

$$f(y) = y + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = t^2 y - t + y + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = t^2 y - t + y$$

The solution becomes

$$y = \frac{t + c_1}{t^2 + 1}$$

Summary

The solution(s) found are the following

$$y = \frac{t + c_1}{t^2 + 1} \tag{1}$$

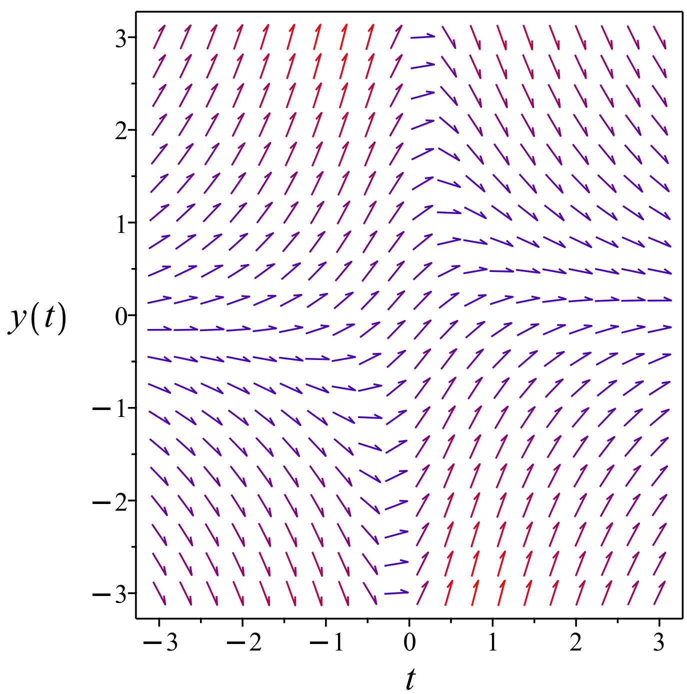


Figure 18: Slope field plot

Verification of solutions

$$y = \frac{t + c_1}{t^2 + 1}$$

Verified OK.

2.3.5 Maple step by step solution

Let's solve

$\frac{2yt}{t^2+1} + y' = \frac{1}{t^2+1}$

- Highest derivative means the order of the ODE is 1

  y'

- Isolate the derivative

  $y' = -\frac{2yt}{t^2+1} + \frac{1}{t^2+1}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE

  $\frac{2yt}{t^2+1} + y' = \frac{1}{t^2+1}$

- The ODE is linear; multiply by an integrating factor $\mu(t)$

  $\mu(t)\left(\frac{2yt}{t^2+1} + y'\right) = \frac{\mu(t)}{t^2+1}$

- Assume the lhs of the ODE is the total derivative $\frac{d}{dt}(\mu(t)\, y)$

  $\mu(t)\left(\frac{2yt}{t^2+1} + y'\right) = \mu'(t)\, y + \mu(t)\, y'$

- Isolate $\mu'(t)$

  $\mu'(t) = \frac{2\mu(t)t}{t^2+1}$

- Solve to find the integrating factor

  $\mu(t) = t^2 + 1$

- Integrate both sides with respect to t

  $\int \left(\frac{d}{dt}(\mu(t)\, y)\right) dt = \int \frac{\mu(t)}{t^2+1} dt + c_1$

- Evaluate the integral on the lhs

  $\mu(t)\, y = \int \frac{\mu(t)}{t^2+1} dt + c_1$

- Solve for y

  $y = \frac{\int \frac{\mu(t)}{t^2+1} dt + c_1}{\mu(t)}$

- Substitute $\mu(t) = t^2 + 1$

  $y = \frac{\int 1 dt + c_1}{t^2+1}$

- Evaluate the integrals on the rhs

  $y = \frac{t+c_1}{t^2+1}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 15

```
dsolve(2*t*y(t)/(t^2+1)+diff(y(t),t) = 1/(t^2+1),y(t), singsol=all)
```

$$y(t) = \frac{t + c_1}{t^2 + 1}$$

✓ Solution by Mathematica

Time used: 0.027 (sec). Leaf size: 17

```
DSolve[2*t*y[t]/(t^2+1)+y'[t] == 1/(t^2+1),y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{t + c_1}{t^2 + 1}$$

2.4 problem 4

Internal problem ID [1652]
Internal file name [`OUTPUT/1653_Sunday_June_05_2022_02_25_58_AM_4684948/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 4.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"linear", "exactWithIntegrationFactor", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[[_linear, `class A`]]`

$$\boxed{y' + y = t\,e^{t}}$$

2.4.1 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$\begin{aligned} p(t) &= 1 \\ q(t) &= t\,e^{t} \end{aligned}$$

Hence the ode is

$$y' + y = t\,e^{t}$$

The integrating factor μ is

$$\begin{aligned} \mu &= e^{\int 1 dt} \\ &= e^{t} \end{aligned}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)\left(t\,e^{t}\right)$$
$$\frac{d}{dt}\left(y\,e^{t}\right) = \left(e^{t}\right)\left(t\,e^{t}\right)$$
$$d\left(y\,e^{t}\right) = \left(e^{2t}t\right)\,dt$$

Integrating gives

$$y\,e^{t} = \int e^{2t}t\,dt$$
$$y\,e^{t} = \frac{(2t-1)\,e^{2t}}{4} + c_1$$

Dividing both sides by the integrating factor $\mu = e^{t}$ results in

$$y = \frac{e^{-t}(2t-1)\,e^{2t}}{4} + c_1 e^{-t}$$

which simplifies to

$$y = \frac{(2t-1)\,e^{t}}{4} + c_1 e^{-t}$$

Summary
The solution(s) found are the following

$$y = \frac{(2t-1)\,e^{t}}{4} + c_1 e^{-t} \tag{1}$$

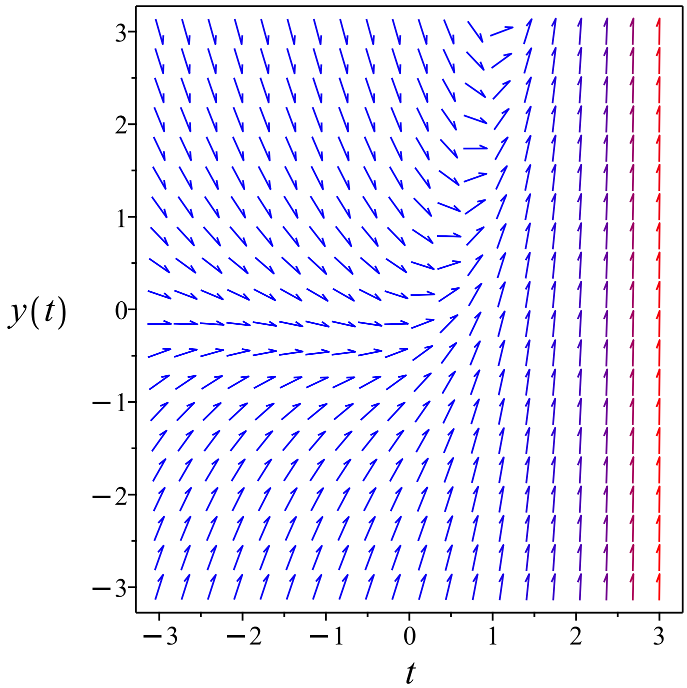


Figure 19: Slope field plot

Verification of solutions

$$y = \frac{(2t-1)\,\mathrm{e}^{t}}{4} + c_1 \mathrm{e}^{-t}$$

Verified OK.

2.4.2 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = -y + t\,\mathrm{e}^{t}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 14: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int b f(x) dx - h(x)}}{g(x)}$	$\frac{f(x) e^{-\int b f(x) dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1 x + b_1 y + c_1}{a_2 x + b_2 y + c_2}$	$\frac{a_1 b_2 x - a_2 b_1 x - b_1 c_2 + b_2 c_1}{a_1 b_2 - a_2 b_1}$	$\frac{a_1 b_2 y - a_2 b_1 y - a_1 c_2 - a_2 c_1}{a_1 b_2 - a_2 b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1) f(x) dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= \mathrm{e}^{-t}
\end{aligned} \tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\mathrm{e}^{-t}} dy \end{aligned}$$

Which results in

$$S = y\,\mathrm{e}^{t}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -y + t\,\mathrm{e}^{t}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= y\,\mathrm{e}^{t} \\ S_y &= \mathrm{e}^{t} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = \mathrm{e}^{2t} t \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = \mathrm{e}^{2R} R$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by

integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = \frac{(2R-1)\,\mathrm{e}^{2R}}{4} + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$y\,\mathrm{e}^{t} = \frac{(2t-1)\,\mathrm{e}^{2t}}{4} + c_1$$

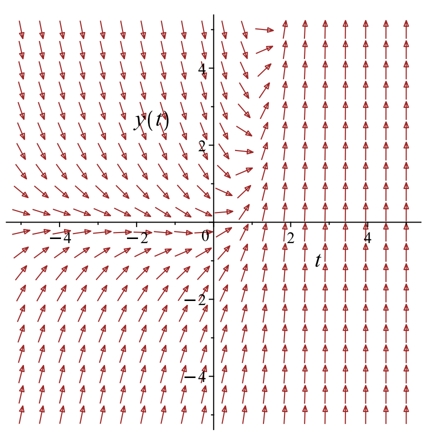
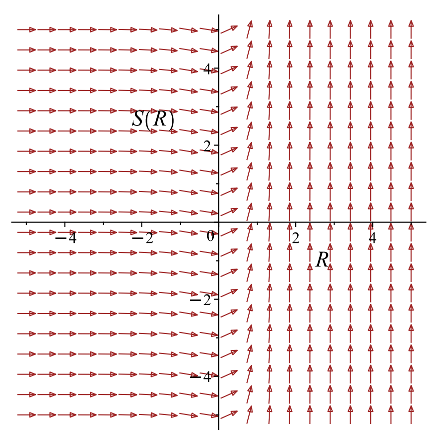
Which simplifies to

$$y\,\mathrm{e}^{t} = \frac{(2t-1)\,\mathrm{e}^{2t}}{4} + c_1$$

Which gives

$$y = \frac{(2\,\mathrm{e}^{2t} t - \mathrm{e}^{2t} + 4c_1)\,\mathrm{e}^{-t}}{4}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -y + t\,\mathrm{e}^{t}$ 	$R = t$ $S = y\,\mathrm{e}^{t}$	$\frac{dS}{dR} = \mathrm{e}^{2R} R$ 

Summary

The solution(s) found are the following

$$y = \frac{(2\,\mathrm{e}^{2t} t - \mathrm{e}^{2t} + 4c_1)\,\mathrm{e}^{-t}}{4} \tag{1}$$

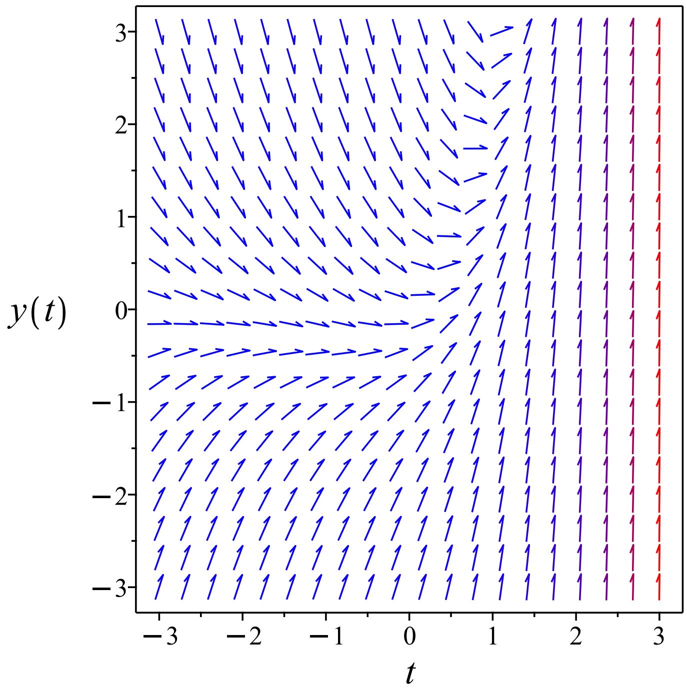


Figure 20: Slope field plot

Verification of solutions

$$y = \frac{(2\,e^{2t}t - e^{2t} + 4c_1)\,e^{-t}}{4}$$

Verified OK.

2.4.3 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\,\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial\phi}{\partial x} + \frac{\partial\phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial \phi}{\partial x} &= M\\ \frac{\partial \phi}{\partial y} &= N\end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\,\mathrm{d}t + N(t, y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned}\mathrm{d}y &= \left(-y + t\,\mathrm{e}^{t}\right)\mathrm{d}t\\ \left(y - t\,\mathrm{e}^{t}\right)\mathrm{d}t + \mathrm{d}y &= 0 \qquad (2A)\end{aligned}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t, y) &= y - t\,\mathrm{e}^{t}\\ N(t, y) &= 1\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(y - t\,\mathrm{e}^{t}\right)\\ &= 1\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(1)\\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, then the ODE is not exact. Since the ODE is not exact, we will try to find an integrating factor to make it exact. Let

$$\begin{aligned} A &= \frac{1}{N}\left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}\right) \\ &= 1((1) - (0)) \\ &= 1 \end{aligned}$$

Since A does not depend on y, then it can be used to find an integrating factor. The integrating factor μ is

$$\begin{aligned} \mu &= e^{\int A \, \mathrm{d}t} \\ &= e^{\int 1 \, \mathrm{d}t} \end{aligned}$$

The result of integrating gives

$$\begin{aligned} \mu &= e^{t} \\ &= \mathrm{e}^{t} \end{aligned}$$

M and N are multiplied by this integrating factor, giving new M and new N which are called $\overline{M}$ and $\overline{N}$ for now so not to confuse them with the original M and N.

$$\begin{aligned} \overline{M} &= \mu M \\ &= \mathrm{e}^{t}(y - t\,\mathrm{e}^{t}) \\ &= -\mathrm{e}^{t}(-y + t\,\mathrm{e}^{t}) \end{aligned}$$

And

$$\begin{aligned} \overline{N} &= \mu N \\ &= \mathrm{e}^{t}(1) \\ &= \mathrm{e}^{t} \end{aligned}$$

Now a modified ODE is ontained from the original ODE, which is exact and can be solved. The modified ODE is

$$\begin{aligned} \overline{M} + \overline{N}\frac{\mathrm{d}y}{\mathrm{d}t} &= 0 \\ \left(-\mathrm{e}^{t}(-y + t\,\mathrm{e}^{t})\right) + \left(\mathrm{e}^{t}\right)\frac{\mathrm{d}y}{\mathrm{d}t} &= 0 \end{aligned}$$

The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = \overline{M} \tag{1}$$

$$\frac{\partial \phi}{\partial y} = \overline{N} \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t}\, \mathrm{d}t = \int \overline{M}\, \mathrm{d}t$$

$$\int \frac{\partial \phi}{\partial t}\, \mathrm{d}t = \int -\mathrm{e}^{t}\left(-y + t\,\mathrm{e}^{t}\right) \mathrm{d}t$$

$$\phi = \frac{(1-2t)\,\mathrm{e}^{2t}}{4} + y\,\mathrm{e}^{t} + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = \mathrm{e}^{t} + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \mathrm{e}^{t}$. Therefore equation (4) becomes

$$\mathrm{e}^{t} = \mathrm{e}^{t} + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = 0$$

Therefore

$$f(y) = c_1$$

Where c_1 is constant of integration. Substituting this result for $f(y)$ into equation (3) gives ϕ

$$\phi = \frac{(1-2t)\,\mathrm{e}^{2t}}{4} + y\,\mathrm{e}^{t} + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = \frac{(1-2t)\,\mathrm{e}^{2t}}{4} + y\,\mathrm{e}^{t}$$

The solution becomes

$$y = \frac{\left(2\,\mathrm{e}^{2t} t - \mathrm{e}^{2t} + 4c_1\right) \mathrm{e}^{-t}}{4}$$

Summary
The solution(s) found are the following

$$y = \frac{(2\,e^{2t}t - e^{2t} + 4c_1)\,e^{-t}}{4} \tag{1}$$

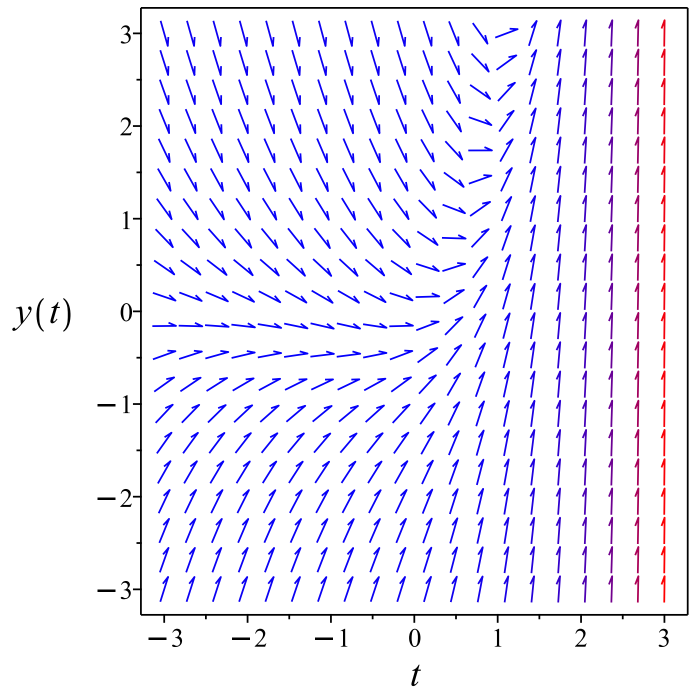


Figure 21: Slope field plot

Verification of solutions

$$y = \frac{(2\,e^{2t}t - e^{2t} + 4c_1)\,e^{-t}}{4}$$

Verified OK.

2.4.4 Maple step by step solution

Let's solve

$y' + y = t\,e^t$

- Highest derivative means the order of the ODE is 1

  y'

- Isolate the derivative

$y' = -y + t\,\mathrm{e}^t$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE

  $y' + y = t\,\mathrm{e}^t$

- The ODE is linear; multiply by an integrating factor $\mu(t)$

  $\mu(t)\,(y' + y) = \mu(t)\,t\,\mathrm{e}^t$

- Assume the lhs of the ODE is the total derivative $\frac{d}{dt}(\mu(t)\,y)$

  $\mu(t)\,(y' + y) = \mu'(t)\,y + \mu(t)\,y'$

- Isolate $\mu'(t)$

  $\mu'(t) = \mu(t)$

- Solve to find the integrating factor

  $\mu(t) = \mathrm{e}^t$

- Integrate both sides with respect to t

  $\int \left(\frac{d}{dt}(\mu(t)\,y)\right) dt = \int \mu(t)\,t\,\mathrm{e}^t dt + c_1$

- Evaluate the integral on the lhs

  $\mu(t)\,y = \int \mu(t)\,t\,\mathrm{e}^t dt + c_1$

- Solve for y

  $y = \frac{\int \mu(t) t\,\mathrm{e}^t dt + c_1}{\mu(t)}$

- Substitute $\mu(t) = \mathrm{e}^t$

  $y = \frac{\int t\,(\mathrm{e}^t)^2 dt + c_1}{\mathrm{e}^t}$

- Evaluate the integrals on the rhs

  $y = \frac{\frac{(2t-1)\left(\mathrm{e}^t\right)^2}{4} + c_1}{\mathrm{e}^t}$

- Simplify

  $y = \frac{(2t-1)\mathrm{e}^t}{4} + c_1 \mathrm{e}^{-t}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 20

```
dsolve(y(t)+diff(y(t),t) = exp(t)*t,y(t), singsol=all)
```

$$y(t) = \mathrm{e}^{-t} c_1 + \frac{\mathrm{e}^{t}(2t-1)}{4}$$

✓ Solution by Mathematica

Time used: 0.052 (sec). Leaf size: 26

```
DSolve[y[t]+y'[t] == Exp[t]*t,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{4} e^{t}(2t-1) + c_1 e^{-t}$$

2.5 problem 5

Internal problem ID [1653]
Internal file name [`OUTPUT/1654_Sunday_June_05_2022_02_26_00_AM_19118370/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 5.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"linear", "exactWithIntegrationFactor", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_linear]`

$$\boxed{yt^2 + y' = 1}$$

2.5.1 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = t^2$$
$$q(t) = 1$$

Hence the ode is

$$yt^2 + y' = 1$$

The integrating factor μ is

$$\mu = \mathrm{e}^{\int t^2 dt}$$
$$= \mathrm{e}^{\frac{t^3}{3}}$$

The ode becomes

$$
\begin{aligned}
\frac{d}{dt}(\mu y) &= \mu \\
\frac{d}{dt}\left(e^{\frac{t^3}{3}} y\right) &= e^{\frac{t^3}{3}} \\
d\left(e^{\frac{t^3}{3}} y\right) &= e^{\frac{t^3}{3}}\, dt
\end{aligned}
$$

Integrating gives

$$
\begin{aligned}
e^{\frac{t^3}{3}} y &= \int e^{\frac{t^3}{3}}\, dt \\
e^{\frac{t^3}{3}} y &= -\frac{3^{\frac{1}{3}} (-1)^{\frac{2}{3}} \left(\frac{2t\sqrt{3}\,(-1)^{\frac{1}{3}}\pi}{3\Gamma\left(\frac{2}{3}\right)(-t^3)^{\frac{1}{3}}} - \frac{t(-1)^{\frac{1}{3}}\Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right)}{(-t^3)^{\frac{1}{3}}}\right)}{3} + c_1
\end{aligned}
$$

Dividing both sides by the integrating factor $\mu = e^{\frac{t^3}{3}}$ results in

$$
y = -\frac{e^{-\frac{t^3}{3}} 3^{\frac{1}{3}} (-1)^{\frac{2}{3}} \left(\frac{2t\sqrt{3}\,(-1)^{\frac{1}{3}}\pi}{3\Gamma\left(\frac{2}{3}\right)(-t^3)^{\frac{1}{3}}} - \frac{t(-1)^{\frac{1}{3}}\Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right)}{(-t^3)^{\frac{1}{3}}}\right)}{3} + c_1 e^{-\frac{t^3}{3}}
$$

which simplifies to

$$
y = -\frac{\left(3^{\frac{1}{3}} t \Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right)\Gamma\left(\frac{2}{3}\right) - \frac{2\,3^{\frac{5}{6}} t\pi}{3} - 3c_1(-t^3)^{\frac{1}{3}}\,\Gamma\left(\frac{2}{3}\right)\right) e^{-\frac{t^3}{3}}}{3\left(-t^3\right)^{\frac{1}{3}}\,\Gamma\left(\frac{2}{3}\right)}
$$

Summary

The solution(s) found are the following

$$
y = -\frac{\left(3^{\frac{1}{3}} t \Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right)\Gamma\left(\frac{2}{3}\right) - \frac{2\,3^{\frac{5}{6}} t\pi}{3} - 3c_1(-t^3)^{\frac{1}{3}}\,\Gamma\left(\frac{2}{3}\right)\right) e^{-\frac{t^3}{3}}}{3\left(-t^3\right)^{\frac{1}{3}}\,\Gamma\left(\frac{2}{3}\right)} \tag{1}
$$

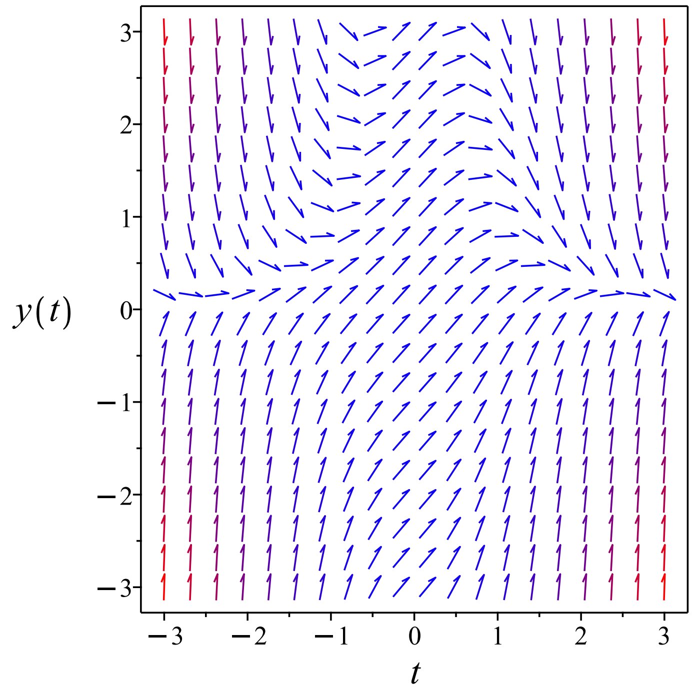


Figure 22: Slope field plot

Verification of solutions

$$y = -\frac{\left(3^{\frac{1}{3}} t \Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right) \Gamma\left(\frac{2}{3}\right) - \frac{2\,3^{\frac{5}{6}} t \pi}{3} - 3 c_1 \left(-t^3\right)^{\frac{1}{3}} \Gamma\left(\frac{2}{3}\right)\right) e^{-\frac{t^3}{3}}}{3 \left(-t^3\right)^{\frac{1}{3}} \Gamma\left(\frac{2}{3}\right)}$$

Verified OK.

2.5.2 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = -t^2 y + 1$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 17: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= \mathrm{e}^{-\frac{t^3}{3}}
\end{aligned} \tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned}S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{e^{-\frac{t^3}{3}}} dy\end{aligned}$$

Which results in

$$S = e^{\frac{t^3}{3}} y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -t^2 y + 1$$

Evaluating all the partial derivatives gives

$$\begin{aligned}R_t &= 1 \\ R_y &= 0 \\ S_t &= t^2 e^{\frac{t^3}{3}} y \\ S_y &= e^{\frac{t^3}{3}}\end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = e^{\frac{t^3}{3}} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = e^{\frac{R^3}{3}}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by

integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = \frac{2\,3^{\frac{5}{6}} R\pi}{9\Gamma\left(\frac{2}{3}\right)\left(-R^3\right)^{\frac{1}{3}}} - \frac{R\Gamma\left(\frac{1}{3}, -\frac{R^3}{3}\right)}{\left(-9R^3\right)^{\frac{1}{3}}} + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$e^{\frac{t^3}{3}} y = \frac{2\,3^{\frac{5}{6}} t\pi}{9\Gamma\left(\frac{2}{3}\right)\left(-t^3\right)^{\frac{1}{3}}} - \frac{t\Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right)}{\left(-9t^3\right)^{\frac{1}{3}}} + c_1$$

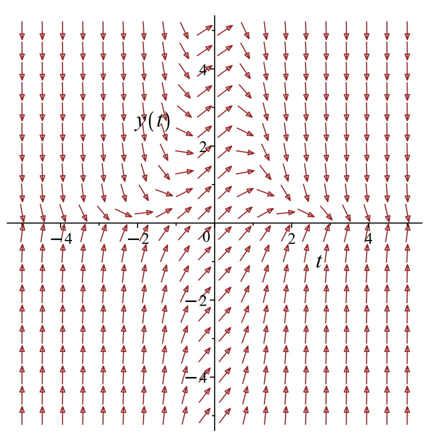
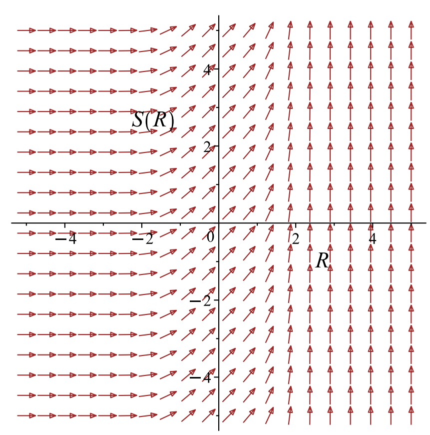
Which simplifies to

$$e^{\frac{t^3}{3}} y = \frac{2\,3^{\frac{5}{6}} t\pi}{9\Gamma\left(\frac{2}{3}\right)\left(-t^3\right)^{\frac{1}{3}}} - \frac{t\Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right)}{\left(-9t^3\right)^{\frac{1}{3}}} + c_1$$

Which gives

$$y = \frac{\left(2\,3^{\frac{5}{6}} t\pi\left(-9t^3\right)^{\frac{1}{3}} + 9c_1\left(-t^3\right)^{\frac{1}{3}}\Gamma\left(\frac{2}{3}\right)\left(-9t^3\right)^{\frac{1}{3}} - 9t\Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right)\left(-t^3\right)^{\frac{1}{3}}\Gamma\left(\frac{2}{3}\right)\right)e^{-\frac{t^3}{3}}}{9\left(-t^3\right)^{\frac{1}{3}}\Gamma\left(\frac{2}{3}\right)\left(-9t^3\right)^{\frac{1}{3}}}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

<table>
<tr><th>Original ode in t, y coordinates</th><th>Canonical coordinates transformation</th><th>ODE in canonical coordinates (R, S)</th></tr>
<tr><td>$\frac{dy}{dt} = -t^2 y + 1$
</td><td>$R = t$
$S = e^{\frac{t^3}{3}} y$</td><td>$\frac{dS}{dR} = e^{\frac{R^3}{3}}$
</td></tr>
</table>

Summary

The solution(s) found are the following

$$y = \frac{\left(2\, 3^{\frac{5}{6}} t \pi (-9t^3)^{\frac{1}{3}} + 9c_1 (-t^3)^{\frac{1}{3}}\, \Gamma\left(\frac{2}{3}\right) (-9t^3)^{\frac{1}{3}} - 9t\Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right) (-t^3)^{\frac{1}{3}}\, \Gamma\left(\frac{2}{3}\right)\right) \mathrm{e}^{-\frac{t^3}{3}}}{9\, (-t^3)^{\frac{1}{3}}\, \Gamma\left(\frac{2}{3}\right) (-9t^3)^{\frac{1}{3}}} \tag{1}$$

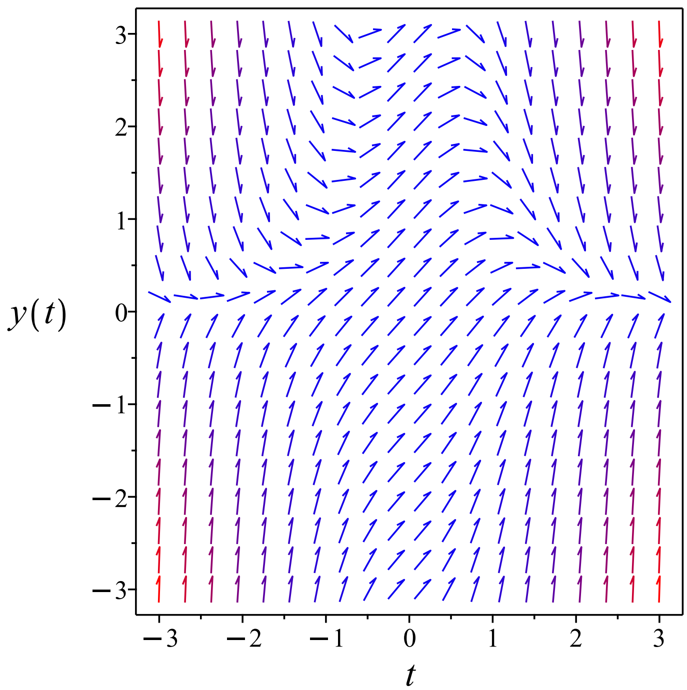


Figure 23: Slope field plot

Verification of solutions

$$y = \frac{\left(2\, 3^{\frac{5}{6}} t \pi (-9t^3)^{\frac{1}{3}} + 9c_1 (-t^3)^{\frac{1}{3}}\, \Gamma\left(\frac{2}{3}\right) (-9t^3)^{\frac{1}{3}} - 9t\Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right) (-t^3)^{\frac{1}{3}}\, \Gamma\left(\frac{2}{3}\right)\right) \mathrm{e}^{-\frac{t^3}{3}}}{9\, (-t^3)^{\frac{1}{3}}\, \Gamma\left(\frac{2}{3}\right) (-9t^3)^{\frac{1}{3}}}$$

Verified OK.

2.5.3 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial \phi}{\partial x} &= M\\ \frac{\partial \phi}{\partial y} &= N\end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned}\mathrm{d}y &= \left(-t^2y + 1\right)\mathrm{d}t\\ \left(t^2y - 1\right)\mathrm{d}t + \mathrm{d}y &= 0 \end{aligned} \tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t,y) &= t^2y - 1\\ N(t,y) &= 1\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(t^2 y - 1\right)\\ &= t^2\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(1)\\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, then the ODE is <u>not exact</u>. Since the ODE is not exact, we will try to find an integrating factor to make it exact. Let

$$\begin{aligned}A &= \frac{1}{N}\left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}\right)\\ &= 1\left(\left(t^2\right) - (0)\right)\\ &= t^2\end{aligned}$$

Since A does not depend on y, then it can be used to find an integrating factor. The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int A \, \mathrm{d}t}\\ &= e^{\int t^2 \, \mathrm{d}t}\end{aligned}$$

The result of integrating gives

$$\begin{aligned}\mu &= e^{\frac{t^3}{3}}\\ &= \mathrm{e}^{\frac{t^3}{3}}\end{aligned}$$

M and N are multiplied by this integrating factor, giving new M and new N which are called $\overline{M}$ and $\overline{N}$ for now so not to confuse them with the original M and N.

$$\begin{aligned}\overline{M} &= \mu M\\ &= \mathrm{e}^{\frac{t^3}{3}}\left(t^2 y - 1\right)\\ &= \left(t^2 y - 1\right)\mathrm{e}^{\frac{t^3}{3}}\end{aligned}$$

And

$$
\begin{aligned}
\overline{N} &= \mu N \\
&= \mathrm{e}^{\frac{t^3}{3}}(1) \\
&= \mathrm{e}^{\frac{t^3}{3}}
\end{aligned}
$$

Now a modified ODE is ontained from the original ODE, which is exact and can be solved. The modified ODE is

$$
\begin{aligned}
\overline{M} + \overline{N}\frac{\mathrm{d}y}{\mathrm{d}t} &= 0 \\
\left(\left(t^2 y - 1\right) \mathrm{e}^{\frac{t^3}{3}}\right) + \left(\mathrm{e}^{\frac{t^3}{3}}\right) \frac{\mathrm{d}y}{\mathrm{d}t} &= 0
\end{aligned}
$$

The following equations are now set up to solve for the function $\phi(t, y)$

$$
\frac{\partial \phi}{\partial t} = \overline{M} \tag{1}
$$

$$
\frac{\partial \phi}{\partial y} = \overline{N} \tag{2}
$$

Integrating (1) w.r.t. t gives

$$
\begin{aligned}
\int \frac{\partial \phi}{\partial t} \,\mathrm{d}t &= \int \overline{M} \,\mathrm{d}t \\
\int \frac{\partial \phi}{\partial t} \,\mathrm{d}t &= \int \left(t^2 y - 1\right) \mathrm{e}^{\frac{t^3}{3}} \,\mathrm{d}t
\end{aligned}
$$

$$
\phi = \frac{3^{\frac{1}{3}} t \Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right) \Gamma\left(\frac{2}{3}\right) + 3\Gamma\left(\frac{2}{3}\right) y \left(-1 + \mathrm{e}^{\frac{t^3}{3}}\right) \left(-t^3\right)^{\frac{1}{3}} - \frac{2\, 3^{\frac{5}{6}} t \pi}{3}}{3 \left(-t^3\right)^{\frac{1}{3}} \Gamma\left(\frac{2}{3}\right)} + f(y) \tag{3}
$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$
\frac{\partial \phi}{\partial y} = -1 + \mathrm{e}^{\frac{t^3}{3}} + f'(y) \tag{4}
$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \mathrm{e}^{\frac{t^3}{3}}$. Therefore equation (4) becomes

$$
\mathrm{e}^{\frac{t^3}{3}} = -1 + \mathrm{e}^{\frac{t^3}{3}} + f'(y) \tag{5}
$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = 1$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y = \int (1)\,\mathrm{d}y$$
$$f(y) = y + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = \frac{3^{\frac{1}{3}} t \Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right) \Gamma\left(\frac{2}{3}\right) + 3\Gamma\left(\frac{2}{3}\right) y \left(-1 + \mathrm{e}^{\frac{t^3}{3}}\right) (-t^3)^{\frac{1}{3}} - \frac{2\, 3^{\frac{5}{6}} t\pi}{3}}{3\,(-t^3)^{\frac{1}{3}}\, \Gamma\left(\frac{2}{3}\right)} + y + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = \frac{3^{\frac{1}{3}} t \Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right) \Gamma\left(\frac{2}{3}\right) + 3\Gamma\left(\frac{2}{3}\right) y \left(-1 + \mathrm{e}^{\frac{t^3}{3}}\right) (-t^3)^{\frac{1}{3}} - \frac{2\, 3^{\frac{5}{6}} t\pi}{3}}{3\,(-t^3)^{\frac{1}{3}}\, \Gamma\left(\frac{2}{3}\right)} + y$$

The solution becomes

$$y = -\frac{\mathrm{e}^{-\frac{t^3}{3}} \left(-2\, 3^{\frac{5}{6}} t\pi + 3\, 3^{\frac{1}{3}} t \Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right) \Gamma\left(\frac{2}{3}\right) - 9 c_1 (-t^3)^{\frac{1}{3}} \Gamma\left(\frac{2}{3}\right)\right)}{9\,(-t^3)^{\frac{1}{3}}\, \Gamma\left(\frac{2}{3}\right)}$$

<u>Summary</u>
The solution(s) found are the following

$$y = -\frac{\mathrm{e}^{-\frac{t^3}{3}} \left(-2\, 3^{\frac{5}{6}} t\pi + 3\, 3^{\frac{1}{3}} t \Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right) \Gamma\left(\frac{2}{3}\right) - 9 c_1 (-t^3)^{\frac{1}{3}} \Gamma\left(\frac{2}{3}\right)\right)}{9\,(-t^3)^{\frac{1}{3}}\, \Gamma\left(\frac{2}{3}\right)} \tag{1}$$

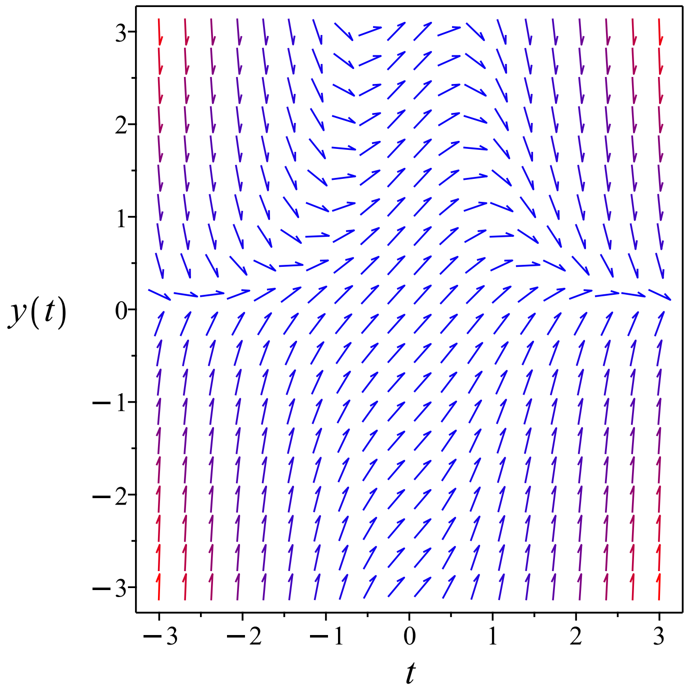


Figure 24: Slope field plot

Verification of solutions

$$y = -\frac{e^{-\frac{t^3}{3}}\left(-2\,3^{\frac{5}{6}}t\pi + 3\,3^{\frac{1}{3}}t\Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right)\Gamma\left(\frac{2}{3}\right) - 9c_1(-t^3)^{\frac{1}{3}}\Gamma\left(\frac{2}{3}\right)\right)}{9\left(-t^3\right)^{\frac{1}{3}}\Gamma\left(\frac{2}{3}\right)}$$

Verified OK.

2.5.4 Maple step by step solution

Let's solve

$yt^2 + y' = 1$

- Highest derivative means the order of the ODE is 1

  y'

- Isolate the derivative

  $y' = -yt^2 + 1$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE

  $yt^2 + y' = 1$

- The ODE is linear; multiply by an integrating factor $\mu(t)$

  $\mu(t)\left(y t^{2}+y'\right)=\mu(t)$

- Assume the lhs of the ODE is the total derivative $\frac{d}{dt}\left(\mu(t)\, y\right)$

  $\mu(t)\left(y t^{2}+y'\right)=\mu'(t)\, y+\mu(t)\, y'$

- Isolate $\mu'(t)$

  $\mu'(t)=\mu(t)\, t^{2}$

- Solve to find the integrating factor

  $\mu(t)=\mathrm{e}^{\frac{t^{3}}{3}}$

- Integrate both sides with respect to t

  $\int\left(\frac{d}{dt}\left(\mu(t)\, y\right)\right)dt=\int\mu(t)\, dt+c_{1}$

- Evaluate the integral on the lhs

  $\mu(t)\, y=\int\mu(t)\, dt+c_{1}$

- Solve for y

  $y=\frac{\int\mu(t)dt+c_{1}}{\mu(t)}$

- Substitute $\mu(t)=\mathrm{e}^{\frac{t^{3}}{3}}$

  $y=\frac{\int\mathrm{e}^{\frac{t^{3}}{3}}dt+c_{1}}{\mathrm{e}^{\frac{t^{3}}{3}}}$

- Evaluate the integrals on the rhs

  $y=\frac{-\frac{3^{\frac{1}{3}}\left(-1\right)^{\frac{2}{3}}\left(\frac{2t\sqrt{3}\left(-1\right)^{\frac{1}{3}}\pi}{3\Gamma\left(\frac{2}{3}\right)\left(-t^{3}\right)^{\frac{1}{3}}}-\frac{t\left(-1\right)^{\frac{1}{3}}\Gamma\left(\frac{1}{3},-\frac{t^{3}}{3}\right)}{\left(-t^{3}\right)^{\frac{1}{3}}}\right)}{3}+c_{1}}{\mathrm{e}^{\frac{t^{3}}{3}}}$

- Simplify

  $y=-\frac{\left(3^{\frac{1}{3}}t\Gamma\left(\frac{1}{3},-\frac{t^{3}}{3}\right)\Gamma\left(\frac{2}{3}\right)-\frac{2\,3^{\frac{5}{6}}t\pi}{3}-3c_{1}\left(-t^{3}\right)^{\frac{1}{3}}\Gamma\left(\frac{2}{3}\right)\right)\mathrm{e}^{-\frac{t^{3}}{3}}}{3\left(-t^{3}\right)^{\frac{1}{3}}\Gamma\left(\frac{2}{3}\right)}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 57

```
dsolve(t^2*y(t)+diff(y(t),t) = 1,y(t), singsol=all)
```

$$y(t) = -\frac{\left(3^{\frac{1}{3}} t \Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right) \Gamma\left(\frac{2}{3}\right) - \frac{2\, 3^{\frac{5}{6}} t\pi}{3} - 3 c_1 \Gamma\left(\frac{2}{3}\right) \left(-t^3\right)^{\frac{1}{3}}\right) \mathrm{e}^{-\frac{t^3}{3}}}{3 \left(-t^3\right)^{\frac{1}{3}} \Gamma\left(\frac{2}{3}\right)}$$

✓ Solution by Mathematica

Time used: 0.077 (sec). Leaf size: 52

```
DSolve[t^2*y[t]+y'[t] == 1,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{3} e^{-\frac{t^3}{3}} \left(\frac{\sqrt[3]{3} (-t^3)^{2/3} \Gamma\left(\frac{1}{3}, -\frac{t^3}{3}\right)}{t^2} + 3 c_1\right)$$

2.6 problem 6

Internal problem ID [1654]
Internal file name [`OUTPUT/1655_Sunday_June_05_2022_02_26_02_AM_58983939/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 6.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{yt^2 + y' = t^2}$$

2.6.1 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= f(t)g(y) \\ &= t^2(-y+1) \end{aligned}$$

Where $f(t) = t^2$ and $g(y) = -y + 1$. Integrating both sides gives

$$\frac{1}{-y+1}\,dy = t^2\,dt$$

$$\int \frac{1}{-y+1}\,dy = \int t^2\,dt$$

$$-\ln(y-1) = \frac{t^3}{3} + c_1$$

Raising both side to exponential gives

$$\frac{1}{y-1} = \mathrm{e}^{\frac{t^3}{3}+c_1}$$

Which simplifies to

$$\frac{1}{y-1} = c_2 \mathrm{e}^{\frac{t^3}{3}}$$

Summary

The solution(s) found are the following

$$y = \frac{\left(c_2 \mathrm{e}^{\frac{t^3}{3}+c_1}+1\right) \mathrm{e}^{-\frac{t^3}{3}-c_1}}{c_2} \tag{1}$$

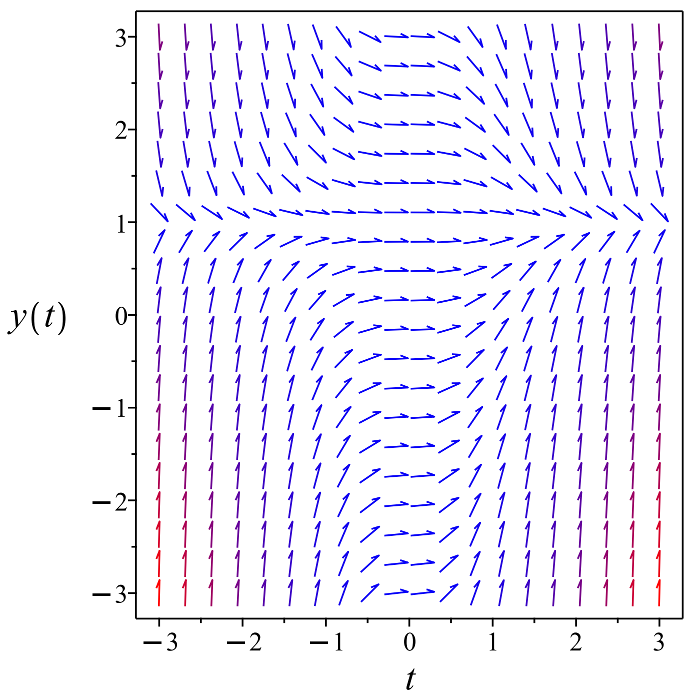


Figure 25: Slope field plot

Verification of solutions

$$y = \frac{\left(c_2 \mathrm{e}^{\frac{t^3}{3}+c_1}+1\right) \mathrm{e}^{-\frac{t^3}{3}-c_1}}{c_2}$$

Verified OK.

2.6.2 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$\begin{aligned} p(t) &= t^2 \\ q(t) &= t^2 \end{aligned}$$

Hence the ode is

$$y t^2 + y' = t^2$$

The integrating factor μ is

$$\begin{aligned} \mu &= \mathrm{e}^{\int t^2 dt} \\ &= \mathrm{e}^{\frac{t^3}{3}} \end{aligned}$$

The ode becomes

$$\begin{aligned} \frac{\mathrm{d}}{\mathrm{d}t}(\mu y) &= (\mu)\left(t^2\right) \\ \frac{\mathrm{d}}{\mathrm{d}t}\left(\mathrm{e}^{\frac{t^3}{3}} y\right) &= \left(\mathrm{e}^{\frac{t^3}{3}}\right)\left(t^2\right) \\ \mathrm{d}\left(\mathrm{e}^{\frac{t^3}{3}} y\right) &= \left(t^2 \mathrm{e}^{\frac{t^3}{3}}\right) \mathrm{d}t \end{aligned}$$

Integrating gives

$$\begin{aligned} \mathrm{e}^{\frac{t^3}{3}} y &= \int t^2 \mathrm{e}^{\frac{t^3}{3}} \,\mathrm{d}t \\ \mathrm{e}^{\frac{t^3}{3}} y &= \mathrm{e}^{\frac{t^3}{3}} + c_1 \end{aligned}$$

Dividing both sides by the integrating factor $\mu = \mathrm{e}^{\frac{t^3}{3}}$ results in

$$y = \mathrm{e}^{-\frac{t^3}{3}} \mathrm{e}^{\frac{t^3}{3}} + c_1 \mathrm{e}^{-\frac{t^3}{3}}$$

which simplifies to

$$y = 1 + c_1 \mathrm{e}^{-\frac{t^3}{3}}$$

Summary
The solution(s) found are the following

$$y = 1 + c_1 \mathrm{e}^{-\frac{t^3}{3}} \tag{1}$$

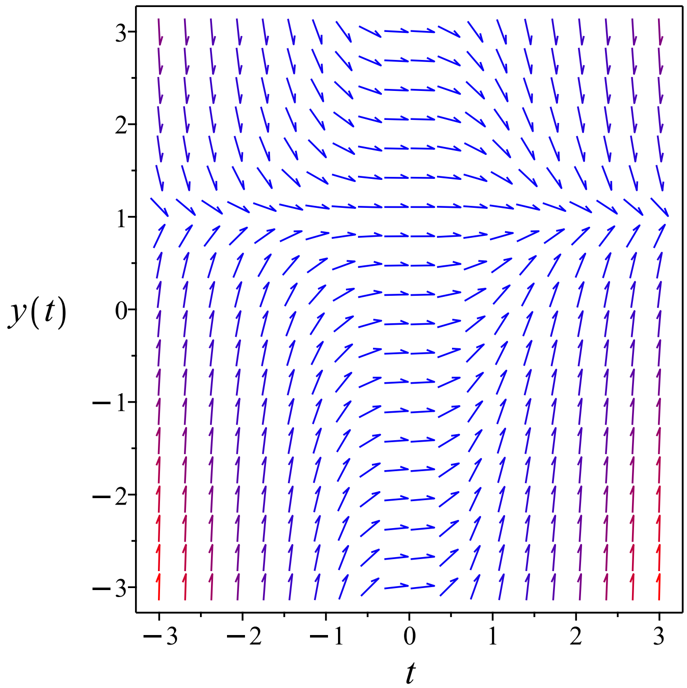


Figure 26: Slope field plot

<u>Verification of solutions</u>

$$y = 1 + c_1 e^{-\frac{t^3}{3}}$$

Verified OK.

2.6.3 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = -t^2 y + t^2$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 20: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= \mathrm{e}^{-\frac{t^3}{3}}
\end{aligned} \tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{e^{-\frac{t^3}{3}}} dy \end{aligned}$$

Which results in

$$S = e^{\frac{t^3}{3}} y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -t^2 y + t^2$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= t^2 e^{\frac{t^3}{3}} y \\ S_y &= e^{\frac{t^3}{3}} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = t^2 e^{\frac{t^3}{3}} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = R^2 e^{\frac{R^3}{3}}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by

integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = e^{\frac{R^3}{3}} + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$e^{\frac{t^3}{3}} y = e^{\frac{t^3}{3}} + c_1$$

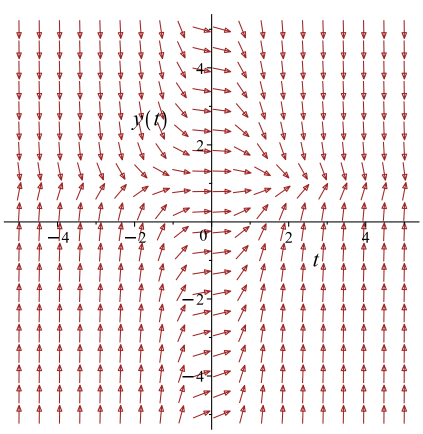
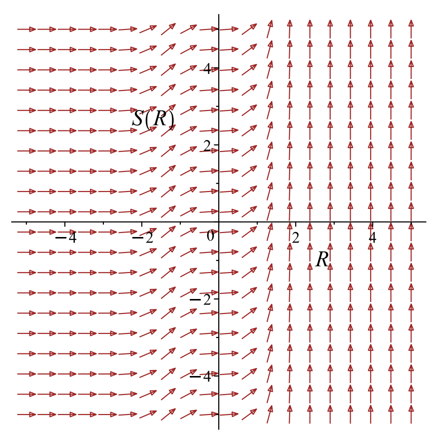
Which simplifies to

$$(-1 + y)\, e^{\frac{t^3}{3}} - c_1 = 0$$

Which gives

$$y = \left(e^{\frac{t^3}{3}} + c_1\right) e^{-\frac{t^3}{3}}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

<table>
<tr><td>Original ode in t, y coordinates</td><td>Canonical coordinates transformation</td><td>ODE in canonical coordinates (R, S)</td></tr>
<tr><td>$\frac{dy}{dt} = -t^2 y + t^2$
</td><td>$R = t$
$S = e^{\frac{t^3}{3}} y$</td><td>$\frac{dS}{dR} = R^2 e^{\frac{R^3}{3}}$
</td></tr>
</table>

Summary

The solution(s) found are the following

$$y = \left(e^{\frac{t^3}{3}} + c_1\right) e^{-\frac{t^3}{3}} \tag{1}$$

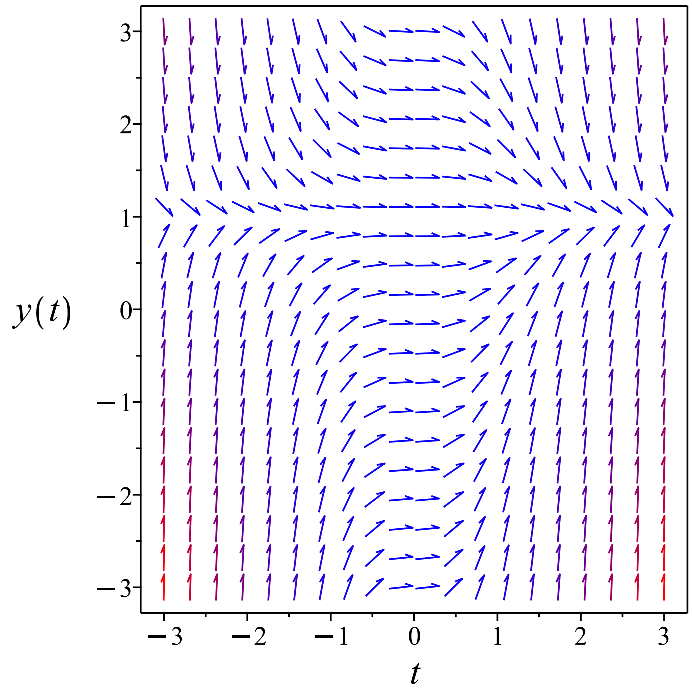


Figure 27: Slope field plot

Verification of solutions

$$y = \left(e^{\frac{t^3}{3}} + c_1\right) e^{-\frac{t^3}{3}}$$

Verified OK.

2.6.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\, \mathrm{d}t + N(t, y)\, \mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\left(\frac{1}{-y+1}\right) \mathrm{d}y = \left(t^2\right) \mathrm{d}t$$
$$\left(-t^2\right) \mathrm{d}t + \left(\frac{1}{-y+1}\right) \mathrm{d}y = 0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t, y) = -t^2$$
$$N(t, y) = \frac{1}{-y+1}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\frac{\partial M}{\partial y} = \frac{\partial}{\partial y}\left(-t^2\right)$$
$$= 0$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(\frac{1}{-y+1}\right)\\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$

$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\begin{aligned}\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int M\,\mathrm{d}t\\ \int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int -t^2\,\mathrm{d}t\end{aligned}$$

$$\phi = -\frac{t^3}{3} + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \frac{1}{-y+1}$. Therefore equation (4) becomes

$$\frac{1}{-y+1} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = -\frac{1}{y-1}$$

Integrating the above w.r.t y gives

$$\begin{aligned}\int f'(y)\,\mathrm{d}y &= \int \left(-\frac{1}{y-1}\right)\mathrm{d}y\\ f(y) &= -\ln(y-1) + c_1\end{aligned}$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{t^3}{3} - \ln(y-1) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{t^3}{3} - \ln(y-1)$$

The solution becomes

$$y = e^{-\frac{t^3}{3}-c_1} + 1$$

Summary

The solution(s) found are the following

$$y = e^{-\frac{t^3}{3}-c_1} + 1 \tag{1}$$

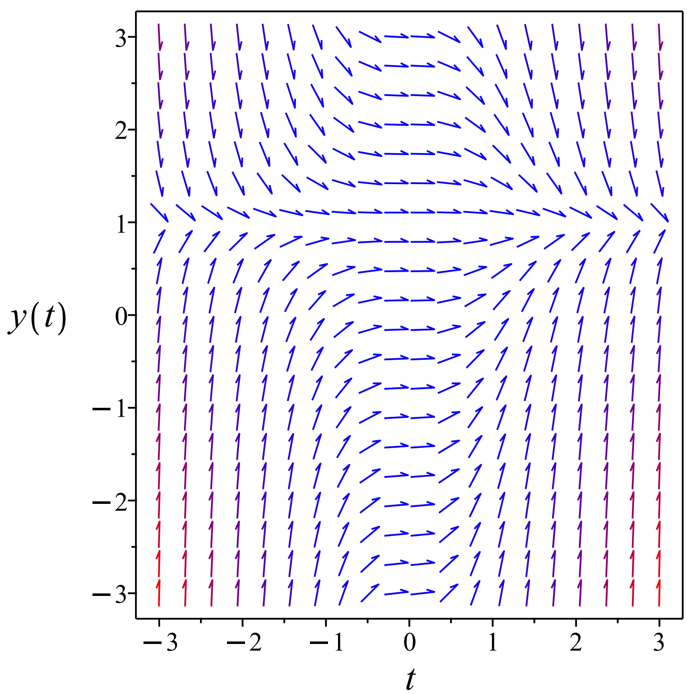


Figure 28: Slope field plot

Verification of solutions

$$y = e^{-\frac{t^3}{3}-c_1} + 1$$

Verified OK.

2.6.5 Maple step by step solution

Let's solve

$yt^2 + y' = t^2$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{-1+y} = -t^2$

- Integrate both sides with respect to t

  $\int \frac{y'}{-1+y} dt = \int -t^2 dt + c_1$

- Evaluate integral

  $\ln(-1+y) = -\frac{t^3}{3} + c_1$

- Solve for y

  $y = e^{-\frac{t^3}{3}+c_1} + 1$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 14

```
dsolve(t^2*y(t)+diff(y(t),t) = t^2,y(t), singsol=all)
```

$$y(t) = 1 + e^{-\frac{t^3}{3}} c_1$$

✓ Solution by Mathematica

Time used: 0.041 (sec). Leaf size: 24

```
DSolve[t^2*y[t]+y'[t]== t^2,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to 1 + c_1 e^{-\frac{t^3}{3}}$$
$$y(t) \to 1$$

2.7 problem 7

Internal problem ID [1655]
Internal file name [`OUTPUT/1656_Sunday_June_05_2022_02_26_03_AM_59362969/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 7.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"linear", "exactWithIntegrationFactor", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_linear]`

$$\boxed{\frac{yt}{t^2+1}+y'+\frac{t^3y}{t^4+1}=1}$$

2.7.1 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y'+p(t)y=q(t)$$

Where here

$$\begin{aligned} p(t) &= -\frac{-2t^5-t^3-t}{(t^2+1)(t^4+1)} \\ q(t) &= 1 \end{aligned}$$

Hence the ode is

$$y'-\frac{(-2t^5-t^3-t)\,y}{(t^2+1)(t^4+1)}=1$$

The integrating factor μ is

$$\begin{aligned}\mu &= \mathrm{e}^{\int -\frac{-2t^5-t^3-t}{(t^2+1)(t^4+1)}dt} \\ &= \mathrm{e}^{\frac{\ln(t^4+1)}{4}+\frac{\ln(t^2+1)}{2}}\end{aligned}$$

Which simplifies to

$$\mu = (t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}$$

The ode becomes

$$\begin{aligned}\frac{\mathrm{d}}{\mathrm{d}t}(\mu y) &= \mu \\ \frac{\mathrm{d}}{\mathrm{d}t}\left((t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}\, y\right) &= (t^4+1)^{\frac{1}{4}}\sqrt{t^2+1} \\ \mathrm{d}\left((t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}\, y\right) &= (t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}\mathrm{d}t\end{aligned}$$

Integrating gives

$$(t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}\, y = \int (t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}\,\mathrm{d}t$$

$$(t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}\, y = \frac{t\sqrt{t^2+1}\,(t^4+1)^{\frac{1}{4}}}{3} + \frac{\left(\int \frac{\frac{2}{3}+\frac{1}{3}t^2+\frac{1}{3}t^4}{\left((t^2+1)^2(t^4+1)^3\right)^{\frac{1}{4}}}dt\right)\left((t^2+1)^2(t^4+1)^3\right)^{\frac{1}{4}}}{\sqrt{t^2+1}\,(t^4+1)^{\frac{3}{4}}} + c_1$$

Dividing both sides by the integrating factor $\mu = (t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}$ results in

$$y = \frac{\frac{t\sqrt{t^2+1}\,(t^4+1)^{\frac{1}{4}}}{3} + \frac{\left(\int \frac{\frac{2}{3}+\frac{1}{3}t^2+\frac{1}{3}t^4}{\left((t^2+1)^2(t^4+1)^3\right)^{\frac{1}{4}}}dt\right)\left((t^2+1)^2(t^4+1)^3\right)^{\frac{1}{4}}}{\sqrt{t^2+1}\,(t^4+1)^{\frac{3}{4}}}}{(t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}} + \frac{c_1}{(t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}}$$

which simplifies to

$$y = \frac{t^7+3c_1(t^4+1)^{\frac{3}{4}}\sqrt{t^2+1}+t^5+t^3+\left(\int \frac{t^4+t^2+2}{\left((t^2+1)^2(t^4+1)^3\right)^{\frac{1}{4}}}dt\right)\left((t^2+1)^2(t^4+1)^3\right)^{\frac{1}{4}}+t}{3(t^2+1)(t^4+1)}$$

Summary

The solution(s) found are the following

$$y = \frac{t^7+3c_1(t^4+1)^{\frac{3}{4}}\sqrt{t^2+1}+t^5+t^3+\left(\int \frac{t^4+t^2+2}{\left((t^2+1)^2(t^4+1)^3\right)^{\frac{1}{4}}}dt\right)\left((t^2+1)^2(t^4+1)^3\right)^{\frac{1}{4}}+t}{3(t^2+1)(t^4+1)} \tag{1}$$

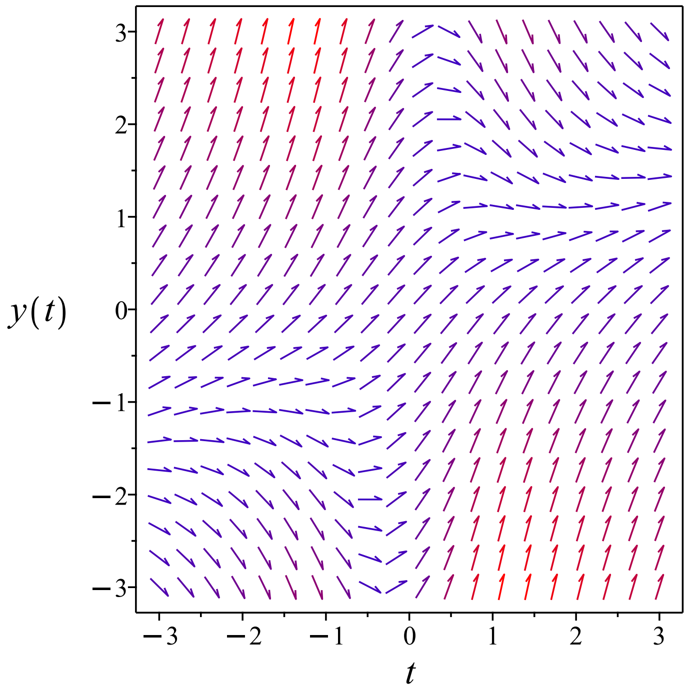


Figure 29: Slope field plot

Verification of solutions

$$y = \frac{t^{7}+3c_{1}\left(t^{4}+1\right)^{\frac{3}{4}} \sqrt{t^{2}+1}+t^{5}+t^{3}+\left(\int \frac{t^{4}+t^{2}+2}{\left(\left(t^{2}+1\right)^{2} \left(t^{4}+1\right)^{3}\right)^{\frac{1}{4}}}d t \right) \left(\left(t^{2}+1\right)^{2} \left(t^{4}+1\right)^{3}\right)^{\frac{1}{4}}+t}{3 \left(t^{2}+1\right) \left(t^{4}+1\right)}$$

Verified OK.

2.7.2 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = -\frac{-t^{6}+2t^{5}y-t^{4}+t^{3}y-t^{2}+ty-1}{\left(t^{2}+1\right)\left(t^{4}+1\right)}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 23: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= \mathrm{e}^{-\frac{\ln\left(t^4+1\right)}{4} - \frac{\ln\left(t^2+1\right)}{2}}
\end{aligned}
\tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{e^{-\frac{\ln(t^4+1)}{4} - \frac{\ln(t^2+1)}{2}}} dy \end{aligned}$$

Which results in

$$S = e^{\ln\left((t^4+1)^{\frac{1}{4}}\right) + \ln\left(\sqrt{t^2+1}\right)} y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y) S_y}{R_t + \omega(t,y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = -\frac{-t^6 + 2t^5 y - t^4 + t^3 y - t^2 + ty - 1}{(t^2+1)(t^4+1)}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= \frac{ty(2t^4 + t^2 + 1)}{(t^4+1)^{\frac{3}{4}} \sqrt{t^2+1}} \\ S_y &= (t^4+1)^{\frac{1}{4}} \sqrt{t^2+1} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = (t^4+1)^{\frac{1}{4}} \sqrt{t^2+1} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = (R^4+1)^{\frac{1}{4}} \sqrt{R^2+1}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = \int \left(R^4+1\right)^{\frac{1}{4}} \sqrt{R^2+1}dR + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\left(t^4+1\right)^{\frac{1}{4}} \sqrt{t^2+1}\, y = \int \left(t^4+1\right)^{\frac{1}{4}} \sqrt{t^2+1}dt + c_1$$

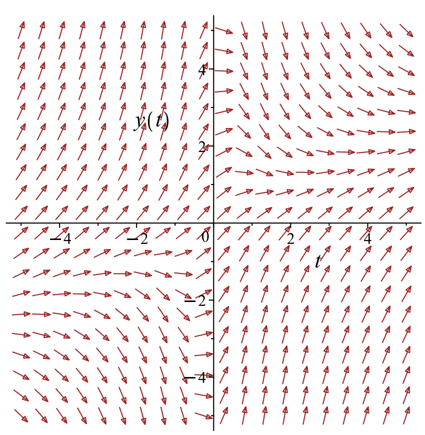
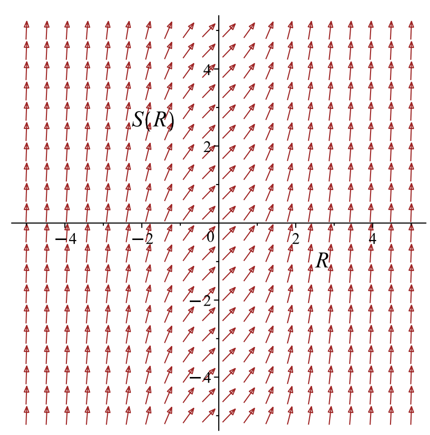
Which simplifies to

$$\left(t^4+1\right)^{\frac{1}{4}} \sqrt{t^2+1}\, y = \int \left(t^4+1\right)^{\frac{1}{4}} \sqrt{t^2+1}dt + c_1$$

Which gives

$$y = \frac{\int \left(t^4+1\right)^{\frac{1}{4}} \sqrt{t^2+1}dt + c_1}{\left(t^4+1\right)^{\frac{1}{4}} \sqrt{t^2+1}}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{-t^6+2t^5y-t^4+t^3y-t^2+ty-1}{(t^2+1)(t^4+1)}$ 	$R = t$ $S = \left(t^4+1\right)^{\frac{1}{4}} \sqrt{t^2+1}\, y$	$\frac{dS}{dR} = \left(R^4+1\right)^{\frac{1}{4}} \sqrt{R^2+1}$ 

Summary

The solution(s) found are the following

$$y = \frac{\int (t^4+1)^{\frac{1}{4}} \sqrt{t^2+1}dt + c_1}{(t^4+1)^{\frac{1}{4}} \sqrt{t^2+1}} \tag{1}$$

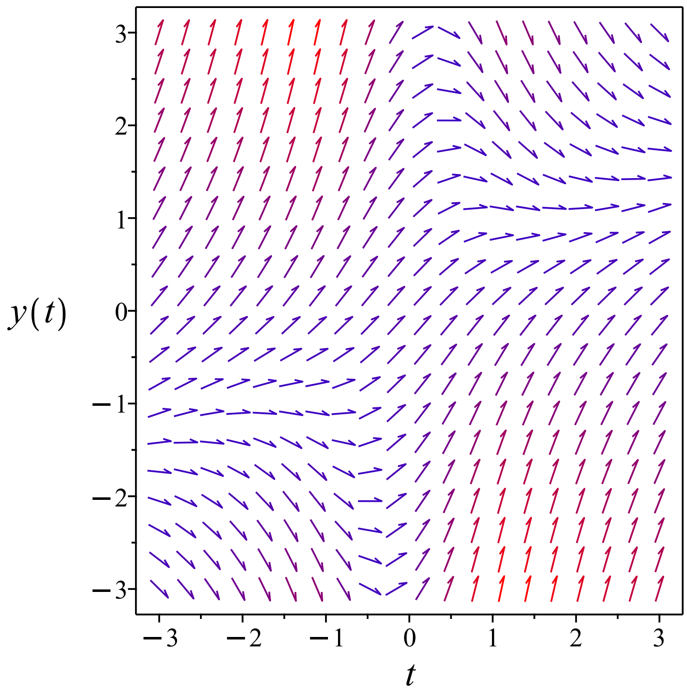


Figure 30: Slope field plot

Verification of solutions

$$y = \frac{\int (t^4+1)^{\frac{1}{4}} \sqrt{t^2+1}dt + c_1}{(t^4+1)^{\frac{1}{4}} \sqrt{t^2+1}}$$

Verified OK.

2.7.3 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y)=0$$

Hence

$$\frac{\partial\phi}{\partial x}+\frac{\partial\phi}{\partial y}\frac{dy}{dx}=0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial\phi}{\partial x}&=M\\ \frac{\partial\phi}{\partial y}&=N\end{aligned}$$

But since $\frac{\partial^2\phi}{\partial x\partial y}=\frac{\partial^2\phi}{\partial y\partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2\phi}{\partial x\partial y}=\frac{\partial^2\phi}{\partial y\partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t+N(t,y)\,\mathrm{d}y=0 \tag{1A}$$

Therefore

$$\mathrm{d}y=\left(-\frac{yt}{t^2+1}+1-\frac{t^3y}{t^4+1}\right)\mathrm{d}t$$

$$\left(\frac{yt}{t^2+1}-1+\frac{t^3y}{t^4+1}\right)\mathrm{d}t+\mathrm{d}y=0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t,y)&=\frac{yt}{t^2+1}-1+\frac{t^3y}{t^4+1}\\ N(t,y)&=1\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$$

Using result found above gives

$$
\begin{aligned}
\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(\frac{yt}{t^2+1} - 1 + \frac{t^3 y}{t^4+1}\right) \\
&= \frac{t}{t^2+1} + \frac{t^3}{t^4+1}
\end{aligned}
$$

And

$$
\begin{aligned}
\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(1) \\
&= 0
\end{aligned}
$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, then the ODE is not exact. Since the ODE is not exact, we will try to find an integrating factor to make it exact. Let

$$
\begin{aligned}
A &= \frac{1}{N}\left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}\right) \\
&= 1\left(\left(\frac{t}{t^2+1} + \frac{t^3}{t^4+1}\right) - (0)\right) \\
&= \frac{t}{t^2+1} + \frac{t^3}{t^4+1}
\end{aligned}
$$

Since A does not depend on y, then it can be used to find an integrating factor. The integrating factor μ is

$$
\begin{aligned}
\mu &= e^{\int A \, \mathrm{d}t} \\
&= e^{\int \frac{t}{t^2+1} + \frac{t^3}{t^4+1} \, \mathrm{d}t}
\end{aligned}
$$

The result of integrating gives

$$
\begin{aligned}
\mu &= e^{\frac{\ln\left(t^4+1\right)}{4} + \frac{\ln\left(t^2+1\right)}{2}} \\
&= \left(t^4+1\right)^{\frac{1}{4}} \sqrt{t^2+1}
\end{aligned}
$$

M and N are multiplied by this integrating factor, giving new M and new N which are called $\overline{M}$ and $\overline{N}$ for now so not to confuse them with the original M and N.

$$
\begin{aligned}
\overline{M} &= \mu M \\
&= \left(t^4+1\right)^{\frac{1}{4}} \sqrt{t^2+1}\left(\frac{yt}{t^2+1} - 1 + \frac{t^3 y}{t^4+1}\right) \\
&= -\frac{t^6 - 2t^5 y + t^4 - t^3 y + t^2 - ty + 1}{\sqrt{t^2+1}\,\left(t^4+1\right)^{\frac{3}{4}}}
\end{aligned}
$$

And

$$
\begin{aligned}
\overline{N} &= \mu N \\
&= \left(t^4+1\right)^{\frac{1}{4}} \sqrt{t^2+1}(1) \\
&= \left(t^4+1\right)^{\frac{1}{4}} \sqrt{t^2+1}
\end{aligned}
$$

Now a modified ODE is ontained from the original ODE, which is exact and can be solved. The modified ODE is

$$
\begin{gathered}
\overline{M}+\overline{N}\frac{\mathrm{d}y}{\mathrm{d}t}=0 \\
\left(-\frac{t^6-2t^5y+t^4-t^3y+t^2-ty+1}{\sqrt{t^2+1}\,\left(t^4+1\right)^{\frac{3}{4}}}\right)+\left(\left(t^4+1\right)^{\frac{1}{4}}\sqrt{t^2+1}\right)\frac{\mathrm{d}y}{\mathrm{d}t}=0
\end{gathered}
$$

The following equations are now set up to solve for the function $\phi(t,y)$

$$
\frac{\partial \phi}{\partial t} = \overline{M} \tag{1}
$$

$$
\frac{\partial \phi}{\partial y} = \overline{N} \tag{2}
$$

Integrating (1) w.r.t. t gives

$$
\begin{aligned}
\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int \overline{M}\,\mathrm{d}t \\
\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int -\frac{t^6-2t^5y+t^4-t^3y+t^2-ty+1}{\sqrt{t^2+1}\,\left(t^4+1\right)^{\frac{3}{4}}}\,\mathrm{d}t \\
\phi &= \int^t -\frac{\_a^6-2\_a^5y+\_a^4-\_a^3y+\_a^2-\_ay+1}{\sqrt{\_a^2+1}\,\left(\_a^4+1\right)^{\frac{3}{4}}}d\_a+f(y)
\end{aligned} \tag{3}
$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$
\frac{\partial \phi}{\partial y} = \left(t^4+1\right)^{\frac{1}{4}}\sqrt{t^2+1}+f'(y) \tag{4}
$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \left(t^4+1\right)^{\frac{1}{4}}\sqrt{t^2+1}$. Therefore equation (4) becomes

$$
\left(t^4+1\right)^{\frac{1}{4}}\sqrt{t^2+1} = \left(t^4+1\right)^{\frac{1}{4}}\sqrt{t^2+1}+f'(y) \tag{5}
$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = 0$$

Therefore

$$f(y) = c_1$$

Where c_1 is constant of integration. Substituting this result for $f(y)$ into equation (3) gives ϕ

$$\phi = \int^{t} -\frac{\_a^6 - 2\_a^5 y + \_a^4 - \_a^3 y + \_a^2 - \_a y + 1}{\sqrt{\_a^2 + 1}\, (\_a^4 + 1)^{\frac{3}{4}}} d\_a + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = \int^{t} -\frac{\_a^6 - 2\_a^5 y + \_a^4 - \_a^3 y + \_a^2 - \_a y + 1}{\sqrt{\_a^2 + 1}\, (\_a^4 + 1)^{\frac{3}{4}}} d\_a$$

Summary

The solution(s) found are the following

$$\int^{t} -\frac{\_a^6 - 2\_a^5 y + \_a^4 - \_a^3 y + \_a^2 - \_a y + 1}{\sqrt{\_a^2 + 1}\, (\_a^4 + 1)^{\frac{3}{4}}} d\_a = c_1 \tag{1}$$

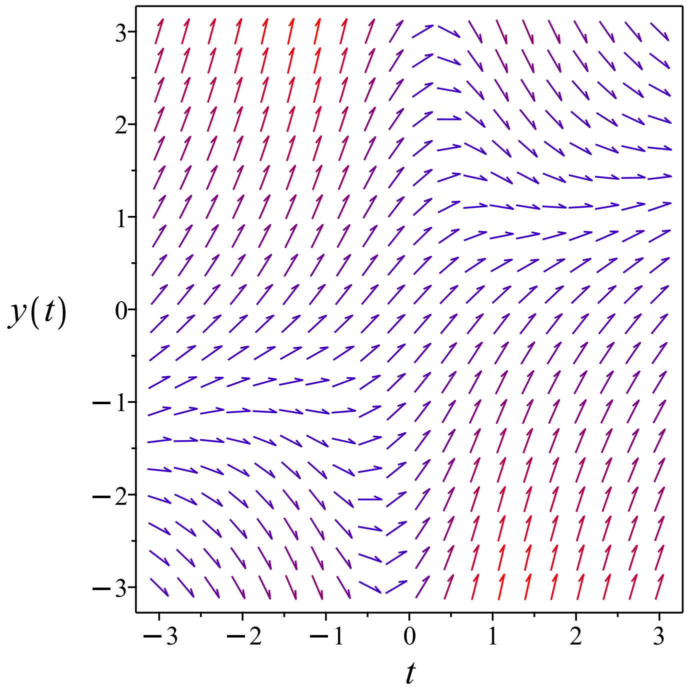


Figure 31: Slope field plot

Verification of solutions

$$\int^{t} -\frac{\_a^6 - 2\_a^5 y + \_a^4 - \_a^3 y + \_a^2 - \_a y + 1}{\sqrt{\_a^2+1}\,(\_a^4+1)^{\frac{3}{4}}} d\_a = c_1$$

Verified OK.

2.7.4 Maple step by step solution

Let's solve

$\frac{yt}{t^2+1} + y' + \frac{t^3 y}{t^4+1} = 1$

- Highest derivative means the order of the ODE is 1

  y'

- Isolate the derivative

  $y' = 1 - \frac{t(2t^4+t^2+1)y}{(t^2+1)(t^4+1)}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE

  $y' + \frac{t(2t^4+t^2+1)y}{(t^2+1)(t^4+1)} = 1$

- The ODE is linear; multiply by an integrating factor $\mu(t)$

  $\mu(t)\left(y'+\frac{t(2t^4+t^2+1)y}{(t^2+1)(t^4+1)}\right)=\mu(t)$

- Assume the lhs of the ODE is the total derivative $\frac{d}{dt}(\mu(t)\,y)$

  $\mu(t)\left(y'+\frac{t(2t^4+t^2+1)y}{(t^2+1)(t^4+1)}\right)=\mu'(t)\,y+\mu(t)\,y'$

- Isolate $\mu'(t)$

  $\mu'(t)=\frac{\mu(t)t(2t^4+t^2+1)}{(t^2+1)(t^4+1)}$

- Solve to find the integrating factor

  $\mu(t)=(t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}$

- Integrate both sides with respect to t

  $\int\left(\frac{d}{dt}(\mu(t)\,y)\right)dt=\int\mu(t)\,dt+c_1$

- Evaluate the integral on the lhs

  $\mu(t)\,y=\int\mu(t)\,dt+c_1$

- Solve for y

  $y=\frac{\int\mu(t)dt+c_1}{\mu(t)}$

- Substitute $\mu(t)=(t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}$

  $y=\frac{\int(t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}dt+c_1}{(t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}}$

- Evaluate the integrals on the rhs

  $$y=\frac{\frac{t\sqrt{t^2+1}\,(t^4+1)^{\frac{1}{4}}}{3}+\frac{\left(\int\frac{\frac{2}{3}+\frac{1}{3}t^2+\frac{1}{3}t^4}{\left((t^2+1)^2(t^4+1)^3\right)^{\frac{1}{4}}}dt\right)\left((t^2+1)^2(t^4+1)^3\right)^{\frac{1}{4}}}{\sqrt{t^2+1}\,(t^4+1)^{\frac{3}{4}}}+c_1}{(t^4+1)^{\frac{1}{4}}\sqrt{t^2+1}}$$

- Simplify

  $$y=\frac{t^7+3c_1(t^4+1)^{\frac{3}{4}}\sqrt{t^2+1}+t^5+t^3+\left(\int\frac{t^4+t^2+2}{\left((t^2+1)^2(t^4+1)^3\right)^{\frac{1}{4}}}dt\right)\left((t^2+1)^2(t^4+1)^3\right)^{\frac{1}{4}}+t}{3(t^2+1)(t^4+1)}$$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 38

```
dsolve(t*y(t)/(t^2+1)+diff(y(t),t) = 1-t^3*y(t)/(t^4+1),y(t), singsol=all)
```

$$y(t) = \frac{\int (t^4+1)^{\frac{1}{4}} \sqrt{t^2+1}dt + c_1}{(t^4+1)^{\frac{1}{4}} \sqrt{t^2+1}}$$

✓ Solution by Mathematica

Time used: 22.533 (sec). Leaf size: 55

```
DSolve[t*y[t]/(t^2+1)+y'[t] == 1-t^3*y[t]/(t^4+1),y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{\int_1^t \sqrt{K[1]^2+1}\sqrt[4]{K[1]^4+1}dK[1] + c_1}{\sqrt{t^2+1}\sqrt[4]{t^4+1}}$$

2.8 problem 8

Internal problem ID [1656]
Internal file name [`OUTPUT/1657_Sunday_June_05_2022_02_26_05_AM_46638286/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 8.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "homogeneousTypeD2", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{\sqrt{t^2+1}\, y + y' = 0}$$

With initial conditions

$$\left[y(0) = \sqrt{5}\right]$$

2.8.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \sqrt{t^2+1}$$
$$q(t) = 0$$

Hence the ode is

$$\sqrt{t^2+1}\, y + y' = 0$$

The domain of $p(t) = \sqrt{t^2+1}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. Hence solution exists and is unique.

2.8.2 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t,y) \\ &= f(t)g(y) \\ &= -\sqrt{t^2+1}\, y \end{aligned}$$

Where $f(t) = -\sqrt{t^2+1}$ and $g(y) = y$. Integrating both sides gives

$$\begin{aligned} \frac{1}{y}\, dy &= -\sqrt{t^2+1}\, dt \\ \int \frac{1}{y}\, dy &= \int -\sqrt{t^2+1}\, dt \\ \ln(y) &= -\frac{\sqrt{t^2+1}\, t}{2} - \frac{\operatorname{arcsinh}(t)}{2} + c_1 \\ y &= \mathrm{e}^{-\frac{\sqrt{t^2+1}\, t}{2} - \frac{\operatorname{arcsinh}(t)}{2} + c_1} \\ &= c_1 \mathrm{e}^{-\frac{\sqrt{t^2+1}\, t}{2} - \frac{\operatorname{arcsinh}(t)}{2}} \end{aligned}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = \sqrt{5}$ in the above solution gives an equation to solve for the constant of integration.

$$\sqrt{5} = c_1$$

$$c_1 = \sqrt{5}$$

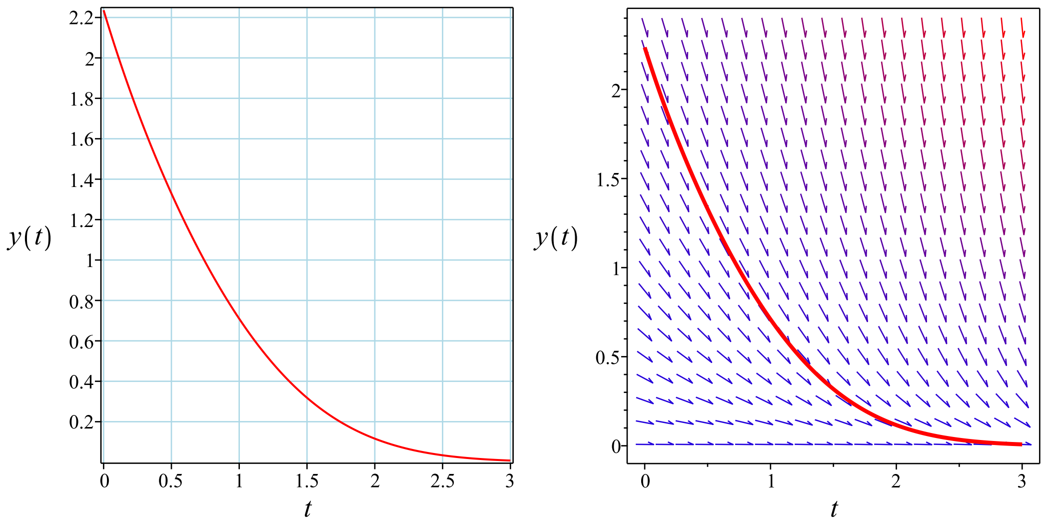
Substituting c_1 found above in the general solution gives

$$y = \sqrt{5}\, \mathrm{e}^{-\frac{\sqrt{t^2+1}\, t}{2} - \frac{\operatorname{arcsinh}(t)}{2}}$$

Summary

The solution(s) found are the following

$$y = \sqrt{5}\, \mathrm{e}^{-\frac{\sqrt{t^2+1}\, t}{2}-\frac{\operatorname{arcsinh}(t)}{2}} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \sqrt{5}\, \mathrm{e}^{-\frac{\sqrt{t^2+1}\, t}{2}-\frac{\operatorname{arcsinh}(t)}{2}}$$

Verified OK.

2.8.3 Solving as linear ode

Entering Linear first order ODE solver. The integrating factor μ is

$$\begin{aligned}\mu &= \mathrm{e}^{\int \sqrt{t^2+1}dt} \\ &= \mathrm{e}^{\frac{\sqrt{t^2+1}\, t}{2}+\frac{\operatorname{arcsinh}(t)}{2}}\end{aligned}$$

The ode becomes

$$\begin{aligned}\frac{\mathrm{d}}{\mathrm{d}t}\mu y &= 0 \\ \frac{\mathrm{d}}{\mathrm{d}t}\left(\mathrm{e}^{\frac{\sqrt{t^2+1}\, t}{2}+\frac{\operatorname{arcsinh}(t)}{2}} y\right) &= 0\end{aligned}$$

Integrating gives

$$e^{\frac{\sqrt{t^2+1}\,t}{2}+\frac{\operatorname{arcsinh}(t)}{2}}y = c_1$$

Dividing both sides by the integrating factor $\mu = e^{\frac{\sqrt{t^2+1}\,t}{2}+\frac{\operatorname{arcsinh}(t)}{2}}$ results in

$$y = c_1 e^{-\frac{\sqrt{t^2+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = \sqrt{5}$ in the above solution gives an equation to solve for the constant of integration.

$$\sqrt{5} = c_1$$

$$c_1 = \sqrt{5}$$

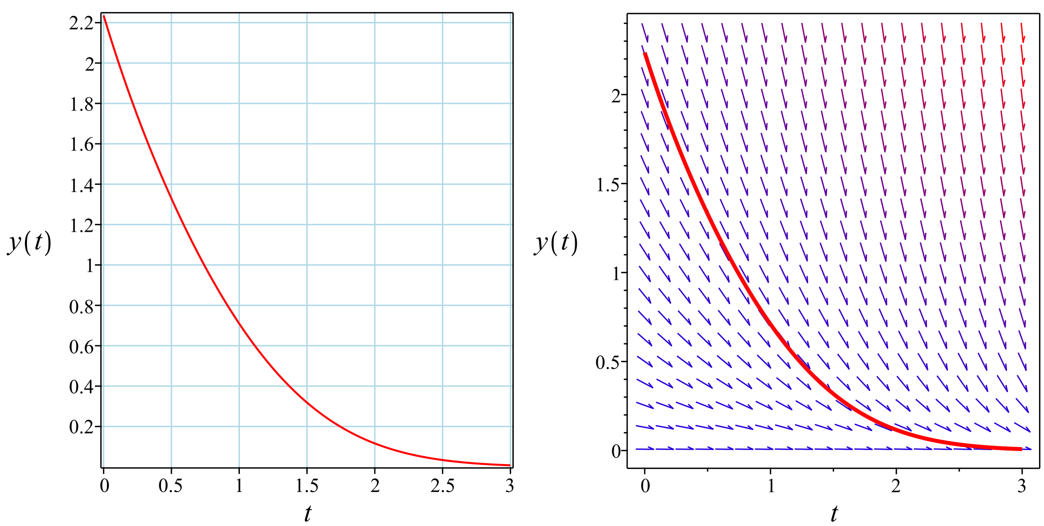
Substituting c_1 found above in the general solution gives

$$y = \sqrt{5}\, e^{-\frac{\sqrt{t^2+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}}$$

Summary

The solution(s) found are the following

$$y = \sqrt{5}\, e^{-\frac{\sqrt{t^2+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}} \tag{1}$$



(a) Solution plot (b) Slope field plot

Verification of solutions

$$y = \sqrt{5}\, e^{-\frac{\sqrt{t^2+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}}$$

Verified OK.

2.8.4 Solving as homogeneousTypeD2 ode

Using the change of variables $y = u(t)\,t$ on the above ode results in new ode in $u(t)$

$$\sqrt{t^2+1}\,u(t)\,t + u'(t)\,t + u(t) = 0$$

In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= -\frac{u\left(\sqrt{t^2+1}\,t+1\right)}{t} \end{aligned}$$

Where $f(t) = -\frac{\sqrt{t^2+1}\,t+1}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\,du &= -\frac{\sqrt{t^2+1}\,t+1}{t}\,dt \\ \int \frac{1}{u}\,du &= \int -\frac{\sqrt{t^2+1}\,t+1}{t}\,dt \\ \ln(u) &= -\frac{\sqrt{t^2+1}\,t}{2} - \frac{\operatorname{arcsinh}(t)}{2} - \ln(t) + c_2 \\ u &= \mathrm{e}^{-\frac{\sqrt{t^2+1}\,t}{2} - \frac{\operatorname{arcsinh}(t)}{2} - \ln(t) + c_2} \\ &= c_2 \mathrm{e}^{-\frac{\sqrt{t^2+1}\,t}{2} - \frac{\operatorname{arcsinh}(t)}{2} - \ln(t)} \end{aligned}$$

Therefore the solution y is

$$\begin{aligned} y &= tu \\ &= t c_2 \mathrm{e}^{-\frac{\sqrt{t^2+1}\,t}{2} - \frac{\operatorname{arcsinh}(t)}{2} - \ln(t)} \end{aligned}$$

Initial conditions are used to solve for c_2. Substituting $t = 0$ and $y = \sqrt{5}$ in the above solution gives an equation to solve for the constant of integration.

$$\sqrt{5} = c_2$$

$$c_2 = \sqrt{5}$$

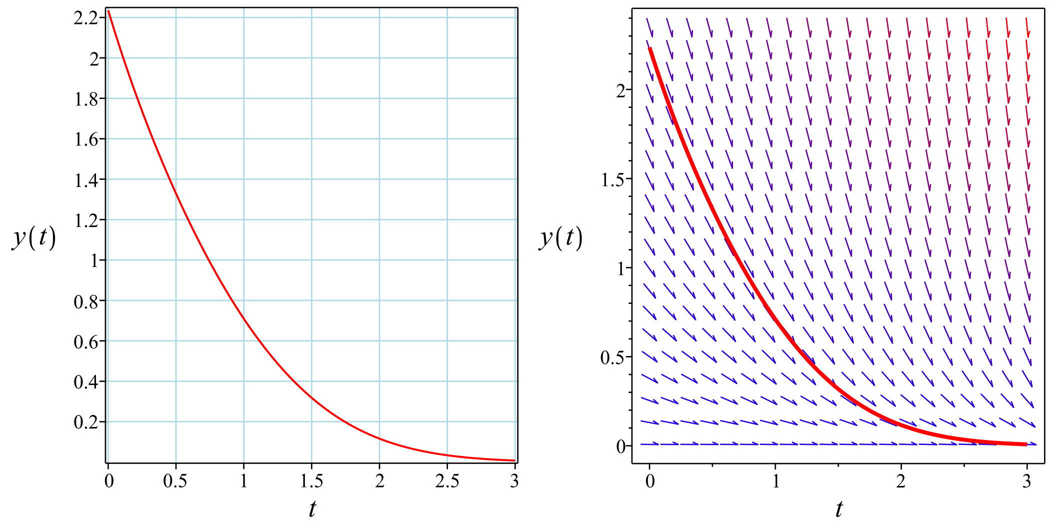
Substituting c_2 found above in the general solution gives

$$y = \sqrt{5}\,\mathrm{e}^{-\frac{\sqrt{t^2+1}\,t}{2} - \frac{\operatorname{arcsinh}(t)}{2}}$$

Summary

The solution(s) found are the following

$$y = \sqrt{5}\,\mathrm{e}^{-\frac{\sqrt{t^{2}+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \sqrt{5}\,\mathrm{e}^{-\frac{\sqrt{t^{2}+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}}$$

Verified OK.

2.8.5 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = -\sqrt{t^{2}+1}\,y$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^{2}\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 26: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= \mathrm{e}^{-\frac{\sqrt{t^2+1}\, t}{2} - \frac{\operatorname{arcsinh}(t)}{2}}
\end{aligned} \tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned}
S &= \int \frac{1}{\eta} dy \\
&= \int \frac{1}{e^{-\frac{\sqrt{t^2+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}}} dy
\end{aligned}$$

Which results in

$$S = e^{\frac{\sqrt{t^2+1}\,t}{2}+\frac{\operatorname{arcsinh}(t)}{2}} y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y) S_y}{R_t + \omega(t,y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = -\sqrt{t^2+1}\, y$$

Evaluating all the partial derivatives gives

$$\begin{aligned}
R_t &= 1 \\
R_y &= 0 \\
S_t &= \sqrt{t^2+1}\, e^{\frac{\sqrt{t^2+1}\,t}{2}+\frac{\operatorname{arcsinh}(t)}{2}} y \\
S_y &= e^{\frac{\sqrt{t^2+1}\,t}{2}+\frac{\operatorname{arcsinh}(t)}{2}}
\end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = 0 \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = 0$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$e^{\frac{\sqrt{t^2+1}\,t}{2}+\frac{\operatorname{arcsinh}(t)}{2}} y = c_1$$

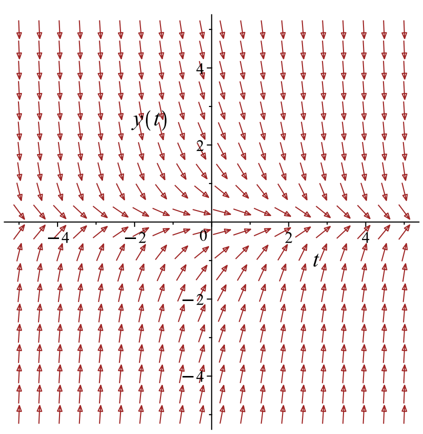
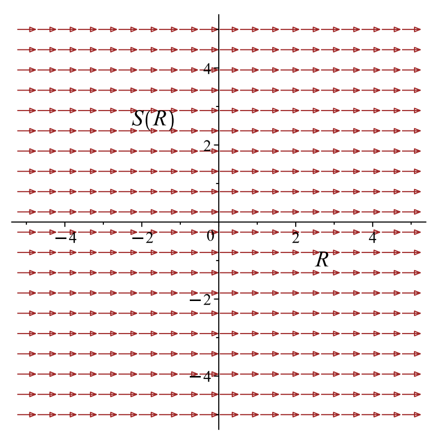
Which simplifies to

$$e^{\frac{\sqrt{t^2+1}\,t}{2}+\frac{\operatorname{arcsinh}(t)}{2}} y = c_1$$

Which gives

$$y = c_1 e^{-\frac{\sqrt{t^2+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\sqrt{t^2+1}\,y$ 	$R = t$ $S = e^{\frac{\sqrt{t^2+1}\,t}{2}+\frac{\operatorname{arcsinh}(t)}{2}} y$	$\frac{dS}{dR} = 0$ 

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = \sqrt{5}$ in the above solution gives an equation to solve for the constant of integration.

$$\sqrt{5} = c_1$$

$$c_1 = \sqrt{5}$$

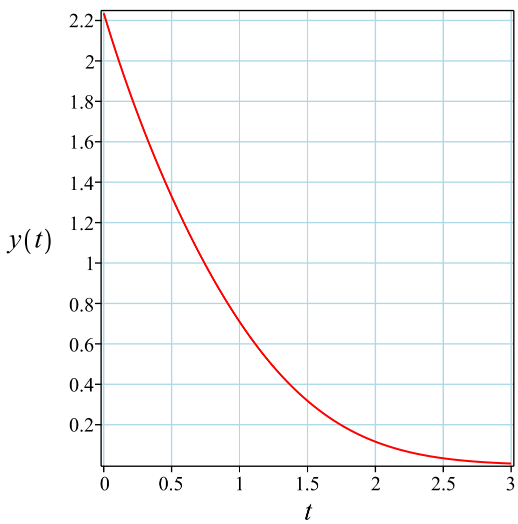
Substituting c_1 found above in the general solution gives

$$y = \sqrt{5}\,\mathrm{e}^{-\frac{\sqrt{t^2+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}}$$

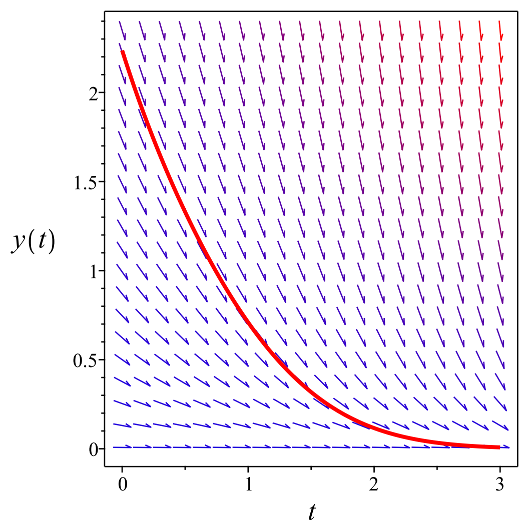
Summary

The solution(s) found are the following

$$y = \sqrt{5}\,\mathrm{e}^{-\frac{\sqrt{t^2+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \sqrt{5}\,\mathrm{e}^{-\frac{\sqrt{t^2+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}}$$

Verified OK.

2.8.6 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x, y) + N(x, y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x, y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x, y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x}+\frac{\partial \phi}{\partial y}\frac{dy}{dx}=0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial \phi}{\partial x}&=M\\ \frac{\partial \phi}{\partial y}&=N\end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y}=\frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y}=\frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t+N(t,y)\,\mathrm{d}y=0 \tag{1A}$$

Therefore

$$\begin{aligned}\left(-\frac{1}{y}\right)\mathrm{d}y&=\left(\sqrt{t^2+1}\right)\mathrm{d}t\\ \left(-\sqrt{t^2+1}\right)\mathrm{d}t+\left(-\frac{1}{y}\right)\mathrm{d}y&=0\end{aligned} \tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t,y)&=-\sqrt{t^2+1}\\ N(t,y)&=-\frac{1}{y}\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y}&=\frac{\partial}{\partial y}\left(-\sqrt{t^2+1}\right)\\ &=0\end{aligned}$$

And

$$\frac{\partial N}{\partial t} = \frac{\partial}{\partial t}\left(-\frac{1}{y}\right)$$
$$= 0$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is <u>exact</u> The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$
$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t} \,\mathrm{d}t = \int M \,\mathrm{d}t$$
$$\int \frac{\partial \phi}{\partial t} \,\mathrm{d}t = \int -\sqrt{t^2+1}\,\mathrm{d}t$$
$$\phi = -\frac{\sqrt{t^2+1}\,t}{2} - \frac{\operatorname{arcsinh}(t)}{2} + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = -\frac{1}{y}$. Therefore equation (4) becomes

$$-\frac{1}{y} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = -\frac{1}{y}$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y = \int \left(-\frac{1}{y}\right)\mathrm{d}y$$
$$f(y) = -\ln(y) + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{\sqrt{t^2+1}\,t}{2} - \frac{\operatorname{arcsinh}(t)}{2} - \ln(y) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{\sqrt{t^2+1}\,t}{2} - \frac{\operatorname{arcsinh}(t)}{2} - \ln(y)$$

The solution becomes

$$y = \mathrm{e}^{-\frac{\sqrt{t^2+1}\,t}{2} - \frac{\operatorname{arcsinh}(t)}{2} - c_1}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = \sqrt{5}$ in the above solution gives an equation to solve for the constant of integration.

$$\sqrt{5} = \mathrm{e}^{-c_1}$$

$$c_1 = -\frac{\ln(5)}{2}$$

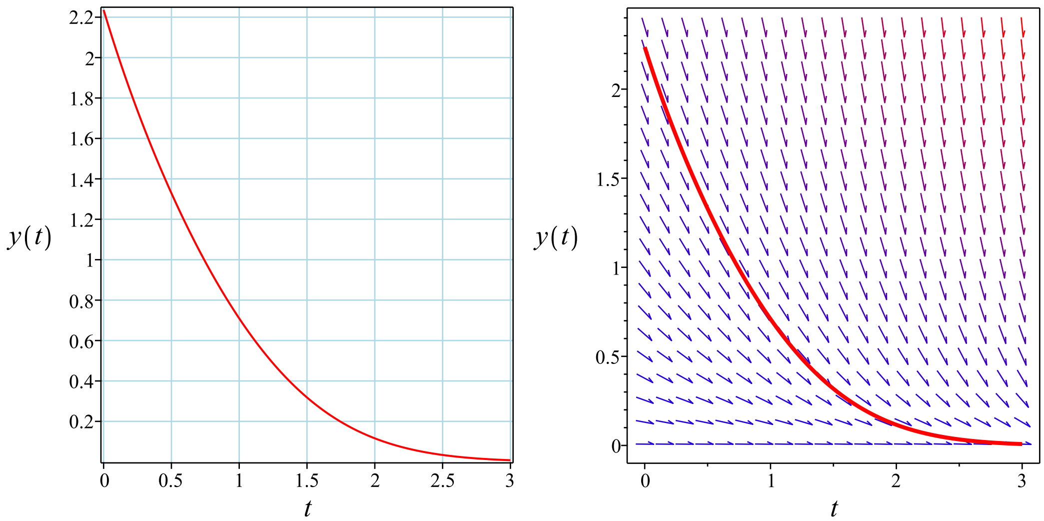
Substituting c_1 found above in the general solution gives

$$y = \frac{\mathrm{e}^{-\frac{\sqrt{t^2+1}\,t}{2}}\sqrt{5}}{\sqrt{t+\sqrt{t^2+1}}}$$

Summary

The solution(s) found are the following

$$y = \frac{\mathrm{e}^{-\frac{\sqrt{t^2+1}\,t}{2}}\sqrt{5}}{\sqrt{t+\sqrt{t^2+1}}} \tag{1}$$



(a) Solution plot (b) Slope field plot

Verification of solutions

$$y = \frac{e^{-\frac{\sqrt{t^2+1}\,t}{2}}\sqrt{5}}{\sqrt{t+\sqrt{t^2+1}}}$$

Verified OK.

2.8.7 Maple step by step solution

Let's solve

$\left[\sqrt{t^2+1}\,y + y' = 0, y(0) = \sqrt{5}\right]$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{y} = -\sqrt{t^2+1}$

- Integrate both sides with respect to t

  $\int \frac{y'}{y} dt = \int -\sqrt{t^2+1} dt + c_1$

- Evaluate integral

  $\ln(y) = -\frac{\sqrt{t^2+1}\,t}{2} - \frac{\operatorname{arcsinh}(t)}{2} + c_1$

- Solve for y

$$y = e^{-\frac{\sqrt{t^2+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}+c_1}$$

- Use initial condition $y(0) = \sqrt{5}$

$$\sqrt{5} = e^{c_1}$$

- Solve for c_1

$$c_1 = \frac{\ln(5)}{2}$$

- Substitute $c_1 = \frac{\ln(5)}{2}$ into general solution and simplify

$$y = \sqrt{5}\,e^{-\frac{\sqrt{t^2+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}}$$

- Solution to the IVP

$$y = \sqrt{5}\,e^{-\frac{\sqrt{t^2+1}\,t}{2}-\frac{\operatorname{arcsinh}(t)}{2}}$$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.047 (sec). Leaf size: 24

```
dsolve([(t^2+1)^(1/2)*y(t)+diff(y(t),t) = 0,y(0) = sqrt(5)],y(t), singsol=all)
```

$$y(t) = \sqrt{5}\,e^{-\frac{t\sqrt{t^2+1}}{2}-\frac{\operatorname{arcsinh}(t)}{2}}$$

✓ Solution by Mathematica

Time used: 0.088 (sec). Leaf size: 44

```
DSolve[{(t^2+1)^(1/2)*y[t]+y'[t] == 0,y[0]==Sqrt[5]},y[t],t,IncludeSingularSolutions -> True
```

$$y(t) \to \sqrt{5}e^{-\frac{1}{2}t\sqrt{t^2+1}}\sqrt{\sqrt{t^2+1}-t}$$

2.9 problem 9

Internal problem ID [1657]
Internal file name [`OUTPUT/1658_Sunday_June_05_2022_02_26_07_AM_17689515/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 9.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "homogeneousTypeD2", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{\sqrt{t^2+1}\, y\, \mathrm{e}^{-t}+y'=0}$$

2.9.1 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t,y) \\ &= f(t)g(y) \\ &= -\sqrt{t^2+1}\, y\, \mathrm{e}^{-t} \end{aligned}$$

Where $f(t) = -\sqrt{t^2+1}\,\mathrm{e}^{-t}$ and $g(y) = y$. Integrating both sides gives

$$
\begin{aligned}
\frac{1}{y}\,dy &= -\sqrt{t^2+1}\,\mathrm{e}^{-t}\,dt \\
\int \frac{1}{y}\,dy &= \int -\sqrt{t^2+1}\,\mathrm{e}^{-t}\,dt \\
\ln(y) &= \int -\sqrt{t^2+1}\,\mathrm{e}^{-t}dt + c_1 \\
y &= \mathrm{e}^{\int -\sqrt{t^2+1}\,\mathrm{e}^{-t}dt + c_1} \\
&= c_1 \mathrm{e}^{\int -\sqrt{t^2+1}\,\mathrm{e}^{-t}dt}
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = c_1 \mathrm{e}^{\int -\sqrt{t^2+1}\,\mathrm{e}^{-t}dt} \tag{1}
$$

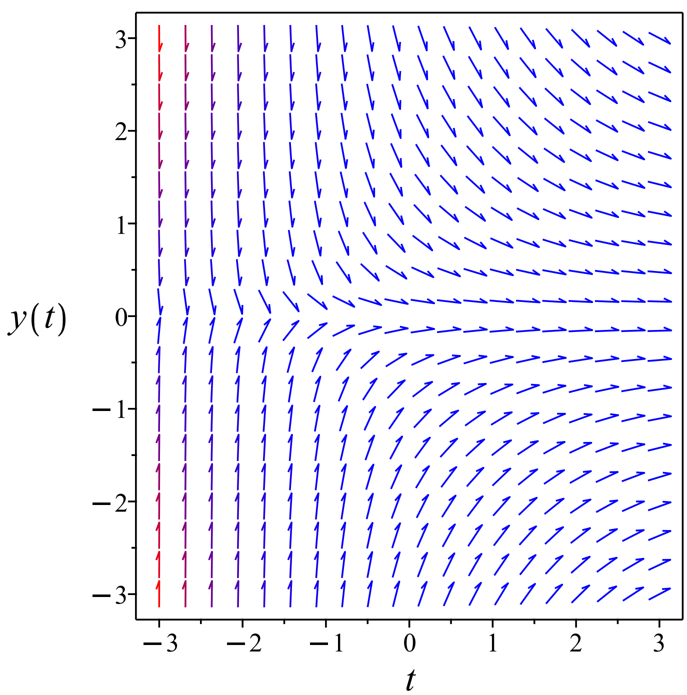


Figure 37: Slope field plot

Verification of solutions

$$
y = c_1 \mathrm{e}^{\int -\sqrt{t^2+1}\,\mathrm{e}^{-t}dt}
$$

Verified OK.

2.9.2 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$\begin{aligned} p(t) &= \sqrt{t^2+1}\,\mathrm{e}^{-t} \\ q(t) &= 0 \end{aligned}$$

Hence the ode is

$$\sqrt{t^2+1}\,y\,\mathrm{e}^{-t} + y' = 0$$

The integrating factor μ is

$$\mu = \mathrm{e}^{\int \sqrt{t^2+1}\,\mathrm{e}^{-t}dt}$$

The ode becomes

$$\begin{aligned} \frac{\mathrm{d}}{\mathrm{d}t}\mu y &= 0 \\ \frac{\mathrm{d}}{\mathrm{d}t}\left(\mathrm{e}^{\int \sqrt{t^2+1}\,\mathrm{e}^{-t}dt} y\right) &= 0 \end{aligned}$$

Integrating gives

$$\mathrm{e}^{\int \sqrt{t^2+1}\,\mathrm{e}^{-t}dt} y = c_1$$

Dividing both sides by the integrating factor $\mu = \mathrm{e}^{\int \sqrt{t^2+1}\,\mathrm{e}^{-t}dt}$ results in

$$y = c_1 \mathrm{e}^{-\left(\int \sqrt{t^2+1}\,\mathrm{e}^{-t}dt\right)}$$

Summary

The solution(s) found are the following

$$y = c_1 \mathrm{e}^{-\left(\int \sqrt{t^2+1}\,\mathrm{e}^{-t}dt\right)} \tag{1}$$

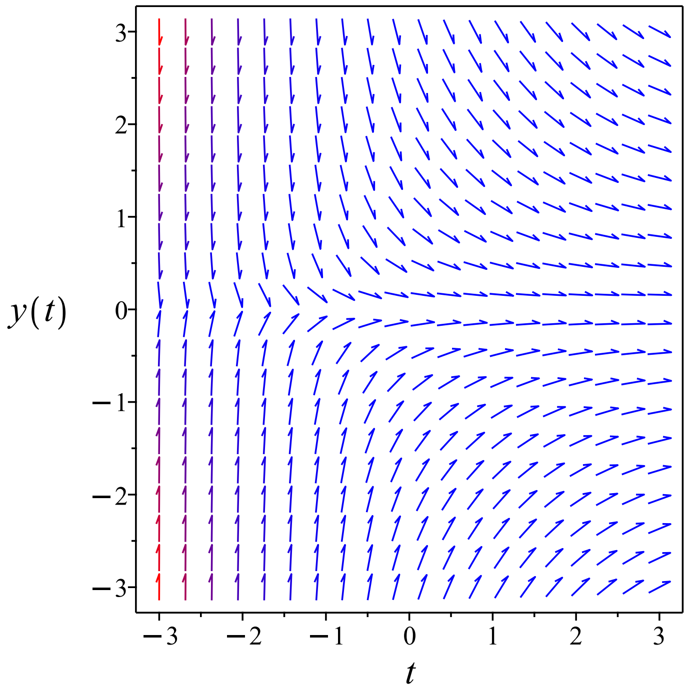


Figure 38: Slope field plot

Verification of solutions

$$y = c_1 \mathrm{e}^{-\left(\int \sqrt{t^2+1}\,\mathrm{e}^{-t} dt\right)}$$

Verified OK.

2.9.3 Solving as homogeneousTypeD2 ode

Using the change of variables $y = u(t)\, t$ on the above ode results in new ode in $u(t)$

$$\sqrt{t^2+1}\, u(t)\, t\, \mathrm{e}^{-t} + u'(t)\, t + u(t) = 0$$

In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= -\frac{u\left(\sqrt{t^2+1}\, t + \mathrm{e}^{t}\right) \mathrm{e}^{-t}}{t} \end{aligned}$$

Where $f(t) = -\frac{\left(\sqrt{t^2+1}\,t+e^t\right)e^{-t}}{t}$ and $g(u) = u$. Integrating both sides gives

$$\frac{1}{u}\,du = -\frac{\left(\sqrt{t^2+1}\,t+e^t\right)e^{-t}}{t}\,dt$$

$$\int \frac{1}{u}\,du = \int -\frac{\left(\sqrt{t^2+1}\,t+e^t\right)e^{-t}}{t}\,dt$$

$$\ln(u) = \int -\frac{\left(\sqrt{t^2+1}\,t+e^t\right)e^{-t}}{t}dt + c_2$$

$$u = e^{\int -\frac{\left(\sqrt{t^2+1}\,t+e^t\right)e^{-t}}{t}dt + c_2}$$

$$= c_2 e^{\int -\frac{\left(\sqrt{t^2+1}\,t+e^t\right)e^{-t}}{t}dt}$$

Therefore the solution y is

$$y = tu$$

$$= t c_2 e^{\int -\frac{\left(\sqrt{t^2+1}\,t+e^t\right)e^{-t}}{t}dt}$$

Summary

The solution(s) found are the following

$$y = t c_2 e^{\int -\frac{\left(\sqrt{t^2+1}\,t+e^t\right)e^{-t}}{t}dt} \tag{1}$$

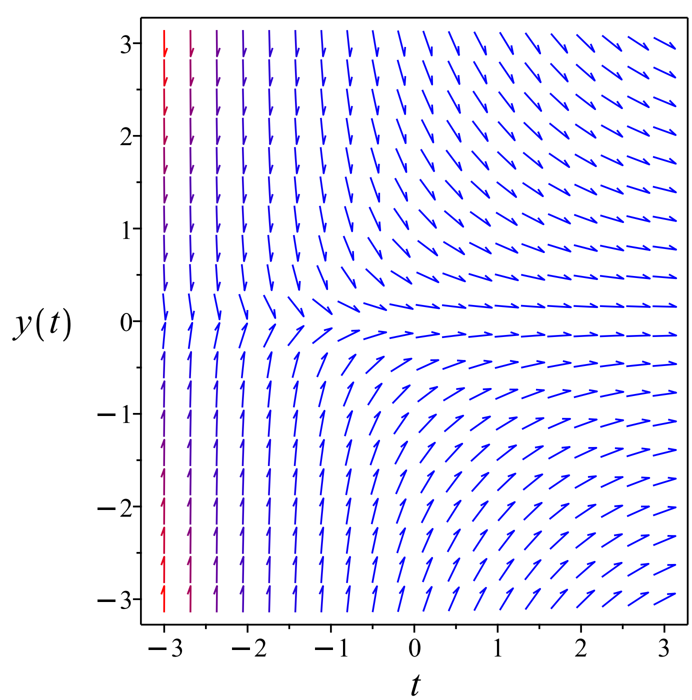


Figure 39: Slope field plot

Verification of solutions

$$y = tc_2 e^{\int -\frac{\left(\sqrt{t^2+1}\, t+e^t\right)e^{-t}}{t}dt}$$

Verified OK.

2.9.4 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = -\sqrt{t^2+1}\, y\, e^{-t}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 29: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1 x + b_1 y + c_1}{a_2 x + b_2 y + c_2}$	$\frac{a_1 b_2 x - a_2 b_1 x - b_1 c_2 + b_2 c_1}{a_1 b_2 - a_2 b_1}$	$\frac{a_1 b_2 y - a_2 b_1 y - a_1 c_2 - a_2 c_1}{a_1 b_2 - a_2 b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1) f(x) dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= \mathrm{e}^{\int -\sqrt{t^2+1}\, \mathrm{e}^{-t} dt}
\end{aligned} \tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\mathrm{e}^{\int -\sqrt{t^2+1}\,\mathrm{e}^{-t} dt}} dy \end{aligned}$$

2.9.5 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned} \frac{\partial \phi}{\partial x} &= M \\ \frac{\partial \phi}{\partial y} &= N \end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t+N(t,y)\,\mathrm{d}y=0 \tag{1A}$$

Therefore

$$\left(-\frac{1}{y}\right)\mathrm{d}y=\left(\sqrt{t^2+1}\,\mathrm{e}^{-t}\right)\mathrm{d}t$$

$$\left(-\sqrt{t^2+1}\,\mathrm{e}^{-t}\right)\mathrm{d}t+\left(-\frac{1}{y}\right)\mathrm{d}y=0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t,y)=-\sqrt{t^2+1}\,\mathrm{e}^{-t}$$
$$N(t,y)=-\frac{1}{y}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$$

Using result found above gives

$$\frac{\partial M}{\partial y}=\frac{\partial}{\partial y}\left(-\sqrt{t^2+1}\,\mathrm{e}^{-t}\right)$$
$$=0$$

And

$$\frac{\partial N}{\partial t}=\frac{\partial}{\partial t}\left(-\frac{1}{y}\right)$$
$$=0$$

Since $\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial \phi}{\partial t}=M \tag{1}$$
$$\frac{\partial \phi}{\partial y}=N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t} \mathrm{d}t = \int M \,\mathrm{d}t$$

$$\int \frac{\partial \phi}{\partial t} \mathrm{d}t = \int -\sqrt{t^2+1}\,\mathrm{e}^{-t} \,\mathrm{d}t$$

$$\phi = \int^t -\sqrt{\_a^2+1}\,\mathrm{e}^{-\_a} d\_a + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = -\frac{1}{y}$. Therefore equation (4) becomes

$$-\frac{1}{y} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = -\frac{1}{y}$$

Integrating the above w.r.t y gives

$$\int f'(y) \,\mathrm{d}y = \int \left(-\frac{1}{y}\right) \mathrm{d}y$$

$$f(y) = -\ln(y) + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = \int^t -\sqrt{\_a^2+1}\,\mathrm{e}^{-\_a} d\_a - \ln(y) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = \int^t -\sqrt{\_a^2+1}\, \mathrm{e}^{-\_a} d\_a - \ln(y)$$

The solution becomes

$$y = \mathrm{e}^{\int^t -\sqrt{\_a^2+1}\, \mathrm{e}^{-\_a} d\_a - c_1}$$

Summary

The solution(s) found are the following

$$y = \mathrm{e}^{\int^t -\sqrt{\_a^2+1}\, \mathrm{e}^{-\_a} d\_a - c_1} \tag{1}$$

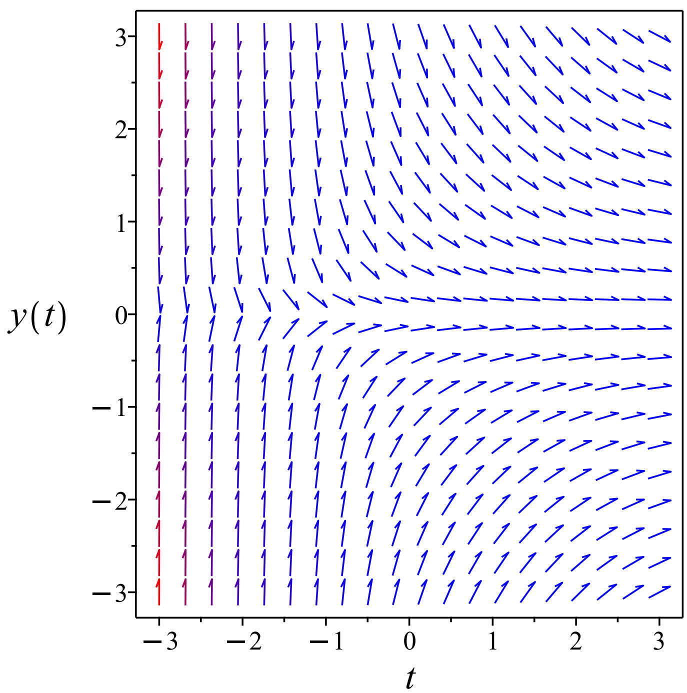


Figure 40: Slope field plot

Verification of solutions

$$y = \mathrm{e}^{\int^t -\sqrt{\_a^2+1}\, \mathrm{e}^{-\_a} d\_a - c_1}$$

Verified OK.

2.9.6 Maple step by step solution

Let's solve

$\frac{\sqrt{t^2+1}\, y}{\mathrm{e}^t} + y' = 0$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{y} = -\frac{\sqrt{t^2+1}}{\mathrm{e}^t}$

- Integrate both sides with respect to t

  $\int \frac{y'}{y} dt = \int -\frac{\sqrt{t^2+1}}{\mathrm{e}^t} dt + c_1$

- Evaluate integral

  $\ln(y) = \int -\frac{\sqrt{t^2+1}}{\mathrm{e}^t} dt + c_1$

- Solve for y

  $y = \mathrm{e}^{-\left(\int \frac{\sqrt{t^2+1}}{\mathrm{e}^t} dt\right) + c_1}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 23

```
dsolve((t^2+1)^(1/2)*y(t)/exp(t)+diff(y(t),t)=0,y(t), singsol=all)
```

$$y(t) = c_1 \mathrm{e}^{-\left(\int \sqrt{t^2+1}\, \mathrm{e}^{-t} dt\right)}$$

✓ Solution by Mathematica

Time used: 0.288 (sec). Leaf size: 40

```
DSolve[(t^2+1)^(1/2)*y[t]/Exp[t]+y'[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to c_1 \exp\left(\int_1^t -e^{-K[1]}\sqrt{K[1]^2+1}dK[1]\right)$$
$$y(t) \to 0$$

2.10 problem 11

Internal problem ID [1658]
Internal file name [`OUTPUT/1659_Sunday_June_05_2022_02_26_09_AM_46998696/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 11.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{y' - 2yt = t}$$

With initial conditions

$$[y(0) = 1]$$

2.10.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = -2t$$
$$q(t) = t$$

Hence the ode is

$$y' - 2yt = t$$

The domain of $p(t) = -2t$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = t$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

2.10.2 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= f(t)g(y) \\ &= t(1 + 2y) \end{aligned}$$

Where $f(t) = t$ and $g(y) = 1 + 2y$. Integrating both sides gives

$$\begin{aligned} \frac{1}{1+2y}\,dy &= t\,dt \\ \int \frac{1}{1+2y}\,dy &= \int t\,dt \\ \frac{\ln(1+2y)}{2} &= \frac{t^2}{2} + c_1 \end{aligned}$$

Raising both side to exponential gives

$$\sqrt{1+2y} = e^{\frac{t^2}{2} + c_1}$$

Which simplifies to

$$\sqrt{1+2y} = c_2 e^{\frac{t^2}{2}}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = -\frac{1}{2} + \frac{c_2^2 e^{2c_1}}{2}$$

$$c_1 = \frac{\ln\left(\frac{3}{c_2^2}\right)}{2}$$

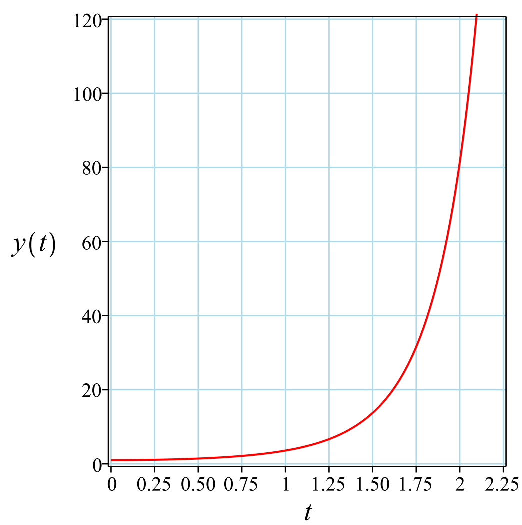
Substituting c_1 found above in the general solution gives

$$y = \frac{3\,e^{t^2}}{2} - \frac{1}{2}$$

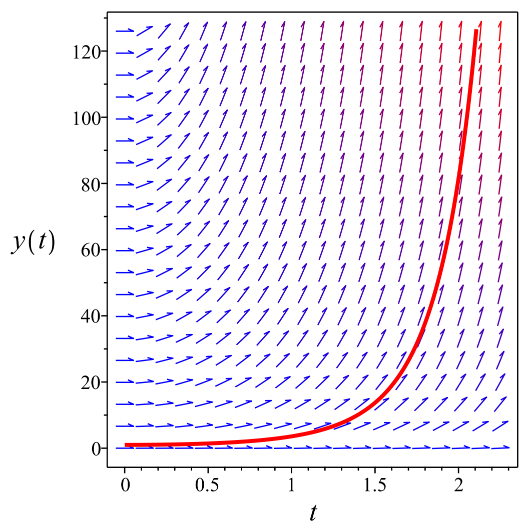
Summary

The solution(s) found are the following

$$y = \frac{3\,e^{t^2}}{2} - \frac{1}{2} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{3\,e^{t^2}}{2} - \frac{1}{2}$$

Verified OK.

2.10.3 Solving as linear ode

Entering Linear first order ODE solver. The integrating factor μ is

$$\begin{aligned}\mu &= \mathrm{e}^{\int -2t dt} \\ &= \mathrm{e}^{-t^2}\end{aligned}$$

The ode becomes

$$\begin{aligned}\frac{\mathrm{d}}{\mathrm{d}t}(\mu y) &= (\mu)(t) \\ \frac{\mathrm{d}}{\mathrm{d}t}\left(\mathrm{e}^{-t^2} y\right) &= \left(\mathrm{e}^{-t^2}\right)(t) \\ \mathrm{d}\left(\mathrm{e}^{-t^2} y\right) &= \left(t\,\mathrm{e}^{-t^2}\right) \mathrm{d}t\end{aligned}$$

Integrating gives

$$\begin{aligned}\mathrm{e}^{-t^2} y &= \int t\,\mathrm{e}^{-t^2} \,\mathrm{d}t \\ \mathrm{e}^{-t^2} y &= -\frac{\mathrm{e}^{-t^2}}{2} + c_1\end{aligned}$$

Dividing both sides by the integrating factor $\mu = \mathrm{e}^{-t^2}$ results in

$$y = -\frac{\mathrm{e}^{t^2}\mathrm{e}^{-t^2}}{2} + c_1 \mathrm{e}^{t^2}$$

which simplifies to

$$y = -\frac{1}{2} + c_1 \mathrm{e}^{t^2}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = -\frac{1}{2} + c_1$$

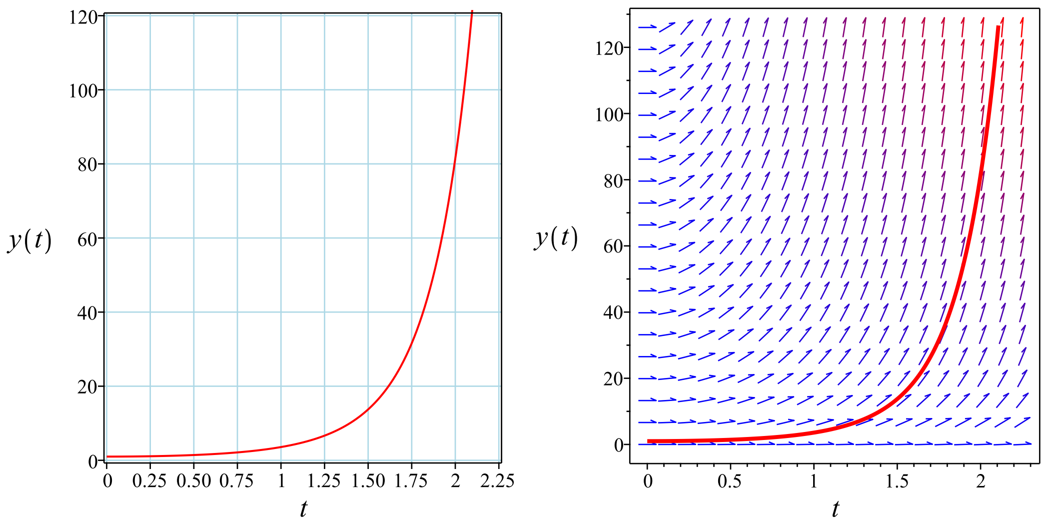
$$c_1 = \frac{3}{2}$$

Substituting c_1 found above in the general solution gives

$$y = \frac{3\,\mathrm{e}^{t^2}}{2} - \frac{1}{2}$$

Summary
The solution(s) found are the following

$$y = \frac{3\,\mathrm{e}^{t^2}}{2} - \frac{1}{2} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \frac{3\,\mathrm{e}^{t^2}}{2} - \frac{1}{2}$$

Verified OK.

2.10.4 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = 2ty + t$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 32: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= e^{t^2}
\end{aligned} \tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{e^{t^2}} dy \end{aligned}$$

Which results in

$$S = e^{-t^2} y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = 2ty + t$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= -2t\, e^{-t^2} y \\ S_y &= e^{-t^2} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = t\, e^{-t^2} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = R\, e^{-R^2}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by

integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = -\frac{e^{-R^2}}{2} + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$e^{-t^2} y = -\frac{e^{-t^2}}{2} + c_1$$

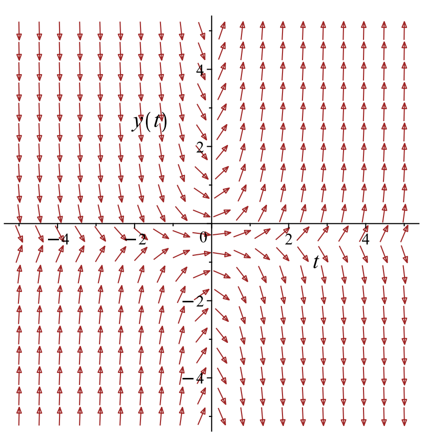
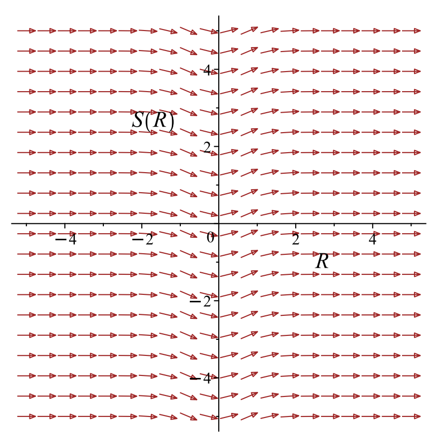
Which simplifies to

$$e^{-t^2} y = -\frac{e^{-t^2}}{2} + c_1$$

Which gives

$$y = -\frac{\left(e^{-t^2} - 2c_1\right) e^{t^2}}{2}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = 2ty + t$ 	$R = t$ $S = e^{-t^2} y$	$\frac{dS}{dR} = R e^{-R^2}$ 

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = -\frac{1}{2} + c_1$$

$$c_1 = \frac{3}{2}$$

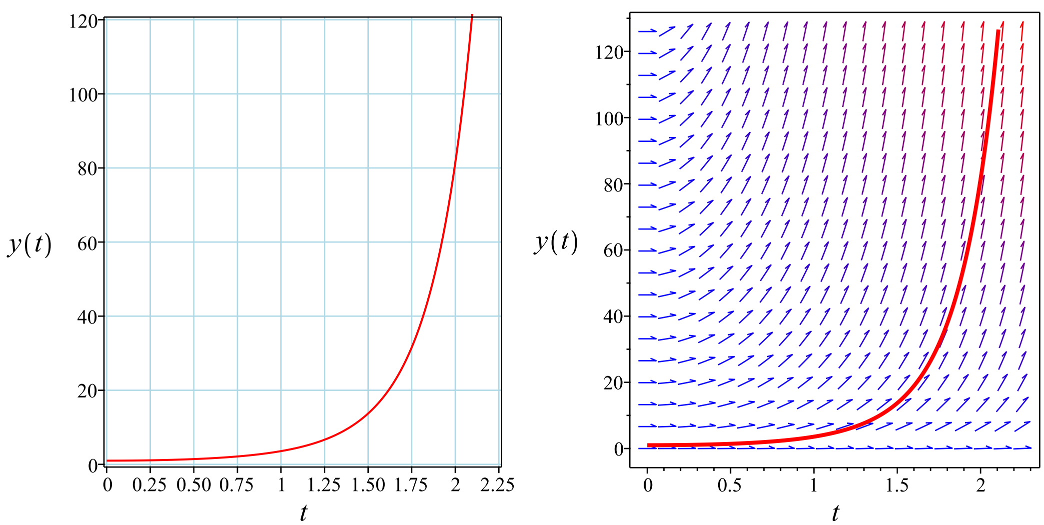
Substituting c_1 found above in the general solution gives

$$y = \frac{3\,e^{t^2}}{2} - \frac{1}{2}$$

Summary

The solution(s) found are the following

$$y = \frac{3\,e^{t^2}}{2} - \frac{1}{2} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \frac{3\,e^{t^2}}{2} - \frac{1}{2}$$

Verified OK.

2.10.5 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial \phi}{\partial x} &= M\\ \frac{\partial \phi}{\partial y} &= N\end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned}\left(\frac{1}{1+2y}\right)\mathrm{d}y &= (t)\,\mathrm{d}t\\ (-t)\,\mathrm{d}t + \left(\frac{1}{1+2y}\right)\mathrm{d}y &= 0 \end{aligned}\tag{2A}$$

Comparing (1A) and (2A) shows that

$$
\begin{aligned}
M(t,y) &= -t \\
N(t,y) &= \frac{1}{1+2y}
\end{aligned}
$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$
\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}
$$

Using result found above gives

$$
\begin{aligned}
\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}(-t) \\
&= 0
\end{aligned}
$$

And

$$
\begin{aligned}
\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(\frac{1}{1+2y}\right) \\
&= 0
\end{aligned}
$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t,y)$

$$
\frac{\partial \phi}{\partial t} = M \tag{1}
$$

$$
\frac{\partial \phi}{\partial y} = N \tag{2}
$$

Integrating (1) w.r.t. t gives

$$
\begin{aligned}
\int \frac{\partial \phi}{\partial t} \mathrm{d}t &= \int M \mathrm{d}t \\
\int \frac{\partial \phi}{\partial t} \mathrm{d}t &= \int -t \mathrm{d}t
\end{aligned}
$$

$$
\phi = -\frac{t^2}{2} + f(y) \tag{3}
$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$
\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}
$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \frac{1}{1+2y}$. Therefore equation (4) becomes

$$\frac{1}{1+2y} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = \frac{1}{1+2y}$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y = \int \left(\frac{1}{1+2y}\right) \mathrm{d}y$$

$$f(y) = \frac{\ln(1+2y)}{2} + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{t^2}{2} + \frac{\ln(1+2y)}{2} + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{t^2}{2} + \frac{\ln(1+2y)}{2}$$

The solution becomes

$$y = \frac{\mathrm{e}^{t^2+2c_1}}{2} - \frac{1}{2}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = \frac{\mathrm{e}^{2c_1}}{2} - \frac{1}{2}$$

$$c_1 = \frac{\ln(3)}{2}$$

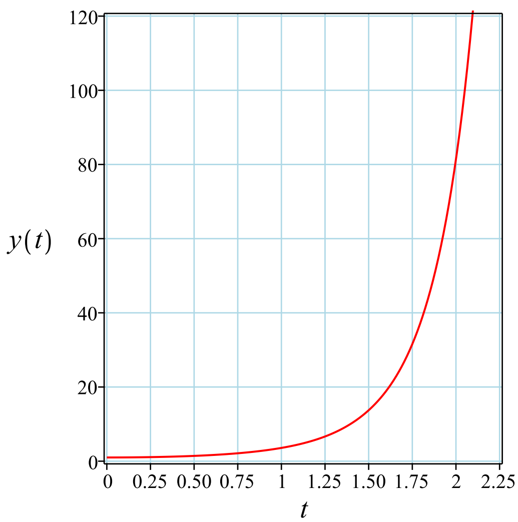
Substituting c_1 found above in the general solution gives

$$y = \frac{3\,e^{t^2}}{2} - \frac{1}{2}$$

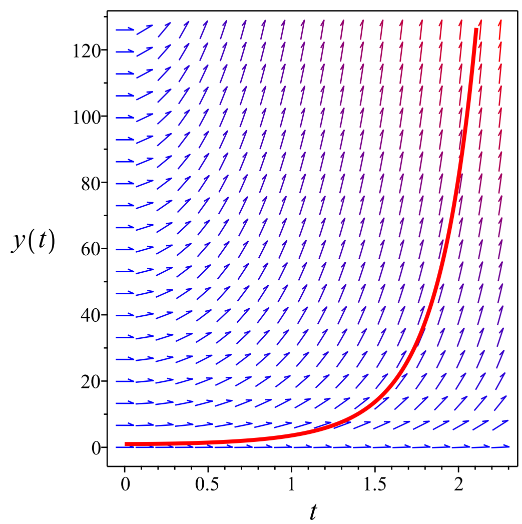
Summary

The solution(s) found are the following

$$y = \frac{3\,e^{t^2}}{2} - \frac{1}{2} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{3\,e^{t^2}}{2} - \frac{1}{2}$$

Verified OK.

2.10.6 Maple step by step solution

Let's solve

$[y' - 2yt = t, y(0) = 1]$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

$\frac{y'}{1+2y} = t$

- Integrate both sides with respect to t

  $\int \frac{y'}{1+2y}dt = \int tdt + c_1$

- Evaluate integral

  $\frac{\ln(1+2y)}{2} = \frac{t^2}{2} + c_1$

- Solve for y

  $y = \frac{e^{t^2+2c_1}}{2} - \frac{1}{2}$

- Use initial condition $y(0) = 1$

  $1 = \frac{e^{2c_1}}{2} - \frac{1}{2}$

- Solve for c_1

  $c_1 = \frac{\ln(3)}{2}$

- Substitute $c_1 = \frac{\ln(3)}{2}$ into general solution and simplify

  $y = \frac{3\,e^{t^2}}{2} - \frac{1}{2}$

- Solution to the IVP

  $y = \frac{3\,e^{t^2}}{2} - \frac{1}{2}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 12

```
dsolve([-2*t*y(t)+diff(y(t),t) = t,y(0) = 1],y(t), singsol=all)
```

$$y(t) = -\frac{1}{2} + \frac{3\,e^{t^2}}{2}$$

✓ Solution by Mathematica

Time used: 0.027 (sec). Leaf size: 18

```
DSolve[{-2*t*y[t]+y'[t] == t,y[0]==1},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \rightarrow \frac{1}{2}\left(3e^{t^2} - 1\right)$$

2.11 problem 12

Internal problem ID [1659]
Internal file name [`OUTPUT/1660_Sunday_June_05_2022_02_26_11_AM_52773966/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 12.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"linear", "exactWithIntegrationFactor", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_linear]`

$$\boxed{yt + y' = t + 1}$$

With initial conditions

$$\left[y\left(\frac{3}{2}\right) = 0\right]$$

2.11.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y' + p(t)y = q(t)$$

Where here

$$\begin{aligned} p(t) &= t \\ q(t) &= t + 1 \end{aligned}$$

Hence the ode is

$$yt + y' = t + 1$$

The domain of $p(t) = t$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = \frac{3}{2}$ is inside this domain. The domain of $q(t) = t + 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = \frac{3}{2}$ is also inside this domain. Hence solution exists and is unique.

2.11.2 Solving as linear ode

Entering Linear first order ODE solver. The integrating factor μ is

$$\begin{aligned}\mu &= \mathrm{e}^{\int t dt} \\ &= \mathrm{e}^{\frac{t^2}{2}}\end{aligned}$$

The ode becomes

$$\begin{aligned}\frac{\mathrm{d}}{\mathrm{d}t}(\mu y) &= (\mu)(t+1) \\ \frac{\mathrm{d}}{\mathrm{d}t}\left(\mathrm{e}^{\frac{t^2}{2}} y\right) &= \left(\mathrm{e}^{\frac{t^2}{2}}\right)(t+1) \\ \mathrm{d}\left(\mathrm{e}^{\frac{t^2}{2}} y\right) &= \left((t+1)\,\mathrm{e}^{\frac{t^2}{2}}\right)\,\mathrm{d}t\end{aligned}$$

Integrating gives

$$\begin{aligned}\mathrm{e}^{\frac{t^2}{2}} y &= \int (t+1)\,\mathrm{e}^{\frac{t^2}{2}}\,\mathrm{d}t \\ \mathrm{e}^{\frac{t^2}{2}} y &= \mathrm{e}^{\frac{t^2}{2}} - \frac{i\sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} + c_1\end{aligned}$$

Dividing both sides by the integrating factor $\mu = \mathrm{e}^{\frac{t^2}{2}}$ results in

$$y = \mathrm{e}^{-\frac{t^2}{2}}\left(\mathrm{e}^{\frac{t^2}{2}} - \frac{i\sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2}\right) + c_1\mathrm{e}^{-\frac{t^2}{2}}$$

which simplifies to

$$y = 1 + \frac{\left(-i\sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right) + 2c_1\right)\mathrm{e}^{-\frac{t^2}{2}}}{2}$$

Initial conditions are used to solve for c_1. Substituting $t = \frac{3}{2}$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = 1 - \frac{i\,\mathrm{e}^{-\frac{9}{8}} \sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\frac{3i\sqrt{2}}{4}\right)}{2} + \mathrm{e}^{-\frac{9}{8}} c_1$$

$$c_1 = \frac{\left(i\,\mathrm{e}^{-\frac{9}{8}} \sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\frac{3i\sqrt{2}}{4}\right) - 2\right) \mathrm{e}^{\frac{9}{8}}}{2}$$

Substituting c_1 found above in the general solution gives

$$y = 1 - \frac{i\,\mathrm{e}^{-\frac{t^2}{2}} \sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} + \frac{i\,\mathrm{e}^{-\frac{t^2}{2}} \sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\frac{3i\sqrt{2}}{4}\right)}{2} - \mathrm{e}^{-\frac{(-3+2t)(2t+3)}{8}}$$

Summary

The solution(s) found are the following

$$y = 1 - \frac{i\,\mathrm{e}^{-\frac{t^2}{2}} \sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} + \frac{i\,\mathrm{e}^{-\frac{t^2}{2}} \sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\frac{3i\sqrt{2}}{4}\right)}{2} - \mathrm{e}^{-\frac{(-3+2t)(2t+3)}{8}} \tag{1}$$

Verification of solutions

$$y = 1 - \frac{i\,\mathrm{e}^{-\frac{t^2}{2}} \sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} + \frac{i\,\mathrm{e}^{-\frac{t^2}{2}} \sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\frac{3i\sqrt{2}}{4}\right)}{2} - \mathrm{e}^{-\frac{(-3+2t)(2t+3)}{8}}$$

Verified OK.

2.11.3 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$\begin{aligned} y' &= -ty + t + 1 \\ y' &= \omega(t, y) \end{aligned}$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 35: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\,g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\,F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\,e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx-h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx-h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x-a_2b_1x-b_1c_2+b_2c_1}{a_1b_2-a_2b_1}$	$\frac{a_1b_2y-a_2b_1y-a_1c_2-a_2c_1}{a_1b_2-a_2b_1}$
Bernoulli ode	$y' = f(x)\,y + g(x)\,y^n$	0	$e^{-\int (n-1)f(x)dx}y^n$
Reduced Riccati	$y' = f_1(x)\,y + f_2(x)\,y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t,y) &= 0 \\
\eta(t,y) &= \mathrm{e}^{-\frac{t^2}{2}}
\end{aligned}
\tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t,y) \to (R,S)$ where (R,S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi\frac{\partial}{\partial t} + \eta\frac{\partial}{\partial y}\right) S(t,y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\mathrm{e}^{-\frac{t^2}{2}}} dy \end{aligned}$$

Which results in

$$S = \mathrm{e}^{\frac{t^2}{2}} y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -ty + t + 1$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= t\,\mathrm{e}^{\frac{t^2}{2}} y \\ S_y &= \mathrm{e}^{\frac{t^2}{2}} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = (t+1)\,\mathrm{e}^{\frac{t^2}{2}} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = (R+1)\,\mathrm{e}^{\frac{R^2}{2}}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by

integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = \mathrm{e}^{\frac{R^2}{2}} - \frac{i\sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,R}{2}\right)}{2} + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\mathrm{e}^{\frac{t^2}{2}} y = \mathrm{e}^{\frac{t^2}{2}} - \frac{i\sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} + c_1$$

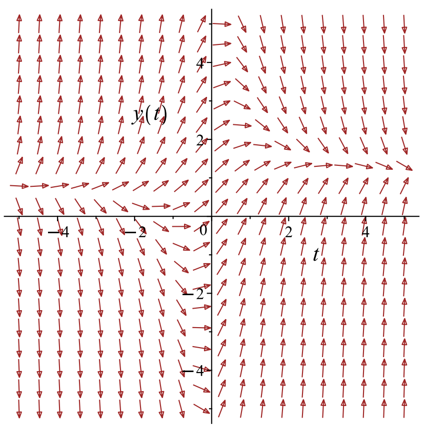
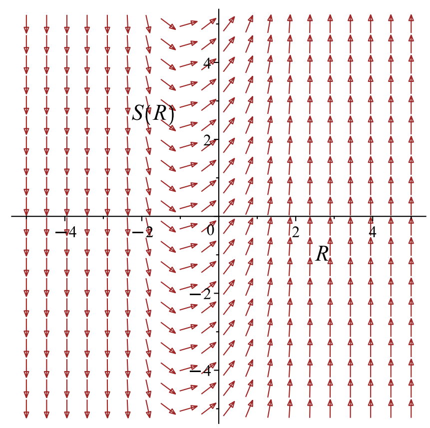
Which simplifies to

$$(-1+y)\,\mathrm{e}^{\frac{t^2}{2}} + \frac{i\sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} - c_1 = 0$$

Which gives

$$y = -\frac{i\left(\sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right) + 2i\mathrm{e}^{\frac{t^2}{2}} + 2ic_1\right)\mathrm{e}^{-\frac{t^2}{2}}}{2}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -ty + t + 1$ 	$R = t$ $S = \mathrm{e}^{\frac{t^2}{2}} y$	$\frac{dS}{dR} = (R+1)\,\mathrm{e}^{\frac{R^2}{2}}$ 

Initial conditions are used to solve for c_1. Substituting $t = \frac{3}{2}$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = 1 - \frac{i \mathrm{e}^{-\frac{9}{8}} \sqrt{2}\, \sqrt{\pi}\, \operatorname{erf}\left(\frac{3 i \sqrt{2}}{4}\right)}{2} + \mathrm{e}^{-\frac{9}{8}} c_1$$

$$c_1 = \frac{\left(i \mathrm{e}^{-\frac{9}{8}} \sqrt{2}\, \sqrt{\pi}\, \operatorname{erf}\left(\frac{3 i \sqrt{2}}{4}\right) - 2\right) \mathrm{e}^{\frac{9}{8}}}{2}$$

Substituting c_1 found above in the general solution gives

$$y = 1 - \frac{i \mathrm{e}^{-\frac{t^2}{2}} \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i \sqrt{2}\, t}{2}\right)}{2} + \frac{i \mathrm{e}^{-\frac{t^2}{2}} \sqrt{2}\, \sqrt{\pi}\, \operatorname{erf}\left(\frac{3 i \sqrt{2}}{4}\right)}{2} - \mathrm{e}^{-\frac{(-3+2t)(2t+3)}{8}}$$

Summary

The solution(s) found are the following

$$y = 1 - \frac{i \mathrm{e}^{-\frac{t^2}{2}} \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i \sqrt{2}\, t}{2}\right)}{2} + \frac{i \mathrm{e}^{-\frac{t^2}{2}} \sqrt{2}\, \sqrt{\pi}\, \operatorname{erf}\left(\frac{3 i \sqrt{2}}{4}\right)}{2} - \mathrm{e}^{-\frac{(-3+2t)(2t+3)}{8}} \tag{1}$$

Verification of solutions

$$y = 1 - \frac{i \mathrm{e}^{-\frac{t^2}{2}} \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i \sqrt{2}\, t}{2}\right)}{2} + \frac{i \mathrm{e}^{-\frac{t^2}{2}} \sqrt{2}\, \sqrt{\pi}\, \operatorname{erf}\left(\frac{3 i \sqrt{2}}{4}\right)}{2} - \mathrm{e}^{-\frac{(-3+2t)(2t+3)}{8}}$$

Verified OK.

2.11.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x, y) + N(x, y) \frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x, y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx} \phi(x, y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y} \frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\,\mathrm{d}t + N(t, y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned} \mathrm{d}y &= (-ty + t + 1)\,\mathrm{d}t \\ (ty - t - 1)\,\mathrm{d}t + \mathrm{d}y &= 0 \end{aligned} \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t, y) = ty - t - 1$$
$$N(t, y) = 1$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned} \frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}(ty - t - 1) \\ &= t \end{aligned}$$

And

$$\begin{aligned} \frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(1) \\ &= 0 \end{aligned}$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, then the ODE is not exact. Since the ODE is not exact, we will try to find an integrating factor to make it exact. Let

$$\begin{aligned} A &= \frac{1}{N}\left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}\right) \\ &= 1((t) - (0)) \\ &= t \end{aligned}$$

Since A does not depend on y, then it can be used to find an integrating factor. The integrating factor μ is

$$\begin{aligned} \mu &= e^{\int A \, \mathrm{d}t} \\ &= e^{\int t \, \mathrm{d}t} \end{aligned}$$

The result of integrating gives

$$\begin{aligned} \mu &= e^{\frac{t^2}{2}} \\ &= \mathrm{e}^{\frac{t^2}{2}} \end{aligned}$$

M and N are multiplied by this integrating factor, giving new M and new N which are called $\overline{M}$ and $\overline{N}$ for now so not to confuse them with the original M and N.

$$\begin{aligned} \overline{M} &= \mu M \\ &= \mathrm{e}^{\frac{t^2}{2}}(ty - t - 1) \\ &= (-1 + (y-1)\,t)\,\mathrm{e}^{\frac{t^2}{2}} \end{aligned}$$

And

$$\begin{aligned} \overline{N} &= \mu N \\ &= \mathrm{e}^{\frac{t^2}{2}}(1) \\ &= \mathrm{e}^{\frac{t^2}{2}} \end{aligned}$$

Now a modified ODE is ontained from the original ODE, which is exact and can be solved. The modified ODE is

$$\begin{aligned} \overline{M} + \overline{N}\frac{\mathrm{d}y}{\mathrm{d}t} &= 0 \\ \left((-1 + (y-1)\,t)\,\mathrm{e}^{\frac{t^2}{2}}\right) + \left(\mathrm{e}^{\frac{t^2}{2}}\right)\frac{\mathrm{d}y}{\mathrm{d}t} &= 0 \end{aligned}$$

The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = \overline{M} \tag{1}$$

$$\frac{\partial \phi}{\partial y} = \overline{N} \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t} \,\mathrm{d}t = \int \overline{M} \,\mathrm{d}t$$

$$\int \frac{\partial \phi}{\partial t} \,\mathrm{d}t = \int (-1 + (y-1)\,t)\,\mathrm{e}^{\frac{t^2}{2}} \,\mathrm{d}t$$

$$\phi = \int_{\frac{3}{2}}^{t} (-1 + (y-1)\_a)\,\mathrm{e}^{\frac{\_a^2}{2}} d\_a + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = \int_{\frac{3}{2}}^{t} \_a\,\mathrm{e}^{\frac{\_a^2}{2}} d\_a + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \mathrm{e}^{\frac{t^2}{2}}$. Therefore equation (4) becomes

$$\mathrm{e}^{\frac{t^2}{2}} = \int_{\frac{3}{2}}^{t} \_a\,\mathrm{e}^{\frac{\_a^2}{2}} d\_a + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = -\left(\int_{\frac{3}{2}}^{t} \_a\,\mathrm{e}^{\frac{\_a^2}{2}} d\_a\right) + \mathrm{e}^{\frac{t^2}{2}}$$

Integrating the above w.r.t y gives

$$\int f'(y) \,\mathrm{d}y = \int \left(-\left(\int_{\frac{3}{2}}^{t} \_a\,\mathrm{e}^{\frac{\_a^2}{2}} d\_a\right) + \mathrm{e}^{\frac{t^2}{2}}\right) \mathrm{d}y$$

$$f(y) = \left(-\left(\int_{\frac{3}{2}}^{t} \_a\,\mathrm{e}^{\frac{\_a^2}{2}} d\_a\right) + \mathrm{e}^{\frac{t^2}{2}}\right) y + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = \int_{\frac{3}{2}}^{t} (-1 + (y - 1)\_a) \, e^{\frac{\_a^2}{2}} d\_a + \left(-\left(\int_{\frac{3}{2}}^{t} \_a \, e^{\frac{\_a^2}{2}} d\_a \right) + e^{\frac{t^2}{2}} \right) y + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = \int_{\frac{3}{2}}^{t} (-1 + (y - 1)\_a) \, e^{\frac{\_a^2}{2}} d\_a + \left(-\left(\int_{\frac{3}{2}}^{t} \_a \, e^{\frac{\_a^2}{2}} d\_a \right) + e^{\frac{t^2}{2}} \right) y$$

The solution becomes

$$y = \left(\int_{\frac{3}{2}}^{t} \_a \, e^{\frac{\_a^2}{2}} d\_a + \int_{\frac{3}{2}}^{t} e^{\frac{\_a^2}{2}} d\_a + c_1 \right) e^{-\frac{t^2}{2}}$$

Initial conditions are used to solve for c_1. Substituting $t = \frac{3}{2}$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = e^{-\frac{9}{8}} c_1$$

$$c_1 = 0$$

Substituting c_1 found above in the general solution gives

$$y = e^{-\frac{t^2}{2}} \left(\int_{\frac{3}{2}}^{t} \_a \, e^{\frac{\_a^2}{2}} d\_a \right) + e^{-\frac{t^2}{2}} \left(\int_{\frac{3}{2}}^{t} e^{\frac{\_a^2}{2}} d\_a \right)$$

Summary

The solution(s) found are the following

$$y = e^{-\frac{t^2}{2}} \left(\int_{\frac{3}{2}}^{t} \_a \, e^{\frac{\_a^2}{2}} d\_a \right) + e^{-\frac{t^2}{2}} \left(\int_{\frac{3}{2}}^{t} e^{\frac{\_a^2}{2}} d\_a \right) \tag{1}$$

Verification of solutions

$$y = e^{-\frac{t^2}{2}} \left(\int_{\frac{3}{2}}^{t} \_a \, e^{\frac{\_a^2}{2}} d\_a \right) + e^{-\frac{t^2}{2}} \left(\int_{\frac{3}{2}}^{t} e^{\frac{\_a^2}{2}} d\_a \right)$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.125 (sec). Leaf size: 50

```
dsolve([t*y(t)+diff(y(t),t) = 1+t,y(3/2) = 0],y(t), singsol=all)
```

$$y(t) = 1 - e^{\frac{9}{8}-\frac{t^2}{2}} + \frac{\sqrt{2}\,\sqrt{\pi}\left(-i\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right) - \mathrm{erfi}\left(\frac{3\sqrt{2}}{4}\right)\right)e^{-\frac{t^2}{2}}}{2}$$

✓ Solution by Mathematica

Time used: 0.088 (sec). Leaf size: 72

```
DSolve[{t*y[t]+y'[t] == 1+t,y[3/2]==0},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{2}e^{-\frac{t^2}{2}}\left(\sqrt{2\pi}\mathrm{erfi}\left(\frac{t}{\sqrt{2}}\right) - \sqrt{2\pi}\mathrm{erfi}\left(\frac{3}{2\sqrt{2}}\right) + 2e^{\frac{t^2}{2}} - 2e^{9/8}\right)$$

2.12 problem 13

Internal problem ID [1660]
Internal file name [`OUTPUT/1661_Sunday_June_05_2022_02_26_13_AM_29425449/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 13.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"linear", "exactWithIntegrationFactor", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_linear]`

$$\boxed{y' + y = \frac{1}{t^2 + 1}}$$

With initial conditions

$$[y(1) = 2]$$

2.12.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = 1$$
$$q(t) = \frac{1}{t^2 + 1}$$

Hence the ode is

$$y' + y = \frac{1}{t^2 + 1}$$

The domain of $p(t) = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 1$ is inside this domain. The domain of $q(t) = \frac{1}{t^2+1}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 1$ is also inside this domain. Hence solution exists and is unique.

2.12.2 Solving as linear ode

Entering Linear first order ODE solver. The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int 1 dt} \\ &= e^t\end{aligned}$$

The ode becomes

$$\begin{aligned}\frac{d}{dt}(\mu y) &= (\mu)\left(\frac{1}{t^2+1}\right) \\ \frac{d}{dt}(y\,e^t) &= (e^t)\left(\frac{1}{t^2+1}\right) \\ d(y\,e^t) &= \left(\frac{e^t}{t^2+1}\right) dt\end{aligned}$$

Integrating gives

$$\begin{aligned}y\,e^t &= \int \frac{e^t}{t^2+1} dt \\ y\,e^t &= \frac{i e^i \operatorname{expIntegral}_1(i-t)}{2} - \frac{i e^{-i} \operatorname{expIntegral}_1(-t-i)}{2} + c_1\end{aligned}$$

Dividing both sides by the integrating factor $\mu = e^t$ results in

$$y = e^{-t}\left(\frac{i e^i \operatorname{expIntegral}_1(i-t)}{2} - \frac{i e^{-i} \operatorname{expIntegral}_1(-t-i)}{2}\right) + c_1 e^{-t}$$

which simplifies to

$$y = \frac{e^{-t}(ie^{i}\,\text{expIntegral}_1\,(i-t) - ie^{-i}\,\text{expIntegral}_1\,(-t-i) + 2c_1)}{2}$$

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 2$ in the above solution gives an equation to solve for the constant of integration.

$$2 = \frac{ie^{i}\,\text{expIntegral}_1\,(-1+i)\,e^{-1}}{2} - \frac{ie^{-i}\,\text{expIntegral}_1\,(-1-i)\,e^{-1}}{2} + e^{-1}c_1$$

$$c_1 = -\frac{(ie^{i}\,\text{expIntegral}_1\,(-1+i)\,e^{-1} - ie^{-i}\,\text{expIntegral}_1\,(-1-i)\,e^{-1} - 4)\,e}{2}$$

Substituting c_1 found above in the general solution gives

$$y = -\frac{ie^{i}\,\text{expIntegral}_1\,(-1+i)\,e^{-t}}{2} + \frac{ie^{-t}e^{i}\,\text{expIntegral}_1\,(i-t)}{2} + \frac{ie^{-i}\,\text{expIntegral}_1\,(-1-i)\,e^{-t}}{2} - \frac{ie^{-t}e^{-}}{}$$

<u>Summary</u>

The solution(s) found are the following

$$\begin{aligned} y = &-\frac{ie^{i}\,\text{expIntegral}_1\,(-1+i)\,e^{-t}}{2} + \frac{ie^{-t}e^{i}\,\text{expIntegral}_1\,(i-t)}{2} \\ &+ \frac{ie^{-i}\,\text{expIntegral}_1\,(-1-i)\,e^{-t}}{2} - \frac{ie^{-t}e^{-i}\,\text{expIntegral}_1\,(-t-i)}{2} + 2\,e^{1-t} \end{aligned} \tag{1}$$

<u>Verification of solutions</u>

$$\begin{aligned} y = &-\frac{ie^{i}\,\text{expIntegral}_1\,(-1+i)\,e^{-t}}{2} + \frac{ie^{-t}e^{i}\,\text{expIntegral}_1\,(i-t)}{2} \\ &+ \frac{ie^{-i}\,\text{expIntegral}_1\,(-1-i)\,e^{-t}}{2} - \frac{ie^{-t}e^{-i}\,\text{expIntegral}_1\,(-t-i)}{2} + 2\,e^{1-t} \end{aligned}$$

Verified OK.

2.12.3 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$\begin{aligned} y' &= -\frac{t^2y + y - 1}{t^2+1} \\ y' &= \omega(t,y) \end{aligned}$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 37: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int b f(x) dx - h(x)}}{g(x)}$	$\frac{f(x) e^{-\int b f(x) dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1 x + b_1 y + c_1}{a_2 x + b_2 y + c_2}$	$\frac{a_1 b_2 x - a_2 b_1 x - b_1 c_2 + b_2 c_1}{a_1 b_2 - a_2 b_1}$	$\frac{a_1 b_2 y - a_2 b_1 y - a_1 c_2 - a_2 c_1}{a_1 b_2 - a_2 b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1) f(x) dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$\begin{aligned} \xi(t, y) &= 0 \\ \eta(t, y) &= \mathrm{e}^{-t} \end{aligned} \tag{A1}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\mathrm{e}^{-t}} dy \end{aligned}$$

Which results in

$$S = y\,\mathrm{e}^{t}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -\frac{t^2 y + y - 1}{t^2 + 1}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= y\,\mathrm{e}^{t} \\ S_y &= \mathrm{e}^{t} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = \frac{\mathrm{e}^{t}}{t^2 + 1} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = \frac{\mathrm{e}^{R}}{R^2 + 1}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = \frac{i e^{i} \operatorname{expIntegral}_1(-R+i)}{2} - \frac{i e^{-i} \operatorname{expIntegral}_1(-R-i)}{2} + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$y\,e^{t} = \frac{i e^{i} \operatorname{expIntegral}_1(i-t)}{2} - \frac{i e^{-i} \operatorname{expIntegral}_1(-t-i)}{2} + c_1$$

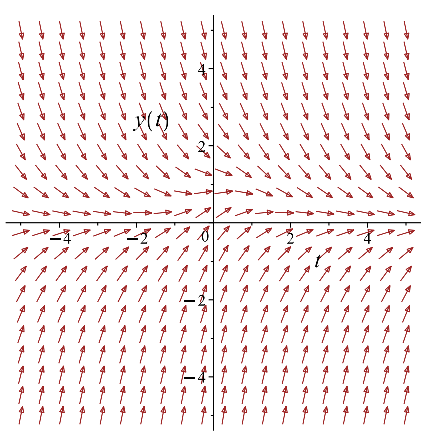
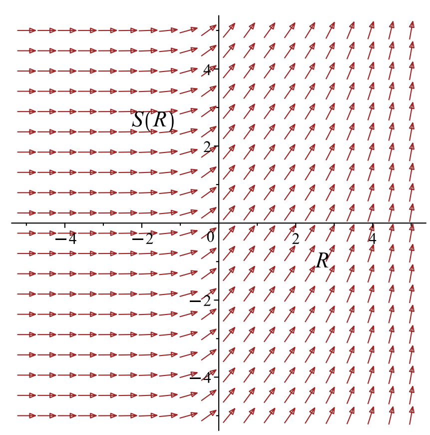
Which simplifies to

$$y\,e^{t} = \frac{i e^{i} \operatorname{expIntegral}_1(i-t)}{2} - \frac{i e^{-i} \operatorname{expIntegral}_1(-t-i)}{2} + c_1$$

Which gives

$$y = -\frac{i\left(2ic_1 - e^{i} \operatorname{expIntegral}_1(i-t) + e^{-i} \operatorname{expIntegral}_1(-t-i)\right) e^{-t}}{2}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{t^2 y + y - 1}{t^2+1}$ 	$R = t$ $S = y\,e^{t}$	$\frac{dS}{dR} = \frac{e^{R}}{R^2+1}$ 

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 2$ in the above solution gives an equation to solve for the constant of integration.

$$
2 = \frac{i\mathrm{e}^{i} \operatorname{expIntegral}_1(-1+i)\, \mathrm{e}^{-1}}{2} - \frac{i\mathrm{e}^{-i} \operatorname{expIntegral}_1(-1-i)\, \mathrm{e}^{-1}}{2} + \mathrm{e}^{-1} c_1
$$

$$
c_1 = -\frac{\left(i\mathrm{e}^{i} \operatorname{expIntegral}_1(-1+i)\, \mathrm{e}^{-1} - i\mathrm{e}^{-i} \operatorname{expIntegral}_1(-1-i)\, \mathrm{e}^{-1} - 4\right) \mathrm{e}}{2}
$$

Substituting c_1 found above in the general solution gives

$$
y = -\frac{i\mathrm{e}^{i} \operatorname{expIntegral}_1(-1+i)\, \mathrm{e}^{-t}}{2} + \frac{i\mathrm{e}^{-t}\mathrm{e}^{i} \operatorname{expIntegral}_1(i-t)}{2} + \frac{i\mathrm{e}^{-i} \operatorname{expIntegral}_1(-1-i)\, \mathrm{e}^{-t}}{2} - \frac{i\mathrm{e}^{-t}\mathrm{e}^{-\cdots}}{\cdots}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y = &-\frac{i\mathrm{e}^{i} \operatorname{expIntegral}_1(-1+i)\, \mathrm{e}^{-t}}{2} + \frac{i\mathrm{e}^{-t}\mathrm{e}^{i} \operatorname{expIntegral}_1(i-t)}{2} \\
&+ \frac{i\mathrm{e}^{-i} \operatorname{expIntegral}_1(-1-i)\, \mathrm{e}^{-t}}{2} - \frac{i\mathrm{e}^{-t}\mathrm{e}^{-i} \operatorname{expIntegral}_1(-t-i)}{2} + 2\,\mathrm{e}^{1-t}
\end{aligned}
\tag{1}
$$

Verification of solutions

$$
\begin{aligned}
y = &-\frac{i\mathrm{e}^{i} \operatorname{expIntegral}_1(-1+i)\, \mathrm{e}^{-t}}{2} + \frac{i\mathrm{e}^{-t}\mathrm{e}^{i} \operatorname{expIntegral}_1(i-t)}{2} \\
&+ \frac{i\mathrm{e}^{-i} \operatorname{expIntegral}_1(-1-i)\, \mathrm{e}^{-t}}{2} - \frac{i\mathrm{e}^{-t}\mathrm{e}^{-i} \operatorname{expIntegral}_1(-t-i)}{2} + 2\,\mathrm{e}^{1-t}
\end{aligned}
$$

Verified OK.

2.12.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$
M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}
$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$
\frac{d}{dx}\phi(x,y) = 0
$$

Hence

$$
\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}
$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\,\mathrm{d}t + N(t, y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\mathrm{d}y = \left(-y + \frac{1}{t^2+1}\right)\mathrm{d}t$$
$$\left(y - \frac{1}{t^2+1}\right)\mathrm{d}t + \mathrm{d}y = 0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t, y) = y - \frac{1}{t^2+1}$$
$$N(t, y) = 1$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\frac{\partial M}{\partial y} = \frac{\partial}{\partial y}\left(y - \frac{1}{t^2+1}\right)$$
$$= 1$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(1)\\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, then the ODE is not exact. Since the ODE is not exact, we will try to find an integrating factor to make it exact. Let

$$\begin{aligned}A &= \frac{1}{N}\left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}\right)\\ &= 1((1) - (0))\\ &= 1\end{aligned}$$

Since A does not depend on y, then it can be used to find an integrating factor. The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int A \, \mathrm{d}t}\\ &= e^{\int 1 \, \mathrm{d}t}\end{aligned}$$

The result of integrating gives

$$\begin{aligned}\mu &= e^{t}\\ &= \mathrm{e}^{t}\end{aligned}$$

M and N are multiplied by this integrating factor, giving new M and new N which are called $\overline{M}$ and $\overline{N}$ for now so not to confuse them with the original M and N.

$$\begin{aligned}\overline{M} &= \mu M\\ &= \mathrm{e}^{t}\left(y - \frac{1}{t^2+1}\right)\\ &= \frac{\mathrm{e}^{t}(t^2 y + y - 1)}{t^2+1}\end{aligned}$$

And

$$\begin{aligned}\overline{N} &= \mu N\\ &= \mathrm{e}^{t}(1)\\ &= \mathrm{e}^{t}\end{aligned}$$

Now a modified ODE is ontained from the original ODE, which is exact and can be solved. The modified ODE is

$$\begin{aligned}\overline{M} + \overline{N}\frac{\mathrm{d}y}{\mathrm{d}t} &= 0\\ \left(\frac{\mathrm{e}^{t}(t^2 y + y - 1)}{t^2+1}\right) + \left(\mathrm{e}^{t}\right)\frac{\mathrm{d}y}{\mathrm{d}t} &= 0\end{aligned}$$

The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial\phi}{\partial t} = \overline{M} \tag{1}$$

$$\frac{\partial\phi}{\partial y} = \overline{N} \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial\phi}{\partial t}\,\mathrm{d}t = \int \overline{M}\,\mathrm{d}t$$

$$\int \frac{\partial\phi}{\partial t}\,\mathrm{d}t = \int \frac{\mathrm{e}^t(t^2y+y-1)}{t^2+1}\,\mathrm{d}t$$

$$\phi = \int_1^t \frac{\mathrm{e}^{-a}(\_a^2y+y-1)}{\_a^2+1} d\_a + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial\phi}{\partial y} = \int_1^t \mathrm{e}^{-a} d\_a + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial\phi}{\partial y} = \mathrm{e}^t$. Therefore equation (4) becomes

$$\mathrm{e}^t = \int_1^t \mathrm{e}^{-a} d\_a + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = -\left(\int_1^t \mathrm{e}^{-a} d\_a\right) + \mathrm{e}^t$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y = \int \left(-\left(\int_1^t \mathrm{e}^{-a} d\_a\right) + \mathrm{e}^t\right)\mathrm{d}y$$

$$f(y) = \left(-\left(\int_1^t \mathrm{e}^{-a} d\_a\right) + \mathrm{e}^t\right) y + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = \int_1^t \frac{e^{-\_a}(\_a^2 y + y - 1)}{\_a^2 + 1} d\_a + \left(-\left(\int_1^t e^{-\_a} d\_a\right) + e^t\right) y + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = \int_1^t \frac{e^{-\_a}(\_a^2 y + y - 1)}{\_a^2 + 1} d\_a + \left(-\left(\int_1^t e^{-\_a} d\_a\right) + e^t\right) y$$

The solution becomes

$$y = \frac{\int_1^t \frac{e^{-\_a}}{\_a^2+1} d\_a + c_1}{e^t + \int_1^t \frac{e^{-\_a}\_a^2}{\_a^2+1} d\_a + \int_1^t \frac{e^{-\_a}}{\_a^2+1} d\_a - \left(\int_1^t e^{-\_a} d\_a\right)}$$

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 2$ in the above solution gives an equation to solve for the constant of integration.

$$2 = e^{-1} c_1$$

$$c_1 = 2e$$

Substituting c_1 found above in the general solution gives

$$y = \frac{\int_1^t \frac{e^{-\_a}}{\_a^2+1} d\_a + 2e}{e^t + \int_1^t \frac{e^{-\_a}\_a^2}{\_a^2+1} d\_a + \int_1^t \frac{e^{-\_a}}{\_a^2+1} d\_a - \left(\int_1^t e^{-\_a} d\_a\right)}$$

Summary

The solution(s) found are the following

$$y = \frac{\int_1^t \frac{e^{-\_a}}{\_a^2+1} d\_a + 2e}{e^t + \int_1^t \frac{e^{-\_a}\_a^2}{\_a^2+1} d\_a + \int_1^t \frac{e^{-\_a}}{\_a^2+1} d\_a - \left(\int_1^t e^{-\_a} d\_a\right)} \tag{1}$$

Verification of solutions

$$y = \frac{\int_1^t \frac{e^{-\_a}}{\_a^2+1} d\_a + 2e}{e^t + \int_1^t \frac{e^{-\_a}\_a^2}{\_a^2+1} d\_a + \int_1^t \frac{e^{-\_a}}{\_a^2+1} d\_a - \left(\int_1^t e^{-\_a} d\_a\right)}$$

Verified OK.

2.12.5 Maple step by step solution

Let's solve

$\left[y' + y = \frac{1}{t^2+1}, y(1) = 2\right]$

- Highest derivative means the order of the ODE is 1

  y'

- Isolate the derivative

  $y' = -y + \frac{1}{t^2+1}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE

  $y' + y = \frac{1}{t^2+1}$

- The ODE is linear; multiply by an integrating factor $\mu(t)$

  $\mu(t)\,(y' + y) = \frac{\mu(t)}{t^2+1}$

- Assume the lhs of the ODE is the total derivative $\frac{d}{dt}(\mu(t)\,y)$

  $\mu(t)\,(y' + y) = \mu'(t)\,y + \mu(t)\,y'$

- Isolate $\mu'(t)$

  $\mu'(t) = \mu(t)$

- Solve to find the integrating factor

  $\mu(t) = \mathrm{e}^t$

- Integrate both sides with respect to t

  $\int \left(\frac{d}{dt}(\mu(t)\,y)\right) dt = \int \frac{\mu(t)}{t^2+1} dt + c_1$

- Evaluate the integral on the lhs

  $\mu(t)\,y = \int \frac{\mu(t)}{t^2+1} dt + c_1$

- Solve for y

  $y = \frac{\int \frac{\mu(t)}{t^2+1} dt + c_1}{\mu(t)}$

- Substitute $\mu(t) = \mathrm{e}^t$

  $y = \frac{\int \frac{\mathrm{e}^t}{t^2+1} dt + c_1}{\mathrm{e}^t}$

- Evaluate the integrals on the rhs

  $y = \frac{\frac{\mathrm{I}\,\mathrm{e}^{\mathrm{I}}\,\mathrm{Ei}_1(-t+\mathrm{I})}{2} - \frac{\mathrm{I}\,\mathrm{e}^{-\mathrm{I}}\,\mathrm{Ei}_1(-t-\mathrm{I})}{2} + c_1}{\mathrm{e}^t}$

- Simplify

$$y = \frac{e^{-t}\left(I\,e^{I}\mathrm{Ei}_1(-t+I) - I\,e^{-I}\mathrm{Ei}_1(-t-I) + 2c_1\right)}{2}$$

- Use initial condition $y(1) = 2$

$$2 = \frac{\left(I\,e^{I}\mathrm{Ei}_1(-1+I) - I\,e^{-I}\mathrm{Ei}_1(-1-I) + 2c_1\right)e^{-1}}{2}$$

- Solve for c_1

$$c_1 = -\frac{I\,e^{I}\mathrm{Ei}_1(-1+I)\,e^{-1} - I\,e^{-I}\mathrm{Ei}_1(-1-I)\,e^{-1} - 4}{2\,e^{-1}}$$

- Substitute $c_1 = -\frac{Ie^{I}\mathrm{Ei}_1(-1+I)e^{-1} - Ie^{-I}\mathrm{Ei}_1(-1-I)e^{-1} - 4}{2e^{-1}}$ into general solution and simplify

$$y = -\frac{\left(I\,\mathrm{Ei}_1(-1+I)e^{-1+I} - I\,\mathrm{Ei}_1(-t+I)e^{-1+I} - I\,\mathrm{Ei}_1(-1-I)e^{-1-I} + I\,\mathrm{Ei}_1(-t-I)e^{-1-I} - 4\right)e^{1-t}}{2}$$

- Solution to the IVP

$$y = -\frac{\left(I\,\mathrm{Ei}_1(-1+I)e^{-1+I} - I\,\mathrm{Ei}_1(-t+I)e^{-1+I} - I\,\mathrm{Ei}_1(-1-I)e^{-1-I} + I\,\mathrm{Ei}_1(-t-I)e^{-1-I} - 4\right)e^{1-t}}{2}$$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.656 (sec). Leaf size: 65

```
dsolve([y(t)+diff(y(t),t) = 1/(t^2+1),y(1) = 2],y(t), singsol=all)
```

$$y(t) = -\frac{\left(ie^{i}\,\mathrm{expIntegral}_1\left(-1+i\right) - ie^{i}\,\mathrm{expIntegral}_1\left(-t+i\right) - ie^{-i}\,\mathrm{expIntegral}_1\left(-1-i\right) + ie^{-i}\,\mathrm{expIntegral}_1\right.}{2}$$

✓ Solution by Mathematica

Time used: 0.041 (sec). Leaf size: 72

```
DSolve[{y[t]+y'[t] == 1/(t^2+1),y[1]==2},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{2}e^{-t-i}\left(-ie^{2i}\,\mathrm{ExpIntegralEi}(t-i) + i\,\mathrm{ExpIntegralEi}(t+i) - i\,\mathrm{ExpIntegralEi}(1+i) + ie^{2i}\,\mathrm{ExpIntegralEi}(1-i) + 4e^{1+i}\right)$$

2.13 problem 14

Internal problem ID [1661]
Internal file name [`OUTPUT/1662_Sunday_June_05_2022_02_26_15_AM_70780034/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 14.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"linear", "exactWithIntegrationFactor", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_linear]`

$$\boxed{y' - 2yt = 1}$$

With initial conditions

$$[y(0) = 1]$$

2.13.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = -2t$$
$$q(t) = 1$$

Hence the ode is

$$y' - 2yt = 1$$

The domain of $p(t) = -2t$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

2.13.2 Solving as linear ode

Entering Linear first order ODE solver. The integrating factor μ is

$$\begin{aligned}\mu &= \mathrm{e}^{\int -2t dt} \\ &= \mathrm{e}^{-t^2}\end{aligned}$$

The ode becomes

$$\begin{aligned}\frac{\mathrm{d}}{\mathrm{d}t}(\mu y) &= \mu \\ \frac{\mathrm{d}}{\mathrm{d}t}\left(\mathrm{e}^{-t^2} y\right) &= \mathrm{e}^{-t^2} \\ \mathrm{d}\left(\mathrm{e}^{-t^2} y\right) &= \mathrm{e}^{-t^2} \mathrm{d}t\end{aligned}$$

Integrating gives

$$\begin{aligned}\mathrm{e}^{-t^2} y &= \int \mathrm{e}^{-t^2} \mathrm{d}t \\ \mathrm{e}^{-t^2} y &= \frac{\sqrt{\pi}\, \mathrm{erf}(t)}{2} + c_1\end{aligned}$$

Dividing both sides by the integrating factor $\mu = \mathrm{e}^{-t^2}$ results in

$$y = \frac{\mathrm{e}^{t^2} \sqrt{\pi}\, \mathrm{erf}(t)}{2} + c_1 \mathrm{e}^{t^2}$$

which simplifies to

$$y = \mathrm{e}^{t^2} \left(\frac{\sqrt{\pi}\, \mathrm{erf}(t)}{2} + c_1\right)$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = c_1$$

$$c_1 = 1$$

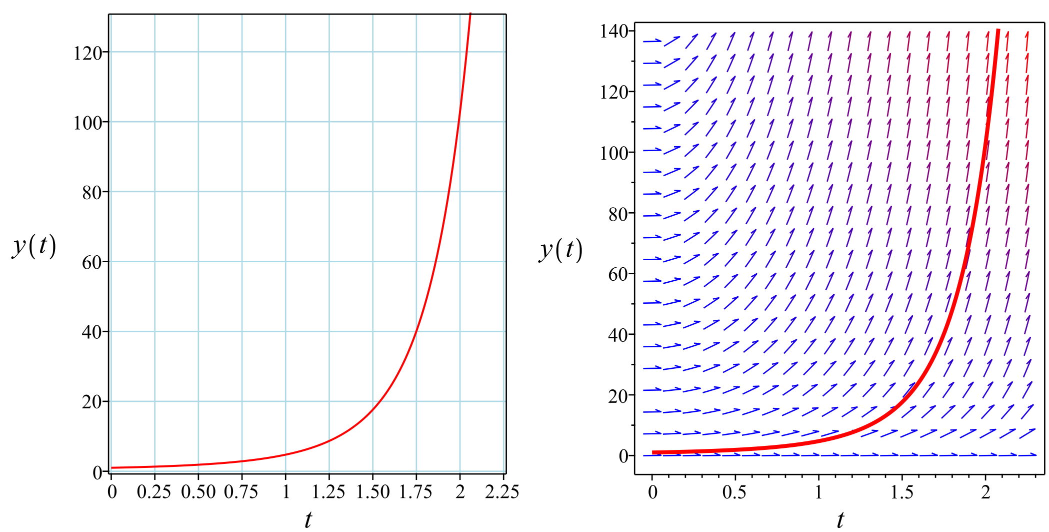
Substituting c_1 found above in the general solution gives

$$y = \frac{e^{t^2}\sqrt{\pi}\, \mathrm{erf}(t)}{2} + e^{t^2}$$

Summary

The solution(s) found are the following

$$y = \frac{e^{t^2}\sqrt{\pi}\, \mathrm{erf}(t)}{2} + e^{t^2} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \frac{e^{t^2}\sqrt{\pi}\, \mathrm{erf}(t)}{2} + e^{t^2}$$

Verified OK.

2.13.3 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$
\begin{aligned}
y' &= 2ty + 1 \\
y' &= \omega(t, y)
\end{aligned}
$$

The condition of Lie symmetry is the linearized PDE given by

$$
\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}
$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 40: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x + b_1y + c_1}{a_2x + b_2y + c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$\begin{aligned}\xi(t,y) &= 0\\ \eta(t,y) &= \mathrm{e}^{t^2}\end{aligned} \tag{A1}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t,y) \to (R,S)$ where (R,S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t,y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned}S &= \int \frac{1}{\eta} dy\\ &= \int \frac{1}{\mathrm{e}^{t^2}} dy\end{aligned}$$

Which results in

$$S = \mathrm{e}^{-t^2} y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y) S_y}{R_t + \omega(t,y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = 2ty + 1$$

Evaluating all the partial derivatives gives

$$\begin{aligned}R_t &= 1\\ R_y &= 0\\ S_t &= -2t\,\mathrm{e}^{-t^2} y\\ S_y &= \mathrm{e}^{-t^2}\end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = \mathrm{e}^{-t^2} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = \mathrm{e}^{-R^2}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = \frac{\sqrt{\pi}\, \operatorname{erf}(R)}{2} + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\mathrm{e}^{-t^2} y = \frac{\sqrt{\pi}\, \operatorname{erf}(t)}{2} + c_1$$

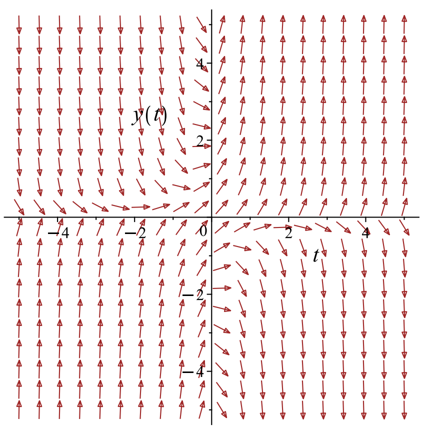
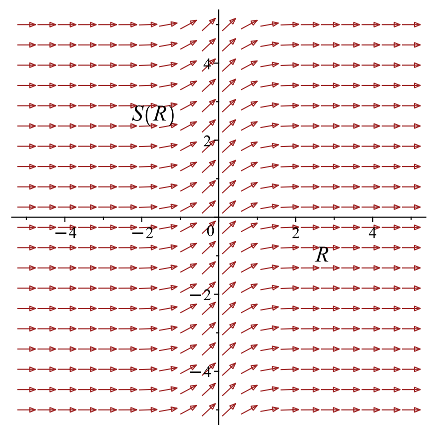
Which simplifies to

$$\mathrm{e}^{-t^2} y = \frac{\sqrt{\pi}\, \operatorname{erf}(t)}{2} + c_1$$

Which gives

$$y = \frac{\mathrm{e}^{t^2} \left(\sqrt{\pi}\, \operatorname{erf}(t) + 2c_1\right)}{2}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = 2ty + 1$ 	$R = t$ $S = \mathrm{e}^{-t^2} y$	$\frac{dS}{dR} = \mathrm{e}^{-R^2}$ 

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = c_1$$

$$c_1 = 1$$

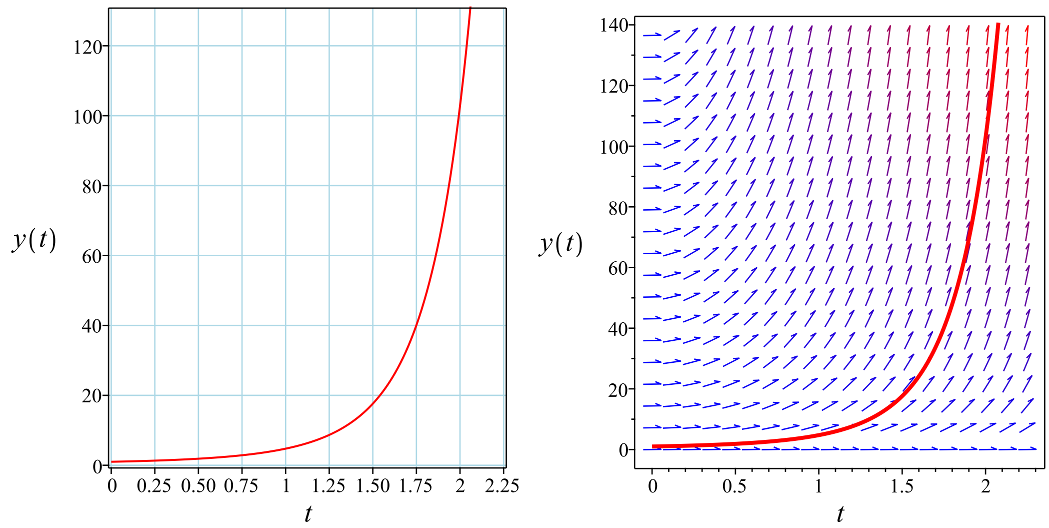
Substituting c_1 found above in the general solution gives

$$y = \frac{\mathrm{e}^{t^2} \sqrt{\pi}\, \mathrm{erf}(t)}{2} + \mathrm{e}^{t^2}$$

Summary

The solution(s) found are the following

$$y = \frac{\mathrm{e}^{t^2} \sqrt{\pi}\, \mathrm{erf}(t)}{2} + \mathrm{e}^{t^2} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \frac{e^{t^2} \sqrt{\pi}\, \operatorname{erf}(t)}{2} + e^{t^2}$$

Verified OK.

2.13.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x, y) + N(x, y) \frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x, y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x, y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y} \frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2\phi}{\partial x\partial y} = \frac{\partial^2\phi}{\partial y\partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2\phi}{\partial x\partial y} = \frac{\partial^2\phi}{\partial y\partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\,\mathrm{d}t + N(t, y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned} \mathrm{d}y &= (2ty + 1)\,\mathrm{d}t \\ (-2ty - 1)\,\mathrm{d}t + \mathrm{d}y &= 0 \end{aligned} \tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned} M(t, y) &= -2ty - 1 \\ N(t, y) &= 1 \end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned} \frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}(-2ty - 1) \\ &= -2t \end{aligned}$$

And

$$\begin{aligned} \frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(1) \\ &= 0 \end{aligned}$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, then the ODE is <u>not exact</u>. Since the ODE is not exact, we will try to find an integrating factor to make it exact. Let

$$\begin{aligned} A &= \frac{1}{N}\left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}\right) \\ &= 1((-2t) - (0)) \\ &= -2t \end{aligned}$$

Since A does not depend on y, then it can be used to find an integrating factor. The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int A \, \mathrm{d}t} \\ &= e^{\int -2t \, \mathrm{d}t}\end{aligned}$$

The result of integrating gives

$$\begin{aligned}\mu &= e^{-t^2} \\ &= \mathrm{e}^{-t^2}\end{aligned}$$

M and N are multiplied by this integrating factor, giving new M and new N which are called $\overline{M}$ and $\overline{N}$ for now so not to confuse them with the original M and N.

$$\begin{aligned}\overline{M} &= \mu M \\ &= \mathrm{e}^{-t^2}(-2ty - 1) \\ &= (-2ty - 1)\,\mathrm{e}^{-t^2}\end{aligned}$$

And

$$\begin{aligned}\overline{N} &= \mu N \\ &= \mathrm{e}^{-t^2}(1) \\ &= \mathrm{e}^{-t^2}\end{aligned}$$

Now a modified ODE is ontained from the original ODE, which is exact and can be solved. The modified ODE is

$$\begin{aligned}\overline{M} + \overline{N}\frac{\mathrm{d}y}{\mathrm{d}t} &= 0 \\ \left((-2ty - 1)\,\mathrm{e}^{-t^2}\right) + \left(\mathrm{e}^{-t^2}\right)\frac{\mathrm{d}y}{\mathrm{d}t} &= 0\end{aligned}$$

The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = \overline{M} \tag{1}$$

$$\frac{\partial \phi}{\partial y} = \overline{N} \tag{2}$$

Integrating (1) w.r.t. t gives

$$\begin{aligned}\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t &= \int \overline{M} \, \mathrm{d}t \\ \int \frac{\partial \phi}{\partial t} \, \mathrm{d}t &= \int (-2ty - 1)\,\mathrm{e}^{-t^2} \, \mathrm{d}t\end{aligned}$$

$$\phi = -\frac{\sqrt{\pi}\,\mathrm{erf}\,(t)}{2} + \mathrm{e}^{-t^2} y + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = \mathrm{e}^{-t^2} + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \mathrm{e}^{-t^2}$. Therefore equation (4) becomes

$$\mathrm{e}^{-t^2} = \mathrm{e}^{-t^2} + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = 0$$

Therefore

$$f(y) = c_1$$

Where c_1 is constant of integration. Substituting this result for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{\sqrt{\pi}\,\mathrm{erf}(t)}{2} + \mathrm{e}^{-t^2} y + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{\sqrt{\pi}\,\mathrm{erf}(t)}{2} + \mathrm{e}^{-t^2} y$$

The solution becomes

$$y = \frac{\mathrm{e}^{t^2}\left(\sqrt{\pi}\,\mathrm{erf}(t) + 2c_1\right)}{2}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = c_1$$

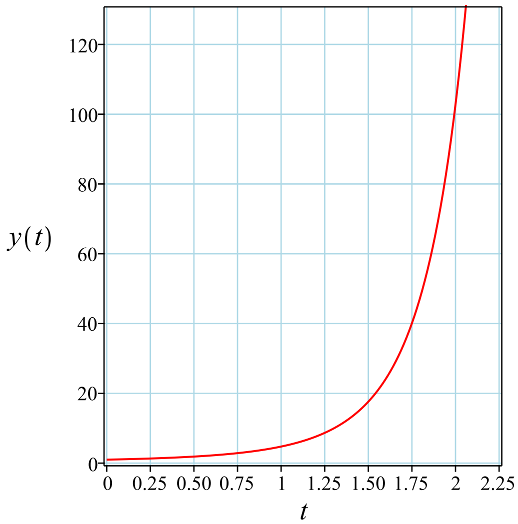
$$c_1 = 1$$

Substituting c_1 found above in the general solution gives

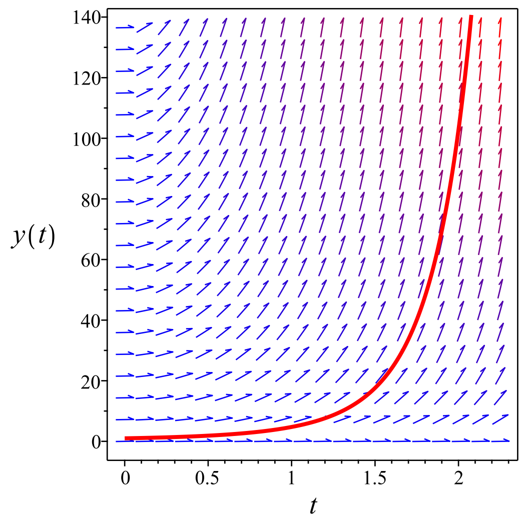
$$y = \frac{e^{t^2}\sqrt{\pi}\,\mathrm{erf}(t)}{2} + e^{t^2}$$

Summary
The solution(s) found are the following

$$y = \frac{e^{t^2}\sqrt{\pi}\,\mathrm{erf}(t)}{2} + e^{t^2} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{e^{t^2}\sqrt{\pi}\,\mathrm{erf}(t)}{2} + e^{t^2}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 18

```
dsolve([-2*t*y(t)+diff(y(t),t) = 1,y(0) = 1],y(t), singsol=all)
```

$$y(t) = \frac{\left(\sqrt{\pi}\, \operatorname{erf}\left(t\right)+2\right) \mathrm{e}^{t^{2}}}{2}$$

✓ Solution by Mathematica

Time used: 0.038 (sec). Leaf size: 24

```
DSolve[{-2*t*y[t]+y'[t] == 1,y[0]==1},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{2} e^{t^2} \left(\sqrt{\pi} \text{erf}(t)+2\right)$$

2.14 problem 15

Internal problem ID [1662]
Internal file name [`OUTPUT/1663_Sunday_June_05_2022_02_26_17_AM_50627402/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 15.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"linear", "exactWithIntegrationFactor", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_linear]`

$$\boxed{yt + (t^2+1)\, y' = (t^2+1)^{\frac{5}{2}}}$$

2.14.1 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \frac{t}{t^2+1}$$
$$q(t) = (t^2+1)^{\frac{3}{2}}$$

Hence the ode is

$$\frac{yt}{t^2+1} + y' = (t^2+1)^{\frac{3}{2}}$$

The integrating factor μ is

$$\mu = e^{\int \frac{t}{t^2+1}dt}$$
$$= \sqrt{t^2+1}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)\left(\left(t^2+1\right)^{\frac{3}{2}}\right)$$
$$\frac{d}{dt}\left(\sqrt{t^2+1}\, y\right) = \left(\sqrt{t^2+1}\right)\left(\left(t^2+1\right)^{\frac{3}{2}}\right)$$
$$d\left(\sqrt{t^2+1}\, y\right) = \left(t^2+1\right)^2\, dt$$

Integrating gives

$$\sqrt{t^2+1}\, y = \int \left(t^2+1\right)^2\, dt$$
$$\sqrt{t^2+1}\, y = \frac{1}{5}t^5 + \frac{2}{3}t^3 + t + c_1$$

Dividing both sides by the integrating factor $\mu = \sqrt{t^2+1}$ results in

$$y = \frac{\frac{1}{5}t^5 + \frac{2}{3}t^3 + t}{\sqrt{t^2+1}} + \frac{c_1}{\sqrt{t^2+1}}$$

which simplifies to

$$y = \frac{3t^5 + 10t^3 + 15c_1 + 15t}{15\sqrt{t^2+1}}$$

Summary
The solution(s) found are the following

$$y = \frac{3t^5 + 10t^3 + 15c_1 + 15t}{15\sqrt{t^2+1}} \tag{1}$$

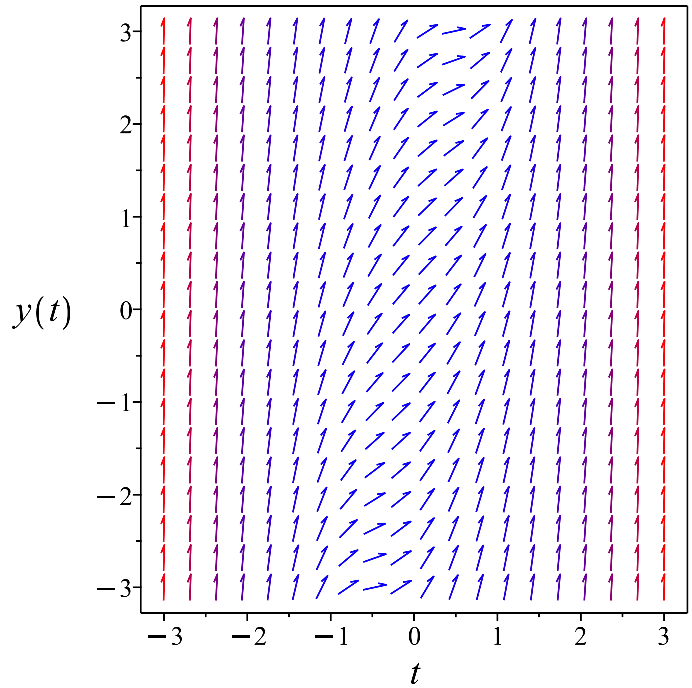


Figure 48: Slope field plot

Verification of solutions

$$y = \frac{3t^5 + 10t^3 + 15c_1 + 15t}{15\sqrt{t^2 + 1}}$$

Verified OK.

2.14.2 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = \frac{-ty + (t^2 + 1)^{\frac{5}{2}}}{t^2 + 1}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 42: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= \frac{1}{\sqrt{t^2 + 1}}
\end{aligned}
\tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\frac{1}{\sqrt{t^2+1}}} dy \end{aligned}$$

Which results in

$$S = \sqrt{t^2+1}\, y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y) S_y}{R_t + \omega(t,y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = \frac{-ty + (t^2+1)^{\frac{5}{2}}}{t^2+1}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= \frac{yt}{\sqrt{t^2+1}} \\ S_y &= \sqrt{t^2+1} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = \left(t^2+1\right)^2 \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = \left(R^2+1\right)^2$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = \frac{1}{5}R^5 + \frac{2}{3}R^3 + R + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\sqrt{t^2+1}\, y = \frac{1}{5}t^5 + \frac{2}{3}t^3 + t + c_1$$

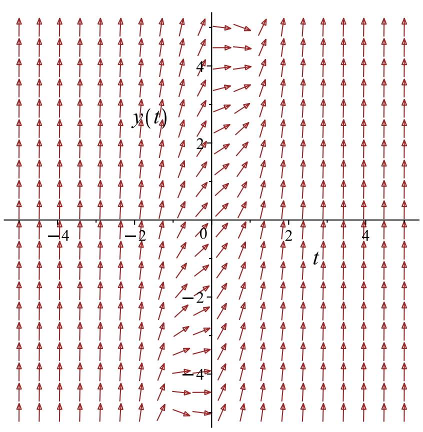
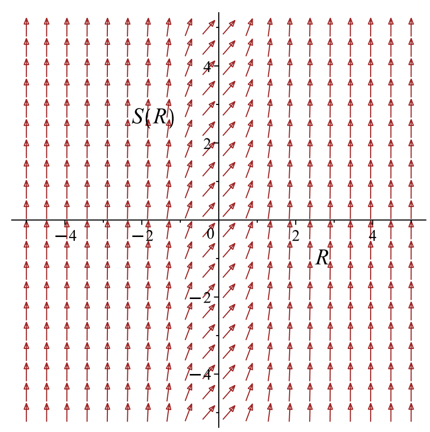
Which simplifies to

$$\sqrt{t^2+1}\, y = \frac{1}{5}t^5 + \frac{2}{3}t^3 + t + c_1$$

Which gives

$$y = \frac{3t^5 + 10t^3 + 15c_1 + 15t}{15\sqrt{t^2+1}}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = \frac{-ty+(t^2+1)^{\frac{5}{2}}}{t^2+1}$ 	$R = t$ $S = \sqrt{t^2+1}\, y$	$\frac{dS}{dR} = (R^2+1)^2$ 

Summary
The solution(s) found are the following

$$y = \frac{3t^5 + 10t^3 + 15c_1 + 15t}{15\sqrt{t^2 + 1}} \tag{1}$$

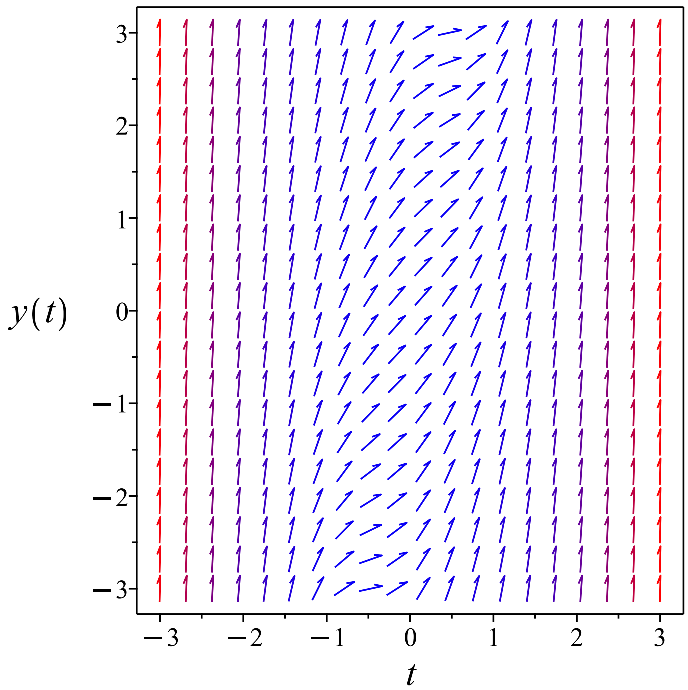


Figure 49: Slope field plot

Verification of solutions

$$y = \frac{3t^5 + 10t^3 + 15c_1 + 15t}{15\sqrt{t^2 + 1}}$$

Verified OK.

2.14.3 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x, y) + N(x, y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x, y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial \phi}{\partial x} &= M\\ \frac{\partial \phi}{\partial y} &= N\end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned}(t^2+1)\,\mathrm{d}y &= \left(-ty + (t^2+1)^{\frac{5}{2}}\right)\mathrm{d}t\\ \left(-(t^2+1)^{\frac{5}{2}} + ty\right)\mathrm{d}t + (t^2+1)\,\mathrm{d}y &= 0 \end{aligned} \tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t,y) &= -(t^2+1)^{\frac{5}{2}} + ty\\ N(t,y) &= t^2+1\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(-(t^2+1)^{\frac{5}{2}} + ty\right) \\ &= t\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(t^2+1) \\ &= 2t\end{aligned}$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, then the ODE is not exact. Since the ODE is not exact, we will try to find an integrating factor to make it exact. Let

$$\begin{aligned}A &= \frac{1}{N}\left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}\right) \\ &= \frac{1}{t^2+1}((t) - (2t)) \\ &= -\frac{t}{t^2+1}\end{aligned}$$

Since A does not depend on y, then it can be used to find an integrating factor. The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int A \, \mathrm{d}t} \\ &= e^{\int -\frac{t}{t^2+1} \, \mathrm{d}t}\end{aligned}$$

The result of integrating gives

$$\begin{aligned}\mu &= e^{-\frac{\ln(t^2+1)}{2}} \\ &= \frac{1}{\sqrt{t^2+1}}\end{aligned}$$

M and N are multiplied by this integrating factor, giving new M and new N which are called $\overline{M}$ and $\overline{N}$ for now so not to confuse them with the original M and N.

$$\begin{aligned}\overline{M} &= \mu M \\ &= \frac{1}{\sqrt{t^2+1}}\left(-(t^2+1)^{\frac{5}{2}} + ty\right) \\ &= -\frac{-ty + (t^2+1)^{\frac{5}{2}}}{\sqrt{t^2+1}}\end{aligned}$$

And

$$
\begin{aligned}
\overline{N} &= \mu N \\
&= \frac{1}{\sqrt{t^2+1}}\left(t^2+1\right) \\
&= \sqrt{t^2+1}
\end{aligned}
$$

Now a modified ODE is ontained from the original ODE, which is exact and can be solved. The modified ODE is

$$
\begin{aligned}
\overline{M} + \overline{N}\frac{\mathrm{d}y}{\mathrm{d}t} &= 0 \\
\left(-\frac{-ty+\left(t^2+1\right)^{\frac{5}{2}}}{\sqrt{t^2+1}}\right) + \left(\sqrt{t^2+1}\right)\frac{\mathrm{d}y}{\mathrm{d}t} &= 0
\end{aligned}
$$

The following equations are now set up to solve for the function $\phi(t, y)$

$$
\frac{\partial\phi}{\partial t} = \overline{M} \tag{1}
$$

$$
\frac{\partial\phi}{\partial y} = \overline{N} \tag{2}
$$

Integrating (1) w.r.t. t gives

$$
\begin{aligned}
\int \frac{\partial\phi}{\partial t}\,\mathrm{d}t &= \int \overline{M}\,\mathrm{d}t \\
\int \frac{\partial\phi}{\partial t}\,\mathrm{d}t &= \int -\frac{-ty+\left(t^2+1\right)^{\frac{5}{2}}}{\sqrt{t^2+1}}\,\mathrm{d}t
\end{aligned}
$$

$$
\phi = \sqrt{t^2+1}\,y - \frac{t^5}{5} - \frac{2t^3}{3} - t + f(y) \tag{3}
$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$
\frac{\partial\phi}{\partial y} = \sqrt{t^2+1} + f'(y) \tag{4}
$$

But equation (2) says that $\frac{\partial\phi}{\partial y} = \sqrt{t^2+1}$. Therefore equation (4) becomes

$$
\sqrt{t^2+1} = \sqrt{t^2+1} + f'(y) \tag{5}
$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = 0$$

Therefore

$$f(y) = c_1$$

Where c_1 is constant of integration. Substituting this result for $f(y)$ into equation (3) gives ϕ

$$\phi = \sqrt{t^2+1}\, y - \frac{t^5}{5} - \frac{2t^3}{3} - t + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = \sqrt{t^2+1}\, y - \frac{t^5}{5} - \frac{2t^3}{3} - t$$

The solution becomes

$$y = \frac{3t^5 + 10t^3 + 15c_1 + 15t}{15\sqrt{t^2+1}}$$

Summary

The solution(s) found are the following

$$y = \frac{3t^5 + 10t^3 + 15c_1 + 15t}{15\sqrt{t^2+1}} \tag{1}$$

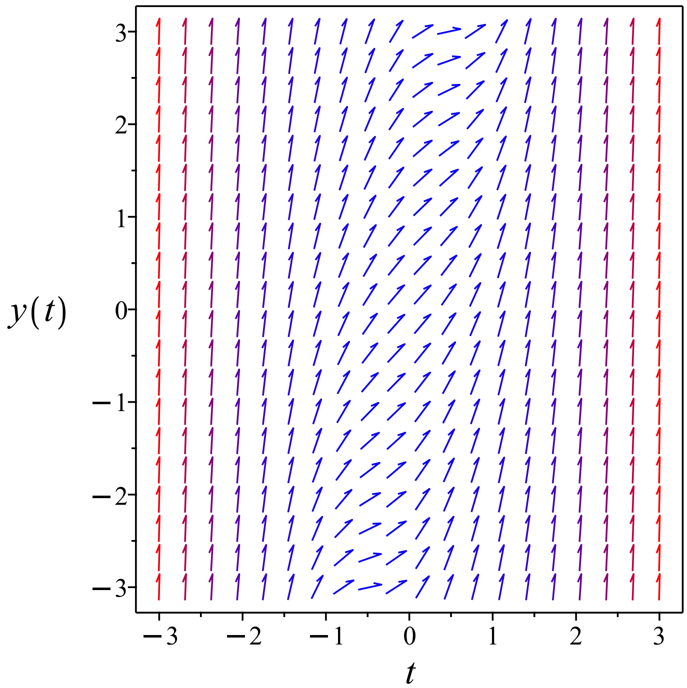


Figure 50: Slope field plot

Verification of solutions

$$y = \frac{3t^5 + 10t^3 + 15c_1 + 15t}{15\sqrt{t^2 + 1}}$$

Verified OK.

2.14.4 Maple step by step solution

Let's solve

$yt + (t^2 + 1)\, y' = (t^2 + 1)^{\frac{5}{2}}$

- Highest derivative means the order of the ODE is 1

  y'

- Isolate the derivative

  $y' = -\frac{yt}{t^2+1} + (t^2 + 1)^{\frac{3}{2}}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE

  $\frac{yt}{t^2+1} + y' = (t^2 + 1)^{\frac{3}{2}}$

- The ODE is linear; multiply by an integrating factor $\mu(t)$

  $\mu(t)\left(\frac{yt}{t^2+1}+y'\right)=\mu(t)\left(t^2+1\right)^{\frac{3}{2}}$
- Assume the lhs of the ODE is the total derivative $\frac{d}{dt}(\mu(t)\,y)$

  $\mu(t)\left(\frac{yt}{t^2+1}+y'\right)=\mu'(t)\,y+\mu(t)\,y'$
- Isolate $\mu'(t)$

  $\mu'(t)=\frac{\mu(t)t}{t^2+1}$
- Solve to find the integrating factor

  $\mu(t)=\sqrt{t^2+1}$
- Integrate both sides with respect to t

  $\int\left(\frac{d}{dt}(\mu(t)\,y)\right)dt=\int\mu(t)\left(t^2+1\right)^{\frac{3}{2}}dt+c_1$
- Evaluate the integral on the lhs

  $\mu(t)\,y=\int\mu(t)\left(t^2+1\right)^{\frac{3}{2}}dt+c_1$
- Solve for y

  $y=\frac{\int\mu(t)\left(t^2+1\right)^{\frac{3}{2}}dt+c_1}{\mu(t)}$
- Substitute $\mu(t)=\sqrt{t^2+1}$

  $y=\frac{\int\left(t^2+1\right)^2dt+c_1}{\sqrt{t^2+1}}$
- Evaluate the integrals on the rhs

  $y=\frac{\frac{1}{5}t^5+\frac{2}{3}t^3+t+c_1}{\sqrt{t^2+1}}$
- Simplify

  $y=\frac{3t^5+10t^3+15c_1+15t}{15\sqrt{t^2+1}}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 30

```
dsolve(t*y(t)+(t^2+1)*diff(y(t),t) = (t^2+1)^(5/2),y(t), singsol=all)
```

$$y(t) = \frac{3t^5 + 10t^3 + 15c_1 + 15t}{15\sqrt{t^2 + 1}}$$

✓ Solution by Mathematica

Time used: 0.074 (sec). Leaf size: 36

```
DSolve[t*y[t]+(t^2+1)*y'[t] == (t^2+1)^(5/2),y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{3t^5 + 10t^3 + 15t + 15c_1}{15\sqrt{t^2 + 1}}$$

2.15 problem 16

Internal problem ID [1663]
Internal file name [`OUTPUT/1664_Sunday_June_05_2022_02_26_18_AM_36161463/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 16.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{4yt + \left(t^2+1\right) y' = t}$$

With initial conditions

$$[y(0) = 0]$$

2.15.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \frac{4t}{t^2+1}$$
$$q(t) = \frac{t}{t^2+1}$$

Hence the ode is

$$y' + \frac{4yt}{t^2+1} = \frac{t}{t^2+1}$$

The domain of $p(t) = \frac{4t}{t^2+1}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = \frac{t}{t^2+1}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

2.15.2 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t,y) \\ &= f(t)g(y) \\ &= \frac{t(1-4y)}{t^2+1} \end{aligned}$$

Where $f(t) = \frac{t}{t^2+1}$ and $g(y) = 1-4y$. Integrating both sides gives

$$\begin{aligned} \frac{1}{1-4y}\, dy &= \frac{t}{t^2+1}\, dt \\ \int \frac{1}{1-4y}\, dy &= \int \frac{t}{t^2+1}\, dt \\ -\frac{\ln(1-4y)}{4} &= \frac{\ln(t^2+1)}{2} + c_1 \end{aligned}$$

Raising both side to exponential gives

$$\frac{1}{(1-4y)^{\frac{1}{4}}} = \mathrm{e}^{\frac{\ln(t^2+1)}{2}+c_1}$$

Which simplifies to

$$\frac{1}{(1-4y)^{\frac{1}{4}}} = c_2\sqrt{t^2+1}$$

Which can be simplified to become

$$y = \frac{\left(c_2^4 \mathrm{e}^{4c_1} \left(t^2+1\right)^2 - 1\right) \mathrm{e}^{-4c_1}}{4c_2^4 \left(t^2+1\right)^2}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = \frac{\mathrm{e}^{-4c_1} \mathrm{e}^{4c_1} c_2^4 - \mathrm{e}^{-4c_1}}{4c_2^4}$$

$$c_1 = -\ln(c_2)$$

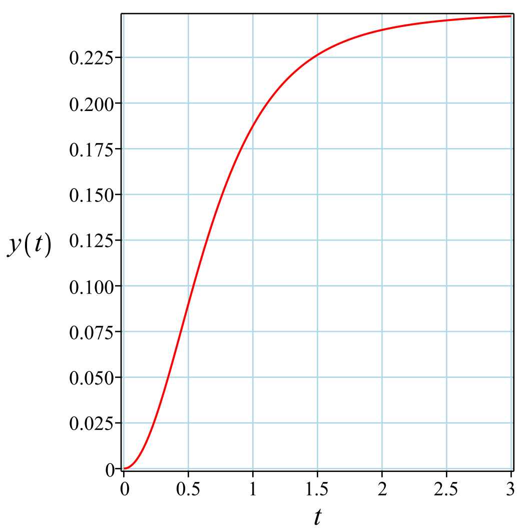
Substituting c_1 found above in the general solution gives

$$y = \frac{t^4 + 2t^2}{4t^4 + 8t^2 + 4}$$

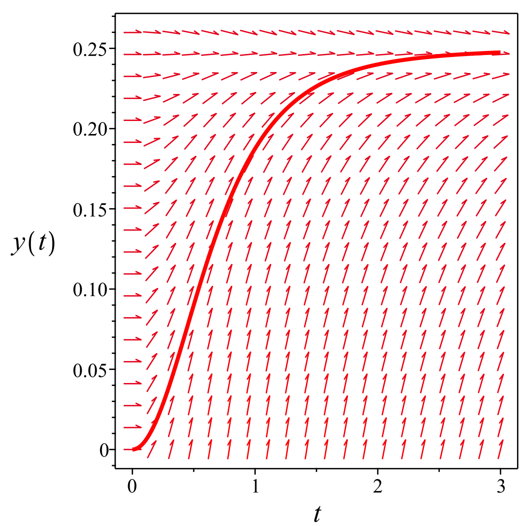
Summary

The solution(s) found are the following

$$y = \frac{t^4 + 2t^2}{4t^4 + 8t^2 + 4} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{t^4 + 2t^2}{4t^4 + 8t^2 + 4}$$

Verified OK.

2.15.3 Solving as linear ode

Entering Linear first order ODE solver. The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int \frac{4t}{t^2+1}dt} \\ &= \left(t^2+1\right)^2\end{aligned}$$

The ode becomes

$$\begin{aligned}\frac{d}{dt}(\mu y) &= (\mu)\left(\frac{t}{t^2+1}\right) \\ \frac{d}{dt}\left(\left(t^2+1\right)^2 y\right) &= \left(\left(t^2+1\right)^2\right)\left(\frac{t}{t^2+1}\right) \\ d\left(\left(t^2+1\right)^2 y\right) &= \left(t\left(t^2+1\right)\right)\, dt\end{aligned}$$

Integrating gives

$$\begin{aligned}\left(t^2+1\right)^2 y &= \int t\left(t^2+1\right)\, dt \\ \left(t^2+1\right)^2 y &= \frac{\left(t^2+1\right)^2}{4} + c_1\end{aligned}$$

Dividing both sides by the integrating factor $\mu = \left(t^2+1\right)^2$ results in

$$y = \frac{1}{4} + \frac{c_1}{\left(t^2+1\right)^2}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = \frac{1}{4} + c_1$$

$$c_1 = -\frac{1}{4}$$

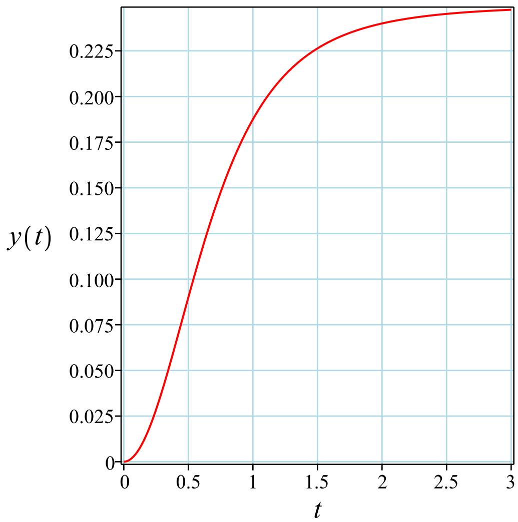
Substituting c_1 found above in the general solution gives

$$y = \frac{t^2(t^2+2)}{4\left(t^2+1\right)^2}$$

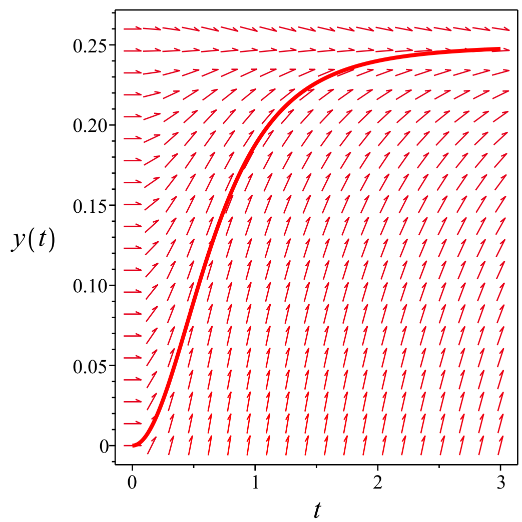
Summary

The solution(s) found are the following

$$y = \frac{t^2(t^2+2)}{4\left(t^2+1\right)^2} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{t^2(t^2+2)}{4\left(t^2+1\right)^2}$$

Verified OK.

2.15.4 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$\begin{aligned} y' &= -\frac{t(-1+4y)}{t^2+1} \\ y' &= \omega(t,y) \end{aligned}$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 45: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$\xi(t, y) = 0$$

$$\eta(t, y) = \frac{1}{(t^2 + 1)^2} \tag{A1}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\frac{1}{(t^2+1)^2}} dy \end{aligned}$$

Which results in

$$S = (t^2 + 1)^2 y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -\frac{t(-1 + 4y)}{t^2 + 1}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= 4(t^2 + 1)\, yt \\ S_y &= (t^2 + 1)^2 \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = t^3 + t \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = R^3 + R$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = \frac{(R^2+1)^2}{4} + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$(t^2+1)^2 y = \frac{(t^2+1)^2}{4} + c_1$$

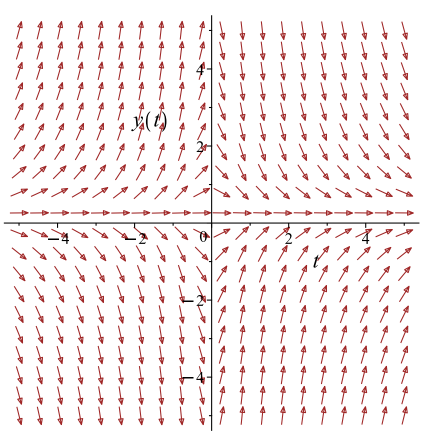
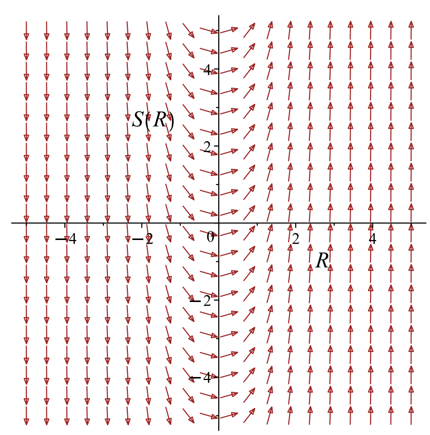
Which simplifies to

$$(t^2+1)^2 y = \frac{(t^2+1)^2}{4} + c_1$$

Which gives

$$y = \frac{t^4 + 2t^2 + 4c_1 + 1}{4(t^2+1)^2}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{t(-1+4y)}{t^2+1}$ 	$R = t$ $S = (t^2+1)^2 y$	$\frac{dS}{dR} = R^3 + R$ 

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = \frac{1}{4} + c_1$$

$$c_1 = -\frac{1}{4}$$

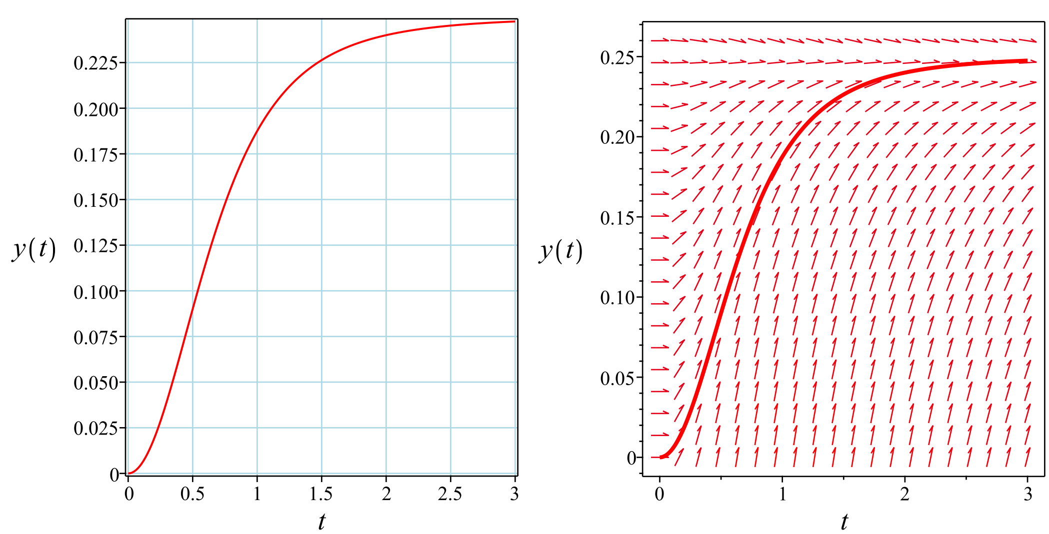
Substituting c_1 found above in the general solution gives

$$y = \frac{t^2(t^2 + 2)}{4 (t^2 + 1)^2}$$

Summary

The solution(s) found are the following

$$y = \frac{t^2(t^2 + 2)}{4 (t^2 + 1)^2} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \frac{t^2(t^2 + 2)}{4 (t^2 + 1)^2}$$

Verified OK.

2.15.5 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial \phi}{\partial x} &= M \\ \frac{\partial \phi}{\partial y} &= N\end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned}\left(\frac{1}{1-4y}\right)\mathrm{d}y &= \left(\frac{t}{t^2+1}\right)\mathrm{d}t \\ \left(-\frac{t}{t^2+1}\right)\mathrm{d}t + \left(\frac{1}{1-4y}\right)\mathrm{d}y &= 0 \end{aligned} \tag{2A}$$

Comparing (1A) and (2A) shows that

$$
\begin{aligned}
M(t,y) &= -\frac{t}{t^2+1} \\
N(t,y) &= \frac{1}{1-4y}
\end{aligned}
$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$
\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}
$$

Using result found above gives

$$
\begin{aligned}
\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(-\frac{t}{t^2+1}\right) \\
&= 0
\end{aligned}
$$

And

$$
\begin{aligned}
\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(\frac{1}{1-4y}\right) \\
&= 0
\end{aligned}
$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is <u>exact</u> The following equations are now set up to solve for the function $\phi(t,y)$

$$
\frac{\partial \phi}{\partial t} = M \tag{1}
$$

$$
\frac{\partial \phi}{\partial y} = N \tag{2}
$$

Integrating (1) w.r.t. t gives

$$
\begin{aligned}
\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int M\,\mathrm{d}t \\
\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int -\frac{t}{t^2+1}\,\mathrm{d}t
\end{aligned}
$$

$$
\phi = -\frac{\ln(t^2+1)}{2} + f(y) \tag{3}
$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$
\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}
$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \frac{1}{1-4y}$. Therefore equation (4) becomes

$$\frac{1}{1-4y} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = -\frac{1}{-1+4y}$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y = \int \left(-\frac{1}{-1+4y}\right) \mathrm{d}y$$
$$f(y) = -\frac{\ln(-1+4y)}{4} + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{\ln(t^2+1)}{2} - \frac{\ln(-1+4y)}{4} + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{\ln(t^2+1)}{2} - \frac{\ln(-1+4y)}{4}$$

The solution becomes

$$y = \frac{t^4 + 2t^2 + \mathrm{e}^{-4c_1} + 1}{4t^4 + 8t^2 + 4}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = \frac{1}{4} + \frac{\mathrm{e}^{-4c_1}}{4}$$

$$c_1 = -\frac{i\pi}{4}$$

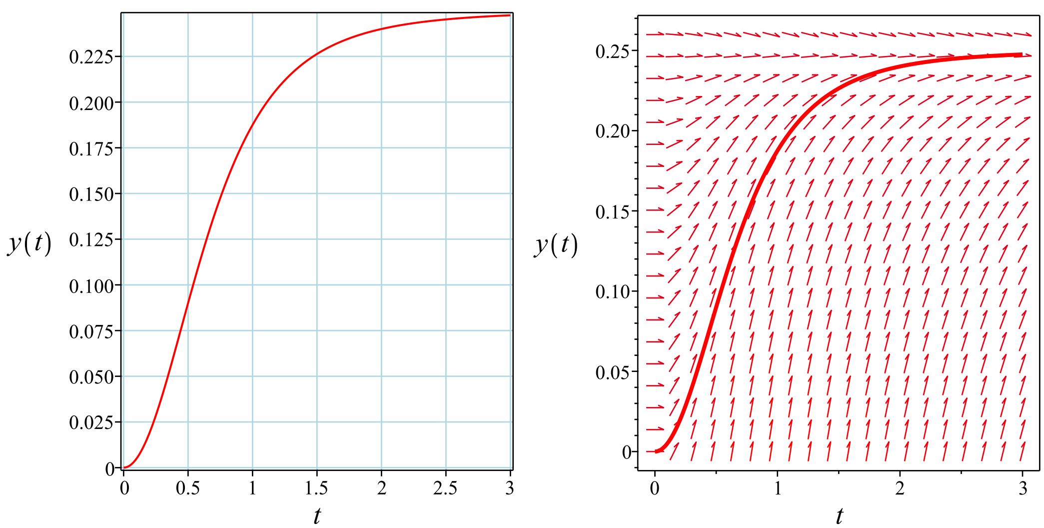
Substituting c_1 found above in the general solution gives

$$y = \frac{t^2(t^2+2)}{4t^4+8t^2+4}$$

Summary

The solution(s) found are the following

$$y = \frac{t^2(t^2+2)}{4t^4+8t^2+4} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \frac{t^2(t^2+2)}{4t^4+8t^2+4}$$

Verified OK.

2.15.6 Maple step by step solution

Let's solve

$[4yt + (t^2+1)\, y' = t, y(0) = 0]$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

$$\frac{y'}{-1+4y} = -\frac{t}{t^2+1}$$

- Integrate both sides with respect to t

$$\int \frac{y'}{-1+4y}dt = \int -\frac{t}{t^2+1}dt + c_1$$

- Evaluate integral

$$\frac{\ln(-1+4y)}{4} = -\frac{\ln(t^2+1)}{2} + c_1$$

- Solve for y

$$y = \frac{t^4+2t^2+e^{4c_1}+1}{4(t^4+2t^2+1)}$$

- Use initial condition $y(0) = 0$

$$0 = \frac{e^{4c_1}}{4} + \frac{1}{4}$$

- Solve for c_1

$$c_1 = \frac{I}{4}\pi$$

- Substitute $c_1 = \frac{I}{4}\pi$ into general solution and simplify

$$y = \frac{t^2(t^2+2)}{4(t^2+1)^2}$$

- Solution to the IVP

$$y = \frac{t^2(t^2+2)}{4(t^2+1)^2}$$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 15

```
dsolve([4*t*y(t)+(t^2+1)*diff(y(t),t) = t,y(0) = 0],y(t), singsol=all)
```

$$y(t) = \frac{1}{4} - \frac{1}{4(t^2+1)^2}$$

✓ Solution by Mathematica

Time used: 0.03 (sec). Leaf size: 24

```
DSolve[{4*t*y[t]+(t^2+1)*y'[t]== t,y[0]==0},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{t^2(t^2+2)}{4\left(t^2+1\right)^2}$$

2.16 problem 20

Internal problem ID [1664]
Internal file name [`OUTPUT/1665_Sunday_June_05_2022_02_26_21_AM_72125485/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 20.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program :

Maple gives the following as the ode type

`[_linear]`

$$\boxed{y' + \frac{y}{t} = \frac{1}{t^2}}$$

2.16.1 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \frac{1}{t}$$
$$q(t) = \frac{1}{t^2}$$

Hence the ode is

$$y' + \frac{y}{t} = \frac{1}{t^2}$$

The integrating factor μ is

$$\mu = e^{\int \frac{1}{t}dt}$$
$$= t$$

The ode becomes

$$
\begin{aligned}
\frac{d}{dt}(\mu y) &= (\mu)\left(\frac{1}{t^2}\right) \\
\frac{d}{dt}(ty) &= (t)\left(\frac{1}{t^2}\right) \\
d(ty) &= \frac{1}{t}\, dt
\end{aligned}
$$

Integrating gives

$$
\begin{aligned}
ty &= \int \frac{1}{t}\, dt \\
ty &= \ln(t) + c_1
\end{aligned}
$$

Dividing both sides by the integrating factor $\mu = t$ results in

$$
y = \frac{\ln(t)}{t} + \frac{c_1}{t}
$$

which simplifies to

$$
y = \frac{\ln(t) + c_1}{t}
$$

Summary

The solution(s) found are the following

$$
y = \frac{\ln(t) + c_1}{t} \tag{1}
$$

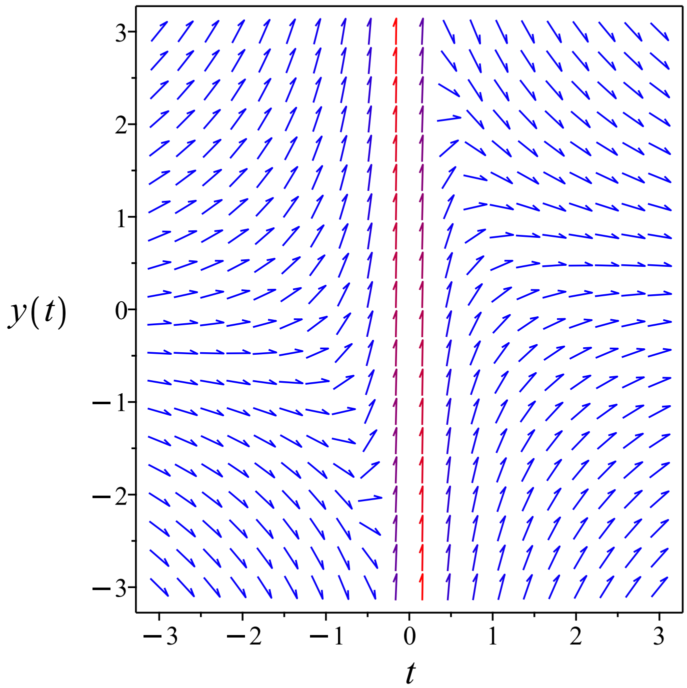


Figure 55: Slope field plot

<u>Verification of solutions</u>

$$y = \frac{\ln(t) + c_1}{t}$$

Verified OK.

2.16.2 Maple step by step solution

Let's solve

$y' + \frac{y}{t} = \frac{1}{t^2}$

- Highest derivative means the order of the ODE is 1

  y'

- Isolate the derivative

  $y' = -\frac{y}{t} + \frac{1}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE

  $y' + \frac{y}{t} = \frac{1}{t^2}$

- The ODE is linear; multiply by an integrating factor $\mu(t)$

$\mu(t)\left(y'+\frac{y}{t}\right)=\frac{\mu(t)}{t^2}$

- Assume the lhs of the ODE is the total derivative $\frac{d}{dt}(\mu(t)\,y)$

  $\mu(t)\left(y'+\frac{y}{t}\right)=\mu'(t)\,y+\mu(t)\,y'$
- Isolate $\mu'(t)$

  $\mu'(t)=\frac{\mu(t)}{t}$
- Solve to find the integrating factor

  $\mu(t)=t$
- Integrate both sides with respect to t

  $\int\left(\frac{d}{dt}(\mu(t)\,y)\right)dt=\int\frac{\mu(t)}{t^2}dt+c_1$
- Evaluate the integral on the lhs

  $\mu(t)\,y=\int\frac{\mu(t)}{t^2}dt+c_1$
- Solve for y

  $y=\frac{\int\frac{\mu(t)}{t^2}dt+c_1}{\mu(t)}$
- Substitute $\mu(t)=t$

  $y=\frac{\int\frac{1}{t}dt+c_1}{t}$
- Evaluate the integrals on the rhs

  $y=\frac{\ln(t)+c_1}{t}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 12

```
dsolve(diff(y(t),t)+1/t*y(t)=1/t^2,y(t), singsol=all)
```

$$y(t) = \frac{\ln(t) + c_1}{t}$$

✓ Solution by Mathematica

Time used: 0.024 (sec). Leaf size: 14

```
DSolve[y'[t]+1/t*y[t]==1/t^2,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{\log(t) + c_1}{t}$$

2.17 problem 21

Internal problem ID [1665]
Internal file name [OUTPUT/1666_Sunday_June_05_2022_02_26_22_AM_89665322/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 21.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program :

Maple gives the following as the ode type

`[_linear]`

$$\boxed{y' + \frac{y}{\sqrt{t}} = \mathrm{e}^{\frac{\sqrt{t}}{2}}}$$

2.17.1 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \frac{1}{\sqrt{t}}$$
$$q(t) = \mathrm{e}^{\frac{\sqrt{t}}{2}}$$

Hence the ode is

$$y' + \frac{y}{\sqrt{t}} = \mathrm{e}^{\frac{\sqrt{t}}{2}}$$

The integrating factor μ is

$$\mu = \mathrm{e}^{\int \frac{1}{\sqrt{t}} dt}$$
$$= \mathrm{e}^{2\sqrt{t}}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)\left(e^{\frac{\sqrt{t}}{2}}\right)$$

$$\frac{d}{dt}\left(e^{2\sqrt{t}} y\right) = \left(e^{2\sqrt{t}}\right)\left(e^{\frac{\sqrt{t}}{2}}\right)$$

$$d\left(e^{2\sqrt{t}} y\right) = e^{\frac{5\sqrt{t}}{2}}\, dt$$

Integrating gives

$$e^{2\sqrt{t}} y = \int e^{\frac{5\sqrt{t}}{2}}\, dt$$

$$e^{2\sqrt{t}} y = \frac{4\, e^{\frac{5\sqrt{t}}{2}} \sqrt{t}}{5} - \frac{8\, e^{\frac{5\sqrt{t}}{2}}}{25} + c_1$$

Dividing both sides by the integrating factor $\mu = e^{2\sqrt{t}}$ results in

$$y = e^{-2\sqrt{t}}\left(\frac{4\, e^{\frac{5\sqrt{t}}{2}} \sqrt{t}}{5} - \frac{8\, e^{\frac{5\sqrt{t}}{2}}}{25}\right) + c_1 e^{-2\sqrt{t}}$$

which simplifies to

$$y = \frac{\left(20\, e^{\frac{5\sqrt{t}}{2}} \sqrt{t} - 8\, e^{\frac{5\sqrt{t}}{2}} + 25 c_1\right) e^{-2\sqrt{t}}}{25}$$

Summary

The solution(s) found are the following

$$y = \frac{\left(20\, e^{\frac{5\sqrt{t}}{2}} \sqrt{t} - 8\, e^{\frac{5\sqrt{t}}{2}} + 25 c_1\right) e^{-2\sqrt{t}}}{25} \tag{1}$$

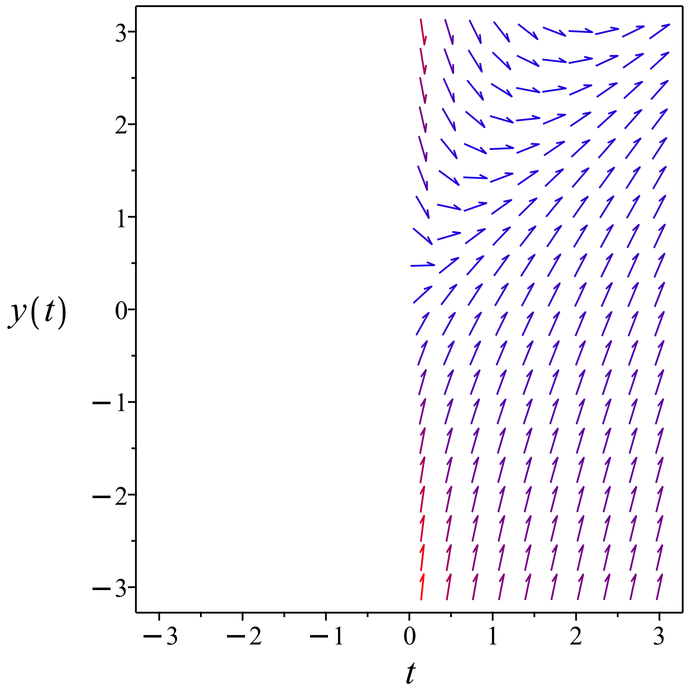


Figure 56: Slope field plot

Verification of solutions

$$y = \frac{\left(20\,\mathrm{e}^{\frac{5\sqrt{t}}{2}}\sqrt{t} - 8\,\mathrm{e}^{\frac{5\sqrt{t}}{2}} + 25c_1\right)\mathrm{e}^{-2\sqrt{t}}}{25}$$

Verified OK.

2.17.2 Maple step by step solution

Let's solve

$y' + \frac{y}{\sqrt{t}} = \mathrm{e}^{\frac{\sqrt{t}}{2}}$

- Highest derivative means the order of the ODE is 1

  y'

- Isolate the derivative

  $y' = -\frac{y}{\sqrt{t}} + \mathrm{e}^{\frac{\sqrt{t}}{2}}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE

  $y' + \frac{y}{\sqrt{t}} = \mathrm{e}^{\frac{\sqrt{t}}{2}}$

- The ODE is linear; multiply by an integrating factor $\mu(t)$

  $\mu(t)\left(y'+\frac{y}{\sqrt{t}}\right)=\mu(t)\,\mathrm{e}^{\frac{\sqrt{t}}{2}}$
- Assume the lhs of the ODE is the total derivative $\frac{d}{dt}(\mu(t)\,y)$

  $\mu(t)\left(y'+\frac{y}{\sqrt{t}}\right)=\mu'(t)\,y+\mu(t)\,y'$
- Isolate $\mu'(t)$

  $\mu'(t)=\frac{\mu(t)}{\sqrt{t}}$
- Solve to find the integrating factor

  $\mu(t)=\mathrm{e}^{2\sqrt{t}}$
- Integrate both sides with respect to t

  $\int\left(\frac{d}{dt}(\mu(t)\,y)\right)dt=\int\mu(t)\,\mathrm{e}^{\frac{\sqrt{t}}{2}}\,dt+c_1$
- Evaluate the integral on the lhs

  $\mu(t)\,y=\int\mu(t)\,\mathrm{e}^{\frac{\sqrt{t}}{2}}\,dt+c_1$
- Solve for y

  $y=\frac{\int\mu(t)\mathrm{e}^{\frac{\sqrt{t}}{2}}dt+c_1}{\mu(t)}$
- Substitute $\mu(t)=\mathrm{e}^{2\sqrt{t}}$

  $y=\frac{\int\mathrm{e}^{\frac{\sqrt{t}}{2}}\,\mathrm{e}^{2\sqrt{t}}dt+c_1}{\mathrm{e}^{2\sqrt{t}}}$
- Evaluate the integrals on the rhs

  $y=\frac{\frac{4\,\mathrm{e}^{\frac{5\sqrt{t}}{2}}\sqrt{t}}{5}-\frac{8\,\mathrm{e}^{\frac{5\sqrt{t}}{2}}}{25}+c_1}{\mathrm{e}^{2\sqrt{t}}}$
- Simplify

  $y=\frac{\left(20\,\mathrm{e}^{\frac{5\sqrt{t}}{2}}\sqrt{t}-8\,\mathrm{e}^{\frac{5\sqrt{t}}{2}}+25c_1\right)\mathrm{e}^{-2\sqrt{t}}}{25}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 35

```
dsolve(diff(y(t),t)+1/sqrt(t)*y(t)=exp(sqrt(t)/2),y(t), singsol=all)
```

$$y(t) = \frac{\left(20\,\mathrm{e}^{\frac{5\sqrt{t}}{2}}\sqrt{t} - 8\,\mathrm{e}^{\frac{5\sqrt{t}}{2}} + 25c_1\right)\mathrm{e}^{-2\sqrt{t}}}{25}$$

✓ Solution by Mathematica

Time used: 0.093 (sec). Leaf size: 42

```
DSolve[y'[t]+1/Sqrt[t]*y[t]==Exp[Sqrt[t]/2],y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{4}{25}e^{\frac{\sqrt{t}}{2}}\left(5\sqrt{t} - 2\right) + c_1 e^{-2\sqrt{t}}$$

2.18 problem 22

Internal problem ID [1666]
Internal file name [`OUTPUT/1667_Sunday_June_05_2022_02_26_24_AM_76173030/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 22.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program :

Maple gives the following as the ode type

`[_linear]`

$$\boxed{y' + \frac{y}{t} = \cos(t) + \frac{\sin(t)}{t}}$$

2.18.1 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$\begin{aligned} p(t) &= \frac{1}{t} \\ q(t) &= \frac{t\cos(t) + \sin(t)}{t} \end{aligned}$$

Hence the ode is

$$y' + \frac{y}{t} = \frac{t\cos(t) + \sin(t)}{t}$$

The integrating factor μ is

$$\begin{aligned} \mu &= e^{\int \frac{1}{t}dt} \\ &= t \end{aligned}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)\left(\frac{t\cos(t)+\sin(t)}{t}\right)$$
$$\frac{d}{dt}(ty) = (t)\left(\frac{t\cos(t)+\sin(t)}{t}\right)$$
$$d(ty) = (t\cos(t)+\sin(t))\, dt$$

Integrating gives

$$ty = \int t\cos(t)+\sin(t)\, dt$$
$$ty = t\sin(t)+c_1$$

Dividing both sides by the integrating factor $\mu = t$ results in

$$y = \sin(t)+\frac{c_1}{t}$$

Summary

The solution(s) found are the following

$$y = \sin(t)+\frac{c_1}{t} \tag{1}$$

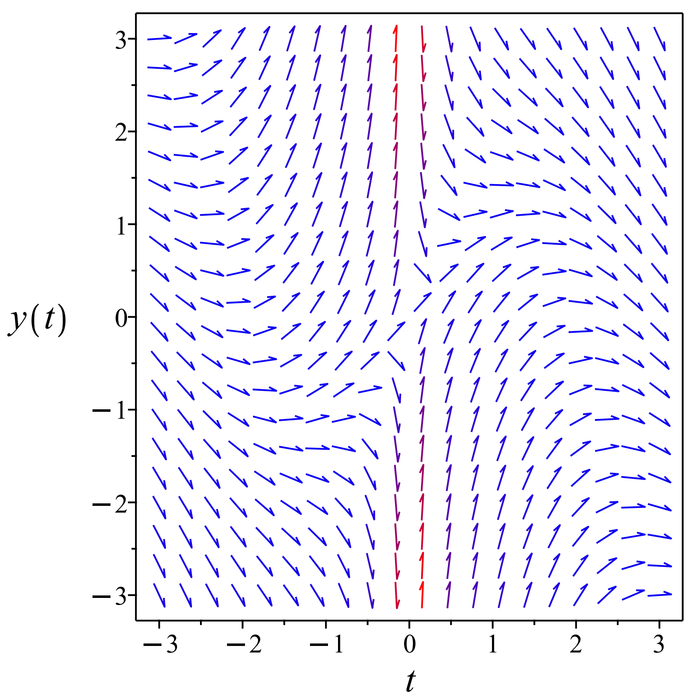


Figure 57: Slope field plot

Verification of solutions

$$y = \sin(t) + \frac{c_1}{t}$$

Verified OK.

2.18.2 Maple step by step solution

Let's solve

$y' + \frac{y}{t} = \cos(t) + \frac{\sin(t)}{t}$

- Highest derivative means the order of the ODE is 1

  y'

- Isolate the derivative

  $y' = -\frac{y}{t} + \frac{t\cos(t)+\sin(t)}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE

  $y' + \frac{y}{t} = \frac{t\cos(t)+\sin(t)}{t}$

- The ODE is linear; multiply by an integrating factor $\mu(t)$

  $\mu(t)\left(y' + \frac{y}{t}\right) = \frac{\mu(t)(t\cos(t)+\sin(t))}{t}$

- Assume the lhs of the ODE is the total derivative $\frac{d}{dt}(\mu(t)\,y)$

  $\mu(t)\left(y' + \frac{y}{t}\right) = \mu'(t)\,y + \mu(t)\,y'$

- Isolate $\mu'(t)$

  $\mu'(t) = \frac{\mu(t)}{t}$

- Solve to find the integrating factor

  $\mu(t) = t$

- Integrate both sides with respect to t

  $\int \left(\frac{d}{dt}(\mu(t)\,y)\right) dt = \int \frac{\mu(t)(t\cos(t)+\sin(t))}{t} dt + c_1$

- Evaluate the integral on the lhs

  $\mu(t)\,y = \int \frac{\mu(t)(t\cos(t)+\sin(t))}{t} dt + c_1$

- Solve for y

  $y = \frac{\int \frac{\mu(t)(t\cos(t)+\sin(t))}{t} dt + c_1}{\mu(t)}$

- Substitute $\mu(t) = t$

$$y = \frac{\int (t\cos(t)+\sin(t))dt + c_1}{t}$$

- Evaluate the integrals on the rhs

$$y = \frac{t\sin(t)+c_1}{t}$$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 12

```
dsolve(diff(y(t),t)+1/t*y(t)=cos(t)+sin(t)/t,y(t), singsol=all)
```

$$y(t) = \sin(t) + \frac{c_1}{t}$$

✓ Solution by Mathematica

Time used: 0.049 (sec). Leaf size: 14

```
DSolve[y'[t]+1/t*y[t]==Cos[t]+Sin[t]/t,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \rightarrow \sin(t) + \frac{c_1}{t}$$

2.19 problem 23

Internal problem ID [1667]
Internal file name [`OUTPUT/1668_Sunday_June_05_2022_02_26_26_AM_19524921/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.2. Page 9
Problem number: 23.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program :

Maple gives the following as the ode type

`[_linear]`

$$\boxed{\tan(t) y + y' = \sin(t) \cos(t)}$$

2.19.1 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \tan(t)$$
$$q(t) = \frac{\sin(2t)}{2}$$

Hence the ode is

$$\tan(t) y + y' = \frac{\sin(2t)}{2}$$

The integrating factor μ is

$$\mu = e^{\int \tan(t)dt}$$
$$= \frac{1}{\cos(t)}$$

Which simplifies to

$$\mu = \sec(t)$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)\left(\frac{\sin(2t)}{2}\right)$$
$$\frac{d}{dt}(\sec(t)\,y) = (\sec(t))\left(\frac{\sin(2t)}{2}\right)$$
$$d(\sec(t)\,y) = \sin(t)\,dt$$

Integrating gives

$$\sec(t)\,y = \int \sin(t)\,dt$$
$$\sec(t)\,y = -\cos(t) + c_1$$

Dividing both sides by the integrating factor $\mu = \sec(t)$ results in

$$y = -\cos(t)^2 + c_1 \cos(t)$$

which simplifies to

$$y = \cos(t)\,(-\cos(t) + c_1)$$

Summary

The solution(s) found are the following

$$y = \cos(t)\,(-\cos(t) + c_1) \tag{1}$$

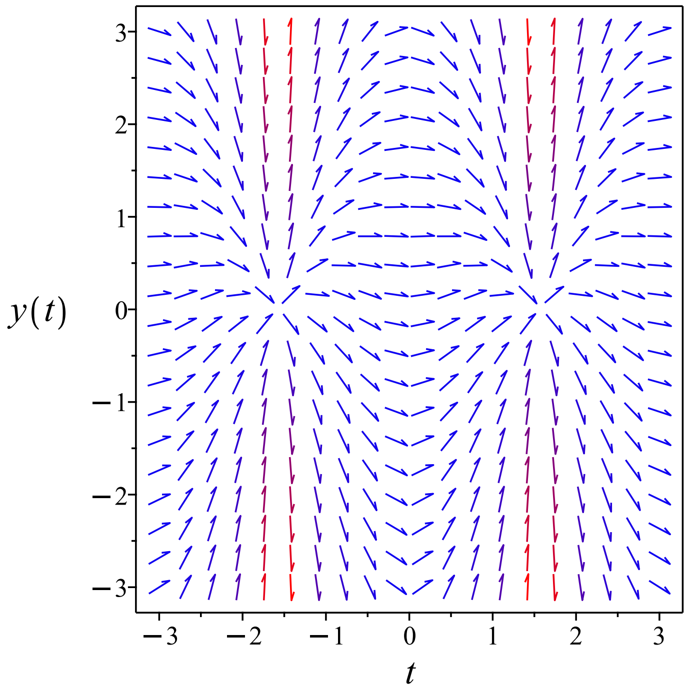


Figure 58: Slope field plot

Verification of solutions

$$y = \cos(t)(-\cos(t) + c_1)$$

Verified OK.

2.19.2 Maple step by step solution

Let's solve

$\tan(t)\, y + y' = \sin(t)\cos(t)$

- Highest derivative means the order of the ODE is 1

  y'

- Isolate the derivative

  $y' = -\tan(t)\, y + \sin(t)\cos(t)$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE

  $\tan(t)\, y + y' = \sin(t)\cos(t)$

- The ODE is linear; multiply by an integrating factor $\mu(t)$

  $\mu(t)(\tan(t)\, y + y') = \mu(t)\sin(t)\cos(t)$

- Assume the lhs of the ODE is the total derivative $\frac{d}{dt}(\mu(t)\, y)$

  $\mu(t) (\tan(t) y + y') = \mu'(t) y + \mu(t) y'$
- Isolate $\mu'(t)$

  $\mu'(t) = \mu(t) \tan(t)$
- Solve to find the integrating factor

  $\mu(t) = \frac{1}{\cos(t)}$
- Integrate both sides with respect to t

  $\int \left(\frac{d}{dt}(\mu(t)\, y)\right) dt = \int \mu(t) \sin(t) \cos(t)\, dt + c_1$
- Evaluate the integral on the lhs

  $\mu(t)\, y = \int \mu(t) \sin(t) \cos(t)\, dt + c_1$
- Solve for y

  $y = \frac{\int \mu(t) \sin(t) \cos(t) dt + c_1}{\mu(t)}$
- Substitute $\mu(t) = \frac{1}{\cos(t)}$

  $y = \cos(t) \left(\int \sin(t)\, dt + c_1\right)$
- Evaluate the integrals on the rhs

  $y = \cos(t) (-\cos(t) + c_1)$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 13

```
dsolve(diff(y(t),t)+tan(t)*y(t)=cos(t)*sin(t),y(t), singsol=all)
```

$$y(t) = (-\cos(t) + c_1) \cos(t)$$

✓ Solution by Mathematica

Time used: 0.046 (sec). Leaf size: 15

```
DSolve[y'[t]+Tan[t]*y[t]==Cos[t]*Sin[t],y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \cos(t)(-\cos(t) + c_1)$$

3 Section 1.4. Page 24

3.1 problem 1

Internal problem ID [1668]
Internal file name [`OUTPUT/1669_Sunday_June_05_2022_02_26_28_AM_81715848/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 1.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "riccati", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{(t^2+1)\, y' - y^2 = 1}$$

3.1.1 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t,y) \\ &= f(t)g(y) \\ &= \frac{y^2+1}{t^2+1} \end{aligned}$$

Where $f(t) = \frac{1}{t^2+1}$ and $g(y) = y^2+1$. Integrating both sides gives

$$\frac{1}{y^2+1}\, dy = \frac{1}{t^2+1}\, dt$$

$$\int \frac{1}{y^2+1}\, dy = \int \frac{1}{t^2+1}\, dt$$

$$\arctan(y) = \arctan(t) + c_1$$

Which results in

$$y = \tan(\arctan(t) + c_1)$$

Summary

The solution(s) found are the following

$$y = \tan(\arctan(t) + c_1) \tag{1}$$

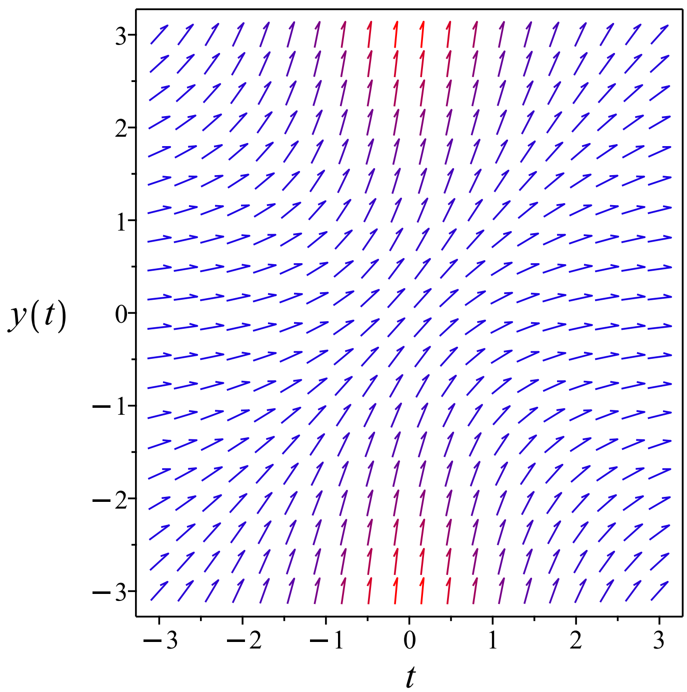


Figure 59: Slope field plot

Verification of solutions

$$y = \tan(\arctan(t) + c_1)$$

Verified OK.

3.1.2 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$
\begin{aligned}
y' &= \frac{y^2+1}{t^2+1} \\
y' &= \omega(t,y)
\end{aligned}
$$

The condition of Lie symmetry is the linearized PDE given by

$$
\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}
$$

The type of this ode is known. It is of type `separable`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 52: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x-a_2b_1x-b_1c_2+b_2c_1}{a_1b_2-a_2b_1}$	$\frac{a_1b_2y-a_2b_1y-a_1c_2-a_2c_1}{a_1b_2-a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t,y) &= t^2+1 \\
\eta(t,y) &= 0
\end{aligned}
\tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t,y) \to (R,S)$ where (R,S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi\frac{\partial}{\partial t} + \eta\frac{\partial}{\partial y}\right) S(t,y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\eta = 0$ then in this special case

$$
R = y
$$

S is found from

$$
\begin{aligned}
S &= \int \frac{1}{\xi} dt \\
&= \int \frac{1}{t^2+1} dt
\end{aligned}
$$

Which results in

$$
S = \arctan(t)
$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$
\frac{dS}{dR} = \frac{S_t + \omega(t,y) S_y}{R_t + \omega(t,y) R_y} \tag{2}
$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$
\omega(t,y) = \frac{y^2+1}{t^2+1}
$$

Evaluating all the partial derivatives gives

$$
\begin{aligned}
R_t &= 0 \\
R_y &= 1 \\
S_t &= \frac{1}{t^2+1} \\
S_y &= 0
\end{aligned}
$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$
\frac{dS}{dR} = \frac{1}{y^2+1} \tag{2A}
$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$
\frac{dS}{dR} = \frac{1}{R^2+1}
$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$
S(R) = \arctan(R) + c_1 \tag{4}
$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$
\arctan(t) = \arctan(y) + c_1
$$

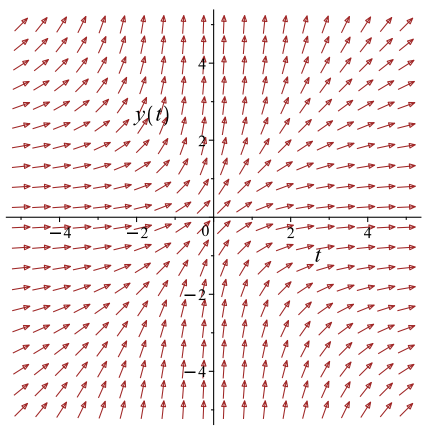
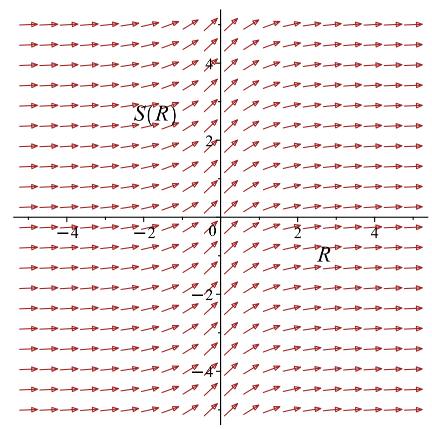
Which simplifies to

$$
\arctan(t) = \arctan(y) + c_1
$$

Which gives

$$
y = -\tan(-\arctan(t) + c_1)
$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = \frac{y^2+1}{t^2+1}$ 	$R = y$ $S = \arctan(t)$	$\frac{dS}{dR} = \frac{1}{R^2+1}$ 

Summary

The solution(s) found are the following

$$y = -\tan(-\arctan(t) + c_1) \tag{1}$$

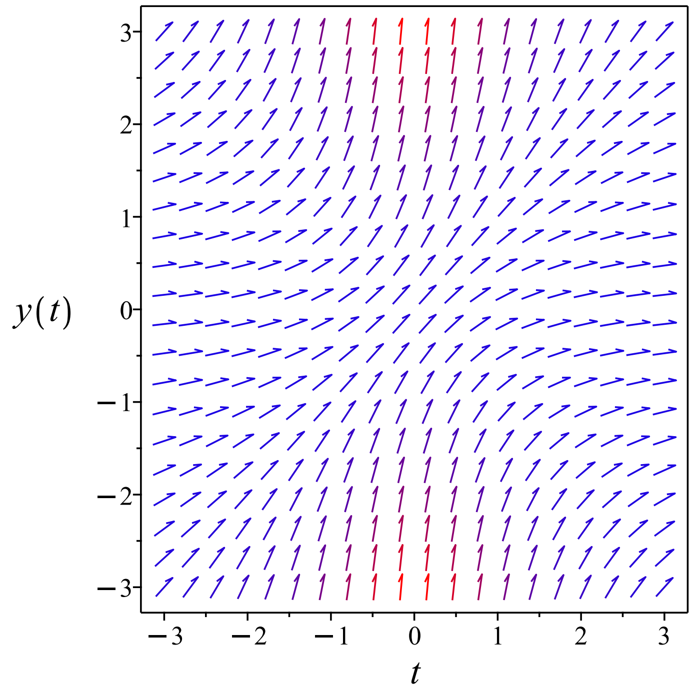


Figure 60: Slope field plot

Verification of solutions

$$y = -\tan\left(-\arctan\left(t\right)+c_1\right)$$

Verified OK.

3.1.3 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y)+N(x,y)\,\frac{dy}{dx}=0 \tag{A}$$

We assume there exists a function $\phi(x,y)=c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y)=0$$

Hence

$$\frac{\partial\phi}{\partial x}+\frac{\partial\phi}{\partial y}\frac{dy}{dx}=0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\left(\frac{1}{y^2+1}\right)\mathrm{d}y = \left(\frac{1}{t^2+1}\right)\mathrm{d}t$$
$$\left(-\frac{1}{t^2+1}\right)\mathrm{d}t + \left(\frac{1}{y^2+1}\right)\mathrm{d}y = 0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t,y) = -\frac{1}{t^2+1}$$
$$N(t,y) = \frac{1}{y^2+1}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\frac{\partial M}{\partial y} = \frac{\partial}{\partial y}\left(-\frac{1}{t^2+1}\right)$$
$$= 0$$

And

$$\frac{\partial N}{\partial t} = \frac{\partial}{\partial t}\left(\frac{1}{y^2+1}\right)$$
$$= 0$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$
$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t = \int M\,\mathrm{d}t$$
$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t = \int -\frac{1}{t^2+1}\,\mathrm{d}t$$
$$\phi = -\arctan(t) + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \frac{1}{y^2+1}$. Therefore equation (4) becomes

$$\frac{1}{y^2+1} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = \frac{1}{y^2+1}$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y = \int \left(\frac{1}{y^2+1}\right)\mathrm{d}y$$
$$f(y) = \arctan(y) + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\arctan(t) + \arctan(y) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\arctan(t) + \arctan(y)$$

Summary

The solution(s) found are the following

$$-\arctan(t) + \arctan(y) = c_1 \tag{1}$$

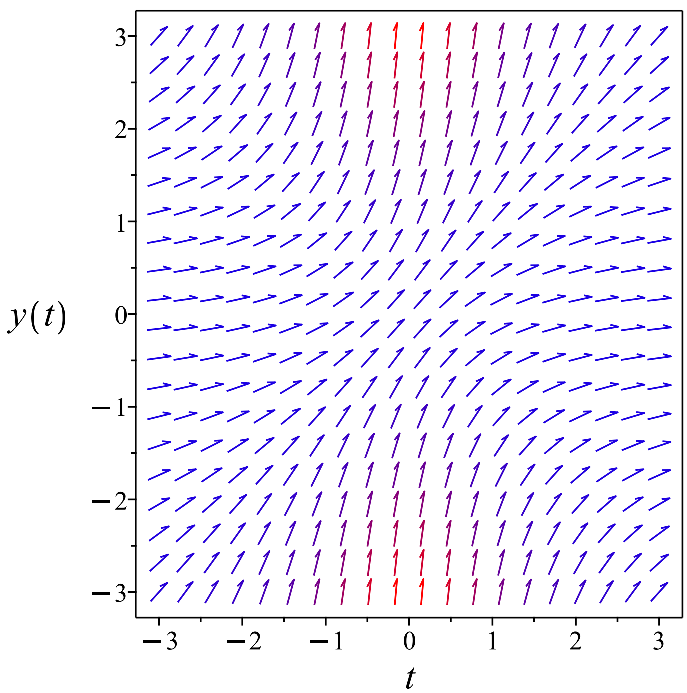


Figure 61: Slope field plot

Verification of solutions

$$-\arctan(t) + \arctan(y) = c_1$$

Verified OK.

3.1.4 Solving as riccati ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= \frac{y^2 + 1}{t^2 + 1} \end{aligned}$$

This is a Riccati ODE. Comparing the ODE to solve

$$y' = \frac{y^2}{t^2 + 1} + \frac{1}{t^2 + 1}$$

With Riccati ODE standard form

$$y' = f_0(t) + f_1(t)y + f_2(t)y^2$$

Shows that $f_0(t) = \frac{1}{t^2+1}$, $f_1(t) = 0$ and $f_2(t) = \frac{1}{t^2+1}$. Let

$$\begin{aligned} y &= \frac{-u'}{f_2 u} \\ &= \frac{-u'}{\frac{u}{t^2+1}} \end{aligned} \tag{1}$$

Using the above substitution in the given ODE results (after some simplification)in a second order ODE to solve for $u(x)$ which is

$$f_2 u''(t) - (f_2' + f_1 f_2)\, u'(t) + f_2^2 f_0 u(t) = 0 \tag{2}$$

But

$$\begin{aligned} f_2' &= -\frac{2t}{(t^2 + 1)^2} \\ f_1 f_2 &= 0 \\ f_2^2 f_0 &= \frac{1}{(t^2 + 1)^3} \end{aligned}$$

Substituting the above terms back in equation (2) gives

$$\frac{u''(t)}{t^2 + 1} + \frac{2tu'(t)}{(t^2 + 1)^2} + \frac{u(t)}{(t^2 + 1)^3} = 0$$

Solving the above ODE (this ode solved using Maple, not this program), gives

$$u(t) = \frac{c_1 t + c_2}{\sqrt{t^2 + 1}}$$

The above shows that

$$u'(t) = \frac{-c_2 t + c_1}{(t^2+1)^{\frac{3}{2}}}$$

Using the above in (1) gives the solution

$$y = -\frac{-c_2 t + c_1}{c_1 t + c_2}$$

Dividing both numerator and denominator by c_1 gives, after renaming the constant $\frac{c_2}{c_1} = c_3$ the following solution

$$y = \frac{-c_3 + t}{c_3 t + 1}$$

Summary

The solution(s) found are the following

$$y = \frac{-c_3 + t}{c_3 t + 1} \tag{1}$$

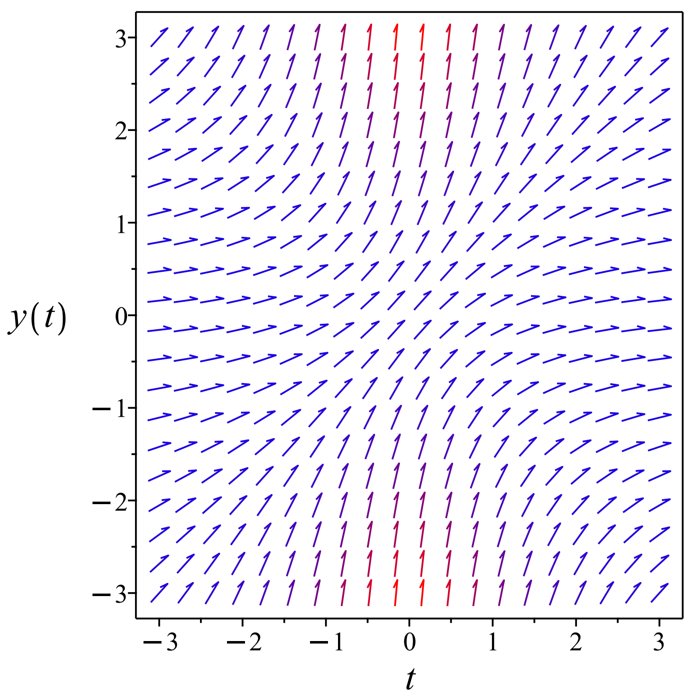


Figure 62: Slope field plot

Verification of solutions

$$y = \frac{-c_3 + t}{c_3 t + 1}$$

Verified OK.

3.1.5 Maple step by step solution

Let's solve

$(t^2 + 1)\, y' - y^2 = 1$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{1+y^2} = \frac{1}{t^2+1}$

- Integrate both sides with respect to t

  $\int \frac{y'}{1+y^2} dt = \int \frac{1}{t^2+1} dt + c_1$

- Evaluate integral

  $\arctan(y) = \arctan(t) + c_1$

- Solve for y

  $y = \tan(\arctan(t) + c_1)$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
<- separable successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 9

```
dsolve((t^2+1)*diff(y(t),t) = 1+y(t)^2,y(t), singsol=all)
```

$$y(t) = \tan(\arctan(t) + c_1)$$

✓ Solution by Mathematica

Time used: 0.25 (sec). Leaf size: 25

```
DSolve[(t^2+1)*y'[t] == 1+y[t]^2,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \tan(\arctan(t) + c_1)$$
$$y(t) \to -i$$
$$y(t) \to i$$

3.2 problem 2

Internal problem ID [1669]
Internal file name [`OUTPUT/1670_Sunday_June_05_2022_02_26_29_AM_32090933/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 2.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

```
[_separable]
```

$$\boxed{y' - (t+1)(1+y) = 0}$$

3.2.1 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t,y) \\ &= f(t)g(y) \\ &= (t+1)(y+1) \end{aligned}$$

Where $f(t) = t+1$ and $g(y) = y+1$. Integrating both sides gives

$$\begin{aligned} \frac{1}{y+1}\,dy &= t+1\,dt \\ \int \frac{1}{y+1}\,dy &= \int t+1\,dt \\ \ln(y+1) &= \frac{1}{2}t^2 + t + c_1 \end{aligned}$$

Raising both side to exponential gives

$$y + 1 = e^{\frac{1}{2}t^2 + t + c_1}$$

Which simplifies to

$$y + 1 = c_2 e^{\frac{1}{2}t^2 + t}$$

Summary

The solution(s) found are the following

$$y = c_2 e^{\frac{1}{2}t^2 + t + c_1} - 1 \tag{1}$$

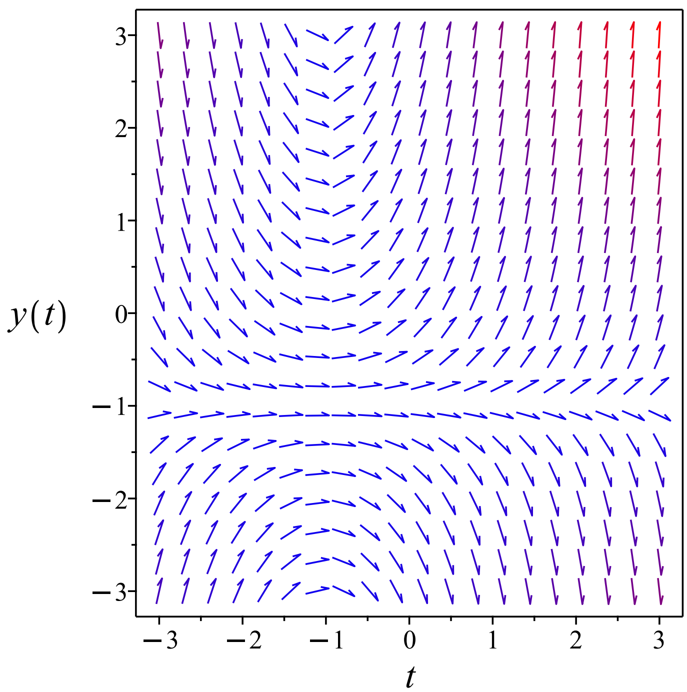


Figure 63: Slope field plot

Verification of solutions

$$y = c_2 e^{\frac{1}{2}t^2 + t + c_1} - 1$$

Verified OK.

3.2.2 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$\begin{aligned} p(t) &= -t - 1 \\ q(t) &= t + 1 \end{aligned}$$

Hence the ode is

$$y' + (-t - 1)\, y = t + 1$$

The integrating factor μ is

$$\begin{aligned} \mu &= \mathrm{e}^{\int (-t-1)dt} \\ &= \mathrm{e}^{-\frac{1}{2}t^2-t} \end{aligned}$$

Which simplifies to

$$\mu = \mathrm{e}^{-\frac{t(2+t)}{2}}$$

The ode becomes

$$\begin{aligned} \frac{\mathrm{d}}{\mathrm{d}t}(\mu y) &= (\mu)\,(t+1) \\ \frac{\mathrm{d}}{\mathrm{d}t}\left(\mathrm{e}^{-\frac{t(2+t)}{2}} y\right) &= \left(\mathrm{e}^{-\frac{t(2+t)}{2}}\right)(t+1) \\ \mathrm{d}\left(\mathrm{e}^{-\frac{t(2+t)}{2}} y\right) &= \left((t+1)\,\mathrm{e}^{-\frac{t(2+t)}{2}}\right)\,\mathrm{d}t \end{aligned}$$

Integrating gives

$$\begin{aligned} \mathrm{e}^{-\frac{t(2+t)}{2}} y &= \int (t+1)\,\mathrm{e}^{-\frac{t(2+t)}{2}}\,\mathrm{d}t \\ \mathrm{e}^{-\frac{t(2+t)}{2}} y &= -\mathrm{e}^{-\frac{t(2+t)}{2}} + c_1 \end{aligned}$$

Dividing both sides by the integrating factor $\mu = \mathrm{e}^{-\frac{t(2+t)}{2}}$ results in

$$y = -\mathrm{e}^{\frac{t(2+t)}{2}}\mathrm{e}^{-\frac{t(2+t)}{2}} + c_1\mathrm{e}^{\frac{t(2+t)}{2}}$$

which simplifies to

$$y = -1 + c_1\mathrm{e}^{\frac{t(2+t)}{2}}$$

Summary
The solution(s) found are the following

$$y = -1 + c_1 e^{\frac{t(2+t)}{2}} \tag{1}$$

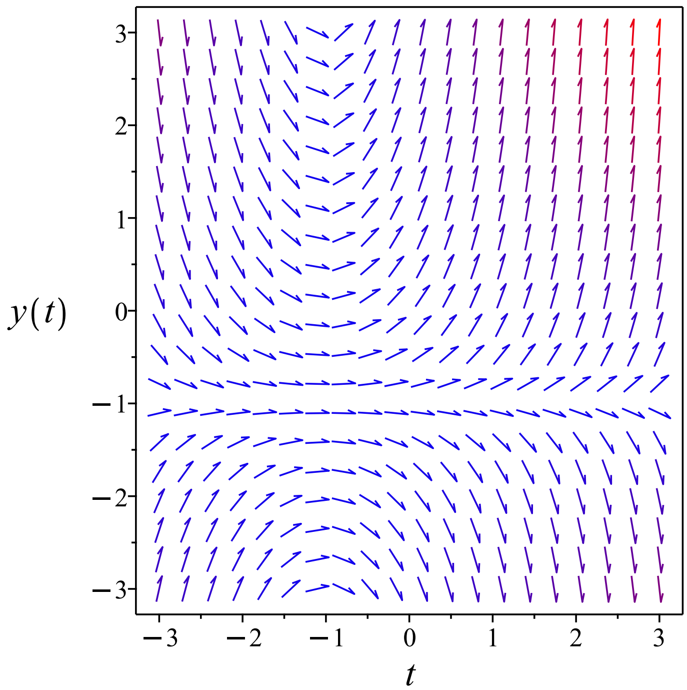


Figure 64: Slope field plot

Verification of solutions

$$y = -1 + c_1 e^{\frac{t(2+t)}{2}}$$

Verified OK.

3.2.3 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = (t+1)(y+1)$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 55: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx-h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx-h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x-a_2b_1x-b_1c_2+b_2c_1}{a_1b_2-a_2b_1}$	$\frac{a_1b_2y-a_2b_1y-a_1c_2-a_2c_1}{a_1b_2-a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= e^{\frac{1}{2}t^2+t} \qquad \text{(A1)}
\end{aligned}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \qquad (1)
$$

The above comes from the requirements that $\left(\xi\frac{\partial}{\partial t}+\eta\frac{\partial}{\partial y}\right)S(t,y)=1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi=0$ then in this special case

$$R=t$$

S is found from

$$\begin{aligned}S&=\int\frac{1}{\eta}dy\\&=\int\frac{1}{e^{\frac{1}{2}t^2+t}}dy\end{aligned}$$

Which results in

$$S=e^{-\frac{1}{2}t^2-t}y$$

Now that R,S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR}=\frac{S_t+\omega(t,y)S_y}{R_t+\omega(t,y)R_y} \tag{2}$$

Where in the above R_t,R_y,S_t,S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y)=(t+1)(y+1)$$

Evaluating all the partial derivatives gives

$$\begin{aligned}R_t&=1\\R_y&=0\\S_t&=-(t+1)e^{-\frac{t(2+t)}{2}}y\\S_y&=e^{-\frac{t(2+t)}{2}}\end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR}=(t+1)e^{-\frac{t(2+t)}{2}} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t,y in terms of R,S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR}=(R+1)e^{-\frac{R(2+R)}{2}}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = -\mathrm{e}^{-\frac{R(2+R)}{2}} + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\mathrm{e}^{-\frac{t(2+t)}{2}} y = -\mathrm{e}^{-\frac{t(2+t)}{2}} + c_1$$

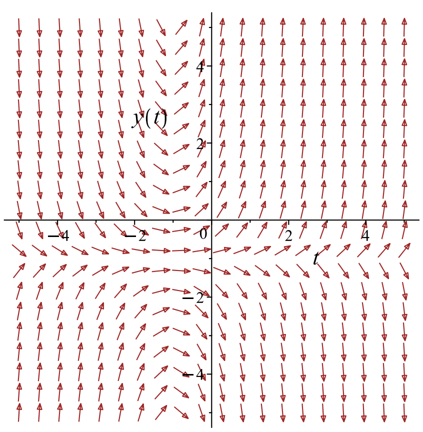
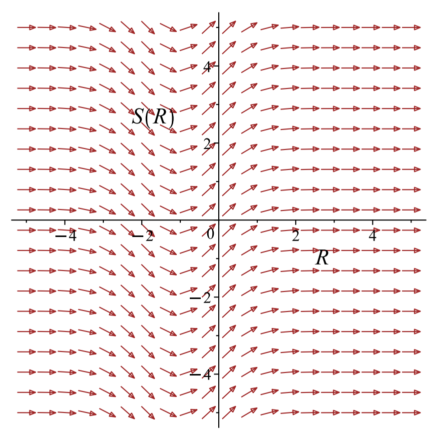
Which simplifies to

$$\mathrm{e}^{-\frac{t(2+t)}{2}} y = -\mathrm{e}^{-\frac{t(2+t)}{2}} + c_1$$

Which gives

$$y = -\left(\mathrm{e}^{-\frac{t(2+t)}{2}} - c_1\right) \mathrm{e}^{\frac{t(2+t)}{2}}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = (t+1)(y+1)$ 	$R = t$ $S = \mathrm{e}^{-\frac{t(2+t)}{2}} y$	$\frac{dS}{dR} = (R+1)\,\mathrm{e}^{-\frac{R(2+R)}{2}}$ 

Summary

The solution(s) found are the following

$$y = -\left(\mathrm{e}^{-\frac{t(2+t)}{2}} - c_1\right) \mathrm{e}^{\frac{t(2+t)}{2}} \tag{1}$$

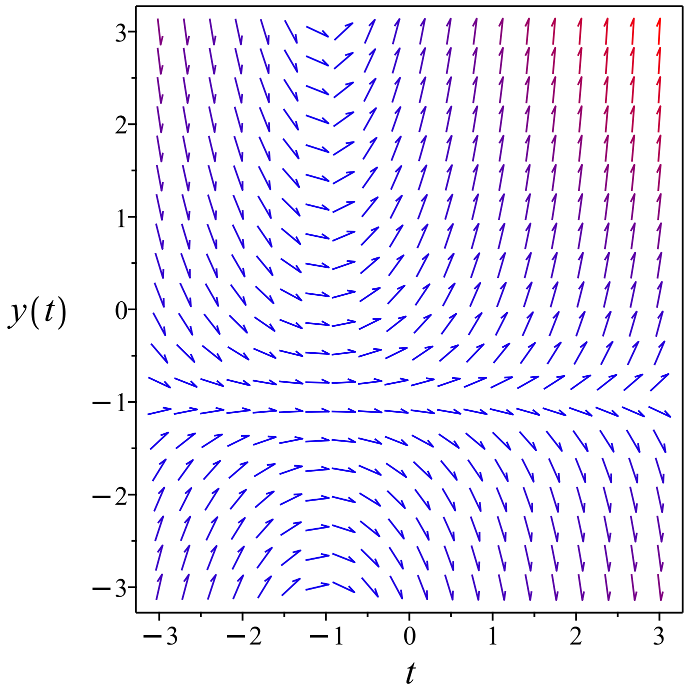


Figure 65: Slope field plot

Verification of solutions

$$y = -\left(e^{-\frac{t(2+t)}{2}} - c_1\right) e^{\frac{t(2+t)}{2}}$$

Verified OK.

3.2.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x, y) + N(x, y) \frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x, y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x, y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$
\begin{aligned}
\frac{\partial \phi}{\partial x} &= M \\
\frac{\partial \phi}{\partial y} &= N
\end{aligned}
$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$
\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}
$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$
M(t, y)\, \mathrm{d}t + N(t, y)\, \mathrm{d}y = 0 \tag{1A}
$$

Therefore

$$
\begin{aligned}
\left(\frac{1}{y+1}\right) \mathrm{d}y &= (t+1)\, \mathrm{d}t \\
(-t-1)\, \mathrm{d}t + \left(\frac{1}{y+1}\right) \mathrm{d}y &= 0 \qquad \text{(2A)}
\end{aligned}
$$

Comparing (1A) and (2A) shows that

$$
\begin{aligned}
M(t, y) &= -t - 1 \\
N(t, y) &= \frac{1}{y+1}
\end{aligned}
$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$
\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}
$$

Using result found above gives

$$
\begin{aligned}
\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}(-t-1) \\
&= 0
\end{aligned}
$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(\frac{1}{y+1}\right)\\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is <u>exact</u> The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$

$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\begin{aligned}\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int M\,\mathrm{d}t\\ \int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int -t - 1\,\mathrm{d}t\end{aligned}$$

$$\phi = -\frac{1}{2}t^2 - t + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \frac{1}{y+1}$. Therefore equation (4) becomes

$$\frac{1}{y+1} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = \frac{1}{y+1}$$

Integrating the above w.r.t y gives

$$\begin{aligned}\int f'(y)\,\mathrm{d}y &= \int \left(\frac{1}{y+1}\right)\mathrm{d}y\\ f(y) &= \ln(y+1) + c_1\end{aligned}$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{t^2}{2} - t + \ln(y+1) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{t^2}{2} - t + \ln(y+1)$$

The solution becomes

$$y = \mathrm{e}^{\frac{1}{2}t^2+t+c_1} - 1$$

Summary

The solution(s) found are the following

$$y = \mathrm{e}^{\frac{1}{2}t^2+t+c_1} - 1 \tag{1}$$

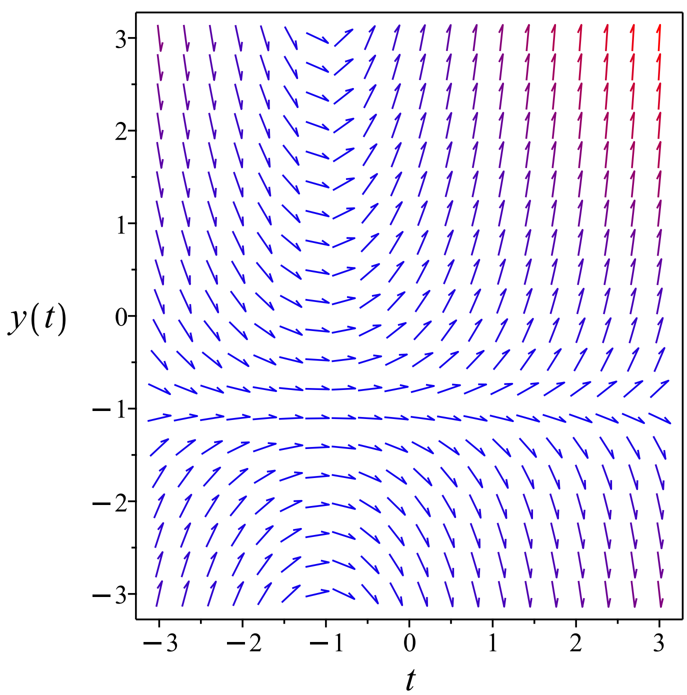


Figure 66: Slope field plot

Verification of solutions

$$y = e^{\frac{1}{2}t^2+t+c_1} - 1$$

Verified OK.

3.2.5 Maple step by step solution

Let's solve

$y' - (t+1)(1+y) = 0$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{1+y} = t+1$

- Integrate both sides with respect to t

  $\int \frac{y'}{1+y}dt = \int (t+1)\, dt + c_1$

- Evaluate integral

  $\ln(1+y) = \frac{1}{2}t^2 + t + c_1$

- Solve for y

  $y = e^{\frac{1}{2}t^2+t+c_1} - 1$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 15

```
dsolve(diff(y(t),t) = (1+t)*(1+y(t)),y(t), singsol=all)
```

$$y(t) = -1 + e^{\frac{t(2+t)}{2}} c_1$$

✓ Solution by Mathematica

Time used: 0.057 (sec). Leaf size: 25

```
DSolve[y'[t] == (1+t)*(1+y[t]),y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to -1 + c_1 e^{\frac{1}{2}t(t+2)}$$
$$y(t) \to -1$$

3.3 problem 3

Internal problem ID [1670]
Internal file name [`OUTPUT/1671_Sunday_June_05_2022_02_26_31_AM_53776738/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 3.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "riccati", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

```
[_separable]
```

$$\boxed{y' - y^2 + t y^2 = 1 - t}$$

3.3.1 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t,y) \\ &= f(t)g(y) \\ &= (-1+t)\left(-y^2-1\right) \end{aligned}$$

Where $f(t) = -1 + t$ and $g(y) = -y^2 - 1$. Integrating both sides gives

$$\begin{aligned} \frac{1}{-y^2-1}\,dy &= -1 + t\,dt \\ \int \frac{1}{-y^2-1}\,dy &= \int -1 + t\,dt \\ -\arctan(y) &= -t + \frac{1}{2}t^2 + c_1 \end{aligned}$$

Which results in

$$y = -\tan\left(-t + \frac{1}{2}t^2 + c_1\right)$$

Summary
The solution(s) found are the following

$$y = -\tan\left(-t + \frac{1}{2}t^2 + c_1\right) \tag{1}$$

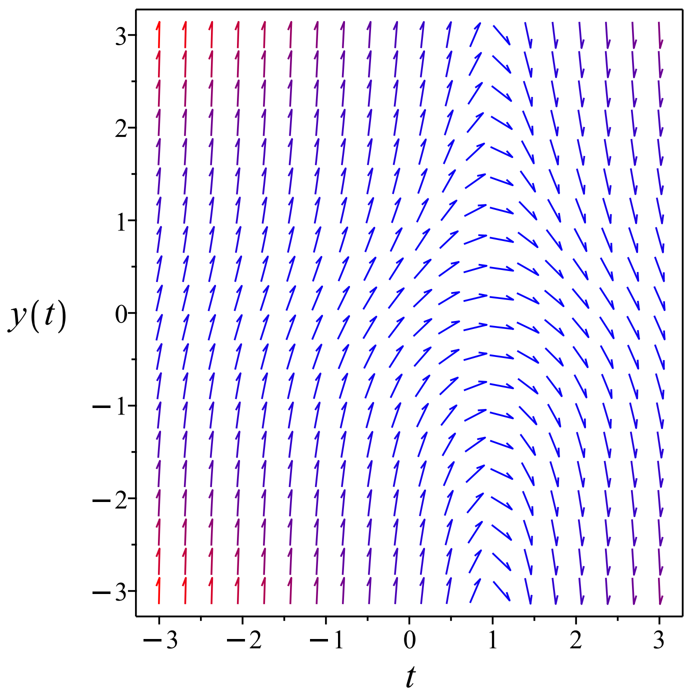


Figure 67: Slope field plot

Verification of solutions

$$y = -\tan\left(-t + \frac{1}{2}t^2 + c_1\right)$$

Verified OK.

3.3.2 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$
\begin{aligned}
y' &= -t\,y^2 + y^2 - t + 1\\
y' &= \omega(t, y)
\end{aligned}
$$

The condition of Lie symmetry is the linearized PDE given by

$$
\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}
$$

The type of this ode is known. It is of type `separable`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 58: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\,g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\,F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\,e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\,y + g(x)\,y^n$	0	$e^{-\int (n-1)f(x)dx}y^n$
Reduced Riccati	$y' = f_1(x)\,y + f_2(x)\,y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$\begin{aligned}\xi(t,y) &= \frac{1}{-1+t} \\ \eta(t,y) &= 0 \end{aligned} \tag{A1}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t,y) \to (R,S)$ where (R,S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t,y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\eta = 0$ then in this special case

$$R = y$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\xi} dt \\ &= \int \frac{1}{\frac{1}{-1+t}} dt \end{aligned}$$

Which results in

$$S = -t + \frac{1}{2} t^2$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y) S_y}{R_t + \omega(t,y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = -t\,y^2 + y^2 - t + 1$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 0 \\ R_y &= 1 \\ S_t &= -1 + t \\ S_y &= 0 \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = -\frac{1}{y^2+1} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = -\frac{1}{R^2+1}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = -\arctan(R) + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$-t + \frac{1}{2}t^2 = -\arctan(y) + c_1$$

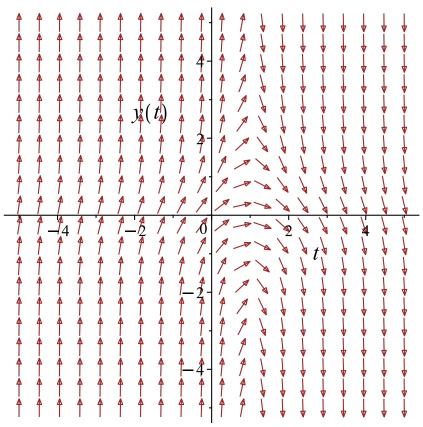
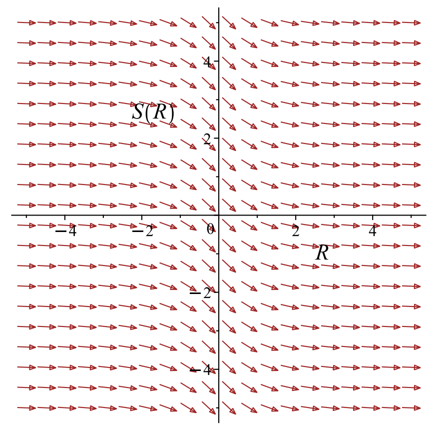
Which simplifies to

$$-t + \frac{1}{2}t^2 = -\arctan(y) + c_1$$

Which gives

$$y = \tan\left(-\frac{1}{2}t^2 + c_1 + t\right)$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -t\,y^2 + y^2 - t + 1$ 	$R = y$ $S = -t + \frac{1}{2}t^2$	$\frac{dS}{dR} = -\frac{1}{R^2+1}$ 

Summary

The solution(s) found are the following

$$y = \tan\left(-\frac{1}{2}t^2 + c_1 + t\right) \tag{1}$$

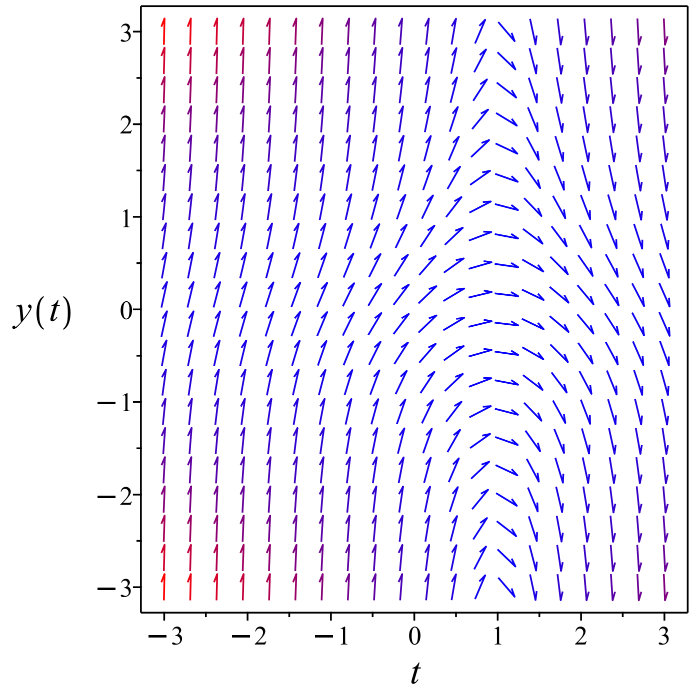


Figure 68: Slope field plot

Verification of solutions

$$y = \tan\left(-\frac{1}{2}t^2 + c_1 + t\right)$$

Verified OK.

3.3.3 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x, y) + N(x, y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x, y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x, y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\, \mathrm{d}t + N(t, y)\, \mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\left(\frac{1}{-y^2 - 1}\right) \mathrm{d}y = (-1 + t)\, \mathrm{d}t$$
$$(1 - t)\, \mathrm{d}t + \left(\frac{1}{-y^2 - 1}\right) \mathrm{d}y = 0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t, y) = 1 - t$$
$$N(t, y) = \frac{1}{-y^2 - 1}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned} \frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}(1 - t) \\ &= 0 \end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(\frac{1}{-y^2-1}\right)\\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$

$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\begin{aligned}\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int M\,\mathrm{d}t\\ \int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int 1 - t\,\mathrm{d}t\end{aligned}$$

$$\phi = t - \frac{1}{2}t^2 + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \frac{1}{-y^2-1}$. Therefore equation (4) becomes

$$\frac{1}{-y^2-1} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = -\frac{1}{y^2+1}$$

Integrating the above w.r.t y gives

$$\begin{aligned}\int f'(y)\,\mathrm{d}y &= \int \left(-\frac{1}{y^2+1}\right)\mathrm{d}y\\ f(y) &= -\arctan(y) + c_1\end{aligned}$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = t - \frac{t^2}{2} - \arctan(y) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = t - \frac{t^2}{2} - \arctan(y)$$

The solution becomes

$$y = -\tan\left(-t + \frac{1}{2}t^2 + c_1\right)$$

Summary

The solution(s) found are the following

$$y = -\tan\left(-t + \frac{1}{2}t^2 + c_1\right) \tag{1}$$

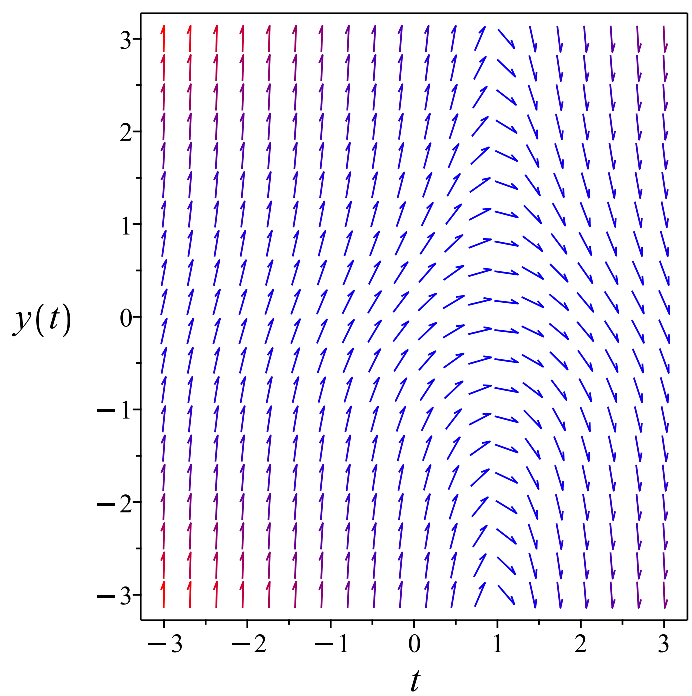


Figure 69: Slope field plot

Verification of solutions

$$y = -\tan\left(-t + \frac{1}{2}t^2 + c_1\right)$$

Verified OK.

3.3.4 Solving as riccati ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t,y) \\ &= -t\,y^2 + y^2 - t + 1 \end{aligned}$$

This is a Riccati ODE. Comparing the ODE to solve

$$y' = -t\,y^2 + y^2 - t + 1$$

With Riccati ODE standard form

$$y' = f_0(t) + f_1(t)y + f_2(t)y^2$$

Shows that $f_0(t) = 1 - t$, $f_1(t) = 0$ and $f_2(t) = 1 - t$. Let

$$\begin{aligned} y &= \frac{-u'}{f_2 u} \\ &= \frac{-u'}{(1-t)\,u} \end{aligned} \tag{1}$$

Using the above substitution in the given ODE results (after some simplification)in a second order ODE to solve for $u(x)$ which is

$$f_2 u''(t) - (f_2' + f_1 f_2)\,u'(t) + f_2^2 f_0 u(t) = 0 \tag{2}$$

But

$$\begin{aligned} f_2' &= -1 \\ f_1 f_2 &= 0 \\ f_2^2 f_0 &= (1-t)^3 \end{aligned}$$

Substituting the above terms back in equation (2) gives

$$(1-t)\,u''(t) + u'(t) + (1-t)^3\,u(t) = 0$$

Solving the above ODE (this ode solved using Maple, not this program), gives

$$
u(t) = c_1 \sin\left(\frac{t(t-2)}{2}\right) + c_2 \cos\left(\frac{t(t-2)}{2}\right)
$$

The above shows that

$$
u'(t) = (-1+t)\left(c_1 \cos\left(\frac{t(t-2)}{2}\right) - c_2 \sin\left(\frac{t(t-2)}{2}\right)\right)
$$

Using the above in (1) gives the solution

$$
y = -\frac{(-1+t)\left(c_1 \cos\left(\frac{t(t-2)}{2}\right) - c_2 \sin\left(\frac{t(t-2)}{2}\right)\right)}{(1-t)\left(c_1 \sin\left(\frac{t(t-2)}{2}\right) + c_2 \cos\left(\frac{t(t-2)}{2}\right)\right)}
$$

Dividing both numerator and denominator by c_1 gives, after renaming the constant $\frac{c_2}{c_1} = c_3$ the following solution

$$
y = \frac{c_3 \cos\left(\frac{t(t-2)}{2}\right) - \sin\left(\frac{t(t-2)}{2}\right)}{c_3 \sin\left(\frac{t(t-2)}{2}\right) + \cos\left(\frac{t(t-2)}{2}\right)}
$$

Summary

The solution(s) found are the following

$$
y = \frac{c_3 \cos\left(\frac{t(t-2)}{2}\right) - \sin\left(\frac{t(t-2)}{2}\right)}{c_3 \sin\left(\frac{t(t-2)}{2}\right) + \cos\left(\frac{t(t-2)}{2}\right)} \tag{1}
$$

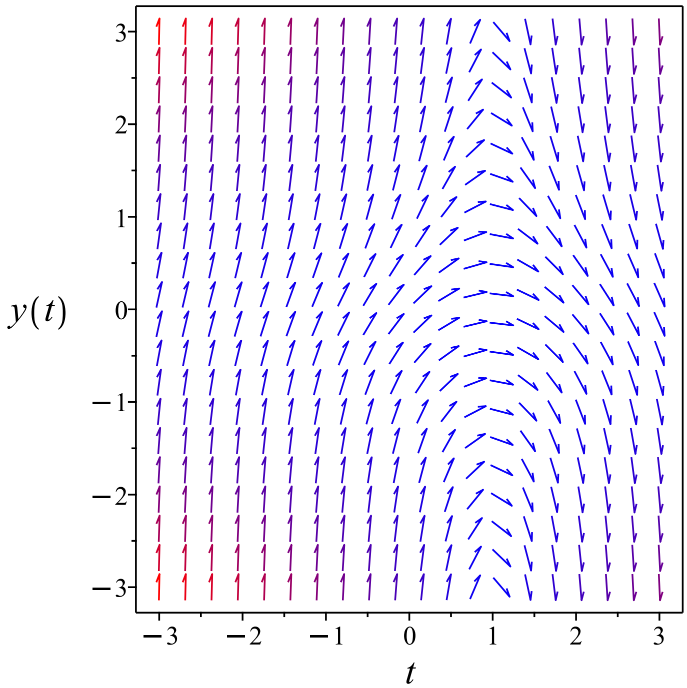


Figure 70: Slope field plot

Verification of solutions

$$y = \frac{c_3 \cos\left(\frac{t(t-2)}{2}\right) - \sin\left(\frac{t(t-2)}{2}\right)}{c_3 \sin\left(\frac{t(t-2)}{2}\right) + \cos\left(\frac{t(t-2)}{2}\right)}$$

Verified OK.

3.3.5 Maple step by step solution

Let's solve

$y' - y^2 + ty^2 = 1 - t$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{1+y^2} = 1 - t$

- Integrate both sides with respect to t

  $\int \frac{y'}{1+y^2} dt = \int (1-t)\, dt + c_1$

- Evaluate integral

  $\arctan(y) = -\frac{1}{2}t^2 + c_1 + t$
- Solve for y

  $y = \tan\left(-\frac{1}{2}t^2 + c_1 + t\right)$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
<- separable successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 17

```
dsolve(diff(y(t),t) = 1-t+y(t)^2-t*y(t)^2,y(t), singsol=all)
```

$$y(t) = -\tan\left(\frac{1}{2}t^2 + c_1 - t\right)$$

✓ Solution by Mathematica

Time used: 0.194 (sec). Leaf size: 17

```
DSolve[y'[t] == 1-t+y[t]^2-t*y[t]^2,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \tan\left(-\frac{t^2}{2} + t + c_1\right)$$

3.4 problem 4

Internal problem ID [1671]
Internal file name [`OUTPUT/1672_Sunday_June_05_2022_02_26_33_AM_30021990/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 4.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "separable", "first order special form ID 1", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

```
[_separable]
```

$$\boxed{y' - e^{3+t+y} = 0}$$

3.4.1 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t,y) \\ &= f(t)g(y) \\ &= e^3 e^t e^y \end{aligned}$$

Where $f(t) = e^3 e^t$ and $g(y) = e^y$. Integrating both sides gives

$$\frac{1}{e^y}\, dy = e^3 e^t\, dt$$

$$\int \frac{1}{e^y}\, dy = \int e^3 e^t\, dt$$

$$-e^{-y} = e^{t+3} + c_1$$

Which results in

$$y = \ln\left(-\frac{1}{e^{t+3} + c_1}\right)$$

Summary

The solution(s) found are the following

$$y = \ln\left(-\frac{1}{e^{t+3} + c_1}\right) \tag{1}$$

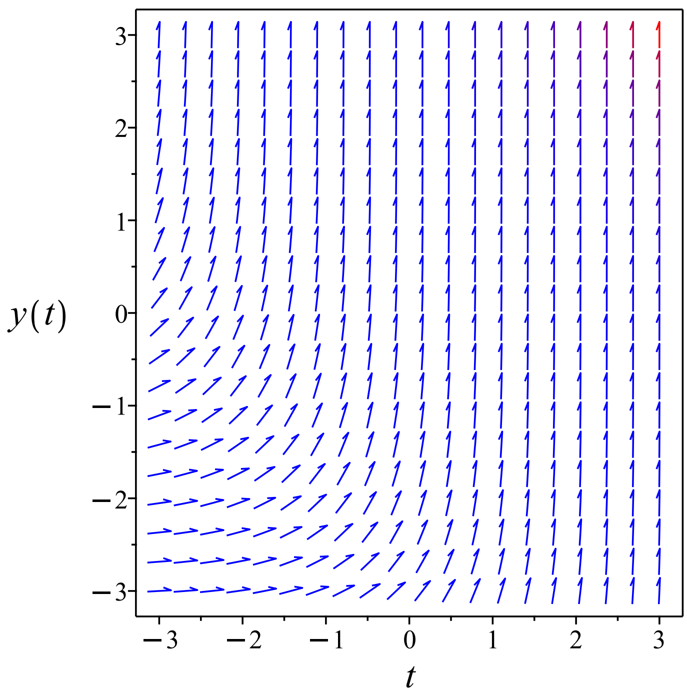


Figure 71: Slope field plot

Verification of solutions

$$y = \ln\left(-\frac{1}{e^{t+3} + c_1}\right)$$

Verified OK.

3.4.2 Solving as first order special form ID 1 ode

Writing the ode as

$$y' = e^{3+t+y} \tag{1}$$

And using the substitution $u = e^{-y}$ then

$$u' = -y' e^{-y}$$

The above shows that

$$\begin{aligned} y' &= -u'(t)\, e^{y} \\ &= -\frac{u'(t)}{u} \end{aligned}$$

Substituting this in (1) gives

$$-\frac{u'(t)}{u} = \frac{e^{t+3}}{u}$$

The above simplifies to

$$u'(t) = -e^{t+3} \tag{2}$$

Now ode (2) is solved for $u(t)$ Integrating both sides gives

$$\begin{aligned} u(t) &= \int -e^{t+3}\, dt \\ &= -e^{t+3} + c_1 \end{aligned}$$

Substituting the solution found for $u(t)$ in $u = e^{-y}$ gives

$$\begin{aligned} y &= -\ln(u(t)) \\ &= -\ln\left(-e^{t+3} + c_1\right) \\ &= -\ln\left(-e^{t+3} + c_1\right) \end{aligned}$$

Summary

The solution(s) found are the following

$$y = -\ln\left(-e^{t+3} + c_1\right) \tag{1}$$

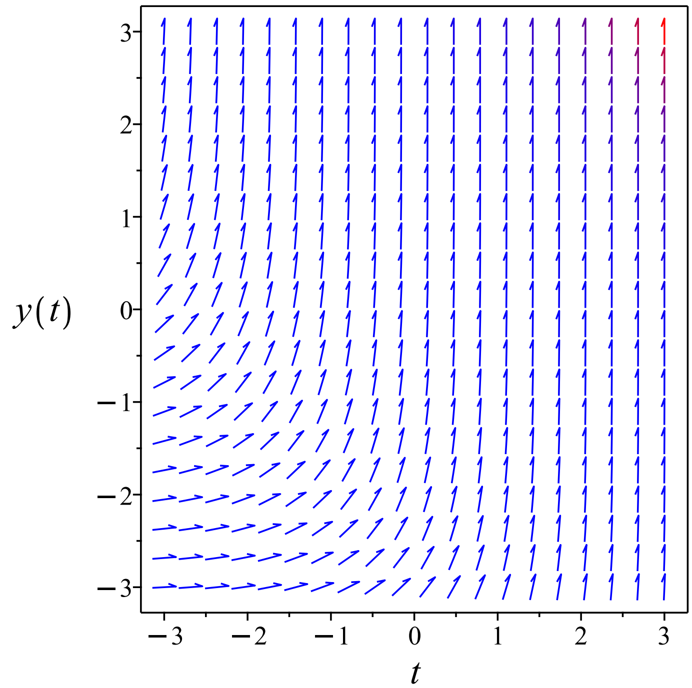


Figure 72: Slope field plot

Verification of solutions

$$y = -\ln\left(-e^{t+3} + c_1\right)$$

Verified OK.

3.4.3 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = e^{3+t+y}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `separable`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 61: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int b f(x)dx - h(x)}}{g(x)}$	$\frac{f(x) e^{-\int b f(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1 x + b_1 y + c_1}{a_2 x + b_2 y + c_2}$	$\frac{a_1 b_2 x - a_2 b_1 x - b_1 c_2 + b_2 c_1}{a_1 b_2 - a_2 b_1}$	$\frac{a_1 b_2 y - a_2 b_1 y - a_1 c_2 - a_2 c_1}{a_1 b_2 - a_2 b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1) f(x) dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$\begin{aligned} \xi(t, y) &= \mathrm{e}^{-3} \mathrm{e}^{-t} \\ \eta(t, y) &= 0 \end{aligned} \tag{A1}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\eta = 0$ then in this special case

$$R = y$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\xi} dt \\ &= \int \frac{1}{e^{-3} e^{-t}} dt \end{aligned}$$

Which results in

$$S = e^{t+3}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = e^{3+t+y}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 0 \\ R_y &= 1 \\ S_t &= e^{t+3} \\ S_y &= 0 \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = e^{-y} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = e^{-R}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by

integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = -\mathrm{e}^{-R} + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\mathrm{e}^{t+3} = -\mathrm{e}^{-y} + c_1$$

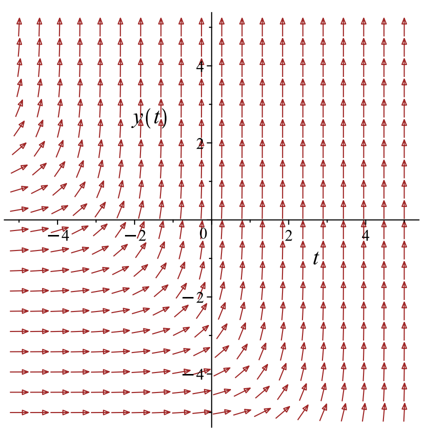
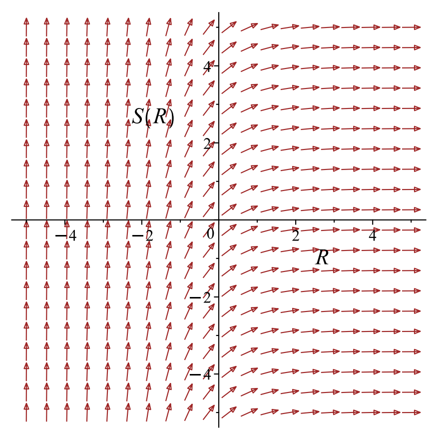
Which simplifies to

$$\mathrm{e}^{t+3} = -\mathrm{e}^{-y} + c_1$$

Which gives

$$y = -\ln\left(-\mathrm{e}^{t+3} + c_1\right)$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = \mathrm{e}^{3+t+y}$ 	$R = y$ $S = \mathrm{e}^{t+3}$	$\frac{dS}{dR} = \mathrm{e}^{-R}$ 

Summary
The solution(s) found are the following

$$y = -\ln\left(-\mathrm{e}^{t+3} + c_1\right) \tag{1}$$

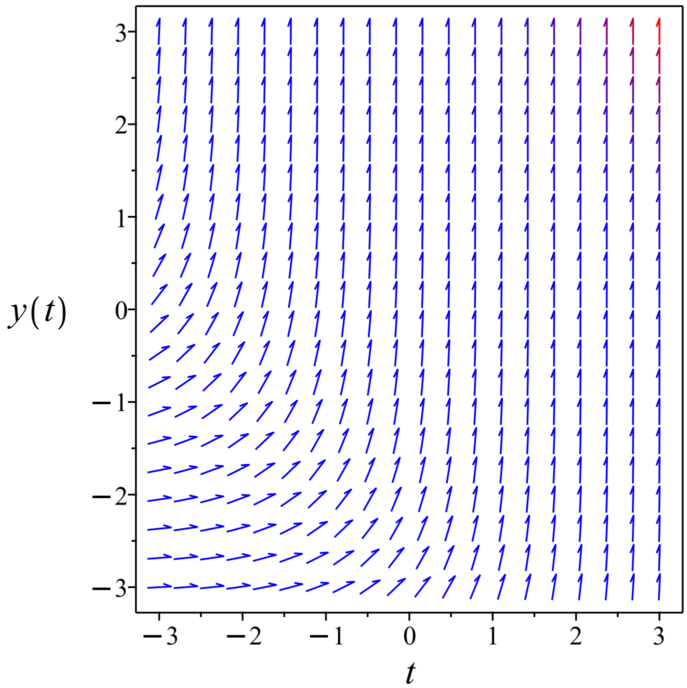


Figure 73: Slope field plot

Verification of solutions

$$
y = -\ln \left(-\mathrm{e}^{t+3}+c_1\right)
$$

Verified OK.

3.4.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$
M(x,y)+N(x,y)\frac{dy}{dx}=0 \tag{A}
$$

We assume there exists a function $\phi(x,y)=c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$
\frac{d}{dx}\phi(x,y)=0
$$

Hence

$$
\frac{\partial\phi}{\partial x}+\frac{\partial\phi}{\partial y}\frac{dy}{dx}=0 \tag{B}
$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\,\mathrm{d}t + N(t, y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\left(\mathrm{e}^{-y}\right)\mathrm{d}y = \left(\mathrm{e}^{3}\mathrm{e}^{t}\right)\mathrm{d}t$$
$$\left(-\mathrm{e}^{3}\mathrm{e}^{t}\right)\mathrm{d}t + \left(\mathrm{e}^{-y}\right)\mathrm{d}y = 0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t, y) = -\mathrm{e}^{3}\mathrm{e}^{t}$$
$$N(t, y) = \mathrm{e}^{-y}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(-\mathrm{e}^{3}\mathrm{e}^{t}\right) \\ &= 0\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(\mathrm{e}^{-y}\right) \\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$
$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int M \, \mathrm{d}t$$
$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int -\mathrm{e}^{3}\mathrm{e}^{t} \, \mathrm{d}t$$
$$\phi = -\mathrm{e}^{t+3} + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \mathrm{e}^{-y}$. Therefore equation (4) becomes

$$\mathrm{e}^{-y} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = \mathrm{e}^{-y}$$

Integrating the above w.r.t y gives

$$\int f'(y) \, \mathrm{d}y = \int (\mathrm{e}^{-y}) \, \mathrm{d}y$$
$$f(y) = -\mathrm{e}^{-y} + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\mathrm{e}^{t+3} - \mathrm{e}^{-y} + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -e^{t+3} - e^{-y}$$

The solution becomes

$$y = -\ln\left(-e^{t+3} - c_1\right)$$

Summary

The solution(s) found are the following

$$y = -\ln\left(-e^{t+3} - c_1\right) \tag{1}$$

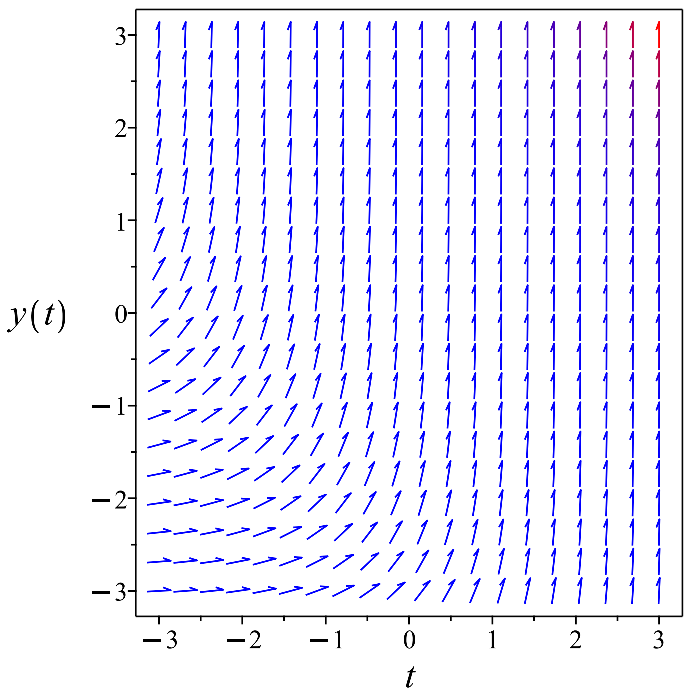


Figure 74: Slope field plot

Verification of solutions

$$y = -\ln\left(-e^{t+3} - c_1\right)$$

Verified OK.

3.4.5 Maple step by step solution

Let's solve

$y' - \mathrm{e}^{3+t+y} = 0$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{\mathrm{e}^y} = \mathrm{e}^3 \mathrm{e}^t$

- Integrate both sides with respect to t

  $\int \frac{y'}{\mathrm{e}^y} dt = \int \mathrm{e}^3 \mathrm{e}^t dt + c_1$

- Evaluate integral

  $-\frac{1}{\mathrm{e}^y} = \mathrm{e}^{t+3} + c_1$

- Solve for y

  $y = \ln\left(-\frac{1}{\mathrm{e}^{t+3}+c_1}\right)$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
<- separable successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 17

```
dsolve(diff(y(t),t) = exp(3+t+y(t)),y(t), singsol=all)
```

$$y(t) = -3 - \ln\left(-\mathrm{e}^t - c_1\right)$$

✓ Solution by Mathematica

Time used: 0.866 (sec). Leaf size: 20

```
DSolve[y'[t] == Exp[3+t+y[t]],y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to -\log\left(-e^{t+3} - c_1\right)$$

3.5 problem 5

Internal problem ID [1672]
Internal file name [`OUTPUT/1673_Sunday_June_05_2022_02_26_35_AM_75232179/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 5.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{\cos(y)\sin(t)\,y' - \cos(t)\sin(y) = 0}$$

3.5.1 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t,y) \\ &= f(t)g(y) \\ &= \frac{\cos(t)\tan(y)}{\sin(t)} \end{aligned}$$

Where $f(t) = \frac{\cos(t)}{\sin(t)}$ and $g(y) = \tan(y)$. Integrating both sides gives

$$\begin{aligned} \frac{1}{\tan(y)}\,dy &= \frac{\cos(t)}{\sin(t)}\,dt \\ \int \frac{1}{\tan(y)}\,dy &= \int \frac{\cos(t)}{\sin(t)}\,dt \\ \ln(\sin(y)) &= \ln(\sin(t)) + c_1 \end{aligned}$$

Raising both side to exponential gives

$$\sin(y) = e^{\ln(\sin(t))+c_1}$$

Which simplifies to

$$\sin(y) = c_2 \sin(t)$$

<u>Summary</u>
The solution(s) found are the following

$$y = \arcsin\left(c_2 e^{c_1} \sin(t)\right) \tag{1}$$

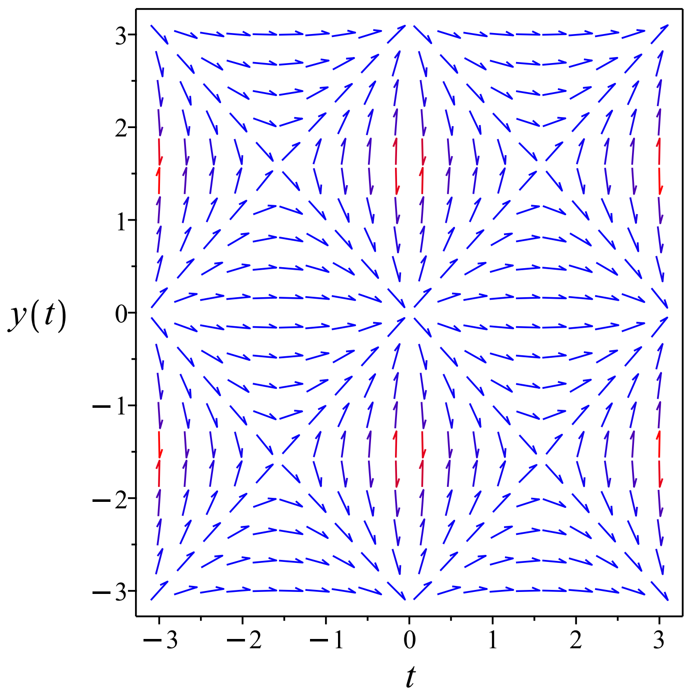


Figure 75: Slope field plot

<u>Verification of solutions</u>

$$y = \arcsin\left(c_2 e^{c_1} \sin(t)\right)$$

Verified OK.

3.5.2 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$
\begin{aligned}
y' &= \frac{\cos(t)\sin(y)}{\cos(y)\sin(t)} \\
y' &= \omega(t, y)
\end{aligned}
$$

The condition of Lie symmetry is the linearized PDE given by

$$
\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}
$$

The type of this ode is known. It is of type `separable`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 64: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$\begin{aligned}\xi(t, y) &= \frac{\sin(t)}{\cos(t)} \\ \eta(t, y) &= 0\end{aligned} \tag{A1}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\eta = 0$ then in this special case

$$R = y$$

S is found from

$$\begin{aligned}S &= \int \frac{1}{\xi} dt \\ &= \int \frac{1}{\frac{\sin(t)}{\cos(t)}} dt\end{aligned}$$

Which results in

$$S = \ln(\sin(t))$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = \frac{\cos(t)\sin(y)}{\cos(y)\sin(t)}$$

Evaluating all the partial derivatives gives

$$
\begin{aligned}
R_t &= 0 \\
R_y &= 1 \\
S_t &= \cot(t) \\
S_y &= 0
\end{aligned}
$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = \cot(y) \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = \cot(R)$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = \ln(\sin(R)) + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\ln(\sin(t)) = \ln(\sin(y)) + c_1$$

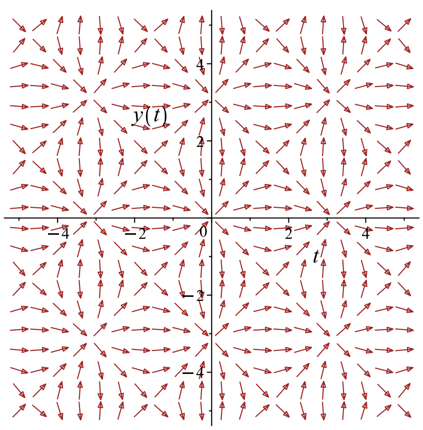
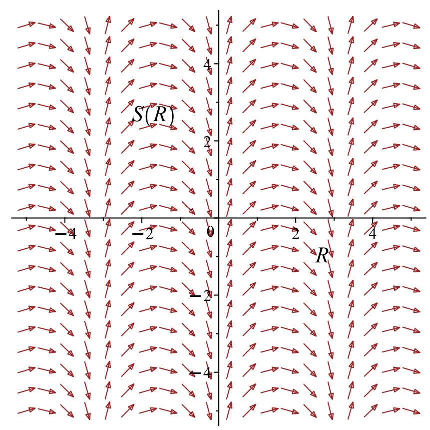
Which simplifies to

$$\ln(\sin(t)) = \ln(\sin(y)) + c_1$$

Which gives

$$y = \arcsin\left(\mathrm{e}^{-c_1} \sin(t)\right)$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = \frac{\cos(t)\sin(y)}{\cos(y)\sin(t)}$ 	$R = y$ $S = \ln(\sin(t))$	$\frac{dS}{dR} = \cot(R)$ 

Summary

The solution(s) found are the following

$$y = \arcsin\left(\mathrm{e}^{-c_1}\sin(t)\right) \tag{1}$$

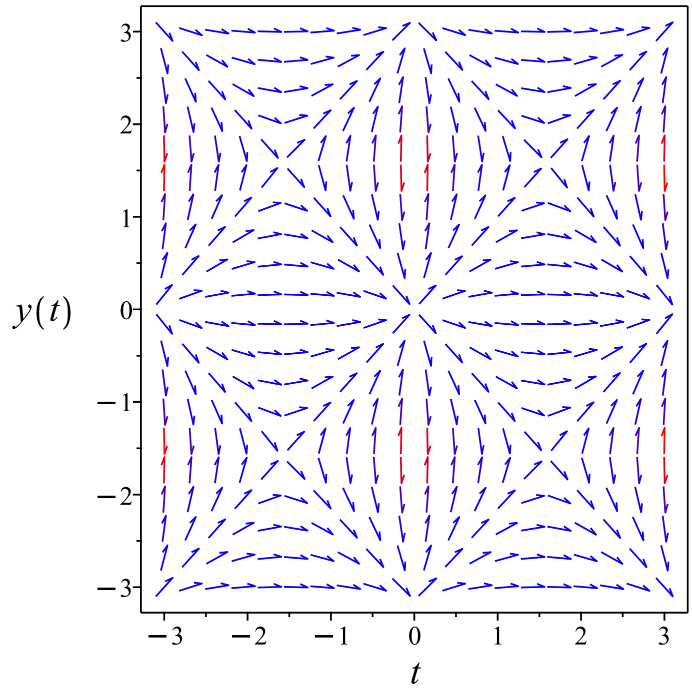


Figure 76: Slope field plot

Verification of solutions

$$y = \arcsin\left(e^{-c_1} \sin(t)\right)$$

Verified OK.

3.5.3 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y) \, \mathrm{d}t + N(t, y) \, \mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\left(\frac{\cos(y)}{\sin(y)}\right) \mathrm{d}y = \left(\frac{\cos(t)}{\sin(t)}\right) \mathrm{d}t$$
$$\left(-\frac{\cos(t)}{\sin(t)}\right) \mathrm{d}t + \left(\frac{\cos(y)}{\sin(y)}\right) \mathrm{d}y = 0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t, y) = -\frac{\cos(t)}{\sin(t)}$$
$$N(t, y) = \frac{\cos(y)}{\sin(y)}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned} \frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(-\frac{\cos(t)}{\sin(t)}\right) \\ &= 0 \end{aligned}$$

And

$$\frac{\partial N}{\partial t} = \frac{\partial}{\partial t}\left(\frac{\cos(y)}{\sin(y)}\right) \\ = 0$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is <u>exact</u> The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$

$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int M \, \mathrm{d}t$$

$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int -\frac{\cos(t)}{\sin(t)} \, \mathrm{d}t$$

$$\phi = -\ln(\sin(t)) + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \frac{\cos(y)}{\sin(y)}$. Therefore equation (4) becomes

$$\frac{\cos(y)}{\sin(y)} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = \frac{\cos(y)}{\sin(y)} \\ = \cot(y)$$

Integrating the above w.r.t y results in

$$\int f'(y)\,\mathrm{d}y = \int (\cot(y))\,\mathrm{d}y$$
$$f(y) = \ln(\sin(y)) + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\ln(\sin(t)) + \ln(\sin(y)) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\ln(\sin(t)) + \ln(\sin(y))$$

Summary

The solution(s) found are the following

$$-\ln(\sin(t)) + \ln(\sin(y)) = c_1 \tag{1}$$

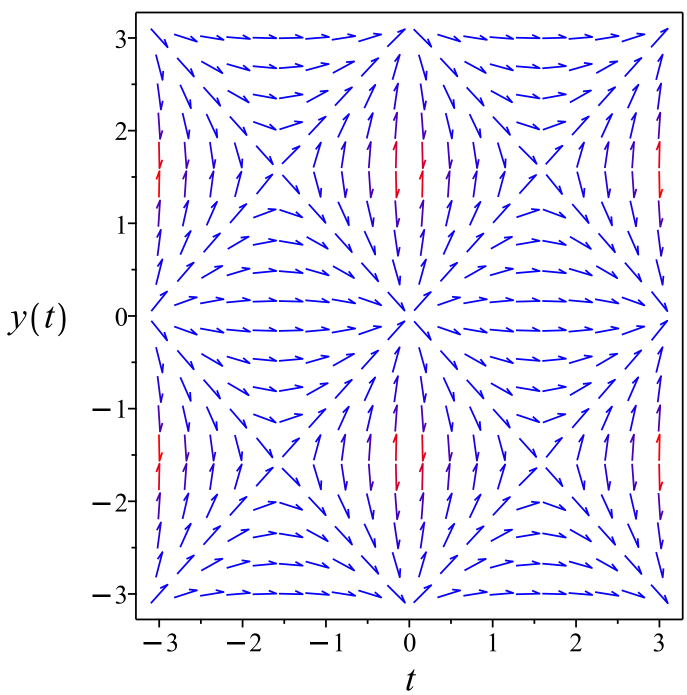


Figure 77: Slope field plot

Verification of solutions

$$-\ln(\sin(t)) + \ln(\sin(y)) = c_1$$

Verified OK.

3.5.4 Maple step by step solution

Let's solve

$\cos(y)\sin(t)\,y' - \cos(t)\sin(y) = 0$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'\cos(y)}{\sin(y)} = \frac{\cos(t)}{\sin(t)}$

- Integrate both sides with respect to t

  $\int \frac{y'\cos(y)}{\sin(y)}dt = \int \frac{\cos(t)}{\sin(t)}dt + c_1$

- Evaluate integral

  $\ln(\sin(y)) = \ln(\sin(t)) + c_1$

- Solve for y

  $y = \arcsin(\mathrm{e}^{c_1}\sin(t))$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
<- separable successful`
```

✓ Solution by Maple

Time used: 0.109 (sec). Leaf size: 9

```
dsolve(cos(y(t))*sin(t)*diff(y(t),t) = cos(t)*sin(y(t)),y(t), singsol=all)
```

$$y(t) = \arcsin(c_1 \sin(t))$$

✓ Solution by Mathematica

Time used: 3.204 (sec). Leaf size: 19

```
DSolve[Cos[y[t]]*Sin[t]*y'[t] == Cos[t]*Sin[y[t]],y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \arcsin\left(\frac{1}{2}c_1 \sin(t)\right)$$
$$y(t) \to 0$$

3.6 problem 6

Internal problem ID [1673]
Internal file name [`OUTPUT/1674_Sunday_June_05_2022_02_26_37_AM_23996369/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 6.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "bernoulli", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{t^2(1+y^2)+2y'y=0}$$

With initial conditions

$$[y(0)=1]$$

3.6.1 Existence and uniqueness analysis

This is non linear first order ODE. In canonical form it is written as

$$\begin{aligned}y' &= f(t,y)\\ &= -\frac{t^2(y^2+1)}{2y}\end{aligned}$$

The t domain of $f(t,y)$ when $y=1$ is

$$\{-\infty<t<\infty\}$$

And the point $t_0 = 0$ is inside this domain. The y domain of $f(t, y)$ when $t = 0$ is

$$\{-\infty < y < \infty\}$$

And the point $y_0 = 1$ is inside this domain. Now we will look at the continuity of

$$\begin{aligned}\frac{\partial f}{\partial y} &= \frac{\partial}{\partial y}\left(-\frac{t^2(y^2+1)}{2y}\right) \\ &= -t^2 + \frac{t^2(y^2+1)}{2y^2}\end{aligned}$$

The t domain of $\frac{\partial f}{\partial y}$ when $y = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The y domain of $\frac{\partial f}{\partial y}$ when $t = 0$ is

$$\{-\infty < y < \infty\}$$

And the point $y_0 = 1$ is inside this domain. Therefore solution exists and is unique.

3.6.2 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned}y' &= F(t, y) \\ &= f(t)g(y) \\ &= -\frac{t^2(y^2+1)}{2y}\end{aligned}$$

Where $f(t) = -\frac{t^2}{2}$ and $g(y) = \frac{y^2+1}{y}$. Integrating both sides gives

$$\frac{1}{\frac{y^2+1}{y}}\, dy = -\frac{t^2}{2}\, dt$$

$$\int \frac{1}{\frac{y^2+1}{y}}\, dy = \int -\frac{t^2}{2}\, dt$$

$$\frac{\ln(y^2+1)}{2} = -\frac{t^3}{6} + c_1$$

Raising both side to exponential gives

$$\sqrt{y^2+1} = \mathrm{e}^{-\frac{t^3}{6}+c_1}$$

Which simplifies to

$$\sqrt{y^2+1} = c_2\mathrm{e}^{-\frac{t^3}{6}}$$

The solution is

$$\sqrt{1+y^2} = c_2\mathrm{e}^{-\frac{t^3}{6}+c_1}$$

Initial conditions are used to solve for c_1. Substituting $t=0$ and $y=1$ in the above solution gives an equation to solve for the constant of integration.

$$\sqrt{2} = c_2\mathrm{e}^{c_1}$$

$$c_1 = \frac{\ln\left(\frac{2}{c_2^2}\right)}{2}$$

Substituting c_1 found above in the general solution gives

$$\sqrt{y^2+1} = c_2\mathrm{e}^{-\frac{t^3}{6}}\sqrt{2}\,\sqrt{\frac{1}{c_2^2}}$$

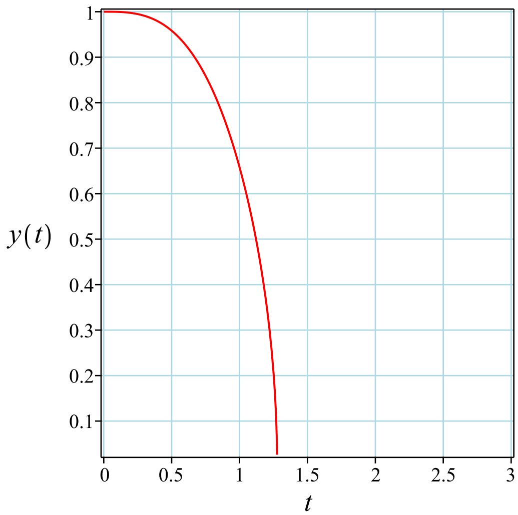
Solving for y from the above gives

$$y = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}}-1}$$

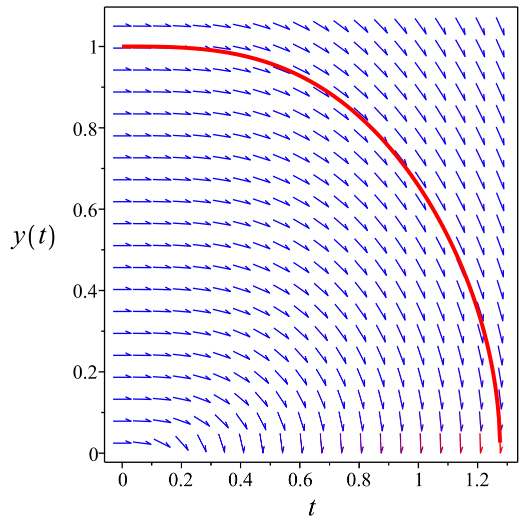
Summary

The solution(s) found are the following

$$y = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}}-1} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}} - 1}$$

Verified OK. `{positive}`

3.6.3 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = -\frac{t^2(y^2+1)}{2y}$$
$$y' = \omega(t,y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is known. It is of type `separable`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 67: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= -\frac{2}{t^2} \\
\eta(t, y) &= 0
\end{aligned} \tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\eta = 0$ then in this special case

$$R = y$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\xi} dt \\ &= \int \frac{1}{-\frac{2}{t^2}} dt \end{aligned}$$

Which results in

$$S = -\frac{t^3}{6}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -\frac{t^2(y^2 + 1)}{2y}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 0 \\ R_y &= 1 \\ S_t &= -\frac{t^2}{2} \\ S_y &= 0 \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = \frac{y}{y^2 + 1} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = \frac{R}{R^2 + 1}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = \frac{\ln(R^2+1)}{2} + c_1 \tag{4}$$

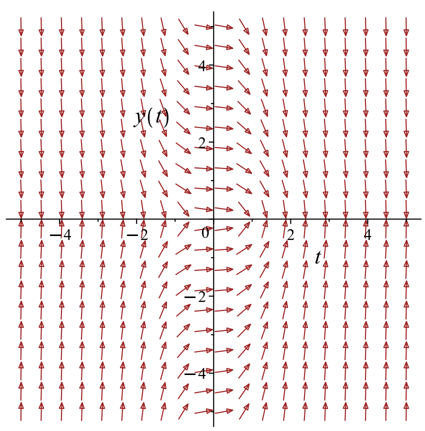
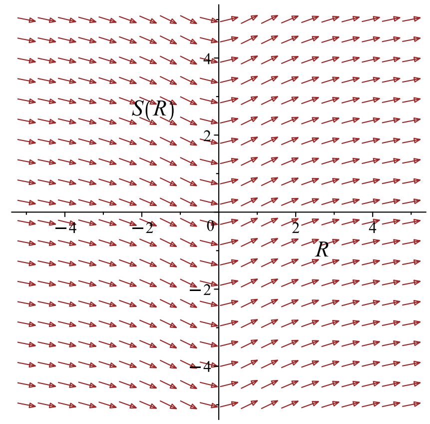
To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$-\frac{t^3}{6} = \frac{\ln(1+y^2)}{2} + c_1$$

Which simplifies to

$$-\frac{t^3}{6} = \frac{\ln(1+y^2)}{2} + c_1$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{t^2(y^2+1)}{2y}$ 	$R = y$ $S = -\frac{t^3}{6}$	$\frac{dS}{dR} = \frac{R}{R^2+1}$ 

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$0 = \frac{\ln(2)}{2} + c_1$$

$$c_1 = -\frac{\ln(2)}{2}$$

Substituting c_1 found above in the general solution gives

$$-\frac{t^3}{6} = \frac{\ln(y^2+1)}{2} - \frac{\ln(2)}{2}$$

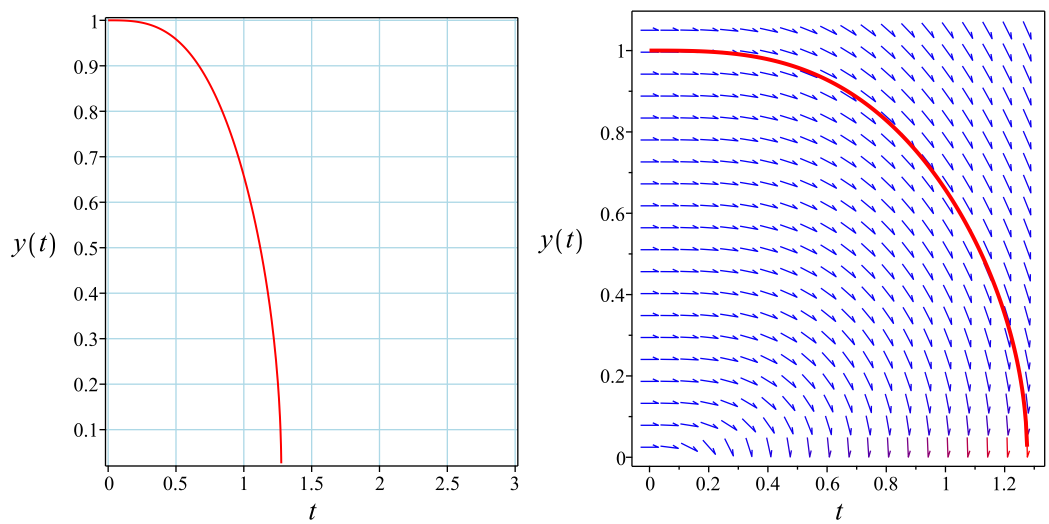
Solving for y from the above gives

$$y = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}} - 1}$$

Summary

The solution(s) found are the following

$$y = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}} - 1} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}} - 1}$$

Verified OK. `{positive}`

3.6.4 Solving as bernoulli ode

In canonical form, the ODE is

$$
\begin{aligned}
y' &= F(t,y) \\
&= -\frac{t^2(y^2+1)}{2y}
\end{aligned}
$$

This is a Bernoulli ODE.

$$
y' = -\frac{t^2}{2}y - \frac{t^2}{2}\frac{1}{y} \tag{1}
$$

The standard Bernoulli ODE has the form

$$
y' = f_0(t)y + f_1(t)y^n \tag{2}
$$

The first step is to divide the above equation by y^n which gives

$$
\frac{y'}{y^n} = f_0(t)y^{1-n} + f_1(t) \tag{3}
$$

The next step is use the substitution $w = y^{1-n}$ in equation (3) which generates a new ODE in $w(t)$ which will be linear and can be easily solved using an integrating factor. Backsubstitution then gives the solution $y(t)$ which is what we want.

This method is now applied to the ODE at hand. Comparing the ODE (1) With (2) Shows that

$$
\begin{aligned}
f_0(t) &= -\frac{t^2}{2} \\
f_1(t) &= -\frac{t^2}{2} \\
n &= -1
\end{aligned}
$$

Dividing both sides of ODE (1) by $y^n = \frac{1}{y}$ gives

$$
y'y = -\frac{t^2y^2}{2} - \frac{t^2}{2} \tag{4}
$$

Let

$$
\begin{aligned}
w &= y^{1-n} \\
&= y^2
\end{aligned} \tag{5}
$$

Taking derivative of equation (5) w.r.t t gives

$$
w' = 2yy' \tag{6}
$$

Substituting equations (5) and (6) into equation (4) gives

$$\begin{aligned} \frac{w'(t)}{2} &= -\frac{t^2 w(t)}{2} - \frac{t^2}{2} \\ w' &= -t^2 w - t^2 \end{aligned} \tag{7}$$

The above now is a linear ODE in $w(t)$ which is now solved.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$w'(t) + p(t)w(t) = q(t)$$

Where here

$$\begin{aligned} p(t) &= t^2 \\ q(t) &= -t^2 \end{aligned}$$

Hence the ode is

$$w'(t) + t^2 w(t) = -t^2$$

The integrating factor μ is

$$\begin{aligned} \mu &= e^{\int t^2 dt} \\ &= e^{\frac{t^3}{3}} \end{aligned}$$

The ode becomes

$$\begin{aligned} \frac{d}{dt}(\mu w) &= (\mu)\left(-t^2\right) \\ \frac{d}{dt}\left(e^{\frac{t^3}{3}} w\right) &= \left(e^{\frac{t^3}{3}}\right)\left(-t^2\right) \\ d\left(e^{\frac{t^3}{3}} w\right) &= \left(-t^2 e^{\frac{t^3}{3}}\right) dt \end{aligned}$$

Integrating gives

$$\begin{aligned} e^{\frac{t^3}{3}} w &= \int -t^2 e^{\frac{t^3}{3}} dt \\ e^{\frac{t^3}{3}} w &= -e^{\frac{t^3}{3}} + c_1 \end{aligned}$$

Dividing both sides by the integrating factor $\mu = e^{\frac{t^3}{3}}$ results in

$$w(t) = -e^{-\frac{t^3}{3}} e^{\frac{t^3}{3}} + c_1 e^{-\frac{t^3}{3}}$$

which simplifies to

$$w(t) = -1 + c_1 \mathrm{e}^{-\frac{t^3}{3}}$$

Replacing w in the above by y^2 using equation (5) gives the final solution.

$$y^2 = -1 + c_1 \mathrm{e}^{-\frac{t^3}{3}}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = c_1 - 1$$

$$c_1 = 2$$

Substituting c_1 found above in the general solution gives

$$y^2 = 2\,\mathrm{e}^{-\frac{t^3}{3}} - 1$$

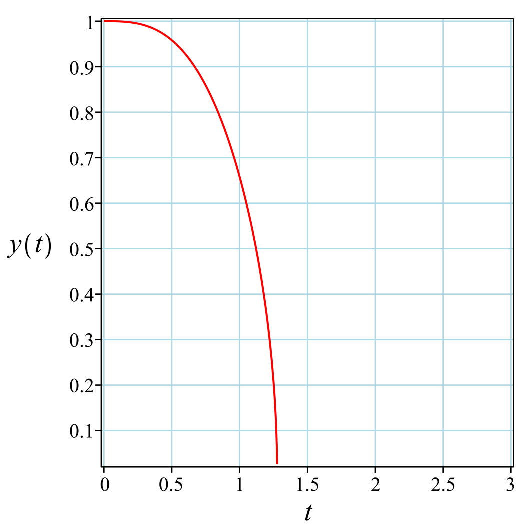
Solving for y from the above gives

$$y = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}} - 1}$$

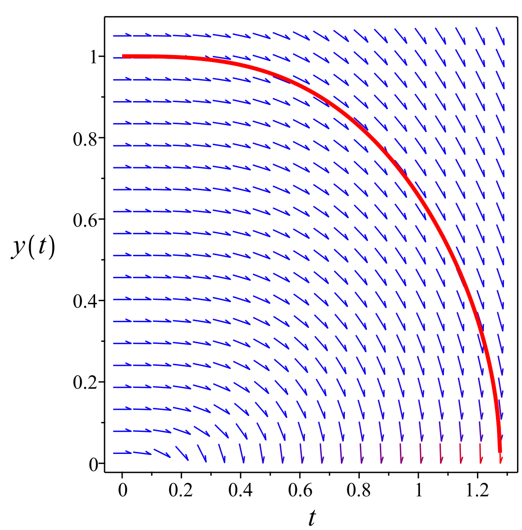
Summary

The solution(s) found are the following

$$y = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}} - 1} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}} - 1}$$

Verified OK. {positive}

3.6.5 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\,\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial\phi}{\partial x} + \frac{\partial\phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial\phi}{\partial x} = M$$
$$\frac{\partial\phi}{\partial y} = N$$

But since $\frac{\partial^2\phi}{\partial x\partial y} = \frac{\partial^2\phi}{\partial y\partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2\phi}{\partial x\partial y} = \frac{\partial^2\phi}{\partial y\partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\left(-\frac{2y}{y^2+1}\right)\mathrm{d}y = \left(t^2\right)\mathrm{d}t$$

$$\left(-t^2\right)\mathrm{d}t + \left(-\frac{2y}{y^2+1}\right)\mathrm{d}y = 0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t,y) = -t^2$$
$$N(t,y) = -\frac{2y}{y^2+1}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\frac{\partial M}{\partial y} = \frac{\partial}{\partial y}\left(-t^2\right) = 0$$

And

$$\frac{\partial N}{\partial t} = \frac{\partial}{\partial t}\left(-\frac{2y}{y^2+1}\right) = 0$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is <u>exact</u> The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$

$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t = \int M\,\mathrm{d}t$$

$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t = \int -t^2\,\mathrm{d}t$$

$$\phi = -\frac{t^3}{3} + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = -\frac{2y}{y^2+1}$. Therefore equation (4) becomes

$$-\frac{2y}{y^2+1} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = -\frac{2y}{y^2+1}$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y = \int \left(-\frac{2y}{y^2+1}\right) \mathrm{d}y$$
$$f(y) = -\ln\left(y^2+1\right) + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{t^3}{3} - \ln\left(y^2+1\right) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{t^3}{3} - \ln\left(y^2+1\right)$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$-\ln(2) = c_1$$

$$c_1 = -\ln(2)$$

Substituting c_1 found above in the general solution gives

$$-\frac{t^3}{3} - \ln\left(y^2+1\right) = -\ln\left(2\right)$$

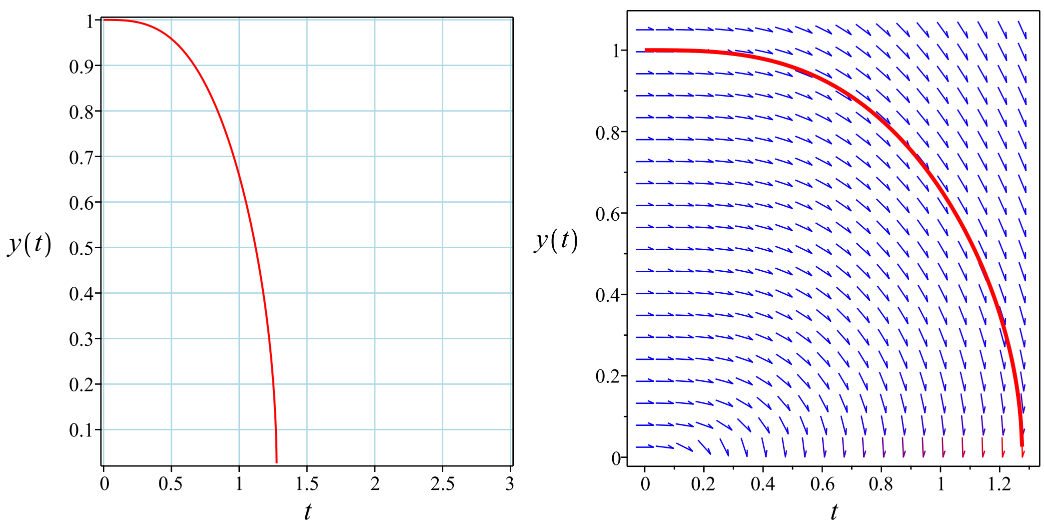
Solving for y from the above gives

$$y = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}}-1}$$

Summary

The solution(s) found are the following

$$y = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}}-1} \tag{1}$$



(a) Solution plot (b) Slope field plot

Verification of solutions

$$y = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}}-1}$$

Verified OK. `{positive}`

3.6.6 Maple step by step solution

Let's solve

$[t^2(1+y^2)+2y'y=0, y(0)=1]$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'y}{1+y^2}=-\frac{t^2}{2}$

- Integrate both sides with respect to t

  $\int \frac{y'y}{1+y^2}dt=\int -\frac{t^2}{2}dt+c_1$

- Evaluate integral

  $\frac{\ln(1+y^2)}{2}=-\frac{t^3}{6}+c_1$

- Solve for y

  $\left\{y=\sqrt{-1+\mathrm{e}^{-\frac{t^3}{3}+2c_1}}, y=-\sqrt{-1+\mathrm{e}^{-\frac{t^3}{3}+2c_1}}\right\}$

- Use initial condition $y(0)=1$

  $1=\sqrt{\mathrm{e}^{2c_1}-1}$

- Solve for c_1

  $c_1=\frac{\ln(2)}{2}$

- Substitute $c_1=\frac{\ln(2)}{2}$ into general solution and simplify

  $y=\sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}}-1}$

- Use initial condition $y(0)=1$

  $1=-\sqrt{\mathrm{e}^{2c_1}-1}$

- Solution does not satisfy initial condition
- Solution to the IVP

  $y=\sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}}-1}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
<- Bernoulli successful`
```

✓ Solution by Maple

Time used: 0.078 (sec). Leaf size: 16

```
dsolve([t^2*(1+y(t)^2)+2*y(t)*diff(y(t),t) = 0,y(0) = 1],y(t), singsol=all)
```

$$y(t) = \sqrt{2\,\mathrm{e}^{-\frac{t^3}{3}} - 1}$$

✓ Solution by Mathematica

Time used: 5.32 (sec). Leaf size: 43

```
DSolve[{t^2*(1+y[t]^2)+2*y[t]*y'[t] == 0,y[0]==1},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \sqrt{2e^{-\frac{t^3}{3}} - 1}$$
$$y(t) \to \sqrt{2e^{-\frac{t^3}{3}} - 1}$$

3.7 problem 7

Internal problem ID [1674]
Internal file name [`OUTPUT/1675_Sunday_June_05_2022_02_26_39_AM_12334417/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 7.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

```
[_separable]
```

$$\boxed{y' - \frac{2t}{y + yt^2} = 0}$$

With initial conditions

$$[y(2) = 3]$$

3.7.1 Existence and uniqueness analysis

This is non linear first order ODE. In canonical form it is written as

$$\begin{aligned} y' &= f(t, y) \\ &= \frac{2t}{y\,(t^2 + 1)} \end{aligned}$$

The t domain of $f(t, y)$ when $y = 3$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 2$ is inside this domain. The y domain of $f(t, y)$ when $t = 2$ is

$$\{y < 0 \vee 0 < y\}$$

And the point $y_0 = 3$ is inside this domain. Now we will look at the continuity of

$$\begin{aligned}\frac{\partial f}{\partial y} &= \frac{\partial}{\partial y}\left(\frac{2t}{y\,(t^2+1)}\right)\\ &= -\frac{2t}{y^2\,(t^2+1)}\end{aligned}$$

The t domain of $\frac{\partial f}{\partial y}$ when $y = 3$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 2$ is inside this domain. The y domain of $\frac{\partial f}{\partial y}$ when $t = 2$ is

$$\{y < 0 \vee 0 < y\}$$

And the point $y_0 = 3$ is inside this domain. Therefore solution exists and is unique.

3.7.2 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned}y' &= F(t, y)\\ &= f(t)g(y)\\ &= \frac{2t}{y\,(t^2+1)}\end{aligned}$$

Where $f(t) = \frac{2t}{t^2+1}$ and $g(y) = \frac{1}{y}$. Integrating both sides gives

$$\frac{1}{\frac{1}{y}}\,dy = \frac{2t}{t^2+1}\,dt$$

$$\int \frac{1}{\frac{1}{y}}\,dy = \int \frac{2t}{t^2+1}\,dt$$

$$\frac{y^2}{2} = \ln\left(t^2+1\right) + c_1$$

Which results in

$$y = \sqrt{2\ln(t^2+1)+2c_1}$$

$$y = -\sqrt{2\ln(t^2+1)+2c_1}$$

Initial conditions are used to solve for c_1. Substituting $t = 2$ and $y = 3$ in the above solution gives an equation to solve for the constant of integration.

$$3 = -\sqrt{2\ln(5)+2c_1}$$

Warning: Unable to solve for constant of integration. Initial conditions are used to solve for c_1. Substituting $t = 2$ and $y = 3$ in the above solution gives an equation to solve for the constant of integration.

$$3 = \sqrt{2\ln(5)+2c_1}$$

$$c_1 = -\ln(5)+\frac{9}{2}$$

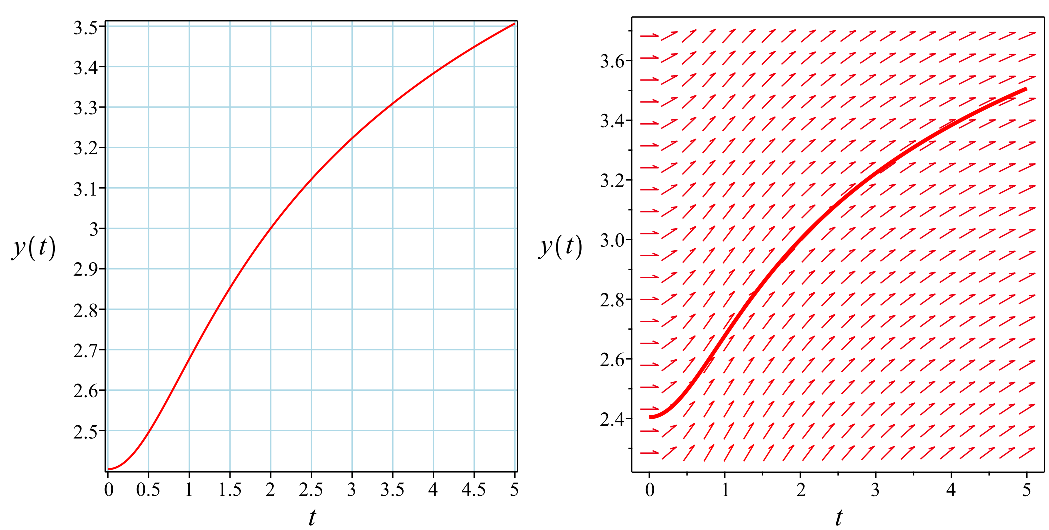
Substituting c_1 found above in the general solution gives

$$y = \sqrt{2\ln(t^2+1)-2\ln(5)+9}$$

<u>Summary</u>

The solution(s) found are the following

$$y = \sqrt{2\ln(t^2+1)-2\ln(5)+9} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \sqrt{2\ln\left(t^2+1\right) - 2\ln\left(5\right) + 9}$$

Verified OK.

3.7.3 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = \frac{2t}{y\left(t^2+1\right)}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `separable`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 70: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= \frac{t^2 + 1}{2t} \\
\eta(t, y) &= 0 \qquad \text{(A1)}
\end{aligned}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \qquad (1)
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\eta = 0$ then in this special case

$$R = y$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\xi} dt \\ &= \int \frac{1}{\frac{t^2+1}{2t}} dt \end{aligned}$$

Which results in

$$S = \ln\left(t^2 + 1\right)$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = \frac{2t}{y\left(t^2 + 1\right)}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 0 \\ R_y &= 1 \\ S_t &= \frac{2t}{t^2 + 1} \\ S_y &= 0 \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = y \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = R$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = \frac{R^2}{2} + c_1 \tag{4}$$

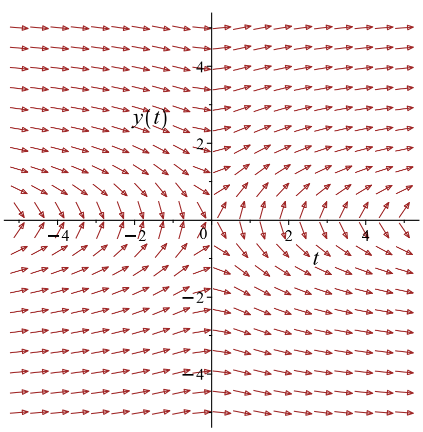
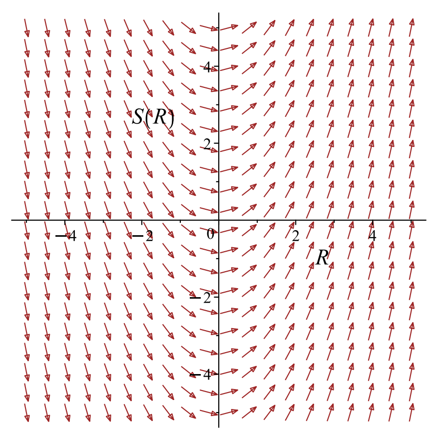
To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\ln\left(t^2+1\right) = \frac{y^2}{2} + c_1$$

Which simplifies to

$$\ln\left(t^2+1\right) = \frac{y^2}{2} + c_1$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = \frac{2t}{y(t^2+1)}$ 	$R = y$ $S = \ln\left(t^2+1\right)$	$\frac{dS}{dR} = R$ 

Initial conditions are used to solve for c_1. Substituting $t = 2$ and $y = 3$ in the above solution gives an equation to solve for the constant of integration.

$$\ln(5) = \frac{9}{2} + c_1$$

$$c_1 = \ln(5) - \frac{9}{2}$$

Substituting c_1 found above in the general solution gives

$$\ln\left(t^2+1\right) = \frac{y^2}{2} + \ln(5) - \frac{9}{2}$$

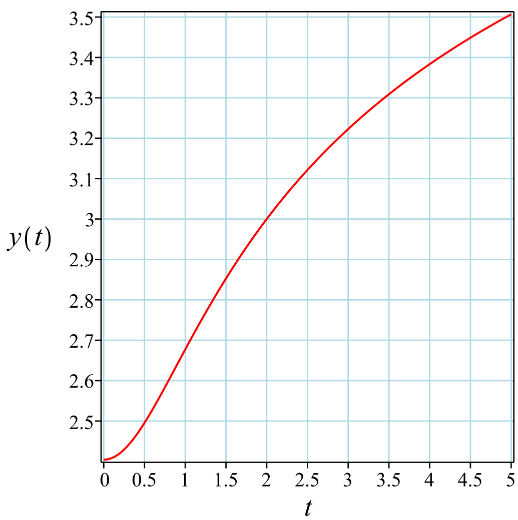
Solving for y from the above gives

$$y = \sqrt{2\ln(t^2+1) - 2\ln(5) + 9}$$

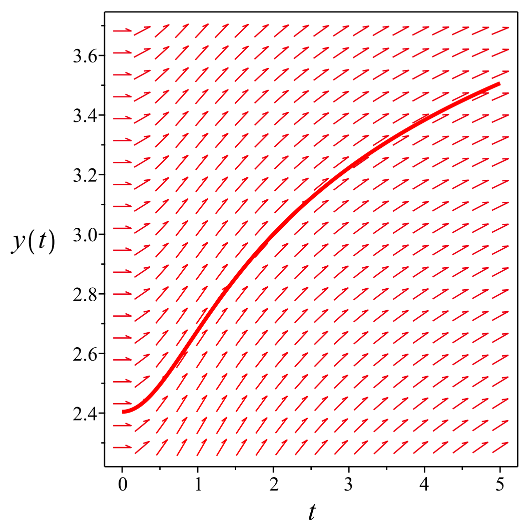
Summary

The solution(s) found are the following

$$y = \sqrt{2\ln(t^2+1) - 2\ln(5) + 9} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \sqrt{2\ln(t^2+1) - 2\ln(5) + 9}$$

Verified OK.

3.7.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y)+N(x,y)\frac{dy}{dx}=0 \tag{A}$$

We assume there exists a function $\phi(x,y)=c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y)=0$$

Hence

$$\frac{\partial\phi}{\partial x}+\frac{\partial\phi}{\partial y}\frac{dy}{dx}=0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial\phi}{\partial x}&=M\\ \frac{\partial\phi}{\partial y}&=N\end{aligned}$$

But since $\frac{\partial^2\phi}{\partial x\partial y}=\frac{\partial^2\phi}{\partial y\partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2\phi}{\partial x\partial y}=\frac{\partial^2\phi}{\partial y\partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t+N(t,y)\,\mathrm{d}y=0 \tag{1A}$$

Therefore

$$\left(\frac{y}{2}\right)\mathrm{d}y=\left(\frac{t}{t^2+1}\right)\mathrm{d}t$$

$$\left(-\frac{t}{t^2+1}\right)\mathrm{d}t+\left(\frac{y}{2}\right)\mathrm{d}y=0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t,y) &= -\frac{t}{t^2+1}\\ N(t,y) &= \frac{y}{2}\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(-\frac{t}{t^2+1}\right)\\ &= 0\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(\frac{y}{2}\right)\\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is <u>exact</u> The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$
$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\begin{aligned}\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int M\,\mathrm{d}t\\ \int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int -\frac{t}{t^2+1}\,\mathrm{d}t\\ \phi &= -\frac{\ln(t^2+1)}{2} + f(y) \qquad (3)\end{aligned}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial\phi}{\partial y} = \frac{y}{2}$. Therefore equation (4) becomes

$$\frac{y}{2} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = \frac{y}{2}$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y = \int \left(\frac{y}{2}\right) \mathrm{d}y$$

$$f(y) = \frac{y^2}{4} + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{\ln(t^2+1)}{2} + \frac{y^2}{4} + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{\ln(t^2+1)}{2} + \frac{y^2}{4}$$

Initial conditions are used to solve for c_1. Substituting $t = 2$ and $y = 3$ in the above solution gives an equation to solve for the constant of integration.

$$-\frac{\ln(5)}{2} + \frac{9}{4} = c_1$$

$$c_1 = -\frac{\ln(5)}{2} + \frac{9}{4}$$

Substituting c_1 found above in the general solution gives

$$-\frac{\ln(t^2+1)}{2} + \frac{y^2}{4} = -\frac{\ln(5)}{2} + \frac{9}{4}$$

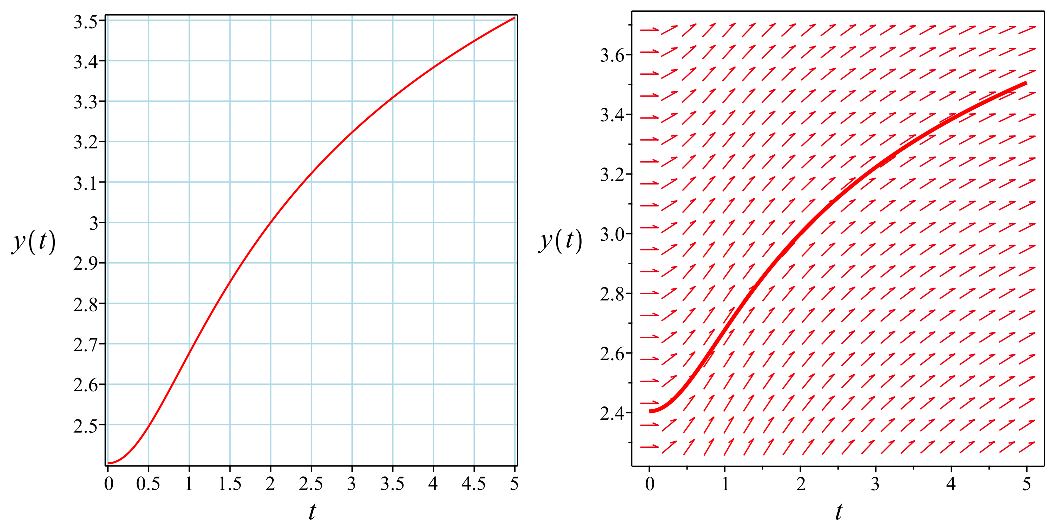
Solving for y from the above gives

$$y = \sqrt{2\ln(t^2+1) - 2\ln(5) + 9}$$

Summary

The solution(s) found are the following

$$y = \sqrt{2\ln(t^2+1) - 2\ln(5) + 9} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \sqrt{2\ln(t^2+1) - 2\ln(5) + 9}$$

Verified OK.

3.7.5 Maple step by step solution

Let's solve

$\left[y' - \frac{2t}{y+yt^2} = 0, y(2) = 3\right]$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

$y'y = \frac{2t}{t^2+1}$

- Integrate both sides with respect to t

$\int y'y dt = \int \frac{2t}{t^2+1} dt + c_1$

- Evaluate integral

$\frac{y^2}{2} = \ln(t^2+1) + c_1$

- Solve for y

$\left\{y = \sqrt{2\ln(t^2+1) + 2c_1}, y = -\sqrt{2\ln(t^2+1) + 2c_1}\right\}$

- Use initial condition $y(2) = 3$

$3 = \sqrt{2\ln(5) + 2c_1}$

- Solve for c_1

$c_1 = -\ln(5) + \frac{9}{2}$

- Substitute $c_1 = -\ln(5) + \frac{9}{2}$ into general solution and simplify

$y = \sqrt{2\ln(t^2+1) - 2\ln(5) + 9}$

- Use initial condition $y(2) = 3$

$3 = -\sqrt{2\ln(5) + 2c_1}$

- Solution does not satisfy initial condition
- Solution to the IVP

$y = \sqrt{2\ln(t^2+1) - 2\ln(5) + 9}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
<- Bernoulli successful`
```

✓ Solution by Maple

Time used: 0.078 (sec). Leaf size: 20

```
dsolve([diff(y(t),t) = 2*t/(y(t)+t^2*y(t)),y(2) = 3],y(t), singsol=all)
```

$$y(t) = \sqrt{9 - 2\ln(5) + 2\ln(t^2 + 1)}$$

✓ Solution by Mathematica

Time used: 0.098 (sec). Leaf size: 23

```
DSolve[{y'[t] == 2*t/(y[t]+t^2*y[t]),y[2]==3},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \sqrt{2\log(t^2 + 1) + 9 - 2\log(5)}$$

3.8 problem 8

Internal problem ID [1675]
Internal file name [`OUTPUT/1676_Sunday_June_05_2022_02_26_41_AM_13583326/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 8.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{\sqrt{t^2+1}\, y' - \frac{t y^3}{\sqrt{t^2+1}} = 0}$$

With initial conditions

$$[y(0) = 1]$$

3.8.1 Existence and uniqueness analysis

This is non linear first order ODE. In canonical form it is written as

$$\begin{aligned} y' &= f(t,y) \\ &= \frac{t\, y^3}{t^2+1} \end{aligned}$$

The t domain of $f(t,y)$ when $y = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The y domain of $f(t, y)$ when $t = 0$ is

$$\{-\infty < y < \infty\}$$

And the point $y_0 = 1$ is inside this domain. Now we will look at the continuity of

$$\begin{aligned}\frac{\partial f}{\partial y} &= \frac{\partial}{\partial y}\left(\frac{t\,y^3}{t^2+1}\right)\\ &= \frac{3t\,y^2}{t^2+1}\end{aligned}$$

The t domain of $\frac{\partial f}{\partial y}$ when $y = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The y domain of $\frac{\partial f}{\partial y}$ when $t = 0$ is

$$\{-\infty < y < \infty\}$$

And the point $y_0 = 1$ is inside this domain. Therefore solution exists and is unique.

3.8.2 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned}y' &= F(t, y)\\ &= f(t)g(y)\\ &= \frac{t\,y^3}{t^2+1}\end{aligned}$$

Where $f(t) = \frac{t}{t^2+1}$ and $g(y) = y^3$. Integrating both sides gives

$$\begin{aligned}\frac{1}{y^3}\,dy &= \frac{t}{t^2+1}\,dt\\ \int \frac{1}{y^3}\,dy &= \int \frac{t}{t^2+1}\,dt\\ -\frac{1}{2y^2} &= \frac{\ln(t^2+1)}{2} + c_1\end{aligned}$$

Which results in

$$y = -\frac{1}{\sqrt{-2c_1 - \ln(t^2+1)}}$$

$$y = \frac{1}{\sqrt{-2c_1 - \ln(t^2+1)}}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = \frac{1}{\sqrt{-2c_1}}$$

$$c_1 = -\frac{1}{2}$$

Substituting c_1 found above in the general solution gives

$$y = \frac{1}{\sqrt{1 - \ln(t^2+1)}}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

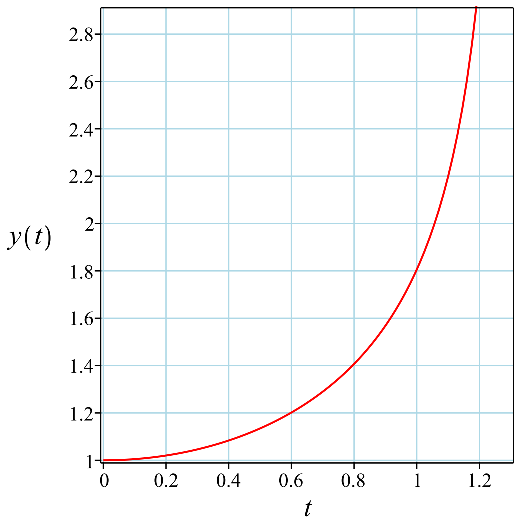
$$1 = -\frac{1}{\sqrt{-2c_1}}$$

Warning: Unable to solve for c_1. No particular solution can be found using given initial conditions for this solution. removing this solution as not valid.

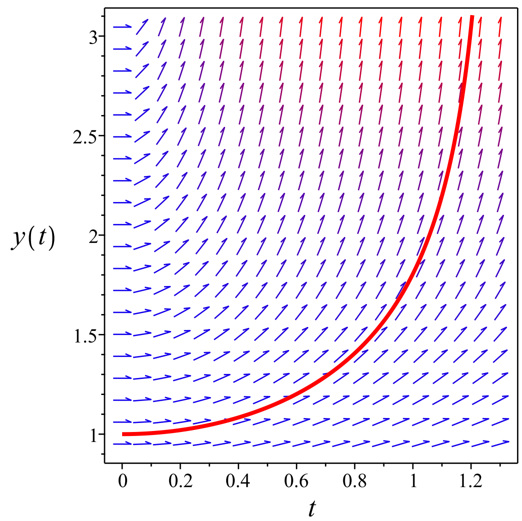
Summary

The solution(s) found are the following

$$y = \frac{}{\sqrt{1 -}}$$



(a) Solution plot



(b) Slope field plot

<u>Verification of solutions</u>

$$y = \frac{1}{\sqrt{1 - \ln(t^2 + 1)}}$$

Verified OK.

3.8.3 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = \frac{t\,y^3}{t^2 + 1}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `separable`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 73: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx-h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx-h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x-a_2b_1x-b_1c_2+b_2c_1}{a_1b_2-a_2b_1}$	$\frac{a_1b_2y-a_2b_1y-a_1c_2-a_2c_1}{a_1b_2-a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= \frac{t^2 + 1}{t} \\
\eta(t, y) &= 0
\end{aligned} \tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\eta = 0$ then in this special case

$$R = y$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\xi} dt \\ &= \int \frac{1}{\frac{t^2+1}{t}} dt \end{aligned}$$

Which results in

$$S = \frac{\ln(t^2+1)}{2}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y) S_y}{R_t + \omega(t,y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = \frac{t\,y^3}{t^2+1}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 0 \\ R_y &= 1 \\ S_t &= \frac{t}{t^2+1} \\ S_y &= 0 \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = \frac{1}{y^3} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = \frac{1}{R^3}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = -\frac{1}{2R^2} + c_1 \tag{4}$$

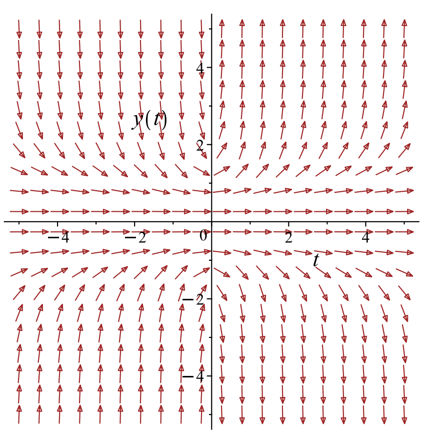
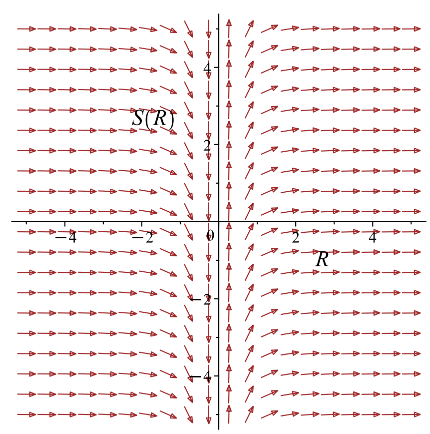
To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\frac{\ln(t^2+1)}{2} = -\frac{1}{2y^2} + c_1$$

Which simplifies to

$$\frac{\ln(t^2+1)}{2} = -\frac{1}{2y^2} + c_1$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = \frac{t\,y^3}{t^2+1}$ 	$R = y$ $S = \frac{\ln(t^2+1)}{2}$	$\frac{dS}{dR} = \frac{1}{R^3}$ 

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$0 = -\frac{1}{2} + c_1$$

$$c_1 = \frac{1}{2}$$

Substituting c_1 found above in the general solution gives

$$\frac{\ln(t^2+1)}{2} = \frac{y^2-1}{2y^2}$$

The above simplifies to

$$\ln(t^2+1)\,y^2 - y^2 + 1 = 0$$

Summary

The solution(s) found are the following

$$\ln(t^2+1)\,y^2 - y^2 + 1 = 0 \tag{1}$$

Verification of solutions

$$\ln(t^2+1)\,y^2 - y^2 + 1 = 0$$

Verified OK.

3.8.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial\phi}{\partial x} + \frac{\partial\phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial\phi}{\partial x} = M$$
$$\frac{\partial\phi}{\partial y} = N$$

But since $\frac{\partial^2\phi}{\partial x\partial y}=\frac{\partial^2\phi}{\partial y\partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2\phi}{\partial x\partial y}=\frac{\partial^2\phi}{\partial y\partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t+N(t,y)\,\mathrm{d}y=0 \tag{1A}$$

Therefore

$$\left(\frac{1}{y^3}\right)\mathrm{d}y=\left(\frac{t}{t^2+1}\right)\mathrm{d}t$$

$$\left(-\frac{t}{t^2+1}\right)\mathrm{d}t+\left(\frac{1}{y^3}\right)\mathrm{d}y=0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t,y)&=-\frac{t}{t^2+1}\\N(t,y)&=\frac{1}{y^3}\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y}&=\frac{\partial}{\partial y}\left(-\frac{t}{t^2+1}\right)\\&=0\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t}&=\frac{\partial}{\partial t}\left(\frac{1}{y^3}\right)\\&=0\end{aligned}$$

Since $\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$
$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t = \int M\,\mathrm{d}t$$
$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t = \int -\frac{t}{t^2+1}\,\mathrm{d}t$$
$$\phi = -\frac{\ln(t^2+1)}{2} + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y}=\frac{1}{y^3}$. Therefore equation (4) becomes

$$\frac{1}{y^3} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = \frac{1}{y^3}$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y = \int \left(\frac{1}{y^3}\right)\mathrm{d}y$$
$$f(y) = -\frac{1}{2y^2} + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{\ln(t^2+1)}{2} - \frac{1}{2y^2} + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{\ln(t^2+1)}{2} - \frac{1}{2y^2}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$-\frac{1}{2} = c_1$$

$$c_1 = -\frac{1}{2}$$

Substituting c_1 found above in the general solution gives

$$-\frac{\ln(t^2+1)}{2} - \frac{1}{2y^2} = -\frac{1}{2}$$

The above simplifies to

$$-\ln(t^2+1)\,y^2 + y^2 - 1 = 0$$

Summary

The solution(s) found are the following

$$-\ln(t^2+1)\,y^2 + y^2 - 1 = 0 \tag{1}$$

Verification of solutions

$$-\ln(t^2+1)\,y^2 + y^2 - 1 = 0$$

Verified OK.

3.8.5 Maple step by step solution

Let's solve

$\left[\sqrt{t^2+1}\, y' - \frac{t y^3}{\sqrt{t^2+1}} = 0, y(0) = 1\right]$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{y^3} = \frac{t}{t^2+1}$

- Integrate both sides with respect to t

  $\int \frac{y'}{y^3} dt = \int \frac{t}{t^2+1} dt + c_1$

- Evaluate integral

  $-\frac{1}{2y^2} = \frac{\ln(t^2+1)}{2} + c_1$

- Solve for y

  $\left\{y = \frac{1}{\sqrt{-2c_1 - \ln(t^2+1)}}, y = -\frac{1}{\sqrt{-2c_1 - \ln(t^2+1)}}\right\}$

- Use initial condition $y(0) = 1$

  $1 = \frac{1}{\sqrt{-2c_1}}$

- Solve for c_1

  $c_1 = -\frac{1}{2}$

- Substitute $c_1 = -\frac{1}{2}$ into general solution and simplify

  $y = \frac{1}{\sqrt{1 - \ln(t^2+1)}}$

- Use initial condition $y(0) = 1$

  $1 = -\frac{1}{\sqrt{-2c_1}}$

- Solution does not satisfy initial condition

- Solution to the IVP

  $y = \frac{1}{\sqrt{1 - \ln(t^2+1)}}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
<- Bernoulli successful`
```

✓ Solution by Maple

Time used: 0.047 (sec). Leaf size: 16

```
dsolve([(t^2+1)^(1/2)*diff(y(t),t) = t*y(t)^3/(t^2+1)^(1/2),y(0) = 1],y(t), singsol=all)
```

$$y(t) = \frac{1}{\sqrt{1-\ln\left(t^2+1\right)}}$$

✓ Solution by Mathematica

Time used: 0.226 (sec). Leaf size: 19

```
DSolve[{(t^2+1)^(1/2)*y'[t] == t*y[t]^3/(t^2+1)^(1/2),y[0]==1},y[t],t,IncludeSingularSolutio
```

$$y(t) \to \frac{1}{\sqrt{1-\log\left(t^2+1\right)}}$$

3.9 problem 9

Internal problem ID [1676]
Internal file name [`OUTPUT/1677_Sunday_June_05_2022_02_26_43_AM_30856071/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 9.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "separable", "differential-Type", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{y' - \frac{3t^2 + 4t + 2}{-2 + 2y} = 0}$$

With initial conditions

$$[y(0) = -1]$$

3.9.1 Existence and uniqueness analysis

This is non linear first order ODE. In canonical form it is written as

$$\begin{aligned} y' &= f(t, y) \\ &= \frac{3t^2 + 4t + 2}{2y - 2} \end{aligned}$$

The t domain of $f(t, y)$ when $y = -1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The y domain of $f(t, y)$ when $t = 0$ is

$$\{y < 1 \lor 1 < y\}$$

And the point $y_0 = -1$ is inside this domain. Now we will look at the continuity of

$$\begin{aligned}\frac{\partial f}{\partial y} &= \frac{\partial}{\partial y}\left(\frac{3t^2 + 4t + 2}{2y - 2}\right)\\ &= -\frac{3t^2 + 4t + 2}{2(y - 1)^2}\end{aligned}$$

The t domain of $\frac{\partial f}{\partial y}$ when $y = -1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The y domain of $\frac{\partial f}{\partial y}$ when $t = 0$ is

$$\{y < 1 \lor 1 < y\}$$

And the point $y_0 = -1$ is inside this domain. Therefore solution exists and is unique.

3.9.2 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned}y' &= F(t, y)\\ &= f(t)g(y)\\ &= \frac{\frac{3}{2}t^2 + 2t + 1}{y - 1}\end{aligned}$$

Where $f(t) = \frac{3}{2}t^2 + 2t + 1$ and $g(y) = \frac{1}{y-1}$. Integrating both sides gives

$$\begin{aligned}\frac{1}{\frac{1}{y-1}}\,dy &= \frac{3}{2}t^2 + 2t + 1\,dt\\ \int \frac{1}{\frac{1}{y-1}}\,dy &= \int \frac{3}{2}t^2 + 2t + 1\,dt\\ \frac{1}{2}y^2 - y &= \frac{1}{2}t^3 + t^2 + t + c_1\end{aligned}$$

Which results in

$$y = 1 + \sqrt{t^3 + 2t^2 + 2c_1 + 2t + 1}$$
$$y = 1 - \sqrt{t^3 + 2t^2 + 2c_1 + 2t + 1}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = -1$ in the above solution gives an equation to solve for the constant of integration.

$$-1 = 1 - \sqrt{2c_1 + 1}$$

$$c_1 = \frac{3}{2}$$

Substituting c_1 found above in the general solution gives

$$y = 1 - \sqrt{t^3 + 2t^2 + 2t + 4}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = -1$ in the above solution gives an equation to solve for the constant of integration.

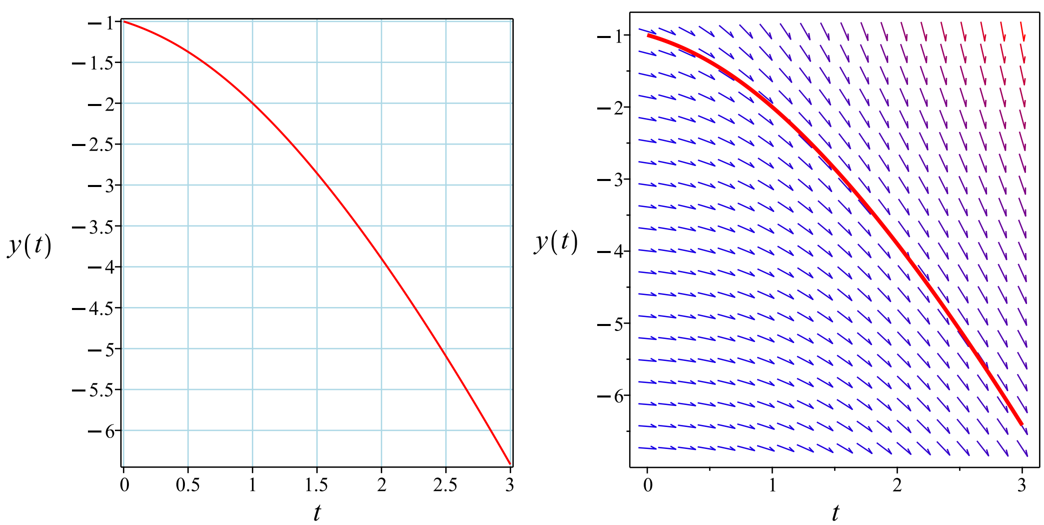
$$-1 = 1 + \sqrt{2c_1 + 1}$$

Warning: Unable to solve for constant of integration.

Summary

The solution(s) found are the following

$$y = 1 - \sqrt{t^3 + 2t^2 + 2}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = 1 - \sqrt{t^3 + 2t^2 + 2t + 4}$$

Verified OK.

3.9.3 Solving as differentialType ode

Writing the ode as

$$y' = \frac{3t^2 + 4t + 2}{-2 + 2y} \tag{1}$$

Which becomes

$$(2y - 2)\, dy = \left(3t^2 + 4t + 2\right) dt \tag{2}$$

But the RHS is complete differential because

$$\left(3t^2 + 4t + 2\right) dt = d\left(t^3 + 2t^2 + 2t\right)$$

Hence (2) becomes

$$(2y - 2)\, dy = d\left(t^3 + 2t^2 + 2t\right)$$

Integrating both sides gives gives these solutions

$$y = 1 + \sqrt{t^3 + 2t^2 + c_1 + 2t + 1} + c_1$$
$$y = 1 - \sqrt{t^3 + 2t^2 + c_1 + 2t + 1} + c_1$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = -1$ in the above solution gives an equation to solve for the constant of integration.

$$-1 = 1 - \sqrt{1 + c_1} + c_1$$

$$c_1 = -\frac{i\sqrt{3}}{2} - \frac{3}{2}$$

Substituting c_1 found above in the general solution gives

$$y = -\frac{1}{2} - \frac{\sqrt{4t^3 + 8t^2 - 2i\sqrt{3} - 2 + 8t}}{2} - \frac{i\sqrt{3}}{2}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = -1$ in the above solution gives an equation to solve for the constant of integration.

$$-1 = 1 + \sqrt{1 + c_1} + c_1$$

Summary
The solution(s) found are the following

Warning: Unable to solve for constant of integration.

$$y = -\frac{1}{2} - \frac{\sqrt{4t^3 + 8t^2 - 2i\sqrt{3} -}}{2}$$

Verification of solutions

$$y = -\frac{1}{2} - \frac{\sqrt{4t^3 + 8t^2 - 2i\sqrt{3} - 2 + 8t}}{2} - \frac{i\sqrt{3}}{2}$$

Verified OK.

3.9.4 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = \frac{3t^2 + 4t + 2}{2y - 2}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `separable`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 76: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= \frac{1}{\frac{3}{2}t^2 + 2t + 1} \\
\eta(t, y) &= 0
\end{aligned}
\tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\eta = 0$ then in this special case

$$R = y$$

S is found from

$$\begin{aligned}
S &= \int \frac{1}{\xi} dt \\
&= \int \frac{1}{\frac{1}{\frac{3}{2}t^2+2t+1}} dt
\end{aligned}$$

Which results in

$$S = \frac{1}{2}t^3 + t^2 + t$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y)S_y}{R_t + \omega(t,y)R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = \frac{3t^2 + 4t + 2}{2y - 2}$$

Evaluating all the partial derivatives gives

$$\begin{aligned}
R_t &= 0 \\
R_y &= 1 \\
S_t &= \frac{3}{2}t^2 + 2t + 1 \\
S_y &= 0
\end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = y - 1 \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = R - 1$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = \frac{1}{2}R^2 - R + c_1 \tag{4}$$

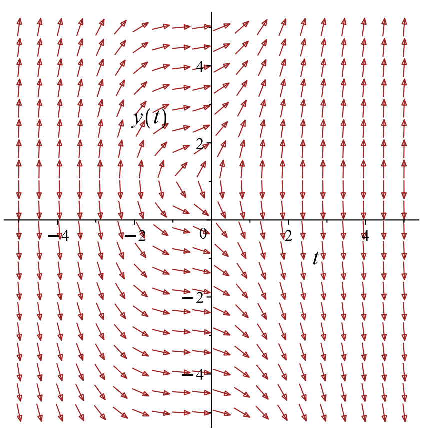
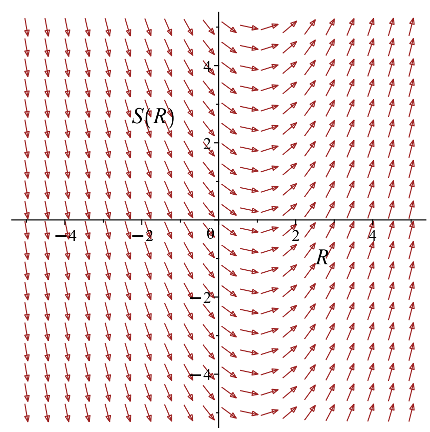
To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\frac{1}{2}t^3 + t^2 + t = \frac{y^2}{2} - y + c_1$$

Which simplifies to

$$\frac{1}{2}t^3 + t^2 + t = \frac{y^2}{2} - y + c_1$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = \frac{3t^2+4t+2}{2y-2}$ 	$R = y$ $S = \frac{1}{2}t^3 + t^2 + t$	$\frac{dS}{dR} = R - 1$ 

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = -1$ in the above solution gives an equation to solve for the constant of integration.

$$0 = c_1 + \frac{3}{2}$$

$$c_1 = -\frac{3}{2}$$

Substituting c_1 found above in the general solution gives

$$\frac{1}{2}t^3 + t^2 + t = \frac{1}{2}y^2 - y - \frac{3}{2}$$

Summary

The solution(s) found are the following

$$\frac{1}{2}t^3 + t^2 + t = \frac{y^2}{2} - y - \frac{3}{2} \tag{1}$$

Verification of solutions

$$\frac{1}{2}t^3 + t^2 + t = \frac{y^2}{2} - y - \frac{3}{2}$$

Verified OK.

3.9.5 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial\phi}{\partial x} + \frac{\partial\phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial\phi}{\partial x} &= M \\ \frac{\partial\phi}{\partial y} &= N\end{aligned}$$

But since $\frac{\partial^2\phi}{\partial x\partial y} = \frac{\partial^2\phi}{\partial y\partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2\phi}{\partial x\partial y} = \frac{\partial^2\phi}{\partial y\partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned}(2y-2)\,\mathrm{d}y &= \left(3t^2+4t+2\right)\mathrm{d}t\\ \left(-3t^2-4t-2\right)\mathrm{d}t + (2y-2)\,\mathrm{d}y &= 0 \end{aligned}\tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t,y) &= -3t^2-4t-2\\ N(t,y) &= 2y-2\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(-3t^2-4t-2\right)\\ &= 0\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(2y-2)\\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial\phi}{\partial t} = M \tag{1}$$

$$\frac{\partial\phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int M \, \mathrm{d}t$$
$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int -3t^2 - 4t - 2 \, \mathrm{d}t$$
$$\phi = -t^3 - 2t^2 - 2t + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = 2y - 2$. Therefore equation (4) becomes

$$2y - 2 = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = 2y - 2$$

Integrating the above w.r.t y gives

$$\int f'(y) \, \mathrm{d}y = \int (2y - 2) \, \mathrm{d}y$$
$$f(y) = y^2 - 2y + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -t^3 - 2t^2 + y^2 - 2t - 2y + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -t^3 - 2t^2 + y^2 - 2t - 2y$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = -1$ in the above solution gives an equation to solve for the constant of integration.

$$3 = c_1$$

$$c_1 = 3$$

Substituting c_1 found above in the general solution gives

$$-t^3 - 2t^2 + y^2 - 2t - 2y = 3$$

Summary
The solution(s) found are the following

$$-t^3 - 2t^2 + y^2 - 2t - 2y = 3 \tag{1}$$

Verification of solutions

$$-t^3 - 2t^2 + y^2 - 2t - 2y = 3$$

Verified OK.

3.9.6 Maple step by step solution

Let's solve
$\left[y' - \frac{3t^2+4t+2}{-2+2y} = 0, y(0) = -1\right]$

- Highest derivative means the order of the ODE is 1
  y'
- Separate variables
  $y'(-2+2y) = 3t^2 + 4t + 2$
- Integrate both sides with respect to t
  $\int y'(-2+2y)\,dt = \int (3t^2 + 4t + 2)\,dt + c_1$
- Evaluate integral
  $y^2 - 2y = t^3 + 2t^2 + c_1 + 2t$
- Solve for y
  $\left\{y = 1 - \sqrt{t^3 + 2t^2 + c_1 + 2t + 1}, y = 1 + \sqrt{t^3 + 2t^2 + c_1 + 2t + 1}\right\}$
- Use initial condition $y(0) = -1$

$$-1 = 1 - \sqrt{1 + c_1}$$

- Solve for c_1

$$c_1 = 3$$

- Substitute $c_1 = 3$ into general solution and simplify

$$y = -\sqrt{(2 + t)\,(t^2 + 2)} + 1$$

- Use initial condition $y(0) = -1$

$$-1 = 1 + \sqrt{1 + c_1}$$

- Solution does not satisfy initial condition
- Solution to the IVP

$$y = -\sqrt{(2 + t)\,(t^2 + 2)} + 1$$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
<- separable successful`
```

✓ Solution by Maple

Time used: 0.063 (sec). Leaf size: 19

```
dsolve([diff(y(t),t) = (3*t^2+4*t+2)/(-2+2*y(t)),y(0) = -1],y(t), singsol=all)
```

$$y(t) = -\sqrt{(2 + t)\,(t^2 + 2)} + 1$$

✓ Solution by Mathematica

Time used: 0.138 (sec). Leaf size: 26

```
DSolve[{y'[t] == (3*t^2+4*t+2)/(-2+2*y[t]),y[0]==-1},y[t],t,IncludeSingularSolutions -> True
```

$$y(t) \to 1 - \sqrt{t^3 + 2t^2 + 2t + 4}$$

3.10 problem 10

Internal problem ID [1677]
Internal file name [`OUTPUT/1678_Sunday_June_05_2022_02_26_45_AM_86990567/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 10.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{\cos(y)\, y' + \frac{t\sin(y)}{t^2+1} = 0}$$

With initial conditions

$$\left[y(1) = \frac{\pi}{2}\right]$$

3.10.1 Existence and uniqueness analysis

This is non linear first order ODE. In canonical form it is written as

$$\begin{aligned} y' &= f(t,y) \\ &= -\frac{t\sin(y)}{(t^2+1)\cos(y)} \end{aligned}$$

$f(t,y)$ is not defined at $y = \frac{\pi}{2}$ therefore existence and uniqueness theorem do not apply.

3.10.2 Solving as separable ode

In canonical form the ODE is

$$
\begin{aligned}
y' &= F(t, y) \\
&= f(t)g(y) \\
&= -\frac{t\tan(y)}{t^2+1}
\end{aligned}
$$

Where $f(t) = -\frac{t}{t^2+1}$ and $g(y) = \tan(y)$. Integrating both sides gives

$$
\begin{aligned}
\frac{1}{\tan(y)}\,dy &= -\frac{t}{t^2+1}\,dt \\
\int \frac{1}{\tan(y)}\,dy &= \int -\frac{t}{t^2+1}\,dt \\
\ln(\sin(y)) &= -\frac{\ln(t^2+1)}{2} + c_1
\end{aligned}
$$

Raising both side to exponential gives

$$
\sin(y) = e^{-\frac{\ln(t^2+1)}{2}+c_1}
$$

Which simplifies to

$$
\sin(y) = \frac{c_2}{\sqrt{t^2+1}}
$$

Which can be simplified to become

$$
y = \arcsin\left(\frac{c_2 e^{c_1}}{\sqrt{t^2+1}}\right)
$$

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = \frac{\pi}{2}$ in the above solution gives an equation to solve for the constant of integration.

$$
\frac{\pi}{2} = \arcsin\left(\frac{\sqrt{2}\,c_2 e^{c_1}}{2}\right)
$$

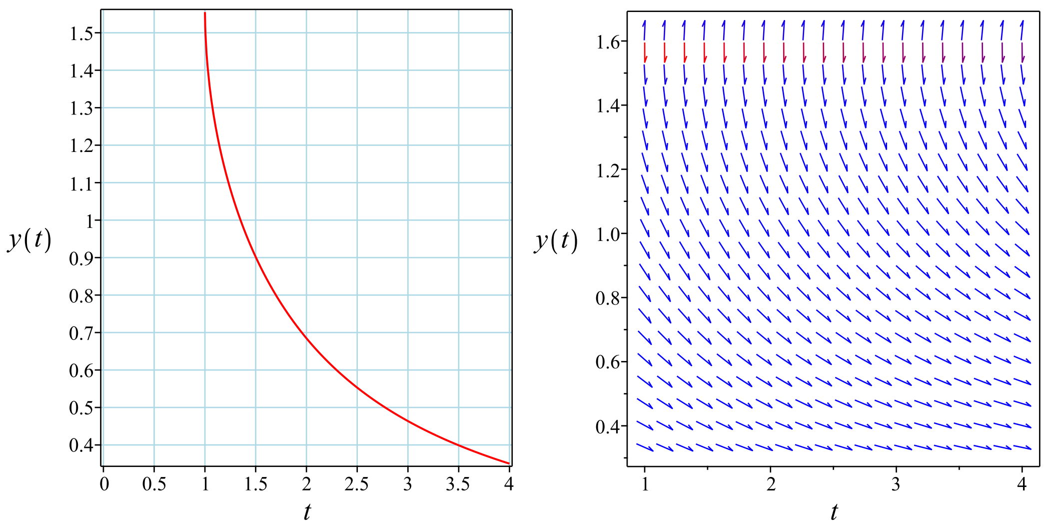
$$
c_1 = \frac{\ln\left(\frac{2}{c_2^2}\right)}{2}
$$

Substituting c_1 found above in the general solution gives

$$y = \arcsin\left(\frac{c_2\sqrt{2}\,\sqrt{\frac{1}{c_2^2}}}{\sqrt{t^2+1}}\right)$$

<u>Summary</u>
The solution(s) found are the following

$$y = \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right) \tag{1}$$



(a) Solution plot (b) Slope field plot

<u>Verification of solutions</u>

$$y = \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right)$$

Verified OK. `{positive}`

3.10.3 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = -\frac{t\sin(y)}{(t^2+1)\cos(y)}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is known. It is of type `separable`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 79: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx-h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx-h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x-a_2b_1x-b_1c_2+b_2c_1}{a_1b_2-a_2b_1}$	$\frac{a_1b_2y-a_2b_1y-a_1c_2-a_2c_1}{a_1b_2-a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int(n-1)f(x)dx}y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$\xi(t,y) = -\frac{t^2+1}{t}$$
$$\eta(t,y) = 0 \tag{A1}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t,y) \to (R,S)$ where (R,S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi\frac{\partial}{\partial t} + \eta\frac{\partial}{\partial y}\right)S(t,y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\eta = 0$ then in this special case

$$R = y$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\xi} dt \\ &= \int \frac{1}{-\frac{t^2+1}{t}} dt \end{aligned}$$

Which results in

$$S = -\frac{\ln(t^2+1)}{2}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y)S_y}{R_t + \omega(t,y)R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = -\frac{t\sin(y)}{(t^2+1)\cos(y)}$$

Evaluating all the partial derivatives gives

$$
\begin{aligned}
R_t &= 0 \\
R_y &= 1 \\
S_t &= -\frac{t}{t^2+1} \\
S_y &= 0
\end{aligned}
$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$
\frac{dS}{dR} = \cot(y) \tag{2A}
$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$
\frac{dS}{dR} = \cot(R)
$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$
S(R) = \ln(\sin(R)) + c_1 \tag{4}
$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$
-\frac{\ln(t^2+1)}{2} = \ln(\sin(y)) + c_1
$$

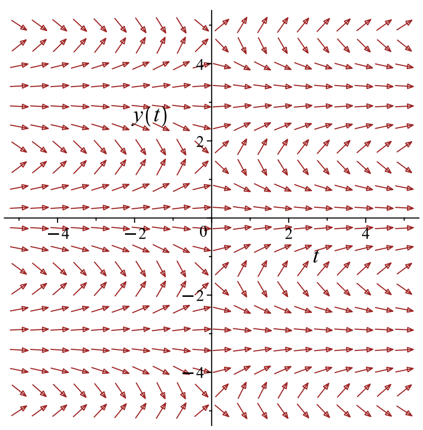
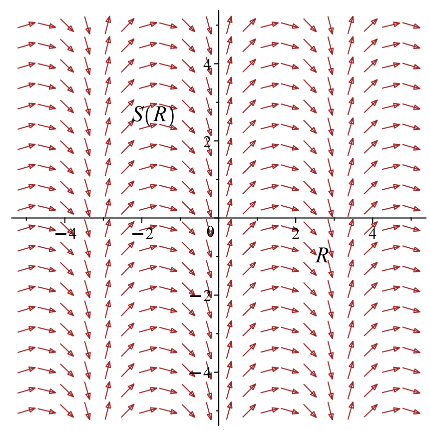
Which simplifies to

$$
-\frac{\ln(t^2+1)}{2} = \ln(\sin(y)) + c_1
$$

Which gives

$$
y = \arcsin\left(\mathrm{e}^{-\frac{\ln(t^2+1)}{2} - c_1}\right)
$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{t\sin(y)}{(t^2+1)\cos(y)}$ 	$R = y$ $S = -\frac{\ln(t^2+1)}{2}$	$\frac{dS}{dR} = \cot(R)$ 

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = \frac{\pi}{2}$ in the above solution gives an equation to solve for the constant of integration.

$$\frac{\pi}{2} = \arcsin\left(\frac{\sqrt{2}\,\mathrm{e}^{-c_1}}{2}\right)$$

$$c_1 = -\frac{\ln(2)}{2}$$

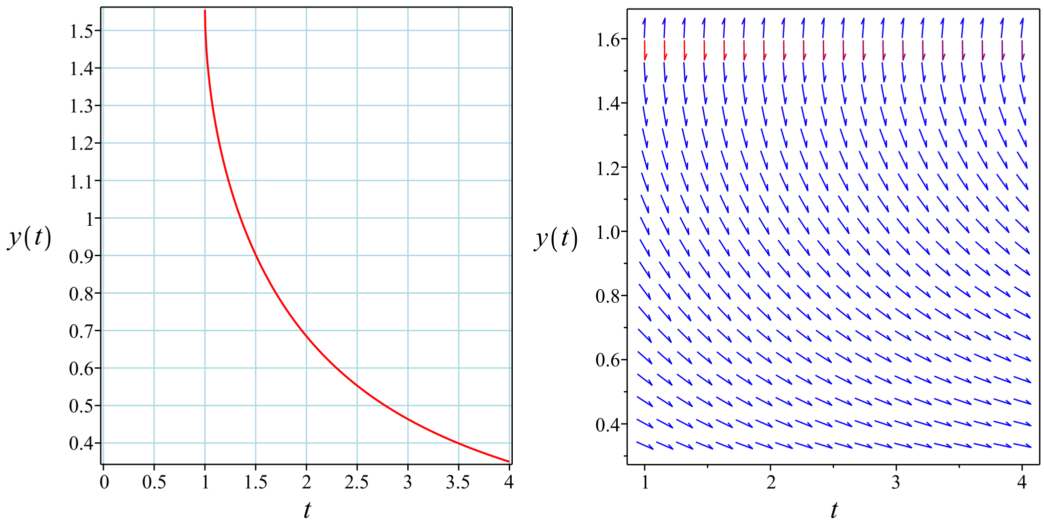
Substituting c_1 found above in the general solution gives

$$y = \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right)$$

Summary

The solution(s) found are the following

$$y = \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right) \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right)$$

Verified OK. `{positive}`

3.10.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\, \mathrm{d}t + N(t, y)\, \mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\left(-\frac{\cos(y)}{\sin(y)}\right) \mathrm{d}y = \left(\frac{t}{t^2+1}\right) \mathrm{d}t$$
$$\left(-\frac{t}{t^2+1}\right) \mathrm{d}t + \left(-\frac{\cos(y)}{\sin(y)}\right) \mathrm{d}y = 0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t, y) = -\frac{t}{t^2+1}$$
$$N(t, y) = -\frac{\cos(y)}{\sin(y)}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(-\frac{t}{t^2+1}\right) \\ &= 0\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(-\frac{\cos(y)}{\sin(y)}\right)\\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$

$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\begin{aligned}\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int M\,\mathrm{d}t\\ \int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int -\frac{t}{t^2+1}\,\mathrm{d}t\\ \phi &= -\frac{\ln(t^2+1)}{2} + f(y)\end{aligned} \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = -\frac{\cos(y)}{\sin(y)}$. Therefore equation (4) becomes

$$-\frac{\cos(y)}{\sin(y)} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$\begin{aligned}f'(y) &= -\frac{\cos(y)}{\sin(y)}\\ &= -\cot(y)\end{aligned}$$

Integrating the above w.r.t y results in

$$\int f'(y)\,\mathrm{d}y = \int (-\cot(y))\,\mathrm{d}y$$
$$f(y) = -\ln(\sin(y)) + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{\ln(t^2+1)}{2} - \ln(\sin(y)) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{\ln(t^2+1)}{2} - \ln(\sin(y))$$

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = \frac{\pi}{2}$ in the above solution gives an equation to solve for the constant of integration.

$$-\frac{\ln(2)}{2} = c_1$$

$$c_1 = -\frac{\ln(2)}{2}$$

Substituting c_1 found above in the general solution gives

$$-\frac{\ln(t^2+1)}{2} - \ln(\sin(y)) = -\frac{\ln(2)}{2}$$

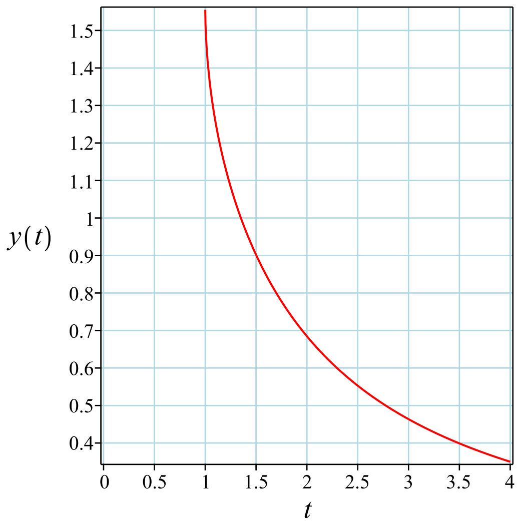
Solving for y from the above gives

$$y = \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right)$$

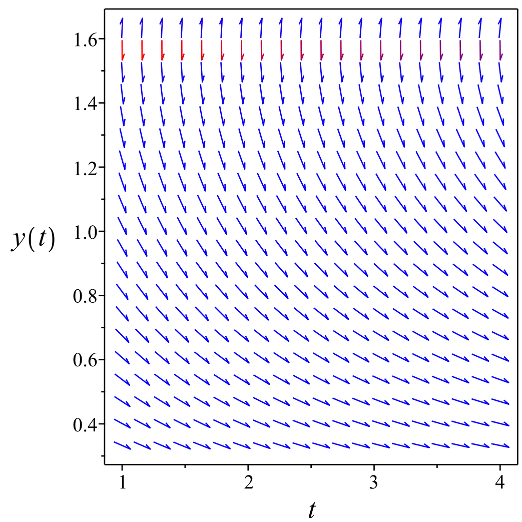
Summary

The solution(s) found are the following

$$y = \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right) \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right)$$

Verified OK. `{positive}`

3.10.5 Maple step by step solution

Let's solve

$\left[\cos(y)\, y' + \frac{t\sin(y)}{t^2+1} = 0, y(1) = \frac{\pi}{2}\right]$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'\cos(y)}{\sin(y)} = -\frac{t}{t^2+1}$

- Integrate both sides with respect to t

  $\int \frac{y'\cos(y)}{\sin(y)} dt = \int -\frac{t}{t^2+1} dt + c_1$

- Evaluate integral

  $\ln(\sin(y)) = -\frac{\ln(t^2+1)}{2} + c_1$

- Solve for y

  $y = \arcsin\left(e^{-\frac{\ln(t^2+1)}{2}+c_1}\right)$

- Use initial condition $y(1) = \frac{\pi}{2}$

  $\frac{\pi}{2} = \arcsin\left(e^{-\frac{\ln(2)}{2}+c_1}\right)$

- Solve for c_1

  $c_1 = \frac{\ln(2)}{2}$

- Substitute $c_1 = \frac{\ln(2)}{2}$ into general solution and simplify

  $y = \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right)$

- Solution to the IVP

  $y = \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right)$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
<- separable successful`
```

✓ Solution by Maple

Time used: 0.234 (sec). Leaf size: 35

```
dsolve([cos(y(t))*diff(y(t),t) = -t*sin(y(t))/(t^2+1),y(1) = 1/2*Pi],y(t), singsol=all)
```

$$y(t) = \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right)$$
$$y(t) = \pi - \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right)$$

✓ Solution by Mathematica

Time used: 16.577 (sec). Leaf size: 21

```
DSolve[{Cos[y[t]]*y'[t] == -t*Sin[y[t]]/(t^2+1),y[1]==Pi/2},y[t],t,IncludeSingularSolutions
```

$$y(t) \to \arcsin\left(\frac{\sqrt{2}}{\sqrt{t^2+1}}\right)$$

3.11 problem 11

Internal problem ID [1678]
Internal file name [`OUTPUT/1679_Sunday_June_05_2022_02_26_48_AM_97408465/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 11.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"quadrature"**

Maple gives the following as the ode type

```
[_quadrature]
```

$$\boxed{y' - k(a - y)(b - y) = 0}$$

With initial conditions

$$[y(0) = 0]$$

3.11.1 Existence and uniqueness analysis

This is non linear first order ODE. In canonical form it is written as

$$\begin{aligned} y' &= f(t, y) \\ &= k(-a + y)(-b + y) \end{aligned}$$

The y domain of $f(t, y)$ when $t = 0$ is

$$\{-\infty < y < \infty\}$$

And the point $y_0 = 0$ is inside this domain. Now we will look at the continuity of

$$\begin{aligned} \frac{\partial f}{\partial y} &= \frac{\partial}{\partial y}(k(-a + y)(-b + y)) \\ &= k(-b + y) + k(-a + y) \end{aligned}$$

The y domain of $\frac{\partial f}{\partial y}$ when $t = 0$ is

$$\{-\infty < y < \infty\}$$

And the point $y_0 = 0$ is inside this domain. Therefore solution exists and is unique.

3.11.2 Solving as quadrature ode

Integrating both sides gives

$$\begin{aligned} \int \frac{1}{k\left(-a+y\right)\left(-b+y\right)} dy &= \int dt \\ -\frac{\ln\left(-b+y\right)}{k\left(a-b\right)} + \frac{\ln\left(-a+y\right)}{k\left(a-b\right)} &= t + c_1 \end{aligned}$$

The above can be written as

$$\begin{aligned} \left(-\frac{1}{k\left(a-b\right)}\right)\left(\ln\left(-b+y\right) - \ln\left(-a+y\right)\right) &= t + c_1 \\ \ln\left(-b+y\right) - \ln\left(-a+y\right) &= \left(-k(a-b)\right)\left(t + c_1\right) \\ &= -k(a-b)\left(t + c_1\right) \end{aligned}$$

Raising both side to exponential gives

$$e^{\ln(-b+y)-\ln(-a+y)} = -k(a-b)\, c_1 e^{-k(a-b)t}$$

Which simplifies to

$$\frac{b-y}{a-y} = c_2 e^{-k(a-b)t}$$

Initial conditions are used to solve for c_2. Substituting $t = 0$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = \frac{a c_2 - b}{c_2 - 1}$$

$$c_2 = \frac{b}{a}$$

Substituting c_2 found above in the general solution gives

$$y = \frac{ab\, e^{-k(a-b)t} - ab}{e^{-k(a-b)t} b - a}$$

Summary
The solution(s) found are the following

$$y = \frac{ab\,e^{-k(a-b)t} - ab}{e^{-k(a-b)t}b - a} \tag{1}$$

Verification of solutions

$$y = \frac{ab\,e^{-k(a-b)t} - ab}{e^{-k(a-b)t}b - a}$$

Verified OK.

3.11.3 Maple step by step solution

Let's solve

$[y' - k(a-y)(b-y) = 0, y(0) = 0]$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{(a-y)(b-y)} = k$

- Integrate both sides with respect to t

  $\int \frac{y'}{(a-y)(b-y)}dt = \int k dt + c_1$

- Evaluate integral

  $-\frac{\ln(-b+y)}{a-b} + \frac{\ln(-a+y)}{a-b} = tk + c_1$

- Solve for y

  $y = \frac{b\,e^{tka-tkb+c_1a-c_1b}-a}{e^{tka-tkb+c_1a-c_1b}-1}$

- Use initial condition $y(0) = 0$

  $0 = \frac{b\,e^{c_1a-c_1b}-a}{e^{c_1a-c_1b}-1}$

- Solve for c_1

  $c_1 = \frac{\ln(\frac{a}{b})}{a-b}$

- Substitute $c_1 = \frac{\ln(\frac{a}{b})}{a-b}$ into general solution and simplify

  $y = \frac{a(e^{k(a-b)t}-1)b}{a\,e^{k(a-b)t}-b}$

- Solution to the IVP

$$y = \frac{a\left(e^{k(a-b)t}-1\right)b}{a\,e^{k(a-b)t}-b}$$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
<- separable successful`
```

✓ Solution by Maple

Time used: 0.453 (sec). Leaf size: 35

```
dsolve([diff(y(t),t) = k*(a-y(t))*(b-y(t)),y(0) = 0],y(t), singsol=all)
```

$$y(t) = \frac{ab\left(e^{tk(a-b)}-1\right)}{e^{tk(a-b)}a-b}$$

✓ Solution by Mathematica

Time used: 0.026 (sec). Leaf size: 43

```
DSolve[{y'[t] == k*(a-y[t])*(b-y[t]),y[0]==0},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{ab\left(e^{akt}-e^{bkt}\right)}{ae^{akt}-be^{bkt}}$$

3.12 problem 12

Internal problem ID [1679]
Internal file name [`OUTPUT/1680_Sunday_June_05_2022_02_26_50_AM_64377494/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 12.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "homogeneousTypeD2", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{3ty' - \cos(t)\, y = 0}$$

With initial conditions

$$[y(1) = 0]$$

3.12.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = -\frac{\cos(t)}{3t}$$
$$q(t) = 0$$

Hence the ode is

$$y' - \frac{\cos(t)\, y}{3t} = 0$$

The domain of $p(t) = -\frac{\cos(t)}{3t}$ is

$$\{t < 0 \lor 0 < t\}$$

And the point $t_0 = 1$ is inside this domain. Hence solution exists and is unique.

3.12.2 Solving as separable ode

In canonical form the ODE is

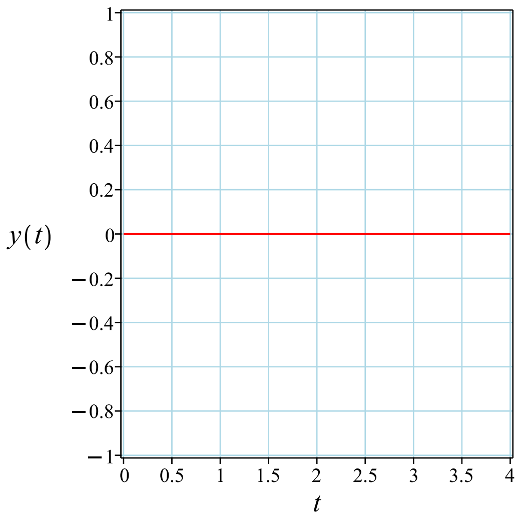
$$\begin{aligned} y' &= F(t, y) \\ &= f(t)g(y) \\ &= \frac{\cos(t)\, y}{3t} \end{aligned}$$

Where $f(t) = \frac{\cos(t)}{3t}$ and $g(y) = y$. Since unique solution exists and $g(y)$ evaluated at $y_0 = 0$ is zero, then the solution is

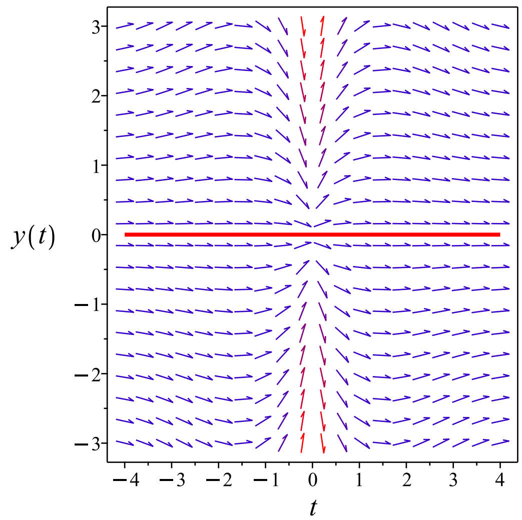
$$\begin{aligned} y &= y_0 \\ &= 0 \end{aligned}$$

Summary
The solution(s) found are the following

$$y = 0 \tag{1}$$



(a) Solution plot



(b) Slope field plot

<u>Verification of solutions</u>

$$y = 0$$

Verified OK.

3.12.3 Solving as linear ode

Entering Linear first order ODE solver. The integrating factor μ is

$$\mu = e^{\int_0^t -\frac{\cos(\_a)}{3\_a}d\_a}$$

The ode becomes

$$\frac{d}{dt}\mu y = 0$$

$$\frac{d}{dt}\left(e^{\int_0^t -\frac{\cos(\_a)}{3\_a}d\_a}y\right) = 0$$

Integrating gives

$$e^{\int_0^t -\frac{\cos(\_a)}{3\_a}d\_a}y = c_1$$

Dividing both sides by the integrating factor $\mu = e^{\int_0^t -\frac{\cos(\_a)}{3\_a}d\_a}$ results in

$$y = c_1 e^{\frac{\left(\int_0^t \frac{\cos(\_a)}{\_a}d\_a\right)}{3}}$$

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = c_1 \mathrm{e}^{\frac{\left(\int_0^1 \frac{\cos(\_a)}{\_a} d\_a\right)}{3}}$$

$$c_1 = 0$$

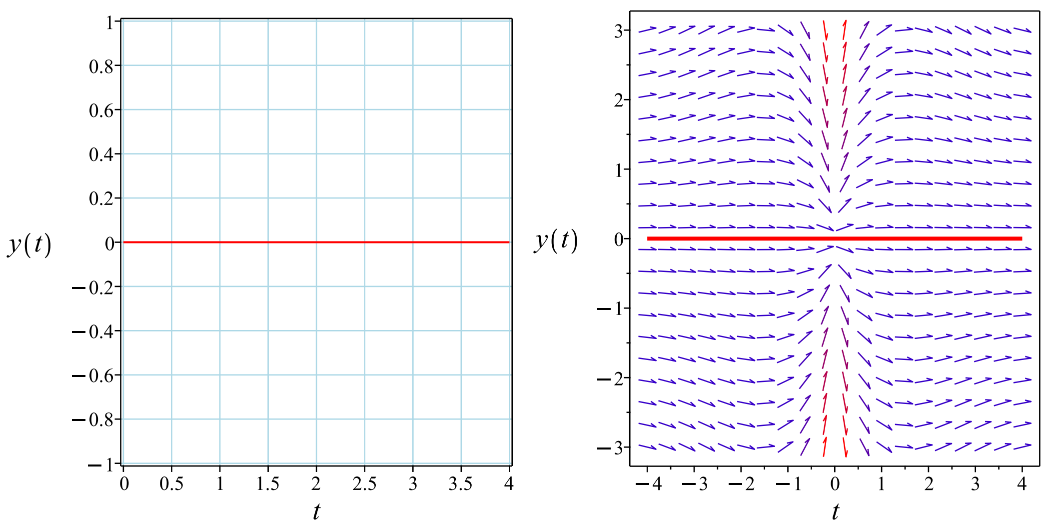
Substituting c_1 found above in the general solution gives

$$y = 0$$

Summary

The solution(s) found are the following

$$y = 0 \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = 0$$

Verified OK.

3.12.4 Solving as homogeneousTypeD2 ode

Using the change of variables $y = u(t)\,t$ on the above ode results in new ode in $u(t)$

$$3t(u'(t)\,t + u(t)) - \cos(t)\,u(t)\,t = 0$$

In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= \frac{u(\cos(t)-3)}{3t} \end{aligned}$$

Where $f(t) = \frac{\cos(t)-3}{3t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\,du &= \frac{\cos(t)-3}{3t}\,dt \\ \int \frac{1}{u}\,du &= \int \frac{\cos(t)-3}{3t}\,dt \\ \ln(u) &= \frac{\mathrm{Ci}(t)}{3} - \ln(t) + c_2 \\ u &= \mathrm{e}^{\frac{\mathrm{Ci}(t)}{3} - \ln(t) + c_2} \\ &= c_2 \mathrm{e}^{\frac{\mathrm{Ci}(t)}{3} - \ln(t)} \end{aligned}$$

Which simplifies to

$$u(t) = \frac{c_2 \mathrm{e}^{\frac{\mathrm{Ci}(t)}{3}}}{t}$$

Therefore the solution y is

$$\begin{aligned} y &= tu \\ &= c_2 \mathrm{e}^{\frac{\mathrm{Ci}(t)}{3}} \end{aligned}$$

Initial conditions are used to solve for c_2. Substituting $t = 1$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = \mathrm{e}^{\frac{\mathrm{Ci}(1)}{3}} c_2$$

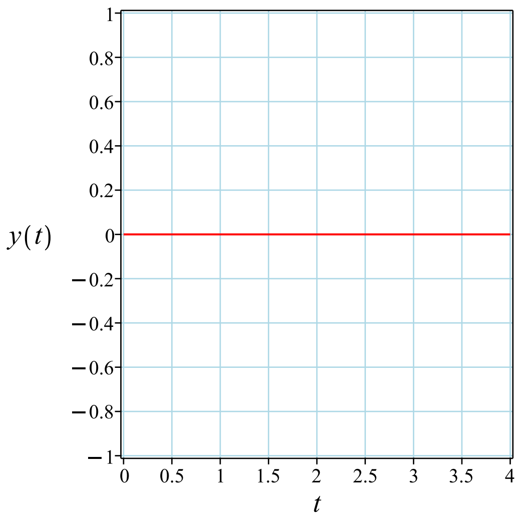
$$c_2 = 0$$

Substituting c_2 found above in the general solution gives

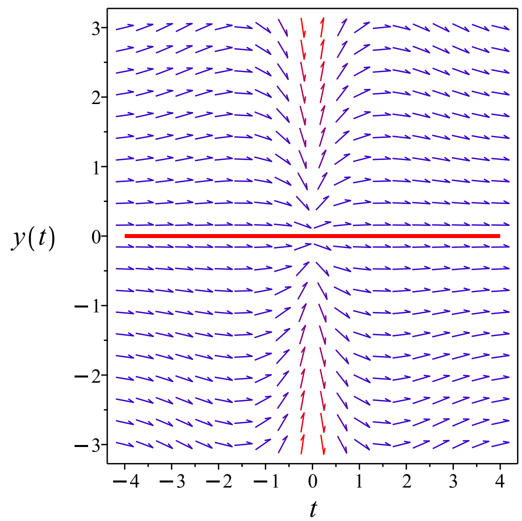
$$y = 0$$

Summary
The solution(s) found are the following

$$y = 0 \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = 0$$

Verified OK.

3.12.5 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = \frac{\cos(t)\, y}{3t}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 83: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx-h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx-h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x-a_2b_1x-b_1c_2+b_2c_1}{a_1b_2-a_2b_1}$	$\frac{a_1b_2y-a_2b_1y-a_1c_2-a_2c_1}{a_1b_2-a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$\begin{aligned} \xi(t, y) &= 0 \\ \eta(t, y) &= \mathrm{e}^{\frac{\mathrm{Ci}(t)}{3}} \end{aligned} \tag{A1}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{e^{\frac{\mathrm{Ci}(t)}{3}}} dy \end{aligned}$$

Which results in

$$S = e^{-\frac{\mathrm{Ci}(t)}{3}} y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = \frac{\cos(t) y}{3t}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= -\frac{\cos(t) e^{-\frac{\mathrm{Ci}(t)}{3}} y}{3t} \\ S_y &= e^{-\frac{\mathrm{Ci}(t)}{3}} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = 0 \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = 0$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\mathrm{e}^{-\frac{\mathrm{Ci}(t)}{3}} y = c_1$$

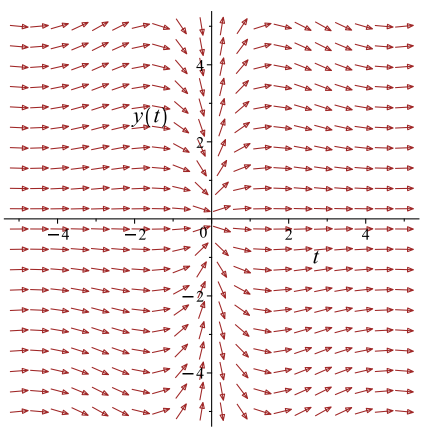
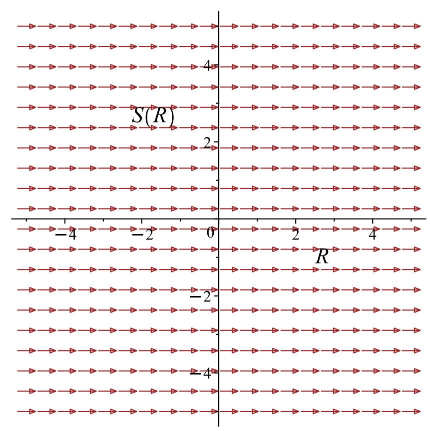
Which simplifies to

$$\mathrm{e}^{-\frac{\mathrm{Ci}(t)}{3}} y = c_1$$

Which gives

$$y = c_1 \mathrm{e}^{\frac{\mathrm{Ci}(t)}{3}}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = \frac{\cos(t) y}{3t}$ 	$R = t$ $S = \mathrm{e}^{-\frac{\mathrm{Ci}(t)}{3}} y$	$\frac{dS}{dR} = 0$ 

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = \mathrm{e}^{\frac{\mathrm{Ci}(1)}{3}} c_1$$

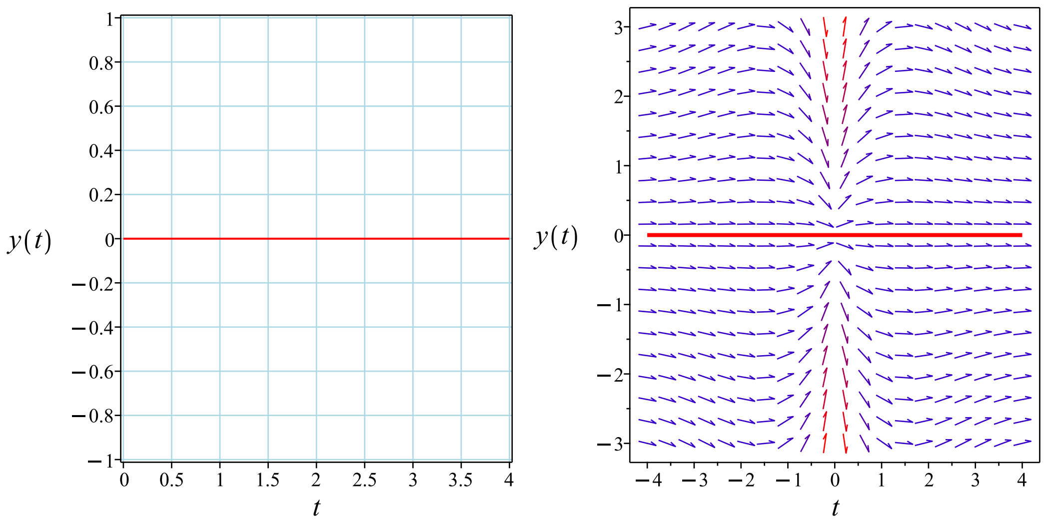
$$c_1 = 0$$

Substituting c_1 found above in the general solution gives

$$y = 0$$

Summary
The solution(s) found are the following

$$y = 0 \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = 0$$

Verified OK.

3.12.6 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}
\frac{\partial \phi}{\partial x} &= M \\
\frac{\partial \phi}{\partial y} &= N
\end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned}
\left(\frac{3}{y}\right)\mathrm{d}y &= \left(\frac{\cos(t)}{t}\right)\mathrm{d}t \\
\left(-\frac{\cos(t)}{t}\right)\mathrm{d}t + \left(\frac{3}{y}\right)\mathrm{d}y &= 0 \qquad \text{(2A)}
\end{aligned}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}
M(t,y) &= -\frac{\cos(t)}{t} \\
N(t,y) &= \frac{3}{y}
\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}
\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(-\frac{\cos(t)}{t}\right) \\
&= 0
\end{aligned}$$

And

$$
\begin{aligned}
\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(\frac{3}{y}\right) \\
&= 0
\end{aligned}
$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t, y)$

$$
\frac{\partial \phi}{\partial t} = M \tag{1}
$$

$$
\frac{\partial \phi}{\partial y} = N \tag{2}
$$

Integrating (1) w.r.t. t gives

$$
\begin{aligned}
\int \frac{\partial \phi}{\partial t} \,\mathrm{d}t &= \int M \,\mathrm{d}t \\
\int \frac{\partial \phi}{\partial t} \,\mathrm{d}t &= \int -\frac{\cos(t)}{t} \,\mathrm{d}t
\end{aligned}
$$

$$
\phi = -\operatorname{Ci}(t) + f(y) \tag{3}
$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$
\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}
$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \frac{3}{y}$. Therefore equation (4) becomes

$$
\frac{3}{y} = 0 + f'(y) \tag{5}
$$

Solving equation (5) for $f'(y)$ gives

$$
f'(y) = \frac{3}{y}
$$

Integrating the above w.r.t y gives

$$
\begin{aligned}
\int f'(y) \,\mathrm{d}y &= \int \left(\frac{3}{y}\right) \mathrm{d}y \\
f(y) &= 3\ln(y) + c_1
\end{aligned}
$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\operatorname{Ci}(t) + 3\ln(y) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\operatorname{Ci}(t) + 3\ln(y)$$

The solution becomes

$$y = e^{\frac{\operatorname{Ci}(t)}{3} + \frac{c_1}{3}}$$

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = e^{\frac{\operatorname{Ci}(1)}{3} + \frac{c_1}{3}}$$

Unable to solve for constant of integration. Warning: Unable to solve for constant of integration.

Verification of solutions N/A

3.12.7 Maple step by step solution

Let's solve

$[3ty' - \cos(t)\,y = 0, y(1) = 0]$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{y} = \frac{\cos(t)}{3t}$

- Integrate both sides with respect to t

  $\int \frac{y'}{y} dt = \int \frac{\cos(t)}{3t} dt + c_1$

- Evaluate integral

  $\ln(y) = \frac{\operatorname{Ci}(t)}{3} + c_1$

- Solve for y

$$y = e^{\frac{\mathrm{Ci}(t)}{3} + c_1}$$

- Use initial condition $y(1) = 0$

$$0 = e^{\frac{\mathrm{Ci}(1)}{3} + c_1}$$

- Solution does not satisfy initial condition

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 5

```
dsolve([3*t*diff(y(t),t) = cos(t)*y(t),y(1) = 0],y(t), singsol=all)
```

$$y(t) = 0$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 6

```
DSolve[{3*t*y'[t] == Cos[t]*y[t],y[1]==0},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to 0$$

3.13 problem 15

Internal problem ID [1680]
Internal file name [`OUTPUT/1681_Sunday_June_05_2022_02_26_52_AM_20913330/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 15.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"first_order_ode_lie_symmetry_calculated"**

Maple gives the following as the ode type

```
[[_homogeneous, `class A`], _rational, _dAlembert]
```

$$\boxed{ty' - y - \sqrt{t^2 + y^2} = 0}$$

With initial conditions

$$[y(1) = 0]$$

3.13.1 Existence and uniqueness analysis

This is non linear first order ODE. In canonical form it is written as

$$\begin{aligned} y' &= f(t, y) \\ &= \frac{y + \sqrt{t^2 + y^2}}{t} \end{aligned}$$

The t domain of $f(t, y)$ when $y = 0$ is

$$\{t < 0 \lor 0 < t\}$$

And the point $t_0 = 1$ is inside this domain. The y domain of $f(t, y)$ when $t = 1$ is

$$\{-\infty < y < \infty\}$$

And the point $y_0 = 0$ is inside this domain. Now we will look at the continuity of

$$\begin{aligned}\frac{\partial f}{\partial y} &= \frac{\partial}{\partial y}\left(\frac{y+\sqrt{t^2+y^2}}{t}\right)\\ &= \frac{1+\frac{y}{\sqrt{t^2+y^2}}}{t}\end{aligned}$$

The t domain of $\frac{\partial f}{\partial y}$ when $y = 0$ is

$$\{t < 0 \lor 0 < t\}$$

And the point $t_0 = 1$ is inside this domain. The y domain of $\frac{\partial f}{\partial y}$ when $t = 1$ is

$$\{-\infty < y < \infty\}$$

And the point $y_0 = 0$ is inside this domain. Therefore solution exists and is unique.

3.13.2 Solving as first order ode lie symmetry calculated ode

Writing the ode as

$$\begin{aligned}y' &= \frac{y+\sqrt{t^2+y^2}}{t}\\ y' &= \omega(t,y)\end{aligned}$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is not in the lookup table. To determine ξ, η then (A) is solved using ansatz. Making bivariate polynomials of degree 1 to use as anstaz gives

$$\xi = ta_2 + ya_3 + a_1 \tag{1E}$$

$$\eta = tb_2 + yb_3 + b_1 \tag{2E}$$

Where the unknown coefficients are

$$\{a_1, a_2, a_3, b_1, b_2, b_3\}$$

Substituting equations (1E,2E) and ω into (A) gives

$$
\begin{aligned}
b_2 &+ \frac{\left(y+\sqrt{t^2+y^2}\right)(b_3-a_2)}{t} - \frac{\left(y+\sqrt{t^2+y^2}\right)^2 a_3}{t^2} \\
&- \left(\frac{1}{\sqrt{t^2+y^2}} - \frac{y+\sqrt{t^2+y^2}}{t^2}\right)(ta_2+ya_3+a_1) \\
&- \frac{\left(1+\frac{y}{\sqrt{t^2+y^2}}\right)(tb_2+yb_3+b_1)}{t} = 0
\end{aligned} \tag{5E}
$$

Putting the above in normal form gives

$$
-\frac{\left(t^2+y^2\right)^{\frac{3}{2}} a_3 + t^3a_2 - t^3b_3 + 2t^2ya_3 + t^2yb_2 + y^3a_3 + \sqrt{t^2+y^2}\, tb_1 - \sqrt{t^2+y^2}\, ya_1 + tyb_1 - y^2a_1}{\sqrt{t^2+y^2}\, t^2} = 0
$$

Setting the numerator to zero gives

$$
\begin{aligned}
&-\left(t^2+y^2\right)^{\frac{3}{2}} a_3 - t^3a_2 + t^3b_3 - 2t^2ya_3 - t^2yb_2 - y^3a_3 \\
&- \sqrt{t^2+y^2}\, tb_1 + \sqrt{t^2+y^2}\, ya_1 - tyb_1 + y^2a_1 = 0
\end{aligned} \tag{6E}
$$

Simplifying the above gives

$$
\begin{aligned}
&-\left(t^2+y^2\right)^{\frac{3}{2}} a_3 + \left(t^2+y^2\right) tb_3 - \left(t^2+y^2\right) ya_3 - t^3a_2 - t^2ya_3 - t^2yb_2 \\
&- t\,y^2b_3 + \left(t^2+y^2\right) a_1 - \sqrt{t^2+y^2}\, tb_1 + \sqrt{t^2+y^2}\, ya_1 - t^2a_1 - tyb_1 = 0
\end{aligned} \tag{6E}
$$

Since the PDE has radicals, simplifying gives

$$
\begin{aligned}
&-t^3a_2 + t^3b_3 - t^2\sqrt{t^2+y^2}\, a_3 - 2t^2ya_3 - t^2yb_2 - \sqrt{t^2+y^2}\, y^2a_3 \\
&- y^3a_3 - \sqrt{t^2+y^2}\, tb_1 - tyb_1 + \sqrt{t^2+y^2}\, ya_1 + y^2a_1 = 0
\end{aligned}
$$

Looking at the above PDE shows the following are all the terms with $\{t, y\}$ in them.

$$
\left\{t, y, \sqrt{t^2+y^2}\right\}
$$

The following substitution is now made to be able to collect on all terms with $\{t, y\}$ in them

$$\left\{t = v_1, y = v_2, \sqrt{t^2 + y^2} = v_3\right\}$$

The above PDE (6E) now becomes

$$-v_1^3 a_2 - 2v_1^2 v_2 a_3 - v_1^2 v_3 a_3 - v_2^3 a_3 - v_3 v_2^2 a_3 - v_1^2 v_2 b_2 + v_1^3 b_3 + v_2^2 a_1 + v_3 v_2 a_1 - v_1 v_2 b_1 - v_3 v_1 b_1 = 0 \tag{7E}$$

Collecting the above on the terms v_i introduced, and these are

$$\{v_1, v_2, v_3\}$$

Equation (7E) now becomes

$$(b_3 - a_2) v_1^3 + (-2a_3 - b_2) v_1^2 v_2 - v_1^2 v_3 a_3 - v_1 v_2 b_1 - v_3 v_1 b_1 - v_2^3 a_3 - v_3 v_2^2 a_3 + v_2^2 a_1 + v_3 v_2 a_1 = 0 \tag{8E}$$

Setting each coefficients in (8E) to zero gives the following equations to solve

$$\begin{aligned} a_1 &= 0 \\ -a_3 &= 0 \\ -b_1 &= 0 \\ -2a_3 - b_2 &= 0 \\ b_3 - a_2 &= 0 \end{aligned}$$

Solving the above equations for the unknowns gives

$$\begin{aligned} a_1 &= 0 \\ a_2 &= b_3 \\ a_3 &= 0 \\ b_1 &= 0 \\ b_2 &= 0 \\ b_3 &= b_3 \end{aligned}$$

Substituting the above solution in the anstaz (1E,2E) (using 1 as arbitrary value for any unknown in the RHS) gives

$$\xi = t$$
$$\eta = y$$

Shifting is now applied to make $\xi = 0$ in order to simplify the rest of the computation

$$\begin{aligned}
\eta &= \eta - \omega(t, y)\, \xi \\
&= y - \left(\frac{y + \sqrt{t^2 + y^2}}{t}\right)(t) \\
&= -\sqrt{t^2 + y^2} \\
\xi &= 0
\end{aligned}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned}
S &= \int \frac{1}{\eta} dy \\
&= \int \frac{1}{-\sqrt{t^2 + y^2}} dy
\end{aligned}$$

Which results in

$$S = -\ln\left(y + \sqrt{t^2 + y^2}\right)$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = \frac{y + \sqrt{t^2 + y^2}}{t}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= -\frac{t}{\sqrt{t^2 + y^2}\,\left(y + \sqrt{t^2 + y^2}\right)} \\ S_y &= -\frac{1}{\sqrt{t^2 + y^2}} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = -\frac{2\left(\sqrt{t^2 + y^2}\, y + t^2 + y^2\right)}{t\sqrt{t^2 + y^2}\,\left(y + \sqrt{t^2 + y^2}\right)} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = -\frac{2}{R}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = -2\ln(R) + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$-\ln\left(y + \sqrt{t^2 + y^2}\right) = -2\ln(t) + c_1$$

Which simplifies to

$$-\ln\left(y + \sqrt{t^2 + y^2}\right) = -2\ln(t) + c_1$$

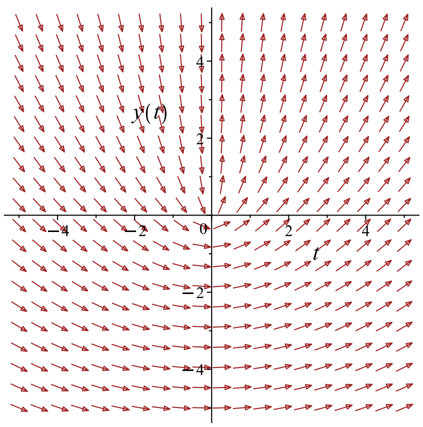
Which gives

$$y = -\frac{e^{-c_1}\left(e^{2c_1} - t^2\right)}{2}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

<table>
<tr><th>Original ode in t, y coordinates</th><th>Canonical coordinates transformation</th><th>ODE in canonical coordinates (R, S)</th></tr>
<tr><td>

$\frac{dy}{dt} = \frac{y+\sqrt{t^2+y^2}}{t}$



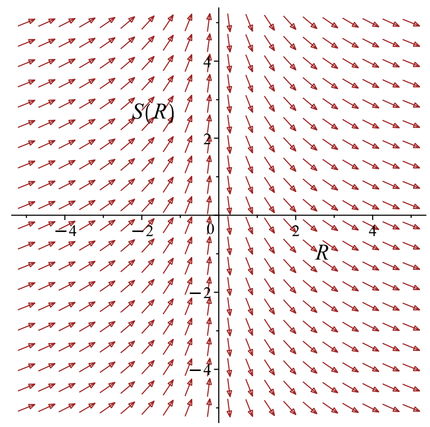
</td><td>

$R = t$

$S = -\ln\left(y + \sqrt{t^2 + y^2}\right)$

</td><td>

$\frac{dS}{dR} = -\frac{2}{R}$



</td></tr>
</table>

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = -\frac{e^{c_1}}{2} + \frac{e^{-c_1}}{2}$$

$$c_1 = 0$$

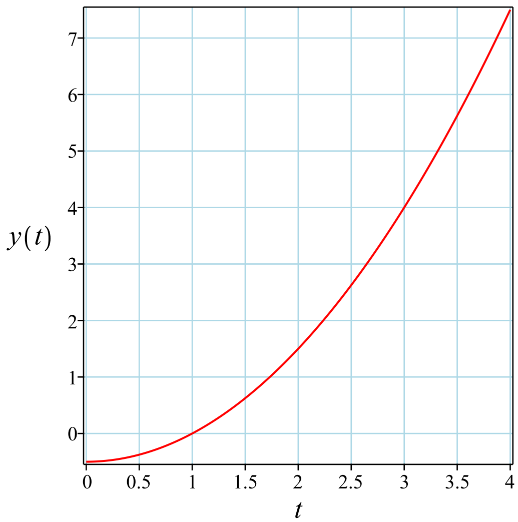
Substituting c_1 found above in the general solution gives

$$y = \frac{t^2}{2} - \frac{1}{2}$$

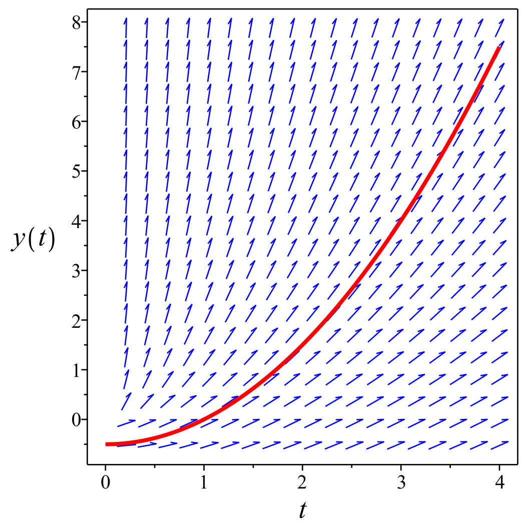
Summary

The solution(s) found are the following

$$y = \frac{t^2}{2} - \frac{1}{2} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{t^2}{2} - \frac{1}{2}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying homogeneous types:
trying homogeneous G
1st order, trying the canonical coordinates of the invariance group
<- 1st order, canonical coordinates successful
<- homogeneous successful`
```

✓ Solution by Maple

Time used: 0.422 (sec). Leaf size: 21

```
dsolve([t*diff(y(t),t)=y(t)+sqrt(t^2+y(t)^2),y(1) = 0],y(t), singsol=all)
```

$$y(t) = -\frac{t^2}{2} + \frac{1}{2}$$
$$y(t) = \frac{t^2}{2} - \frac{1}{2}$$

✓ Solution by Mathematica

Time used: 0.352 (sec). Leaf size: 14

```
DSolve[{t*y'[t]==y[t]+Sqrt[t^2+y[t]^2],y[1]==0},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{2}(t^2 - 1)$$

3.14 problem 16

Internal problem ID [1681]
Internal file name [`OUTPUT/1682_Sunday_June_05_2022_02_26_58_AM_41680052/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 16.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"bernoulli", "homogeneousTypeD2", "exactWithIntegrationFactor", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

```
[[_homogeneous, `class A`], _rational, _Bernoulli]
```

$$\boxed{2tyy' - 3y^2 = -t^2}$$

3.14.1 Solving as homogeneousTypeD2 ode

Using the change of variables $y = u(t)\,t$ on the above ode results in new ode in $u(t)$

$$2t^2u(t)\left(u'(t)\,t + u(t)\right) - 3u(t)^2\,t^2 = -t^2$$

In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= \frac{u^2-1}{2ut} \end{aligned}$$

Where $f(t) = \frac{1}{2t}$ and $g(u) = \frac{u^2-1}{u}$. Integrating both sides gives

$$\frac{1}{\frac{u^2-1}{u}}\,du = \frac{1}{2t}\,dt$$

$$\int \frac{1}{\frac{u^2-1}{u}}\,du = \int \frac{1}{2t}\,dt$$

$$\frac{\ln(u-1)}{2} + \frac{\ln(u+1)}{2} = \frac{\ln(t)}{2} + c_2$$

The above can be written as

$$\left(\frac{1}{2}\right)(\ln(u-1)+\ln(u+1)) = \frac{\ln(t)}{2} + 2c_2$$

$$\ln(u-1)+\ln(u+1) = (2)\left(\frac{\ln(t)}{2} + 2c_2\right)$$

$$= \ln(t) + 4c_2$$

Raising both side to exponential gives

$$\mathrm{e}^{\ln(u-1)+\ln(u+1)} = \mathrm{e}^{\ln(t)+2c_2}$$

Which simplifies to

$$u^2 - 1 = 2c_2 t$$

$$= c_3 t$$

The solution is

$$u(t)^2 - 1 = c_3 t$$

Replacing $u(t)$ in the above solution by $\frac{y}{t}$ results in the solution for y in implicit form

$$\frac{y^2}{t^2} - 1 = c_3 t$$

$$\frac{y^2}{t^2} - 1 = c_3 t$$

<u>Summary</u>

The solution(s) found are the following

$$\frac{y^2}{t^2} - 1 = c_3 t \tag{1}$$

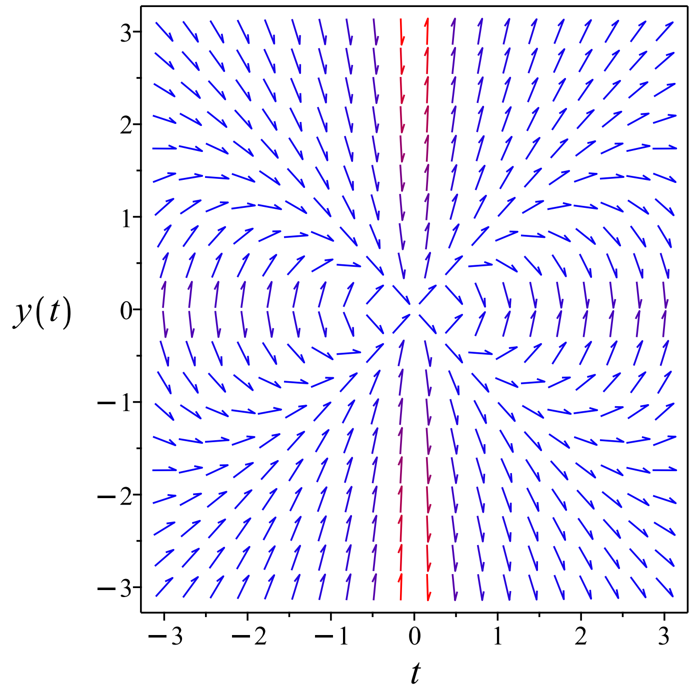


Figure 95: Slope field plot

Verification of solutions

$$\frac{y^2}{t^2} - 1 = c_3 t$$

Verified OK.

3.14.2 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = \frac{-t^2 + 3y^2}{2ty}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `Bernoulli`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 86: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx-h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx-h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x-a_2b_1x-b_1c_2+b_2c_1}{a_1b_2-a_2b_1}$	$\frac{a_1b_2y-a_2b_1y-a_1c_2-a_2c_1}{a_1b_2-a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= \frac{t^3}{y}
\end{aligned}
\tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\frac{t^3}{y}} dy \end{aligned}$$

Which results in

$$S = \frac{y^2}{2t^3}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y) S_y}{R_t + \omega(t,y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = \frac{-t^2 + 3y^2}{2ty}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= -\frac{3y^2}{2t^4} \\ S_y &= \frac{y}{t^3} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = -\frac{1}{2t^2} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = -\frac{1}{2R^2}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = \frac{1}{2R} + c_1 \tag{4}$$

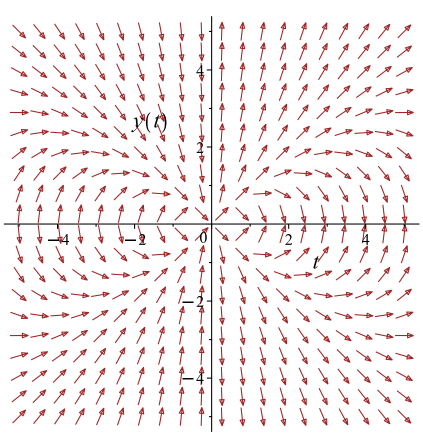
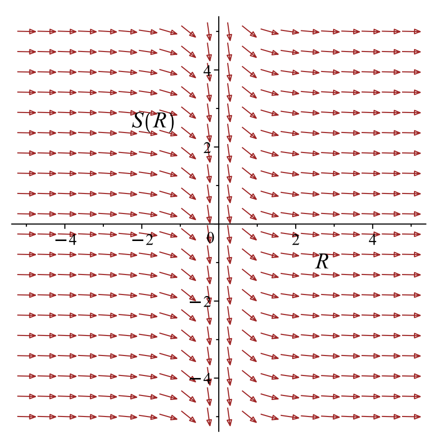
To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\frac{y^2}{2t^3} = \frac{1}{2t} + c_1$$

Which simplifies to

$$\frac{y^2}{2t^3} = \frac{1}{2t} + c_1$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = \frac{-t^2+3y^2}{2ty}$ 	$R = t$ $S = \frac{y^2}{2t^3}$	$\frac{dS}{dR} = -\frac{1}{2R^2}$ 

Summary

The solution(s) found are the following

$$\frac{y^2}{2t^3} = \frac{1}{2t} + c_1 \tag{1}$$

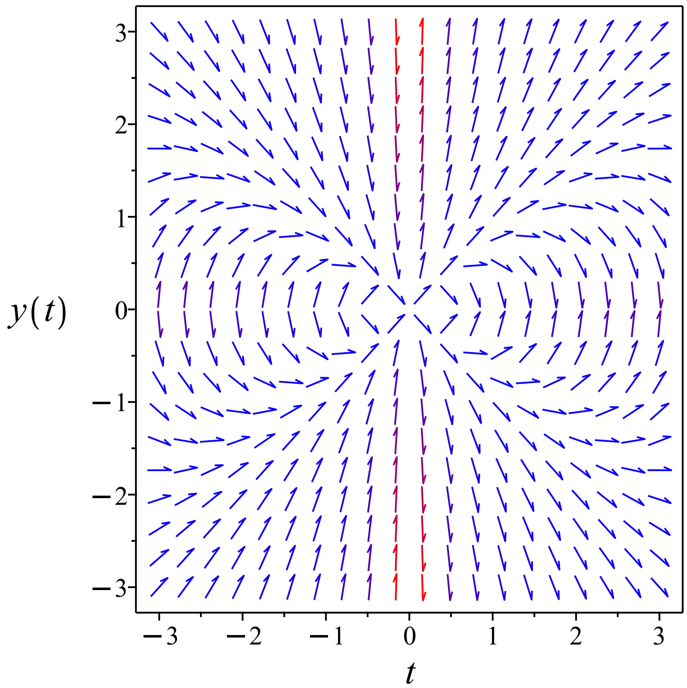


Figure 96: Slope field plot

Verification of solutions

$$\frac{y^2}{2t^3} = \frac{1}{2t} + c_1$$

Verified OK.

3.14.3 Solving as bernoulli ode

In canonical form, the ODE is

$$\begin{aligned} y' &= F(t,y) \\ &= \frac{-t^2 + 3y^2}{2ty} \end{aligned}$$

This is a Bernoulli ODE.

$$y' = \frac{3}{2t}y - \frac{t}{2}\frac{1}{y} \tag{1}$$

The standard Bernoulli ODE has the form

$$y' = f_0(t)y + f_1(t)y^n \tag{2}$$

The first step is to divide the above equation by y^n which gives

$$\frac{y'}{y^n} = f_0(t)y^{1-n} + f_1(t) \tag{3}$$

The next step is use the substitution $w = y^{1-n}$ in equation (3) which generates a new ODE in $w(t)$ which will be linear and can be easily solved using an integrating factor. Backsubstitution then gives the solution $y(t)$ which is what we want.

This method is now applied to the ODE at hand. Comparing the ODE (1) With (2) Shows that

$$
\begin{aligned}
f_0(t) &= \frac{3}{2t} \\
f_1(t) &= -\frac{t}{2} \\
n &= -1
\end{aligned}
$$

Dividing both sides of ODE (1) by $y^n = \frac{1}{y}$ gives

$$
y'y = \frac{3y^2}{2t} - \frac{t}{2} \tag{4}
$$

Let

$$
\begin{aligned}
w &= y^{1-n} \\
&= y^2
\end{aligned} \tag{5}
$$

Taking derivative of equation (5) w.r.t t gives

$$
w' = 2yy' \tag{6}
$$

Substituting equations (5) and (6) into equation (4) gives

$$
\begin{aligned}
\frac{w'(t)}{2} &= \frac{3w(t)}{2t} - \frac{t}{2} \\
w' &= \frac{3w}{t} - t
\end{aligned} \tag{7}
$$

The above now is a linear ODE in $w(t)$ which is now solved.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$
w'(t) + p(t)w(t) = q(t)
$$

Where here

$$
\begin{aligned}
p(t) &= -\frac{3}{t} \\
q(t) &= -t
\end{aligned}
$$

Hence the ode is

$$w'(t) - \frac{3w(t)}{t} = -t$$

The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int -\frac{3}{t}dt} \\ &= \frac{1}{t^3}\end{aligned}$$

The ode becomes

$$\begin{aligned}\frac{d}{dt}(\mu w) &= (\mu)(-t) \\ \frac{d}{dt}\left(\frac{w}{t^3}\right) &= \left(\frac{1}{t^3}\right)(-t) \\ d\left(\frac{w}{t^3}\right) &= \left(-\frac{1}{t^2}\right) dt\end{aligned}$$

Integrating gives

$$\begin{aligned}\frac{w}{t^3} &= \int -\frac{1}{t^2}\, dt \\ \frac{w}{t^3} &= \frac{1}{t} + c_1\end{aligned}$$

Dividing both sides by the integrating factor $\mu = \frac{1}{t^3}$ results in

$$w(t) = c_1 t^3 + t^2$$

Replacing w in the above by y^2 using equation (5) gives the final solution.

$$y^2 = c_1 t^3 + t^2$$

Solving for y gives

$$\begin{aligned}y(t) &= \sqrt{c_1 t + 1}\, t \\ y(t) &= -\sqrt{c_1 t + 1}\, t\end{aligned}$$

Summary

The solution(s) found are the following

$$y = \sqrt{c_1 t + 1}\, t \tag{1}$$
$$y = -\sqrt{c_1 t + 1}\, t \tag{2}$$

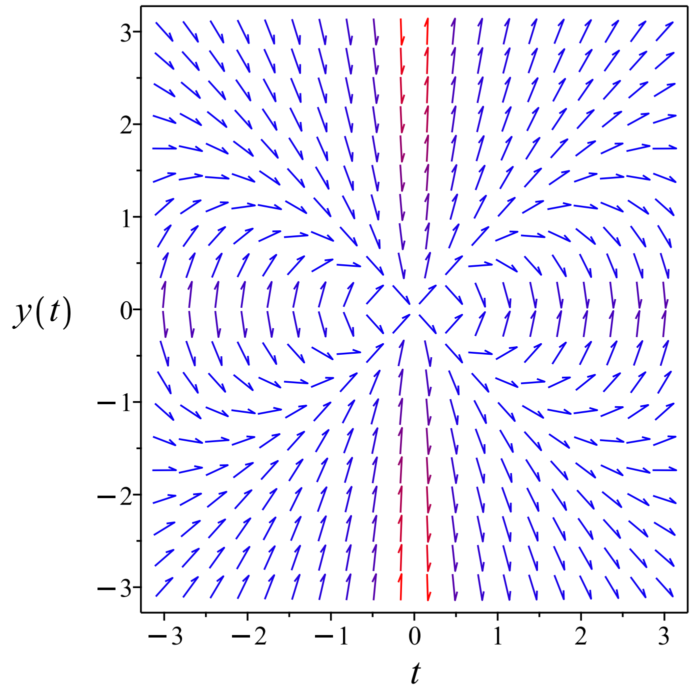


Figure 97: Slope field plot

Verification of solutions

$$y = \sqrt{c_1 t + 1}\, t$$

Verified OK.

$$y = -\sqrt{c_1 t + 1}\, t$$

Verified OK.

3.14.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x}+\frac{\partial \phi}{\partial y}\frac{dy}{dx}=0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial \phi}{\partial x}&=M\\ \frac{\partial \phi}{\partial y}&=N\end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y}=\frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y}=\frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t+N(t,y)\,\mathrm{d}y=0 \tag{1A}$$

Therefore

$$\begin{aligned}(2ty)\,\mathrm{d}y&=\left(-t^2+3y^2\right)\mathrm{d}t\\ \left(t^2-3y^2\right)\mathrm{d}t+(2ty)\,\mathrm{d}y&=0 \qquad \text{(2A)}\end{aligned}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t,y)&=t^2-3y^2\\ N(t,y)&=2ty\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y}&=\frac{\partial}{\partial y}\left(t^2-3y^2\right)\\ &=-6y\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(2ty)\\ &= 2y\end{aligned}$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, then the ODE is not exact. Since the ODE is not exact, we will try to find an integrating factor to make it exact. Let

$$\begin{aligned}A &= \frac{1}{N}\left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}\right)\\ &= \frac{1}{2ty}((-6y) - (2y))\\ &= -\frac{4}{t}\end{aligned}$$

Since A does not depend on y, then it can be used to find an integrating factor. The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int A \, \mathrm{d}t}\\ &= e^{\int -\frac{4}{t} \, \mathrm{d}t}\end{aligned}$$

The result of integrating gives

$$\begin{aligned}\mu &= e^{-4\ln(t)}\\ &= \frac{1}{t^4}\end{aligned}$$

M and N are multiplied by this integrating factor, giving new M and new N which are called $\overline{M}$ and $\overline{N}$ for now so not to confuse them with the original M and N.

$$\begin{aligned}\overline{M} &= \mu M\\ &= \frac{1}{t^4}(t^2 - 3y^2)\\ &= \frac{t^2 - 3y^2}{t^4}\end{aligned}$$

And

$$\begin{aligned}\overline{N} &= \mu N\\ &= \frac{1}{t^4}(2ty)\\ &= \frac{2y}{t^3}\end{aligned}$$

Now a modified ODE is ontained from the original ODE, which is exact and can be solved. The modified ODE is

$$\overline{M} + \overline{N}\frac{\mathrm{d}y}{\mathrm{d}t} = 0$$
$$\left(\frac{t^2 - 3y^2}{t^4}\right) + \left(\frac{2y}{t^3}\right)\frac{\mathrm{d}y}{\mathrm{d}t} = 0$$

The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = \overline{M} \tag{1}$$
$$\frac{\partial \phi}{\partial y} = \overline{N} \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t = \int \overline{M}\,\mathrm{d}t$$
$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t = \int \frac{t^2 - 3y^2}{t^4}\,\mathrm{d}t$$
$$\phi = -\frac{1}{t} + \frac{y^2}{t^3} + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = \frac{2y}{t^3} + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \frac{2y}{t^3}$. Therefore equation (4) becomes

$$\frac{2y}{t^3} = \frac{2y}{t^3} + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = 0$$

Therefore

$$f(y) = c_1$$

Where c_1 is constant of integration. Substituting this result for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{1}{t} + \frac{y^2}{t^3} + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{1}{t} + \frac{y^2}{t^3}$$

Summary

The solution(s) found are the following

$$-\frac{1}{t} + \frac{y^2}{t^3} = c_1 \tag{1}$$

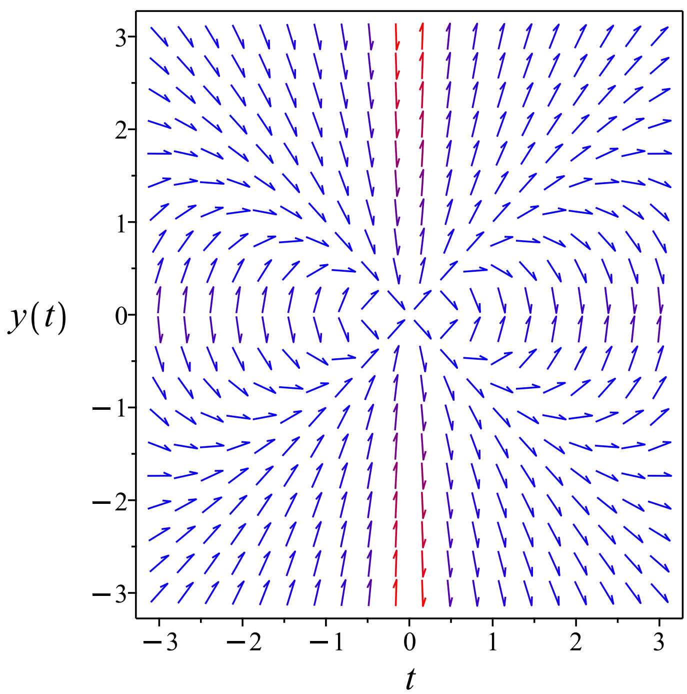


Figure 98: Slope field plot

Verification of solutions

$$-\frac{1}{t} + \frac{y^2}{t^3} = c_1$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
<- Bernoulli successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 26

```
dsolve(2*t*y(t)*diff(y(t),t)=3*y(t)^2-t^2,y(t), singsol=all)
```

$$y(t) = \sqrt{c_1 t + 1}\, t$$
$$y(t) = -\sqrt{c_1 t + 1}\, t$$

✓ Solution by Mathematica

Time used: 0.215 (sec). Leaf size: 34

```
DSolve[2*t*y[t]*y'[t]==3*y[t]^2-t^2,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to -t\sqrt{1 + c_1 t}$$
$$y(t) \to t\sqrt{1 + c_1 t}$$

3.15 problem 17

Internal problem ID [1682]
Internal file name [`OUTPUT/1683_Sunday_June_05_2022_02_27_01_AM_45646108/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 17.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"first_order_ode_lie_symmetry_calculated"**

Maple gives the following as the ode type

`[[_homogeneous, `class A`], _rational, _dAlembert]`

$$\boxed{\left(t-\sqrt{yt}\right)y'-y=0}$$

3.15.1 Solving as first order ode lie symmetry calculated ode

Writing the ode as

$$\begin{aligned} y' &= -\frac{y}{-t+\sqrt{ty}} \\ y' &= \omega(t,y) \end{aligned}$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is not in the lookup table. To determine ξ, η then (A) is solved using ansatz. Making bivariate polynomials of degree 1 to use as anstaz gives

$$\xi = ta_2 + ya_3 + a_1 \tag{1E}$$

$$\eta = tb_2 + yb_3 + b_1 \tag{2E}$$

Where the unknown coefficients are

$$\{a_1, a_2, a_3, b_1, b_2, b_3\}$$

Substituting equations (1E,2E) and ω into (A) gives

$$b_2 - \frac{y(b_3 - a_2)}{-t + \sqrt{ty}} - \frac{y^2 a_3}{\left(-t + \sqrt{ty}\right)^2} - \frac{y\left(-1 + \frac{y}{2\sqrt{ty}}\right)(t a_2 + y a_3 + a_1)}{\left(-t + \sqrt{ty}\right)^2} - \left(-\frac{1}{-t + \sqrt{ty}} + \frac{yt}{2\left(-t + \sqrt{ty}\right)^2 \sqrt{ty}}\right)(t b_2 + y b_3 + b_1) = 0 \tag{5E}$$

Putting the above in normal form gives

$$\frac{2(ty)^{\frac{3}{2}} b_2 - 3t^2 y b_2 + t\,y^2 a_2 - t\,y^2 b_3 - y^3 a_3 + t y b_1 - 2\sqrt{ty}\,t b_1 + 2\sqrt{ty}\,y a_1 - y^2 a_1}{2\left(-t + \sqrt{ty}\right)^2 \sqrt{ty}} = 0$$

Setting the numerator to zero gives

$$2(ty)^{\frac{3}{2}} b_2 - 3t^2 y b_2 + t\,y^2 a_2 - t\,y^2 b_3 - y^3 a_3 + t y b_1 - 2\sqrt{ty}\,t b_1 + 2\sqrt{ty}\,y a_1 - y^2 a_1 = 0 \tag{6E}$$

Since the PDE has radicals, simplifying gives

$$-3t^2 y b_2 + 2ty\sqrt{ty}\,b_2 + t\,y^2 a_2 - t\,y^2 b_3 - y^3 a_3 - 2\sqrt{ty}\,t b_1 + t y b_1 + 2\sqrt{ty}\,y a_1 - y^2 a_1 = 0$$

Looking at the above PDE shows the following are all the terms with $\{t, y\}$ in them.

$$\{t, y, \sqrt{ty}\}$$

The following substitution is now made to be able to collect on all terms with $\{t, y\}$ in them

$$\{t = v_1, y = v_2, \sqrt{ty} = v_3\}$$

The above PDE (6E) now becomes

$$v_1 v_2^2 a_2 - v_2^3 a_3 - 3v_1^2 v_2 b_2 + 2v_1 v_2 v_3 b_2 - v_1 v_2^2 b_3 - v_2^2 a_1 + 2v_3 v_2 a_1 + v_1 v_2 b_1 - 2v_3 v_1 b_1 = 0 \tag{7E}$$

Collecting the above on the terms v_i introduced, and these are

$$\{v_1, v_2, v_3\}$$

Equation (7E) now becomes

$$-3v_1^2v_2b_2 + (-b_3 + a_2)\, v_1v_2^2 + 2v_1v_2v_3b_2 + v_1v_2b_1 - 2v_3v_1b_1 - v_2^3a_3 - v_2^2a_1 + 2v_3v_2a_1 = 0 \tag{8E}$$

Setting each coefficients in (8E) to zero gives the following equations to solve

$$\begin{aligned} b_1 &= 0 \\ -a_1 &= 0 \\ 2a_1 &= 0 \\ -a_3 &= 0 \\ -2b_1 &= 0 \\ -3b_2 &= 0 \\ 2b_2 &= 0 \\ -b_3 + a_2 &= 0 \end{aligned}$$

Solving the above equations for the unknowns gives

$$\begin{aligned} a_1 &= 0 \\ a_2 &= b_3 \\ a_3 &= 0 \\ b_1 &= 0 \\ b_2 &= 0 \\ b_3 &= b_3 \end{aligned}$$

Substituting the above solution in the anstaz (1E,2E) (using 1 as arbitrary value for any unknown in the RHS) gives

$$\begin{aligned} \xi &= t \\ \eta &= y \end{aligned}$$

Shifting is now applied to make $\xi = 0$ in order to simplify the rest of the computation

$$\begin{aligned} \eta &= \eta - \omega(t, y)\, \xi \\ &= y - \left(-\frac{y}{-t + \sqrt{ty}}\right)(t) \\ &= \frac{\sqrt{ty}\, y}{-t + \sqrt{ty}} \\ \xi &= 0 \end{aligned}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\frac{\sqrt{ty}\, y}{-t+\sqrt{ty}}} dy \end{aligned}$$

Which results in

$$S = \ln(y) + \frac{2t}{\sqrt{ty}}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -\frac{y}{-t + \sqrt{ty}}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= \frac{1}{\sqrt{t}\,\sqrt{y}} \\ S_y &= \frac{\sqrt{y} - \sqrt{t}}{y^{\frac{3}{2}}} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = \frac{\sqrt{t}\,\sqrt{y} - \sqrt{ty}}{\sqrt{t}\,\sqrt{y}\,\left(t - \sqrt{ty}\right)} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = 0$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = c_1 \tag{4}$$

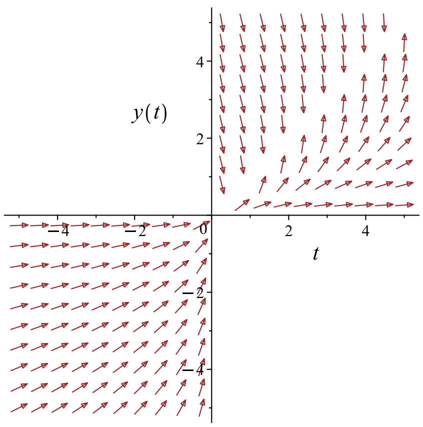
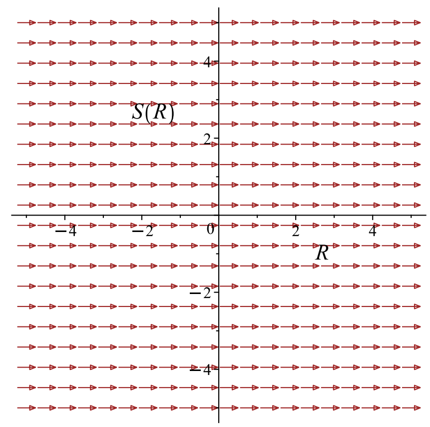
To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\frac{\ln\left(y\right)\sqrt{y} + 2\sqrt{t}}{\sqrt{y}} = c_1$$

Which simplifies to

$$\frac{\ln\left(y\right)\sqrt{y} + 2\sqrt{t}}{\sqrt{y}} = c_1$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{y}{-t+\sqrt{ty}}$ 	$R = t$ $S = \frac{\ln(y)\sqrt{y} + 2\sqrt{t}}{\sqrt{y}}$	$\frac{dS}{dR} = 0$ 

Summary

The solution(s) found are the following

$$\frac{\ln(y)\sqrt{y} + 2\sqrt{t}}{\sqrt{y}} = c_1 \tag{1}$$

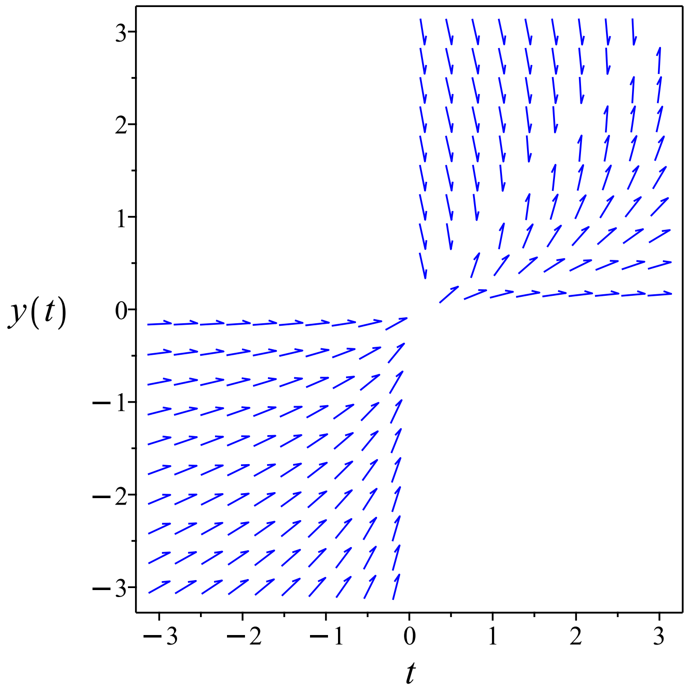


Figure 99: Slope field plot

Verification of solutions

$$\frac{\ln \left(y\right) \sqrt{y}+2 \sqrt{t}}{\sqrt{y}} = c_1$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying homogeneous types:
trying homogeneous G
1st order, trying the canonical coordinates of the invariance group
<- 1st order, canonical coordinates successful
<- homogeneous successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 19

```
dsolve((t-sqrt(t*y(t)))*diff(y(t),t)=y(t),y(t), singsol=all)
```

$$\ln(y(t)) + \frac{2t}{\sqrt{ty(t)}} - c_1 = 0$$

✓ Solution by Mathematica

Time used: 0.213 (sec). Leaf size: 31

```
DSolve[(t-Sqrt[t*y[t]])*y'[t]==y[t],y[t],t,IncludeSingularSolutions -> True]
```

$$\text{Solve}\left[\frac{2}{\sqrt{\frac{y(t)}{t}}} + \log\left(\frac{y(t)}{t}\right) = -\log(t) + c_1, y(t)\right]$$

3.16 problem 18

Internal problem ID [1683]
Internal file name [`OUTPUT/1684_Sunday_June_05_2022_02_27_03_AM_10181087/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 18.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exactByInspection", "homogeneousTypeD2", "first_order_ode_lie_symmetry_calculated"**

Maple gives the following as the ode type

```
[[_homogeneous, `class A`], _rational, [_Abel, `2nd type`, `
   class A`]]
```

$$\boxed{y' - \frac{t+y}{t-y} = 0}$$

3.16.1 Solving as homogeneousTypeD2 ode

Using the change of variables $y = u(t)\,t$ on the above ode results in new ode in $u(t)$

$$u'(t)\,t + u(t) - \frac{t + u(t)\,t}{t - u(t)\,t} = 0$$

In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= -\frac{u^2+1}{t(u-1)} \end{aligned}$$

Where $f(t) = -\frac{1}{t}$ and $g(u) = \frac{u^2+1}{u-1}$. Integrating both sides gives

$$\frac{1}{\frac{u^2+1}{u-1}}\,du = -\frac{1}{t}\,dt$$

$$\int \frac{1}{\frac{u^2+1}{u-1}}\,du = \int -\frac{1}{t}\,dt$$

$$\frac{\ln\left(u^2+1\right)}{2} - \arctan\left(u\right) = -\ln\left(t\right) + c_2$$

The solution is

$$\frac{\ln\left(u(t)^2+1\right)}{2} - \arctan\left(u(t)\right) + \ln\left(t\right) - c_2 = 0$$

Replacing $u(t)$ in the above solution by $\frac{y}{t}$ results in the solution for y in implicit form

$$\frac{\ln\left(\frac{y^2}{t^2}+1\right)}{2} - \arctan\left(\frac{y}{t}\right) + \ln\left(t\right) - c_2 = 0$$

$$\frac{\ln\left(\frac{y^2}{t^2}+1\right)}{2} - \arctan\left(\frac{y}{t}\right) + \ln\left(t\right) - c_2 = 0$$

Summary

The solution(s) found are the following

$$\frac{\ln\left(\frac{y^2}{t^2}+1\right)}{2} - \arctan\left(\frac{y}{t}\right) + \ln\left(t\right) - c_2 = 0 \tag{1}$$

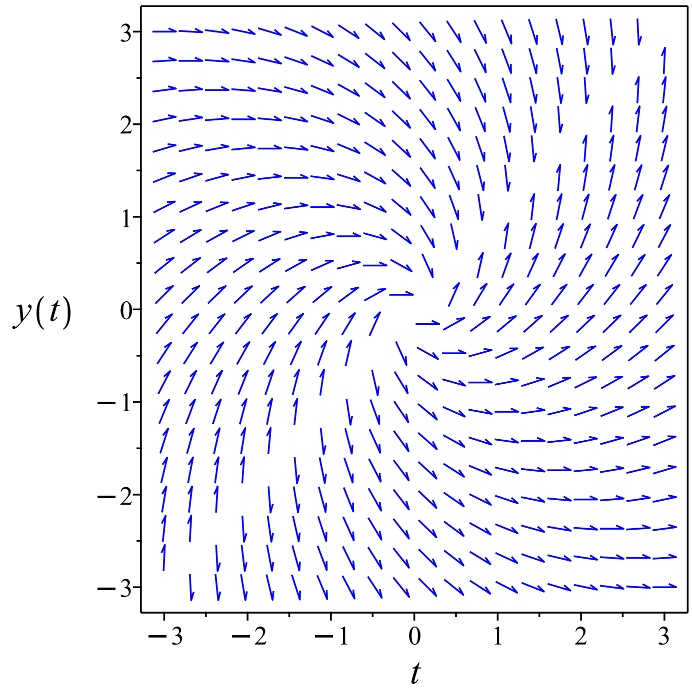


Figure 100: Slope field plot

<u>Verification of solutions</u>

$$\frac{\ln\left(\frac{y^2}{t^2}+1\right)}{2}-\arctan\left(\frac{y}{t}\right)+\ln(t)-c_2=0$$

Verified OK.

3.16.2 Solving as first order ode lie symmetry calculated ode

Writing the ode as

$$y'=-\frac{t+y}{-t+y}$$
$$y'=\omega(t,y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t+\omega(\eta_y-\xi_t)-\omega^2\xi_y-\omega_t\xi-\omega_y\eta=0 \tag{A}$$

The type of this ode is not in the lookup table. To determine ξ,η then (A) is solved using ansatz. Making bivariate polynomials of degree 1 to use as anstaz gives

$$\xi=ta_2+ya_3+a_1 \tag{1E}$$
$$\eta=tb_2+yb_3+b_1 \tag{2E}$$

Where the unknown coefficients are

$$\{a_1, a_2, a_3, b_1, b_2, b_3\}$$

Substituting equations (1E,2E) and ω into (A) gives

$$b_2 - \frac{(t+y)(b_3-a_2)}{-t+y} - \frac{(t+y)^2 a_3}{(-t+y)^2} - \left(-\frac{1}{-t+y} - \frac{t+y}{(-t+y)^2}\right)(ta_2+ya_3+a_1) - \left(-\frac{1}{-t+y} + \frac{t+y}{(-t+y)^2}\right)(tb_2+yb_3+b_1) = 0 \tag{5E}$$

Putting the above in normal form gives

$$-\frac{t^2a_2 + t^2a_3 + t^2b_2 - t^2b_3 - 2tya_2 + 2tya_3 + 2tyb_2 + 2tyb_3 - y^2a_2 - y^2a_3 - y^2b_2 + y^2b_3 + 2tb_1 - 2ya_1}{(t-y)^2} = 0$$

Setting the numerator to zero gives

$$-t^2a_2 - t^2a_3 - t^2b_2 + t^2b_3 + 2tya_2 - 2tya_3 - 2tyb_2 - 2tyb_3 + y^2a_2 + y^2a_3 + y^2b_2 - y^2b_3 - 2tb_1 + 2ya_1 = 0 \tag{6E}$$

Looking at the above PDE shows the following are all the terms with $\{t, y\}$ in them.

$$\{t, y\}$$

The following substitution is now made to be able to collect on all terms with $\{t, y\}$ in them

$$\{t = v_1, y = v_2\}$$

The above PDE (6E) now becomes

$$-a_2v_1^2 + 2a_2v_1v_2 + a_2v_2^2 - a_3v_1^2 - 2a_3v_1v_2 + a_3v_2^2 - b_2v_1^2 - 2b_2v_1v_2 + b_2v_2^2 + b_3v_1^2 - 2b_3v_1v_2 - b_3v_2^2 + 2a_1v_2 - 2b_1v_1 = 0 \tag{7E}$$

Collecting the above on the terms v_i introduced, and these are

$$\{v_1, v_2\}$$

Equation (7E) now becomes

$$(-a_2 - a_3 - b_2 + b_3)\, v_1^2 + (2a_2 - 2a_3 - 2b_2 - 2b_3)\, v_1 v_2 \\ - 2b_1 v_1 + (a_2 + a_3 + b_2 - b_3)\, v_2^2 + 2a_1 v_2 = 0 \tag{8E}$$

Setting each coefficients in (8E) to zero gives the following equations to solve

$$\begin{aligned} 2a_1 &= 0 \\ -2b_1 &= 0 \\ -a_2 - a_3 - b_2 + b_3 &= 0 \\ a_2 + a_3 + b_2 - b_3 &= 0 \\ 2a_2 - 2a_3 - 2b_2 - 2b_3 &= 0 \end{aligned}$$

Solving the above equations for the unknowns gives

$$\begin{aligned} a_1 &= 0 \\ a_2 &= b_3 \\ a_3 &= -b_2 \\ b_1 &= 0 \\ b_2 &= b_2 \\ b_3 &= b_3 \end{aligned}$$

Substituting the above solution in the anstaz (1E,2E) (using 1 as arbitrary value for any unknown in the RHS) gives

$$\begin{aligned} \xi &= t \\ \eta &= y \end{aligned}$$

Shifting is now applied to make $\xi = 0$ in order to simplify the rest of the computation

$$\begin{aligned} \eta &= \eta - \omega(t, y)\, \xi \\ &= y - \left(-\frac{t + y}{-t + y}\right)(t) \\ &= \frac{-t^2 - y^2}{t - y} \\ \xi &= 0 \end{aligned}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\frac{-t^2-y^2}{t-y}} dy \end{aligned}$$

Which results in

$$S = \frac{\ln(t^2 + y^2)}{2} - \arctan\left(\frac{y}{t}\right)$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -\frac{t + y}{-t + y}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= \frac{t + y}{t^2 + y^2} \\ S_y &= \frac{-t + y}{t^2 + y^2} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = 0 \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = 0$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = c_1 \tag{4}$$

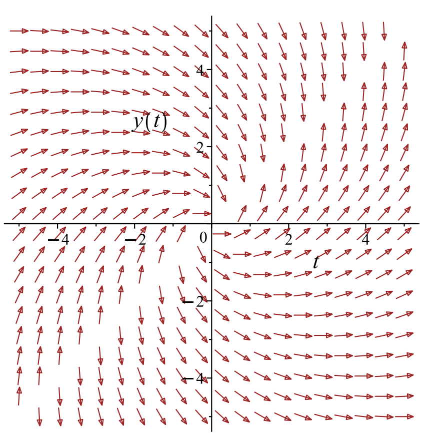
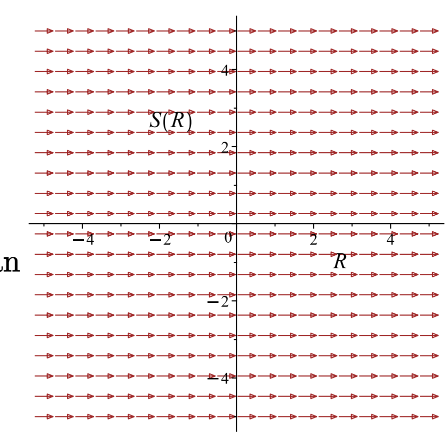
To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\frac{\ln(t^2 + y^2)}{2} - \arctan\left(\frac{y}{t}\right) = c_1$$

Which simplifies to

$$\frac{\ln(t^2 + y^2)}{2} - \arctan\left(\frac{y}{t}\right) = c_1$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{t+y}{-t+y}$ 	$R = t$ $S = \frac{\ln(t^2+y^2)}{2} - \arctan$	$\frac{dS}{dR} = 0$ 

Summary

The solution(s) found are the following

$$\frac{\ln(t^2+y^2)}{2} - \arctan\left(\frac{y}{t}\right) = c_1 \tag{1}$$

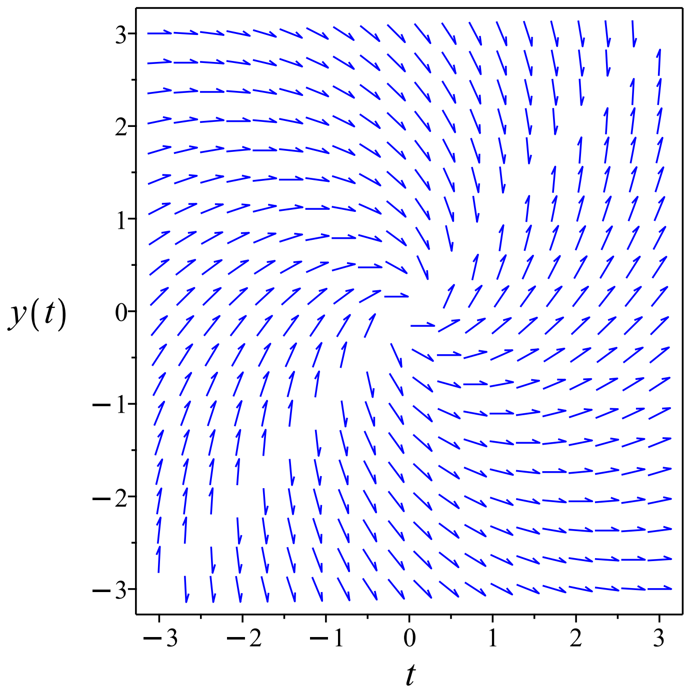


Figure 101: Slope field plot

Verification of solutions

$$\frac{\ln(t^2+y^2)}{2} - \arctan\left(\frac{y}{t}\right) = c_1$$

Verified OK.

3.16.3 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x}+\frac{\partial \phi}{\partial y} \frac{d y}{d x}=0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}
\frac{\partial \phi}{\partial x} &= M \\
\frac{\partial \phi}{\partial y} &= N
\end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y}=\frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y}=\frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y) \mathrm{d} t+N(t, y) \mathrm{d} y=0 \tag{1A}$$

Therefore

$$\begin{aligned}
(-t+y) \mathrm{d} y &= (-t-y) \mathrm{d} t \\
(t+y) \mathrm{d} t+(-t+y) \mathrm{d} y &= 0
\end{aligned} \tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}
M(t, y) &= t+y \\
N(t, y) &= -t+y
\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}
\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}(t+y) \\
&= 1
\end{aligned}$$

And

$$\begin{aligned}
\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(-t+y) \\
&= -1
\end{aligned}$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, then the ODE is not exact. By inspection $\frac{1}{t^2+y^2}$ is an integrating factor. Therefore by multiplying $M = t + y$ and $N = -t + y$ by this integrating factor the ode becomes exact. The new M, N are

$$\begin{aligned}
M &= \frac{t+y}{t^2+y^2} \\
N &= \frac{-t+y}{t^2+y^2}
\end{aligned}$$

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}
\frac{\partial \phi}{\partial x} &= M \\
\frac{\partial \phi}{\partial y} &= N
\end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t+N(t,y)\,\mathrm{d}y=0 \tag{1A}$$

Therefore

$$\left(\frac{-t+y}{t^2+y^2}\right)\mathrm{d}y=\left(-\frac{t+y}{t^2+y^2}\right)\mathrm{d}t$$

$$\left(\frac{t+y}{t^2+y^2}\right)\mathrm{d}t+\left(\frac{-t+y}{t^2+y^2}\right)\mathrm{d}y=0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned} M(t,y)&=\frac{t+y}{t^2+y^2}\\ N(t,y)&=\frac{-t+y}{t^2+y^2} \end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned} \frac{\partial M}{\partial y}&=\frac{\partial}{\partial y}\left(\frac{t+y}{t^2+y^2}\right)\\ &=\frac{t^2-2ty-y^2}{(t^2+y^2)^2} \end{aligned}$$

And

$$\begin{aligned} \frac{\partial N}{\partial t}&=\frac{\partial}{\partial t}\left(\frac{-t+y}{t^2+y^2}\right)\\ &=\frac{t^2-2ty-y^2}{(t^2+y^2)^2} \end{aligned}$$

Since $\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial \phi}{\partial t}=M \tag{1}$$

$$\frac{\partial \phi}{\partial y}=N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t = \int M\,\mathrm{d}t$$
$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t = \int \frac{t+y}{t^2+y^2}\,\mathrm{d}t$$
$$\phi = \frac{\ln(t^2+y^2)}{2} + \arctan\left(\frac{t}{y}\right) + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = \frac{y}{t^2+y^2} - \frac{t}{y^2\left(\frac{t^2}{y^2}+1\right)} + f'(y) \tag{4}$$
$$= \frac{-t+y}{t^2+y^2} + f'(y)$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \frac{-t+y}{t^2+y^2}$. Therefore equation (4) becomes

$$\frac{-t+y}{t^2+y^2} = \frac{-t+y}{t^2+y^2} + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = 0$$

Therefore

$$f(y) = c_1$$

Where c_1 is constant of integration. Substituting this result for $f(y)$ into equation (3) gives ϕ

$$\phi = \frac{\ln(t^2+y^2)}{2} + \arctan\left(\frac{t}{y}\right) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = \frac{\ln(t^2+y^2)}{2} + \arctan\left(\frac{t}{y}\right)$$

Summary

The solution(s) found are the following

$$\frac{\ln(t^2+y^2)}{2}+\arctan\left(\frac{t}{y}\right)=c_1 \tag{1}$$

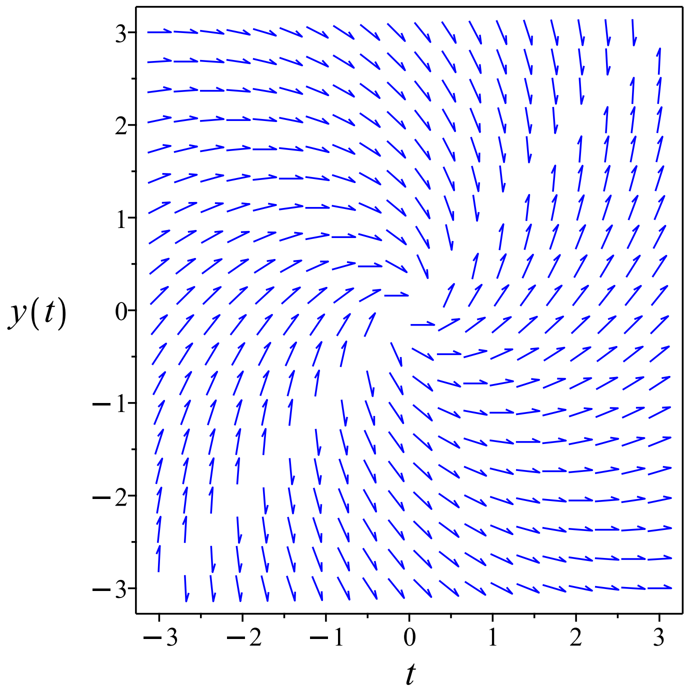


Figure 102: Slope field plot

Verification of solutions

$$\frac{\ln(t^2+y^2)}{2}+\arctan\left(\frac{t}{y}\right)=c_1$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying homogeneous D
<- homogeneous successful`
```

✓ Solution by Maple

Time used: 0.031 (sec). Leaf size: 24

```
dsolve(diff(y(t),t)=(t+y(t))/(t-y(t)),y(t), singsol=all)
```

$$y(t) = \tan\left(\mathrm{RootOf}\left(-2\_Z + \ln\left(\sec\left(\_Z\right)^2\right) + 2\ln\left(t\right) + 2c_1\right)\right) t$$

✓ Solution by Mathematica

Time used: 0.032 (sec). Leaf size: 36

```
DSolve[y'[t]==(t+y[t])/(t-y[t]),y[t],t,IncludeSingularSolutions -> True]
```

$$\mathrm{Solve}\left[\frac{1}{2}\log\left(\frac{y(t)^2}{t^2}+1\right) - \arctan\left(\frac{y(t)}{t}\right) = -\log(t) + c_1, y(t)\right]$$

3.17 problem 19

Internal problem ID [1684]
Internal file name [`OUTPUT/1685_Sunday_June_05_2022_02_27_06_AM_18052030/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 19.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"homogeneousTypeD2", "exactWithIntegrationFactor", "first_order_ode_lie_symmetry_calculated"**

Maple gives the following as the ode type

```
[[_homogeneous, `class A`], _dAlembert]
```

$$\boxed{e^{\frac{t}{y}}(-t+y)\,y'+y\left(1+e^{\frac{t}{y}}\right)=0}$$

3.17.1 Solving as homogeneousTypeD2 ode

Using the change of variables $y=u(t)\,t$ on the above ode results in new ode in $u(t)$

$$e^{\frac{1}{u(t)}}(-t+u(t)\,t)\,(u'(t)\,t+u(t))+u(t)\,t\left(1+e^{\frac{1}{u(t)}}\right)=0$$

In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= -\frac{u\left(e^{-\frac{1}{u}}+u\right)}{t\,(u-1)} \end{aligned}$$

Where $f(t) = -\frac{1}{t}$ and $g(u) = \frac{u\left(\mathrm{e}^{-\frac{1}{u}}+u\right)}{u-1}$. Integrating both sides gives

$$\frac{1}{\frac{u\left(\mathrm{e}^{-\frac{1}{u}}+u\right)}{u-1}}\,du = -\frac{1}{t}\,dt$$

$$\int \frac{1}{\frac{u\left(\mathrm{e}^{-\frac{1}{u}}+u\right)}{u-1}}\,du = \int -\frac{1}{t}\,dt$$

$$\frac{1}{u} + \ln\left(\mathrm{e}^{-\frac{1}{u}} + u\right) = -\ln(t) + c_2$$

The solution is

$$\frac{1}{u(t)} + \ln\left(\mathrm{e}^{-\frac{1}{u(t)}} + u(t)\right) + \ln(t) - c_2 = 0$$

Replacing $u(t)$ in the above solution by $\frac{y}{t}$ results in the solution for y in implicit form

$$\frac{t}{y} + \ln\left(\mathrm{e}^{-\frac{t}{y}} + \frac{y}{t}\right) + \ln(t) - c_2 = 0$$

$$\frac{\ln\left(\frac{\mathrm{e}^{-\frac{t}{y}}t+y}{t}\right)y + (-c_2 + \ln(t))\,y + t}{y} = 0$$

<u>Summary</u>

The solution(s) found are the following

$$\frac{\ln\left(\frac{\mathrm{e}^{-\frac{t}{y}}t+y}{t}\right)y + (-c_2 + \ln(t))\,y + t}{y} = 0 \tag{1}$$

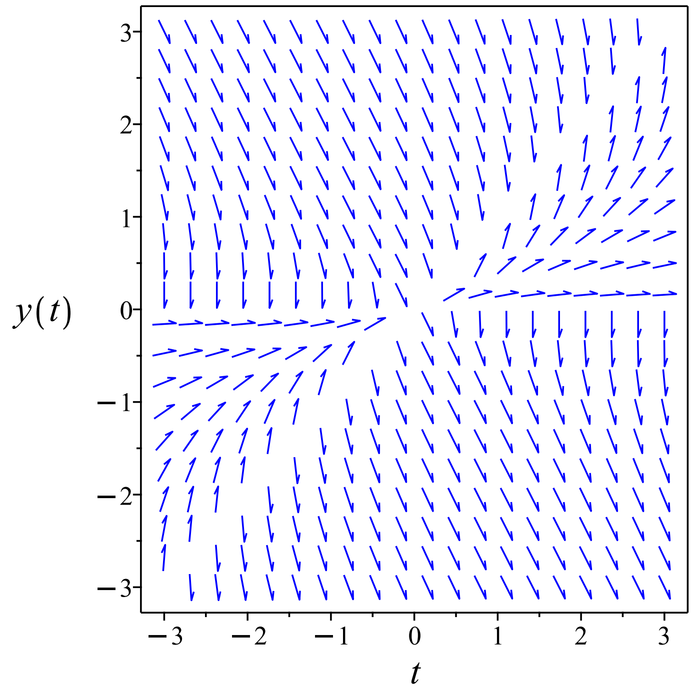


Figure 103: Slope field plot

Verification of solutions

$$\frac{\ln\left(\frac{e^{-\frac{t}{y}}t+y}{t}\right)y+(-c_2+\ln(t))\,y+t}{y}=0$$

Verified OK.

3.17.2 Solving as first order ode lie symmetry calculated ode

Writing the ode as

$$y'=-\frac{y\left(1+e^{\frac{t}{y}}\right)e^{-\frac{t}{y}}}{-t+y}$$
$$y'=\omega(t,y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t+\omega(\eta_y-\xi_t)-\omega^2\xi_y-\omega_t\xi-\omega_y\eta=0 \tag{A}$$

The type of this ode is not in the lookup table. To determine ξ, η then (A) is solved using ansatz. Making bivariate polynomials of degree 1 to use as anstaz gives

$$\xi = ta_2 + ya_3 + a_1 \tag{1E}$$

$$\eta = tb_2 + yb_3 + b_1 \tag{2E}$$

Where the unknown coefficients are

$$\{a_1, a_2, a_3, b_1, b_2, b_3\}$$

Substituting equations (1E,2E) and ω into (A) gives

$$\begin{aligned}
&b_2 - \frac{y\left(1+\mathrm{e}^{\frac{t}{y}}\right)\mathrm{e}^{-\frac{t}{y}}(b_3-a_2)}{-t+y} - \frac{y^2\left(1+\mathrm{e}^{\frac{t}{y}}\right)^2\mathrm{e}^{-\frac{2t}{y}}a_3}{(-t+y)^2} \\
&- \left(-\frac{1}{-t+y} + \frac{\left(1+\mathrm{e}^{\frac{t}{y}}\right)\mathrm{e}^{-\frac{t}{y}}}{-t+y} - \frac{y\left(1+\mathrm{e}^{\frac{t}{y}}\right)\mathrm{e}^{-\frac{t}{y}}}{(-t+y)^2}\right)(ta_2+ya_3+a_1) \\
&- \left(-\frac{\left(1+\mathrm{e}^{\frac{t}{y}}\right)\mathrm{e}^{-\frac{t}{y}}}{-t+y} + \frac{t}{y(-t+y)} - \frac{\left(1+\mathrm{e}^{\frac{t}{y}}\right)\mathrm{e}^{-\frac{t}{y}}t}{y(-t+y)} \right. \\
&\left. + \frac{y\left(1+\mathrm{e}^{\frac{t}{y}}\right)\mathrm{e}^{-\frac{t}{y}}}{(-t+y)^2}\right)(tb_2+yb_3+b_1) = 0
\end{aligned} \tag{5E}$$

Putting the above in normal form gives

$$-\frac{\left(2\,\mathrm{e}^{\frac{2t}{y}}t\,y^2b_2 - \mathrm{e}^{\frac{2t}{y}}y^3a_2 - \mathrm{e}^{\frac{2t}{y}}y^3b_2 + \mathrm{e}^{\frac{2t}{y}}y^3b_3 + \mathrm{e}^{\frac{2t}{y}}tyb_1 - \mathrm{e}^{\frac{2t}{y}}y^2a_1 + \mathrm{e}^{\frac{t}{y}}t^3b_2 - \mathrm{e}^{\frac{t}{y}}t^2ya_2 + \mathrm{e}^{\frac{t}{y}}t^2yb_3 + \mathrm{e}^{\frac{t}{y}}t\,y^2a_2 + \right.}{(t-y)^2\,y}$$

$$= 0$$

Setting the numerator to zero gives

$$\begin{aligned}
&-2\,\mathrm{e}^{\frac{2t}{y}}t\,y^2b_2 + \mathrm{e}^{\frac{2t}{y}}y^3a_2 + \mathrm{e}^{\frac{2t}{y}}y^3b_2 - \mathrm{e}^{\frac{2t}{y}}y^3b_3 - \mathrm{e}^{\frac{2t}{y}}tyb_1 + \mathrm{e}^{\frac{2t}{y}}y^2a_1 \\
&- \mathrm{e}^{\frac{t}{y}}t^3b_2 + \mathrm{e}^{\frac{t}{y}}t^2ya_2 - \mathrm{e}^{\frac{t}{y}}t^2yb_3 - \mathrm{e}^{\frac{t}{y}}t\,y^2a_2 + \mathrm{e}^{\frac{t}{y}}t\,y^2a_3 + \mathrm{e}^{\frac{t}{y}}t\,y^2b_3 \\
&+ \mathrm{e}^{\frac{t}{y}}y^3a_2 - 2\,\mathrm{e}^{\frac{t}{y}}y^3a_3 - \mathrm{e}^{\frac{t}{y}}y^3b_3 - \mathrm{e}^{\frac{t}{y}}t^2b_1 + \mathrm{e}^{\frac{t}{y}}tya_1 - y^3a_3 = 0
\end{aligned} \tag{6E}$$

Simplifying the above gives

$$-2\,\mathrm{e}^{\frac{2t}{y}} t\,y^2 b_2 + \mathrm{e}^{\frac{2t}{y}} y^3 a_2 + \mathrm{e}^{\frac{2t}{y}} y^3 b_2 - \mathrm{e}^{\frac{2t}{y}} y^3 b_3 - \mathrm{e}^{\frac{2t}{y}} t y b_1 + \mathrm{e}^{\frac{2t}{y}} y^2 a_1 - \mathrm{e}^{\frac{t}{y}} t^3 b_2 + \mathrm{e}^{\frac{t}{y}} t^2 y a_2 - \mathrm{e}^{\frac{t}{y}} t^2 y b_3 - \mathrm{e}^{\frac{t}{y}} t\,y^2 a_2 + \mathrm{e}^{\frac{t}{y}} t\,y^2 a_3 + \mathrm{e}^{\frac{t}{y}} t\,y^2 b_3 + \mathrm{e}^{\frac{t}{y}} y^3 a_2 - 2\,\mathrm{e}^{\frac{t}{y}} y^3 a_3 - \mathrm{e}^{\frac{t}{y}} y^3 b_3 - \mathrm{e}^{\frac{t}{y}} t^2 b_1 + \mathrm{e}^{\frac{t}{y}} t y a_1 - y^3 a_3 = 0 \tag{6E}$$

Looking at the above PDE shows the following are all the terms with $\{t, y\}$ in them.

$$\left\{t, y, \mathrm{e}^{\frac{t}{y}}, \mathrm{e}^{\frac{2t}{y}}\right\}$$

The following substitution is now made to be able to collect on all terms with $\{t, y\}$ in them

$$\left\{t = v_1, y = v_2, \mathrm{e}^{\frac{t}{y}} = v_3, \mathrm{e}^{\frac{2t}{y}} = v_4\right\}$$

The above PDE (6E) now becomes

$$v_3 v_1^2 v_2 a_2 - v_3 v_1 v_2^2 a_2 + v_3 v_2^3 a_2 + v_4 v_2^3 a_2 + v_3 v_1 v_2^2 a_3 - 2 v_3 v_2^3 a_3 - v_3 v_1^3 b_2 - 2 v_4 v_1 v_2^2 b_2 + v_4 v_2^3 b_2 - v_3 v_1^2 v_2 b_3 + v_3 v_1 v_2^2 b_3 - v_3 v_2^3 b_3 - v_4 v_2^3 b_3 + v_3 v_1 v_2 a_1 + v_4 v_2^2 a_1 - v_2^3 a_3 - v_3 v_1^2 b_1 - v_4 v_1 v_2 b_1 = 0 \tag{7E}$$

Collecting the above on the terms v_i introduced, and these are

$$\{v_1, v_2, v_3, v_4\}$$

Equation (7E) now becomes

$$-v_3 v_1^3 b_2 + (-b_3 + a_2)\, v_1^2 v_2 v_3 - v_3 v_1^2 b_1 + (-a_2 + a_3 + b_3)\, v_1 v_2^2 v_3 - 2 v_4 v_1 v_2^2 b_2 + v_3 v_1 v_2 a_1 - v_4 v_1 v_2 b_1 + (a_2 - 2a_3 - b_3)\, v_2^3 v_3 + (a_2 + b_2 - b_3)\, v_2^3 v_4 - v_2^3 a_3 + v_4 v_2^2 a_1 = 0 \tag{8E}$$

Setting each coefficients in (8E) to zero gives the following equations to solve

$$
\begin{aligned}
a_1 &= 0 \\
-a_3 &= 0 \\
-b_1 &= 0 \\
-2b_2 &= 0 \\
-b_2 &= 0 \\
-b_3 + a_2 &= 0 \\
-a_2 + a_3 + b_3 &= 0 \\
a_2 - 2a_3 - b_3 &= 0 \\
a_2 + b_2 - b_3 &= 0
\end{aligned}
$$

Solving the above equations for the unknowns gives

$$
\begin{aligned}
a_1 &= 0 \\
a_2 &= b_3 \\
a_3 &= 0 \\
b_1 &= 0 \\
b_2 &= 0 \\
b_3 &= b_3
\end{aligned}
$$

Substituting the above solution in the anstaz (1E,2E) (using 1 as arbitrary value for any unknown in the RHS) gives

$$
\begin{aligned}
\xi &= t \\
\eta &= y
\end{aligned}
$$

Shifting is now applied to make $\xi = 0$ in order to simplify the rest of the computation

$$
\begin{aligned}
\eta &= \eta - \omega(t, y)\,\xi \\
&= y - \left(-\frac{y\left(1 + e^{\frac{t}{y}}\right) e^{-\frac{t}{y}}}{-t + y}\right)(t) \\
&= \frac{-y^2 e^{\frac{t}{y}} - ty}{e^{\frac{t}{y}} t - y\, e^{\frac{t}{y}}} \\
\xi &= 0
\end{aligned}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\frac{-y^2 \mathrm{e}^{\frac{t}{y}} - ty}{\mathrm{e}^{\frac{t}{y}} t - y \,\mathrm{e}^{\frac{t}{y}}}} dy \end{aligned}$$

Which results in

$$S = \ln\left(y \,\mathrm{e}^{\frac{t}{y}} + t\right)$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -\frac{y\left(1 + \mathrm{e}^{\frac{t}{y}}\right) \mathrm{e}^{-\frac{t}{y}}}{-t + y}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= \frac{1 + \mathrm{e}^{\frac{t}{y}}}{y \,\mathrm{e}^{\frac{t}{y}} + t} \\ S_y &= -\frac{\mathrm{e}^{\frac{t}{y}} (t - y)}{y \left(y \,\mathrm{e}^{\frac{t}{y}} + t\right)} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = 0 \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = 0$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\ln\left(y\,\mathrm{e}^{\frac{t}{y}} + t\right) = c_1$$

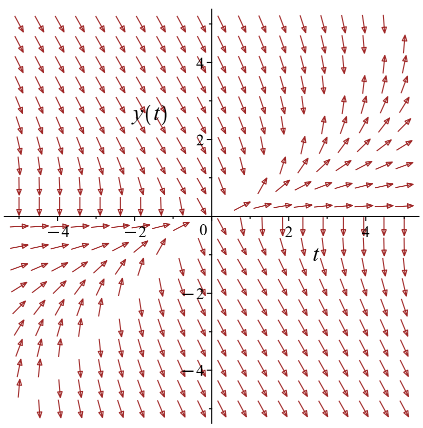
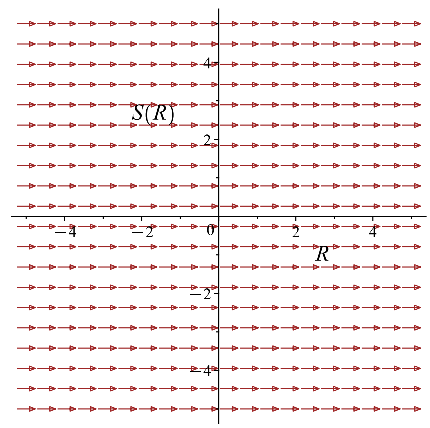
Which simplifies to

$$\ln\left(y\,\mathrm{e}^{\frac{t}{y}} + t\right) = c_1$$

Which gives

$$y = -\frac{t}{\mathrm{LambertW}\left(-\frac{t}{-t+\mathrm{e}^{c_1}}\right)}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{y\left(1+\mathrm{e}^{\frac{t}{y}}\right)\mathrm{e}^{-\frac{t}{y}}}{-t+y}$ 	$R = t$ $S = \ln\left(y\,\mathrm{e}^{\frac{t}{y}} + t\right)$	$\frac{dS}{dR} = 0$ 

Summary

The solution(s) found are the following

$$y = -\frac{t}{\mathrm{LambertW}\left(-\frac{t}{-t+\mathrm{e}^{c_1}}\right)} \tag{1}$$

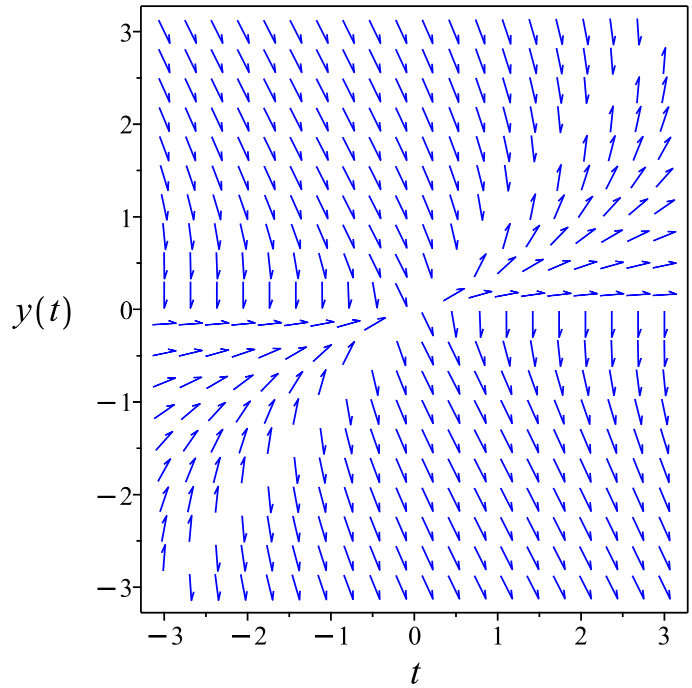


Figure 104: Slope field plot

Verification of solutions

$$y = -\frac{t}{\operatorname{LambertW}\left(-\frac{t}{-t+e^{c_1}}\right)}$$

Verified OK.

3.17.3 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial\phi}{\partial x} + \frac{\partial\phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\left(\mathrm{e}^{\frac{t}{y}}(-t+y)\right)\mathrm{d}y = \left(-y\left(1+\mathrm{e}^{\frac{t}{y}}\right)\right)\mathrm{d}t$$
$$\left(y\left(1+\mathrm{e}^{\frac{t}{y}}\right)\right)\mathrm{d}t + \left(\mathrm{e}^{\frac{t}{y}}(-t+y)\right)\mathrm{d}y = 0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t,y) = y\left(1+\mathrm{e}^{\frac{t}{y}}\right)$$
$$N(t,y) = \mathrm{e}^{\frac{t}{y}}(-t+y)$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(y\left(1+\mathrm{e}^{\frac{t}{y}}\right)\right) \\ &= \frac{\mathrm{e}^{\frac{t}{y}}(-t+y)+y}{y}\end{aligned}$$

And

$$
\begin{aligned}
\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(\mathrm{e}^{\frac{t}{y}}(-t+y)\right) \\
&= -\frac{t\,\mathrm{e}^{\frac{t}{y}}}{y}
\end{aligned}
$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, then the ODE is <u>not exact</u>. Since the ODE is not exact, we will try to find an integrating factor to make it exact. Let

$$
\begin{aligned}
A &= \frac{1}{N}\left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}\right) \\
&= -\frac{\mathrm{e}^{-\frac{t}{y}}}{t-y}\left(\left(1+\mathrm{e}^{\frac{t}{y}} - \frac{t\,\mathrm{e}^{\frac{t}{y}}}{y}\right) - \left(\frac{\mathrm{e}^{\frac{t}{y}}(-t+y)}{y} - \mathrm{e}^{\frac{t}{y}}\right)\right) \\
&= \frac{-\mathrm{e}^{-\frac{t}{y}} - 1}{t-y}
\end{aligned}
$$

Since A depends on y, it can not be used to obtain an integrating factor. We will now try a second method to find an integrating factor. Let

$$
\begin{aligned}
B &= \frac{1}{M}\left(\frac{\partial N}{\partial t} - \frac{\partial M}{\partial y}\right) \\
&= \frac{1}{y\left(1+\mathrm{e}^{\frac{t}{y}}\right)}\left(\left(\frac{\mathrm{e}^{\frac{t}{y}}(-t+y)}{y} - \mathrm{e}^{\frac{t}{y}}\right) - \left(1+\mathrm{e}^{\frac{t}{y}} - \frac{t\,\mathrm{e}^{\frac{t}{y}}}{y}\right)\right) \\
&= -\frac{1}{y}
\end{aligned}
$$

Since B does not depend on t, it can be used to obtain an integrating factor. Let the integrating factor be μ. Then

$$
\begin{aligned}
\mu &= e^{\int B \, \mathrm{d}y} \\
&= e^{\int -\frac{1}{y} \, \mathrm{d}y}
\end{aligned}
$$

The result of integrating gives

$$
\begin{aligned}
\mu &= e^{-\ln(y)} \\
&= \frac{1}{y}
\end{aligned}
$$

M and N are now multiplied by this integrating factor, giving new M and new N which are called $\overline{M}$ and $\overline{N}$ so not to confuse them with the original M and N.

$$\begin{aligned}\overline{M} &= \mu M \\ &= \frac{1}{y}\left(y\left(1+\mathrm{e}^{\frac{t}{y}}\right)\right) \\ &= 1+\mathrm{e}^{\frac{t}{y}}\end{aligned}$$

And

$$\begin{aligned}\overline{N} &= \mu N \\ &= \frac{1}{y}\left(\mathrm{e}^{\frac{t}{y}}(-t+y)\right) \\ &= -\frac{\mathrm{e}^{\frac{t}{y}}(t-y)}{y}\end{aligned}$$

So now a modified ODE is obtained from the original ODE which will be exact and can be solved using the standard method. The modified ODE is

$$\begin{aligned}\overline{M}+\overline{N}\frac{\mathrm{d}y}{\mathrm{d}t} &= 0 \\ \left(1+\mathrm{e}^{\frac{t}{y}}\right)+\left(-\frac{\mathrm{e}^{\frac{t}{y}}(t-y)}{y}\right)\frac{\mathrm{d}y}{\mathrm{d}t} &= 0\end{aligned}$$

The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial\phi}{\partial t} = \overline{M} \tag{1}$$

$$\frac{\partial\phi}{\partial y} = \overline{N} \tag{2}$$

Integrating (1) w.r.t. t gives

$$\begin{aligned}\int\frac{\partial\phi}{\partial t}\,\mathrm{d}t &= \int\overline{M}\,\mathrm{d}t \\ \int\frac{\partial\phi}{\partial t}\,\mathrm{d}t &= \int 1+\mathrm{e}^{\frac{t}{y}}\,\mathrm{d}t\end{aligned}$$

$$\phi = y\,\mathrm{e}^{\frac{t}{y}}+t+f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = \mathrm{e}^{\frac{t}{y}} - \frac{t\,\mathrm{e}^{\frac{t}{y}}}{y} + f'(y) \tag{4}$$
$$= -\frac{\mathrm{e}^{\frac{t}{y}}(t-y)}{y} + f'(y)$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = -\frac{\mathrm{e}^{\frac{t}{y}}(t-y)}{y}$. Therefore equation (4) becomes

$$-\frac{\mathrm{e}^{\frac{t}{y}}(t-y)}{y} = -\frac{\mathrm{e}^{\frac{t}{y}}(t-y)}{y} + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = 0$$

Therefore

$$f(y) = c_1$$

Where c_1 is constant of integration. Substituting this result for $f(y)$ into equation (3) gives ϕ

$$\phi = y\,\mathrm{e}^{\frac{t}{y}} + t + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = y\,\mathrm{e}^{\frac{t}{y}} + t$$

The solution becomes

$$y = -\frac{t}{\mathrm{LambertW}\left(-\frac{t}{c_1-t}\right)}$$

Summary

The solution(s) found are the following

$$y = -\frac{t}{\mathrm{LambertW}\left(-\frac{t}{c_1-t}\right)} \tag{1}$$

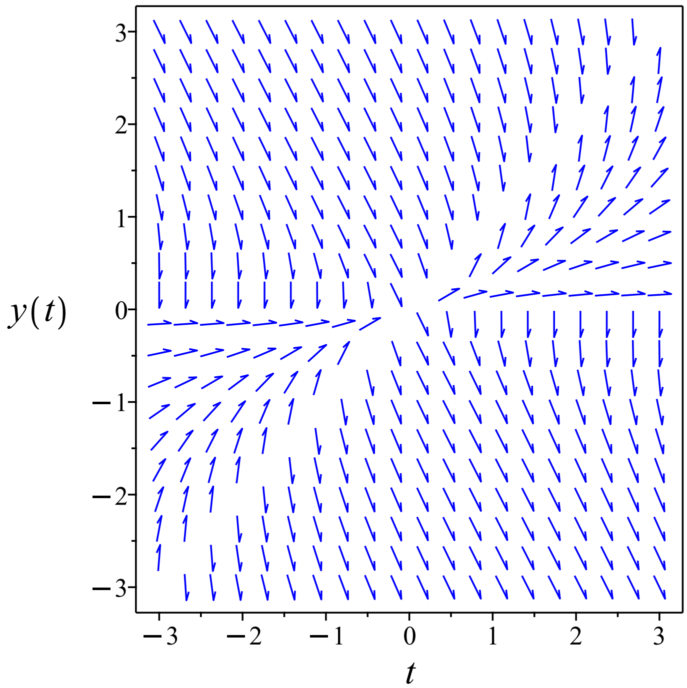


Figure 105: Slope field plot

Verification of solutions

$$y = -\frac{t}{\operatorname{LambertW}\left(-\frac{t}{c_1 - t}\right)}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying homogeneous D
<- homogeneous successful`
```

✓ Solution by Maple

Time used: 0.062 (sec). Leaf size: 20

```
dsolve(exp(t/y(t))*(y(t)-t)*diff(y(t),t)+y(t)*(1+exp(t/y(t)))=0,y(t), singsol=all)
```

$$y(t) = -\frac{t}{\text{LambertW}\left(\frac{c_1 t}{c_1 t-1}\right)}$$

✓ Solution by Mathematica

Time used: 1.532 (sec). Leaf size: 34

```
DSolve[Exp[t/y[t]]*(y[t]-t)*y'[t]+y[t]*(1+Exp[t/y[t]])==0,y[t],t,IncludeSingularSolutions ->
```

$$y(t) \to -\frac{t}{W\left(\frac{t}{t-e^{c_1}}\right)}$$
$$y(t) \to -\frac{t}{W(1)}$$

3.18 problem 20

Internal problem ID [1685]
Internal file name [`OUTPUT/1686_Sunday_June_05_2022_02_27_09_AM_21407266/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 20.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"homogeneousTypeMapleC", "first_order_ode_lie_symmetry_calculated"**

Maple gives the following as the ode type

```
[[_homogeneous, `class C`], _rational, [_Abel, `2nd type`, `
   class A`]]
```

$$\boxed{y' - \frac{t + y + 1}{t - y + 3} = 0}$$

3.18.1 Solving as homogeneousTypeMapleC ode

Let $Y = y + y_0$ and $X = t + x_0$ then the above is transformed to new ode in $Y(X)$

$$\frac{d}{dX}Y(X) = -\frac{X + x_0 + Y(X) + y_0 + 1}{-X - x_0 + Y(X) + y_0 - 3}$$

Solving for possible values of x_0 and y_0 which makes the above ode a homogeneous ode results in

$$x_0 = -2$$
$$y_0 = 1$$

Using these values now it is possible to easily solve for $Y(X)$. The above ode now becomes

$$\frac{d}{dX}Y(X) = -\frac{X + Y(X)}{-X + Y(X)}$$

In canonical form, the ODE is

$$
\begin{aligned}
Y' &= F(X,Y) \\
&= -\frac{X+Y}{-X+Y}
\end{aligned} \tag{1}
$$

An ode of the form $Y' = \frac{M(X,Y)}{N(X,Y)}$ is called homogeneous if the functions $M(X,Y)$ and $N(X,Y)$ are both homogeneous functions and of the same order. Recall that a function $f(X,Y)$ is homogeneous of order n if

$$
f(t^n X, t^n Y) = t^n f(X,Y)
$$

In this case, it can be seen that both $M = X+Y$ and $N = X-Y$ are both homogeneous and of the same order $n = 1$. Therefore this is a homogeneous ode. Since this ode is homogeneous, it is converted to separable ODE using the substitution $u = \frac{Y}{X}$, or $Y = uX$. Hence

$$
\frac{\mathrm{d}Y}{\mathrm{d}X} = \frac{\mathrm{d}u}{\mathrm{d}X}X + u
$$

Applying the transformation $Y = uX$ to the above ODE in (1) gives

$$
\begin{aligned}
\frac{\mathrm{d}u}{\mathrm{d}X}X + u &= \frac{-u-1}{u-1} \\
\frac{\mathrm{d}u}{\mathrm{d}X} &= \frac{\frac{-u(X)-1}{u(X)-1} - u(X)}{X}
\end{aligned}
$$

Or

$$
\frac{d}{dX}u(X) - \frac{\frac{-u(X)-1}{u(X)-1} - u(X)}{X} = 0
$$

Or

$$
\left(\frac{d}{dX}u(X)\right) Xu(X) - \left(\frac{d}{dX}u(X)\right) X + u(X)^2 + 1 = 0
$$

Or

$$
(u(X)-1)\, X \left(\frac{d}{dX}u(X)\right) + u(X)^2 + 1 = 0
$$

Which is now solved as separable in $u(X)$. Which is now solved in $u(X)$. In canonical form the ODE is

$$
\begin{aligned}
u' &= F(X,u) \\
&= f(X)g(u) \\
&= -\frac{u^2+1}{(u-1)\, X}
\end{aligned}
$$

Where $f(X) = -\frac{1}{X}$ and $g(u) = \frac{u^2+1}{u-1}$. Integrating both sides gives

$$\frac{1}{\frac{u^2+1}{u-1}} \, du = -\frac{1}{X} \, dX$$

$$\int \frac{1}{\frac{u^2+1}{u-1}} \, du = \int -\frac{1}{X} \, dX$$

$$\frac{\ln(u^2+1)}{2} - \arctan(u) = -\ln(X) + c_2$$

The solution is

$$\frac{\ln\left(u(X)^2+1\right)}{2} - \arctan(u(X)) + \ln(X) - c_2 = 0$$

Now u in the above solution is replaced back by Y using $u = \frac{Y}{X}$ which results in the solution

$$\frac{\ln\left(\frac{Y(X)^2}{X^2}+1\right)}{2} - \arctan\left(\frac{Y(X)}{X}\right) + \ln(X) - c_2 = 0$$

Using the solution for $Y(X)$

$$\frac{\ln\left(\frac{Y(X)^2}{X^2}+1\right)}{2} - \arctan\left(\frac{Y(X)}{X}\right) + \ln(X) - c_2 = 0$$

And replacing back terms in the above solution using

$$Y = y + y_0$$
$$X = t + x_0$$

Or

$$Y = y + 1$$
$$X = t - 2$$

Then the solution in y becomes

$$\frac{\ln\left(\frac{(-1+y)^2}{(2+t)^2}+1\right)}{2} - \arctan\left(\frac{-1+y}{2+t}\right) + \ln(2+t) - c_2 = 0$$

Summary
The solution(s) found are the following

$$\frac{\ln\left(\frac{(-1+y)^2}{(2+t)^2}+1\right)}{2}-\arctan\left(\frac{-1+y}{2+t}\right)+\ln(2+t)-c_2=0 \tag{1}$$

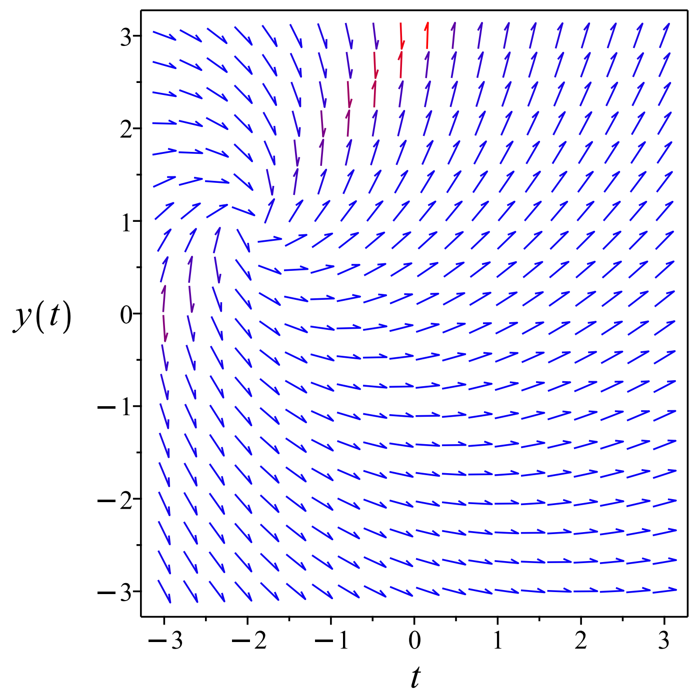


Figure 106: Slope field plot

Verification of solutions

$$\frac{\ln\left(\frac{(-1+y)^2}{(2+t)^2}+1\right)}{2}-\arctan\left(\frac{-1+y}{2+t}\right)+\ln(2+t)-c_2=0$$

Verified OK.

3.18.2 Solving as first order ode lie symmetry calculated ode

Writing the ode as

$$y'=-\frac{t+y+1}{-t+y-3}$$
$$y'=\omega(t,y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is not in the lookup table. To determine ξ, η then (A) is solved using ansatz. Making bivariate polynomials of degree 1 to use as anstaz gives

$$\xi = t a_2 + y a_3 + a_1 \tag{1E}$$

$$\eta = t b_2 + y b_3 + b_1 \tag{2E}$$

Where the unknown coefficients are

$$\{a_1, a_2, a_3, b_1, b_2, b_3\}$$

Substituting equations (1E,2E) and ω into (A) gives

$$\begin{aligned} &b_2 - \frac{(t+y+1)(b_3-a_2)}{-t+y-3} - \frac{(t+y+1)^2 a_3}{(-t+y-3)^2} \\ &- \left(-\frac{1}{-t+y-3} - \frac{t+y+1}{(-t+y-3)^2}\right)(t a_2 + y a_3 + a_1) \\ &- \left(-\frac{1}{-t+y-3} + \frac{t+y+1}{(-t+y-3)^2}\right)(t b_2 + y b_3 + b_1) = 0 \end{aligned} \tag{5E}$$

Putting the above in normal form gives

$$-\frac{t^2 a_2 + t^2 a_3 + t^2 b_2 - t^2 b_3 - 2ty a_2 + 2ty a_3 + 2ty b_2 + 2ty b_3 - y^2 a_2 - y^2 a_3 - y^2 b_2 + y^2 b_3 + 6t a_2 + 2t a_3 + 2}{(t-y+3)^2}$$

$$= 0$$

Setting the numerator to zero gives

$$\begin{aligned} &-t^2 a_2 - t^2 a_3 - t^2 b_2 + t^2 b_3 + 2ty a_2 - 2ty a_3 - 2ty b_2 - 2ty b_3 + y^2 a_2 \\ &+ y^2 a_3 + y^2 b_2 - y^2 b_3 - 6t a_2 - 2t a_3 - 2t b_1 + 2t b_2 + 4t b_3 + 2y a_1 \\ &- 2y a_2 - 4y a_3 - 6y b_2 - 2y b_3 - 2a_1 - 3a_2 - a_3 - 4b_1 + 9b_2 + 3b_3 = 0 \end{aligned} \tag{6E}$$

Looking at the above PDE shows the following are all the terms with $\{t, y\}$ in them.

$$\{t, y\}$$

The following substitution is now made to be able to collect on all terms with $\{t, y\}$ in them

$$\{t = v_1, y = v_2\}$$

The above PDE (6E) now becomes

$$\begin{aligned} &-a_2 v_1^2 + 2a_2 v_1 v_2 + a_2 v_2^2 - a_3 v_1^2 - 2a_3 v_1 v_2 + a_3 v_2^2 - b_2 v_1^2 - 2b_2 v_1 v_2 + b_2 v_2^2 \\ &+ b_3 v_1^2 - 2b_3 v_1 v_2 - b_3 v_2^2 + 2a_1 v_2 - 6a_2 v_1 - 2a_2 v_2 - 2a_3 v_1 - 4a_3 v_2 - 2b_1 v_1 \\ &+ 2b_2 v_1 - 6b_2 v_2 + 4b_3 v_1 - 2b_3 v_2 - 2a_1 - 3a_2 - a_3 - 4b_1 + 9b_2 + 3b_3 = 0 \end{aligned} \tag{7E}$$

Collecting the above on the terms v_i introduced, and these are

$$\{v_1, v_2\}$$

Equation (7E) now becomes

$$\begin{aligned} &(-a_2 - a_3 - b_2 + b_3) v_1^2 + (2a_2 - 2a_3 - 2b_2 - 2b_3) v_1 v_2 \\ &+ (-6a_2 - 2a_3 - 2b_1 + 2b_2 + 4b_3) v_1 + (a_2 + a_3 + b_2 - b_3) v_2^2 \\ &+ (2a_1 - 2a_2 - 4a_3 - 6b_2 - 2b_3) v_2 - 2a_1 - 3a_2 - a_3 - 4b_1 + 9b_2 + 3b_3 = 0 \end{aligned} \tag{8E}$$

Setting each coefficients in (8E) to zero gives the following equations to solve

$$\begin{aligned} -a_2 - a_3 - b_2 + b_3 &= 0 \\ a_2 + a_3 + b_2 - b_3 &= 0 \\ 2a_2 - 2a_3 - 2b_2 - 2b_3 &= 0 \\ 2a_1 - 2a_2 - 4a_3 - 6b_2 - 2b_3 &= 0 \\ -6a_2 - 2a_3 - 2b_1 + 2b_2 + 4b_3 &= 0 \\ -2a_1 - 3a_2 - a_3 - 4b_1 + 9b_2 + 3b_3 &= 0 \end{aligned}$$

Solving the above equations for the unknowns gives

$$\begin{aligned} a_1 &= b_2 + 2b_3 \\ a_2 &= b_3 \\ a_3 &= -b_2 \\ b_1 &= 2b_2 - b_3 \\ b_2 &= b_2 \\ b_3 &= b_3 \end{aligned}$$

Substituting the above solution in the anstaz (1E,2E) (using 1 as arbitrary value for any unknown in the RHS) gives

$$\xi = 2 + t$$
$$\eta = y - 1$$

Shifting is now applied to make $\xi = 0$ in order to simplify the rest of the computation

$$\begin{aligned}\eta &= \eta - \omega(t, y)\,\xi \\ &= y - 1 - \left(-\frac{t + y + 1}{-t + y - 3}\right)(2 + t) \\ &= \frac{-t^2 - y^2 - 4t + 2y - 5}{t - y + 3} \\ \xi &= 0\end{aligned}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned}S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\frac{-t^2 - y^2 - 4t + 2y - 5}{t - y + 3}} dy\end{aligned}$$

Which results in

$$S = \frac{\ln\left(t^2 + y^2 + 4t - 2y + 5\right)}{2} + \frac{2(-t - 2)\arctan\left(\frac{2y - 2}{2t + 4}\right)}{2t + 4}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -\frac{t + y + 1}{-t + y - 3}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= \frac{t + y + 1}{t^2 + y^2 + 4t - 2y + 5} \\ S_y &= \frac{-t + y - 3}{t^2 + y^2 + 4t - 2y + 5} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = 0 \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = 0$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = c_1 \tag{4}$$

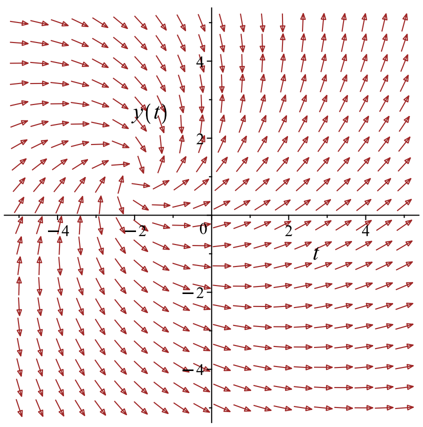
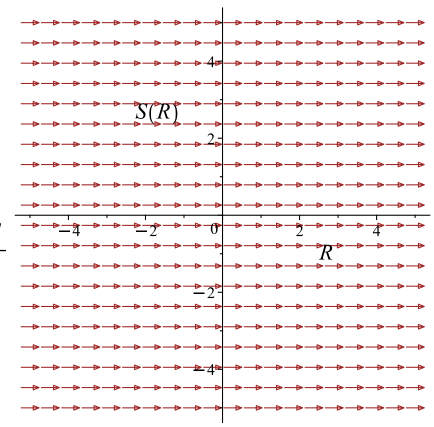
To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\frac{\ln(y^2 + t^2 - 2y + 4t + 5)}{2} - \arctan\left(\frac{-1 + y}{2 + t}\right) = c_1$$

Which simplifies to

$$\frac{\ln(y^2 + t^2 - 2y + 4t + 5)}{2} - \arctan\left(\frac{-1 + y}{2 + t}\right) = c_1$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{t+y+1}{-t+y-3}$ 	$R = t$ $S = \frac{\ln \left(t^2+y^2+4t-2y\right.}{2}$	$\frac{dS}{dR} = 0$ 

Summary

The solution(s) found are the following

$$\frac{\ln \left(y^2+t^2-2y+4t+5\right)}{2} - \arctan\left(\frac{-1+y}{2+t}\right) = c_1 \tag{1}$$

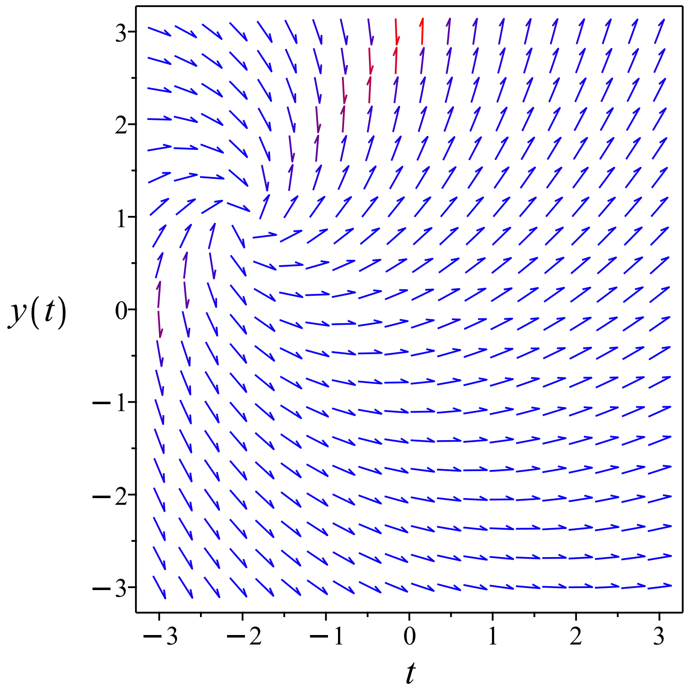


Figure 107: Slope field plot

Verification of solutions

$$\frac{\ln \left(y^{2}+t^{2}-2 y+4 t+5\right)}{2}-\arctan \left(\frac{-1+y}{2+t}\right)=c_{1}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying homogeneous C
trying homogeneous types:
trying homogeneous D
<- homogeneous successful
<- homogeneous successful`
```

✓ Solution by Maple

Time used: 0.047 (sec). Leaf size: 32

```
dsolve(diff(y(t),t)=(t+y(t)+1)/(t-y(t)+3),y(t), singsol=all)
```

$$y(t) = 1 + \tan\left(\operatorname{RootOf}\left(2\_Z + \ln\left(\sec\left(\_Z\right)^2\right) + 2\ln\left(2+t\right) + 2c_1\right)\right)\left(-2-t\right)$$

✓ Solution by Mathematica

Time used: 0.055 (sec). Leaf size: 57

```
DSolve[y'[t]==(t+y[t]+1)/(t-y[t]+3),y[t],t,IncludeSingularSolutions -> True]
```

$$\text{Solve}\left[2\arctan\left(\frac{y(t)+t+1}{-y(t)+t+3}\right) = \log\left(\frac{t^2+y(t)^2-2y(t)+4t+5}{2(t+2)^2}\right) + 2\log(t+2) + c_1, y(t)\right]$$

3.19 problem 22

Internal problem ID [1686]
Internal file name [`OUTPUT/1687_Sunday_June_05_2022_02_27_12_AM_90822426/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 22.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"homogeneousTypeMapleC", "first_order_ode_lie_symmetry_calculated"**

Maple gives the following as the ode type

```
[[_homogeneous, `class C`], _rational, [_Abel, `2nd type`, `
   class A`]]
```

$$\boxed{-2y + (4t - 3y - 6)\, y' = -t - 1}$$

3.19.1 Solving as homogeneousTypeMapleC ode

Let $Y = y + y_0$ and $X = t + x_0$ then the above is transformed to new ode in $Y(X)$

$$\frac{d}{dX}Y(X) = -\frac{-1 - X - x_0 + 2Y(X) + 2y_0}{-4X - 4x_0 + 3Y\,(X) + 3y_0 + 6}$$

Solving for possible values of x_0 and y_0 which makes the above ode a homogeneous ode results in

$$x_0 = 3$$
$$y_0 = 2$$

Using these values now it is possible to easily solve for $Y(X)$. The above ode now becomes

$$\frac{d}{dX}Y(X) = -\frac{-X + 2Y(X)}{-4X + 3Y\,(X)}$$

In canonical form, the ODE is

$$
\begin{aligned}
Y' &= F(X,Y) \\
&= -\frac{-X+2Y}{-4X+3Y} \qquad (1)
\end{aligned}
$$

An ode of the form $Y' = \frac{M(X,Y)}{N(X,Y)}$ is called homogeneous if the functions $M(X,Y)$ and $N(X,Y)$ are both homogeneous functions and of the same order. Recall that a function $f(X,Y)$ is homogeneous of order n if

$$
f(t^n X, t^n Y) = t^n f(X,Y)
$$

In this case, it can be seen that both $M = -X + 2Y$ and $N = 4X - 3Y$ are both homogeneous and of the same order $n = 1$. Therefore this is a homogeneous ode. Since this ode is homogeneous, it is converted to separable ODE using the substitution $u = \frac{Y}{X}$, or $Y = uX$. Hence

$$
\frac{\mathrm{d}Y}{\mathrm{d}X} = \frac{\mathrm{d}u}{\mathrm{d}X}X + u
$$

Applying the transformation $Y = uX$ to the above ODE in (1) gives

$$
\begin{aligned}
\frac{\mathrm{d}u}{\mathrm{d}X}X + u &= \frac{-2u+1}{3u-4} \\
\frac{\mathrm{d}u}{\mathrm{d}X} &= \frac{\frac{-2u(X)+1}{3u(X)-4} - u(X)}{X}
\end{aligned}
$$

Or

$$
\frac{d}{dX}u(X) - \frac{\frac{-2u(X)+1}{3u(X)-4} - u(X)}{X} = 0
$$

Or

$$
3\left(\frac{d}{dX}u(X)\right)Xu(X) - 4\left(\frac{d}{dX}u(X)\right)X + 3u(X)^2 - 2u(X) - 1 = 0
$$

Or

$$
-1 + X(3u(X) - 4)\left(\frac{d}{dX}u(X)\right) + 3u(X)^2 - 2u(X) = 0
$$

Which is now solved as separable in $u(X)$. Which is now solved in $u(X)$. In canonical form the ODE is

$$
\begin{aligned}
u' &= F(X,u) \\
&= f(X)g(u) \\
&= -\frac{3u^2 - 2u - 1}{X(3u-4)}
\end{aligned}
$$

Where $f(X) = -\frac{1}{X}$ and $g(u) = \frac{3u^2-2u-1}{3u-4}$. Integrating both sides gives

$$\frac{1}{\frac{3u^2-2u-1}{3u-4}}\,du = -\frac{1}{X}\,dX$$

$$\int \frac{1}{\frac{3u^2-2u-1}{3u-4}}\,du = \int -\frac{1}{X}\,dX$$

$$-\frac{\ln(u-1)}{4} + \frac{5\ln(3u+1)}{4} = -\ln(X) + c_2$$

The above can be written as

$$\frac{-\ln(u-1) + 5\ln(3u+1)}{4} = -\ln(X) + c_2$$

$$-\ln(u-1) + 5\ln(3u+1) = (4)(-\ln(X) + c_2)$$

$$= -4\ln(X) + 4c_2$$

Raising both side to exponential gives

$$e^{-\ln(u-1)+5\ln(3u+1)} = e^{-4\ln(X)+4c_2}$$

Which simplifies to

$$\frac{(3u+1)^5}{u-1} = \frac{4c_2}{X^4}$$

$$= \frac{c_3}{X^4}$$

Which simplifies to

$$u(X) = \text{RootOf}\left(243\_Z^5 + 405\_Z^4 + 270\_Z^3 + 90\_Z^2 + \left(-\frac{c_3 e^{4c_2}}{X^4} + 15\right)\_Z + \frac{c_3 e^{4c_2}}{X^4} + 1\right)$$

Now u in the above solution is replaced back by Y using $u = \frac{Y}{X}$ which results in the solution

$$Y(X) = X\,\text{RootOf}\left(243\_Z^5X^4 + 405\_Z^4X^4 + 270\_Z^3X^4 + 90\_Z^2X^4 + \left(-c_3e^{4c_2} + 15X^4\right)\_Z + c_3e^{4c_2} -\right.$$

Using the solution for $Y(X)$

$$Y(X) = X\,\text{RootOf}\left(243\_Z^5X^4 + 405\_Z^4X^4 + 270\_Z^3X^4 + 90\_Z^2X^4 + \left(-c_3e^{4c_2} + 15X^4\right)\_Z + c_3e^{4c_2} -\right.$$

And replacing back terms in the above solution using

$$Y = y + y_0$$
$$X = t + x_0$$

Or

$$Y = 2 + y$$
$$X = t + 3$$

Then the solution in y becomes

$$y - 2 = (t - 3)\,\mathrm{RootOf}\left(\left(243t^4 - 2916t^3 + 13122t^2 - 26244t + 19683\right)\_Z^5 + \left(405t^4 - 4860t^3 + 21870t^2\right.\right.$$

Summary

The solution(s) found are the following

$$\begin{aligned} y - 2 = (t - 3)\,\mathrm{RootOf}\Big(&\left(243t^4 - 2916t^3 + 13122t^2 - 26244t + 19683\right)\_Z^5 \\ &+ \left(405t^4 - 4860t^3 + 21870t^2 - 43740t + 32805\right)\_Z^4 \\ &+ \left(270t^4 - 3240t^3 + 14580t^2 - 29160t + 21870\right)\_Z^3 \\ &+ \left(90t^4 - 1080t^3 + 4860t^2 - 9720t + 7290\right)\_Z^2 \\ &+ \left(-c_3 e^{4c_2} + 15t^4 - 180t^3 + 810t^2 - 1620t + 1215\right)\_Z + c_3 e^{4c_2} + t^4 - 12t^3 \\ &+ 54t^2 - 108t + 81\Big) \end{aligned} \tag{1}$$

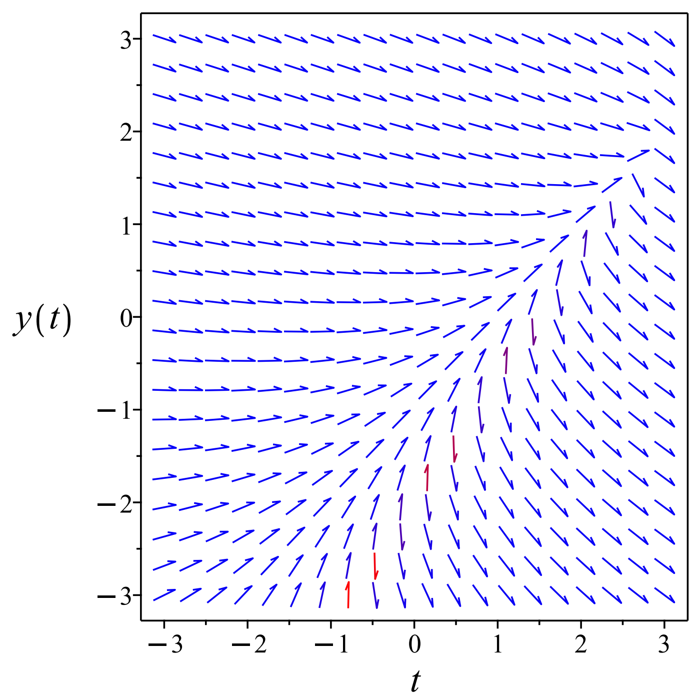


Figure 108: Slope field plot

Verification of solutions

$$
\begin{aligned}
y-2 = (t-3)\,\mathrm{RootOf}\Big(&\left(243t^4-2916t^3+13122t^2-26244t+19683\right)\_Z^5 \\
&+\left(405t^4-4860t^3+21870t^2-43740t+32805\right)\_Z^4 \\
&+\left(270t^4-3240t^3+14580t^2-29160t+21870\right)\_Z^3 \\
&+\left(90t^4-1080t^3+4860t^2-9720t+7290\right)\_Z^2 \\
&+\left(-c_3\mathrm{e}^{4c_2}+15t^4-180t^3+810t^2-1620t+1215\right)\_Z+c_3\mathrm{e}^{4c_2}+t^4-12t^3 \\
&+54t^2-108t+81\Big)
\end{aligned}
$$

Verified OK.

3.19.2 Solving as first order ode lie symmetry calculated ode

Writing the ode as

$$
\begin{aligned}
y' &= -\frac{-1-t+2y}{-4t+3y+6} \\
y' &= \omega(t,y)
\end{aligned}
$$

The condition of Lie symmetry is the linearized PDE given by

$$
\eta_t+\omega(\eta_y-\xi_t)-\omega^2\xi_y-\omega_t\xi-\omega_y\eta=0 \tag{A}
$$

The type of this ode is not in the lookup table. To determine ξ,η then (A) is solved using ansatz. Making bivariate polynomials of degree 1 to use as anstaz gives

$$
\xi = ta_2+ya_3+a_1 \tag{1E}
$$

$$
\eta = tb_2+yb_3+b_1 \tag{2E}
$$

Where the unknown coefficients are

$$
\{a_1,a_2,a_3,b_1,b_2,b_3\}
$$

Substituting equations (1E,2E) and ω into (A) gives

$$
\begin{aligned}
&b_2-\frac{(-1-t+2y)\,(b_3-a_2)}{-4t+3y+6}-\frac{(-1-t+2y)^2\,a_3}{(-4t+3y+6)^2} \\
&-\left(\frac{1}{-4t+3y+6}-\frac{4(-1-t+2y)}{(-4t+3y+6)^2}\right)(ta_2+ya_3+a_1) \\
&-\left(-\frac{2}{-4t+3y+6}+\frac{-3-3t+6y}{(-4t+3y+6)^2}\right)(tb_2+yb_3+b_1)=0
\end{aligned} \tag{5E}
$$

Putting the above in normal form gives

$$\frac{4t^2a_2 - t^2a_3 + 11t^2b_2 - 4t^2b_3 - 6tya_2 + 4tya_3 - 24tyb_2 + 6tyb_3 + 6y^2a_2 + y^2a_3 + 9y^2b_2 - 6y^2b_3 - 12ta_2 -}{(4t - 3}$$
$$= 0$$

Setting the numerator to zero gives

$$\begin{aligned}&4t^2a_2 - t^2a_3 + 11t^2b_2 - 4t^2b_3 - 6tya_2 + 4tya_3 - 24tyb_2 + 6tyb_3 + 6y^2a_2 \\ &+ y^2a_3 + 9y^2b_2 - 6y^2b_3 - 12ta_2 - 2ta_3 - 5tb_1 - 33tb_2 + 2tb_3 + 5ya_1 \\ &+ 9ya_2 - 6ya_3 + 36yb_2 + 6yb_3 - 10a_1 - 6a_2 - a_3 + 15b_1 + 36b_2 + 6b_3 = 0\end{aligned} \tag{6E}$$

Looking at the above PDE shows the following are all the terms with $\{t, y\}$ in them.

$$\{t, y\}$$

The following substitution is now made to be able to collect on all terms with $\{t, y\}$ in them

$$\{t = v_1, y = v_2\}$$

The above PDE (6E) now becomes

$$\begin{aligned}&4a_2v_1^2 - 6a_2v_1v_2 + 6a_2v_2^2 - a_3v_1^2 + 4a_3v_1v_2 + a_3v_2^2 + 11b_2v_1^2 - 24b_2v_1v_2 + 9b_2v_2^2 \\ &- 4b_3v_1^2 + 6b_3v_1v_2 - 6b_3v_2^2 + 5a_1v_2 - 12a_2v_1 + 9a_2v_2 - 2a_3v_1 - 6a_3v_2 - 5b_1v_1 \\ &- 33b_2v_1 + 36b_2v_2 + 2b_3v_1 + 6b_3v_2 - 10a_1 - 6a_2 - a_3 + 15b_1 + 36b_2 + 6b_3 = 0\end{aligned} \tag{7E}$$

Collecting the above on the terms v_i introduced, and these are

$$\{v_1, v_2\}$$

Equation (7E) now becomes

$$\begin{aligned}&(4a_2 - a_3 + 11b_2 - 4b_3)\, v_1^2 + (-6a_2 + 4a_3 - 24b_2 + 6b_3)\, v_1v_2 \\ &+ (-12a_2 - 2a_3 - 5b_1 - 33b_2 + 2b_3)\, v_1 + (6a_2 + a_3 + 9b_2 - 6b_3)\, v_2^2 \\ &+ (5a_1 + 9a_2 - 6a_3 + 36b_2 + 6b_3)\, v_2 - 10a_1 - 6a_2 - a_3 + 15b_1 + 36b_2 + 6b_3 = 0\end{aligned} \tag{8E}$$

Setting each coefficients in (8E) to zero gives the following equations to solve

$$
\begin{aligned}
-6a_2 + 4a_3 - 24b_2 + 6b_3 &= 0 \\
4a_2 - a_3 + 11b_2 - 4b_3 &= 0 \\
6a_2 + a_3 + 9b_2 - 6b_3 &= 0 \\
5a_1 + 9a_2 - 6a_3 + 36b_2 + 6b_3 &= 0 \\
-12a_2 - 2a_3 - 5b_1 - 33b_2 + 2b_3 &= 0 \\
-10a_1 - 6a_2 - a_3 + 15b_1 + 36b_2 + 6b_3 &= 0
\end{aligned}
$$

Solving the above equations for the unknowns gives

$$
\begin{aligned}
a_1 &= -3b_3 \\
a_2 &= -2b_2 + b_3 \\
a_3 &= 3b_2 \\
b_1 &= -3b_2 - 2b_3 \\
b_2 &= b_2 \\
b_3 &= b_3
\end{aligned}
$$

Substituting the above solution in the anstaz (1E,2E) (using 1 as arbitrary value for any unknown in the RHS) gives

$$
\begin{aligned}
\xi &= -2t + 3y \\
\eta &= t - 3
\end{aligned}
$$

Shifting is now applied to make $\xi = 0$ in order to simplify the rest of the computation

$$
\begin{aligned}
\eta &= \eta - \omega(t, y)\, \xi \\
&= t - 3 - \left(-\frac{-1 - t + 2y}{-4t + 3y + 6}\right)(-2t + 3y) \\
&= \frac{2t^2 + 4ty - 6y^2 - 20t + 12y + 18}{4t - 3y - 6} \\
\xi &= 0
\end{aligned}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t,y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\frac{2t^2+4ty-6y^2-20t+12y+18}{4t-3y-6}} dy \end{aligned}$$

Which results in

$$S = -\frac{\ln(y-t+1)}{8} + \frac{5\ln(t+3y-9)}{8}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y) S_y}{R_t + \omega(t,y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = -\frac{-1-t+2y}{-4t+3y+6}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= \frac{1+t-2y}{2(t+3y-9)(t-y-1)} \\ S_y &= \frac{1}{8t-8y-8} + \frac{15}{8t+24y-72} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = 0 \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = 0$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = c_1 \tag{4}$$

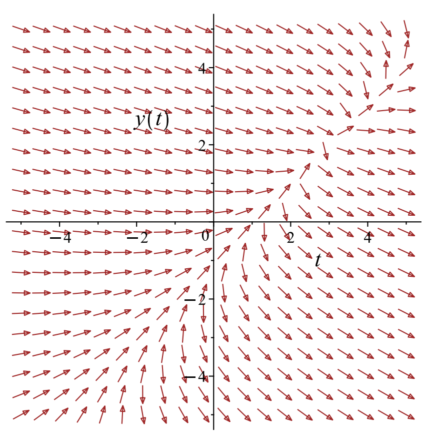
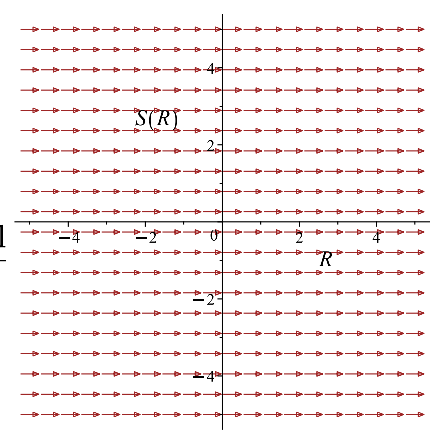
To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$-\frac{\ln(-t+y+1)}{8} + \frac{5\ln(t+3y-9)}{8} = c_1$$

Which simplifies to

$$-\frac{\ln(-t+y+1)}{8} + \frac{5\ln(t+3y-9)}{8} = c_1$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{-1-t+2y}{-4t+3y+6}$ 	$R = t$ $S = -\frac{\ln(y-t+1)}{8} + \frac{51}{\;}$	$\frac{dS}{dR} = 0$ 

Summary

The solution(s) found are the following

$$-\frac{\ln(-t+y+1)}{8} + \frac{5\ln(t+3y-9)}{8} = c_1 \tag{1}$$

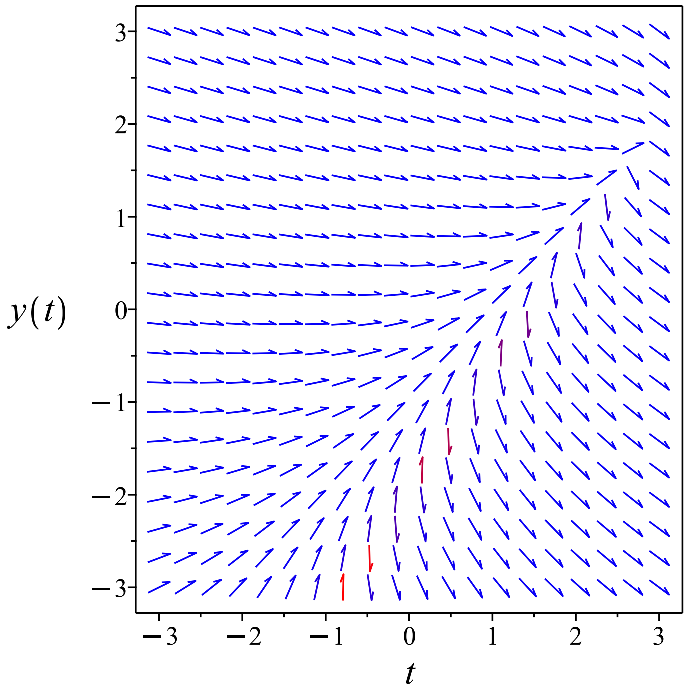


Figure 109: Slope field plot

Verification of solutions

$$-\frac{\ln(-t+y+1)}{8}+\frac{5\ln(t+3y-9)}{8}=c_1$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying homogeneous C
trying homogeneous types:
trying homogeneous D
<- homogeneous successful
<- homogeneous successful`
```

✓ Solution by Maple

Time used: 0.516 (sec). Leaf size: 56

```
dsolve((1+t-2*y(t))+(4*t-3*y(t)-6)*diff(y(t),t)=0,y(t), singsol=all)
```

$$y(t) = \frac{(-t+3)\operatorname{RootOf}\left(-4+\left(3c_1t^4-36c_1t^3+162c_1t^2-324c_1t+243c_1\right)\_Z^{20}-\_Z^4\right)^4}{3} - \frac{t}{3}+3$$

✓ Solution by Mathematica

Time used: 60.072 (sec). Leaf size: 1511

```
DSolve[(1+t-2*y[t])+(4*t-3*y[t]-6)*y'[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{2}{3}(2t-3)$$

$$- \frac{}{3\text{Root}\left[\#1^5\left(3125e^{\frac{5c_1}{9}}t^5 - 46875e^{\frac{5c_1}{9}}t^4 + 281250e^{\frac{5c_1}{9}}t^3 - 843750e^{\frac{5c_1}{9}}t^2 + 3125t + 1265625e^{\frac{5c_1}{9}}t - 937\right.\right.}$$

$$y(t) \to \frac{2}{3}(2t-3)$$

$$- \frac{}{3\text{Root}\left[\#1^5\left(3125e^{\frac{5c_1}{9}}t^5 - 46875e^{\frac{5c_1}{9}}t^4 + 281250e^{\frac{5c_1}{9}}t^3 - 843750e^{\frac{5c_1}{9}}t^2 + 3125t + 1265625e^{\frac{5c_1}{9}}t - 937\right.\right.}$$

$$y(t) \to \frac{2}{3}(2t-3)$$

$$- \frac{}{3\text{Root}\left[\#1^5\left(3125e^{\frac{5c_1}{9}}t^5 - 46875e^{\frac{5c_1}{9}}t^4 + 281250e^{\frac{5c_1}{9}}t^3 - 843750e^{\frac{5c_1}{9}}t^2 + 3125t + 1265625e^{\frac{5c_1}{9}}t - 937\right.\right.}$$

$$y(t) \to \frac{2}{3}(2t-3)$$

$$- \frac{}{3\text{Root}\left[\#1^5\left(3125e^{\frac{5c_1}{9}}t^5 - 46875e^{\frac{5c_1}{9}}t^4 + 281250e^{\frac{5c_1}{9}}t^3 - 843750e^{\frac{5c_1}{9}}t^2 + 3125t + 1265625e^{\frac{5c_1}{9}}t - 937\right.\right.}$$

$$y(t) \to \frac{2}{3}(2t-3)$$

$$- \frac{}{3\text{Root}\left[\#1^5\left(3125e^{\frac{5c_1}{9}}t^5 - 46875e^{\frac{5c_1}{9}}t^4 + 281250e^{\frac{5c_1}{9}}t^3 - 843750e^{\frac{5c_1}{9}}t^2 + 3125t + 1265625e^{\frac{5c_1}{9}}t - 937\right.\right.}$$

3.20 problem 23

Internal problem ID [1687]
Internal file name [`OUTPUT/1688_Sunday_June_05_2022_02_27_16_AM_30923229/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.4. Page 24
Problem number: 23.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "differentialType", "first_order_ode_lie_symmetry_calculated"**

Maple gives the following as the ode type

```
[[_homogeneous, `class C`], _exact, _rational, [_Abel, `2nd
   type`, `class A`]]
```

$$\boxed{2y + (2t + 4y - 1)\, y' = -t - 3}$$

3.20.1 Solving as differentialType ode

Writing the ode as

$$y' = \frac{-t - 2y - 3}{2t + 4y - 1} \tag{1}$$

Which becomes

$$(-1 + 4y)\, dy = (-2t)\, dy + (-t - 2y - 3)\, dt \tag{2}$$

But the RHS is complete differential because

$$(-2t)\, dy + (-t - 2y - 3)\, dt = d\left(-\frac{1}{2}t^2 - 2ty - 3t\right)$$

Hence (2) becomes

$$(-1+4y)\,dy = d\left(-\frac{1}{2}t^2 - 2ty - 3t\right)$$

Integrating both sides gives gives these solutions

$$y = -\frac{t}{2} + \frac{1}{4} + \frac{\sqrt{8c_1 - 28t + 1}}{4} + c_1$$
$$y = -\frac{t}{2} + \frac{1}{4} - \frac{\sqrt{8c_1 - 28t + 1}}{4} + c_1$$

Summary

The solution(s) found are the following

$$y = -\frac{t}{2} + \frac{1}{4} + \frac{\sqrt{8c_1 - 28t + 1}}{4} + c_1 \tag{1}$$
$$y = -\frac{t}{2} + \frac{1}{4} - \frac{\sqrt{8c_1 - 28t + 1}}{4} + c_1 \tag{2}$$

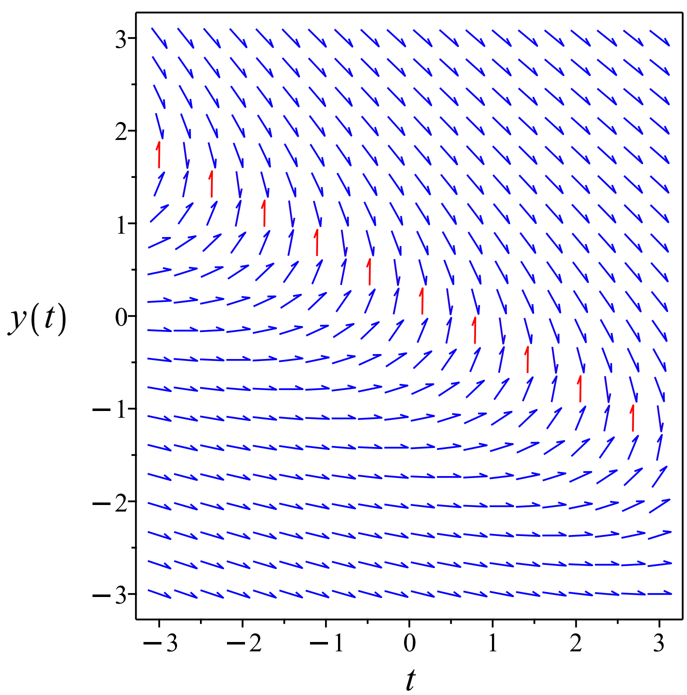


Figure 110: Slope field plot

Verification of solutions

$$y = -\frac{t}{2} + \frac{1}{4} + \frac{\sqrt{8c_1 - 28t + 1}}{4} + c_1$$

Verified OK.

$$y = -\frac{t}{2} + \frac{1}{4} - \frac{\sqrt{8c_1 - 28t + 1}}{4} + c_1$$

Verified OK.

3.20.2 Solving as first order ode lie symmetry calculated ode

Writing the ode as

$$\begin{aligned} y' &= -\frac{t + 2y + 3}{2t + 4y - 1} \\ y' &= \omega(t, y) \end{aligned}$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is not in the lookup table. To determine ξ, η then (A) is solved using ansatz. Making bivariate polynomials of degree 1 to use as anstaz gives

$$\xi = ta_2 + ya_3 + a_1 \tag{1E}$$
$$\eta = tb_2 + yb_3 + b_1 \tag{2E}$$

Where the unknown coefficients are

$$\{a_1, a_2, a_3, b_1, b_2, b_3\}$$

Substituting equations (1E,2E) and ω into (A) gives

$$\begin{aligned} &b_2 - \frac{(t + 2y + 3)(b_3 - a_2)}{2t + 4y - 1} - \frac{(t + 2y + 3)^2 a_3}{(2t + 4y - 1)^2} \\ &- \left(-\frac{1}{2t + 4y - 1} + \frac{2t + 4y + 6}{(2t + 4y - 1)^2}\right)(ta_2 + ya_3 + a_1) \\ &- \left(-\frac{2}{2t + 4y - 1} + \frac{4t + 8y + 12}{(2t + 4y - 1)^2}\right)(tb_2 + yb_3 + b_1) = 0 \end{aligned} \tag{5E}$$

Putting the above in normal form gives

$$\frac{2t^2a_2 - t^2a_3 + 4t^2b_2 - 2t^2b_3 + 8tya_2 - 4tya_3 + 16tyb_2 - 8tyb_3 + 8y^2a_2 - 4y^2a_3 + 16y^2b_2 - 8y^2b_3 - 2ta_2 -}{(2t + 4y - 1)^2}$$

$= 0$

Setting the numerator to zero gives

$$\begin{aligned} &2t^2a_2 - t^2a_3 + 4t^2b_2 - 2t^2b_3 + 8tya_2 - 4tya_3 + 16tyb_2 - 8tyb_3 + 8y^2a_2 \\ &- 4y^2a_3 + 16y^2b_2 - 8y^2b_3 - 2ta_2 - 6ta_3 - 18tb_2 - 5tb_3 + 10ya_2 \\ &- 19ya_3 - 8yb_2 - 24yb_3 - 7a_1 - 3a_2 - 9a_3 - 14b_1 + b_2 + 3b_3 = 0 \end{aligned} \tag{6E}$$

Looking at the above PDE shows the following are all the terms with $\{t, y\}$ in them.

$$\{t, y\}$$

The following substitution is now made to be able to collect on all terms with $\{t, y\}$ in them

$$\{t = v_1, y = v_2\}$$

The above PDE (6E) now becomes

$$\begin{aligned} &2a_2v_1^2 + 8a_2v_1v_2 + 8a_2v_2^2 - a_3v_1^2 - 4a_3v_1v_2 - 4a_3v_2^2 + 4b_2v_1^2 + 16b_2v_1v_2 \\ &+ 16b_2v_2^2 - 2b_3v_1^2 - 8b_3v_1v_2 - 8b_3v_2^2 - 2a_2v_1 + 10a_2v_2 - 6a_3v_1 - 19a_3v_2 \\ &- 18b_2v_1 - 8b_2v_2 - 5b_3v_1 - 24b_3v_2 - 7a_1 - 3a_2 - 9a_3 - 14b_1 + b_2 + 3b_3 = 0 \end{aligned} \tag{7E}$$

Collecting the above on the terms v_i introduced, and these are

$$\{v_1, v_2\}$$

Equation (7E) now becomes

$$\begin{aligned} &(2a_2 - a_3 + 4b_2 - 2b_3)\, v_1^2 + (8a_2 - 4a_3 + 16b_2 - 8b_3)\, v_1v_2 \\ &+ (-2a_2 - 6a_3 - 18b_2 - 5b_3)\, v_1 + (8a_2 - 4a_3 + 16b_2 - 8b_3)\, v_2^2 \\ &+ (10a_2 - 19a_3 - 8b_2 - 24b_3)\, v_2 - 7a_1 - 3a_2 - 9a_3 - 14b_1 + b_2 + 3b_3 = 0 \end{aligned} \tag{8E}$$

Setting each coefficients in (8E) to zero gives the following equations to solve

$$
\begin{aligned}
-2a_2 - 6a_3 - 18b_2 - 5b_3 &= 0 \\
2a_2 - a_3 + 4b_2 - 2b_3 &= 0 \\
8a_2 - 4a_3 + 16b_2 - 8b_3 &= 0 \\
10a_2 - 19a_3 - 8b_2 - 24b_3 &= 0 \\
-7a_1 - 3a_2 - 9a_3 - 14b_1 + b_2 + 3b_3 &= 0
\end{aligned}
$$

Solving the above equations for the unknowns gives

$$
\begin{aligned}
a_1 &= 3a_2 + 13b_2 - 2b_1 \\
a_2 &= a_2 \\
a_3 &= -2a_2 - 8b_2 \\
b_1 &= b_1 \\
b_2 &= b_2 \\
b_3 &= 2a_2 + 6b_2
\end{aligned}
$$

Substituting the above solution in the anstaz (1E,2E) (using 1 as arbitrary value for any unknown in the RHS) gives

$$
\begin{aligned}
\xi &= -2 \\
\eta &= 1
\end{aligned}
$$

Shifting is now applied to make $\xi = 0$ in order to simplify the rest of the computation

$$
\begin{aligned}
\eta &= \eta - \omega(t, y)\, \xi \\
&= 1 - \left(-\frac{t + 2y + 3}{2t + 4y - 1}\right)(-2) \\
&= -\frac{7}{2t + 4y - 1} \\
\xi &= 0
\end{aligned}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi\frac{\partial}{\partial t}+\eta\frac{\partial}{\partial y}\right)S(t,y)=1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi=0$ then in this special case

$$R=t$$

S is found from

$$\begin{aligned}S&=\int\frac{1}{\eta}dy\\&=\int\frac{1}{-\frac{7}{2t+4y-1}}dy\end{aligned}$$

Which results in

$$S=-\frac{2}{7}ty-\frac{2}{7}y^2+\frac{1}{7}y$$

Now that R,S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR}=\frac{S_t+\omega(t,y)S_y}{R_t+\omega(t,y)R_y}\tag{2}$$

Where in the above R_t,R_y,S_t,S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y)=-\frac{t+2y+3}{2t+4y-1}$$

Evaluating all the partial derivatives gives

$$\begin{aligned}R_t&=1\\R_y&=0\\S_t&=-\frac{2y}{7}\\S_y&=-\frac{2t}{7}-\frac{4y}{7}+\frac{1}{7}\end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR}=\frac{t}{7}+\frac{3}{7}\tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t,y in terms of R,S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR}=\frac{R}{7}+\frac{3}{7}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = \frac{1}{14}R^2 + \frac{3}{7}R + c_1 \tag{4}$$

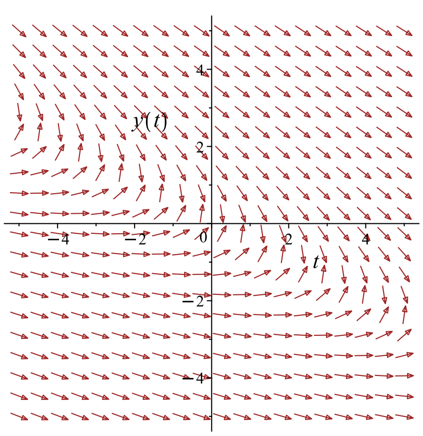
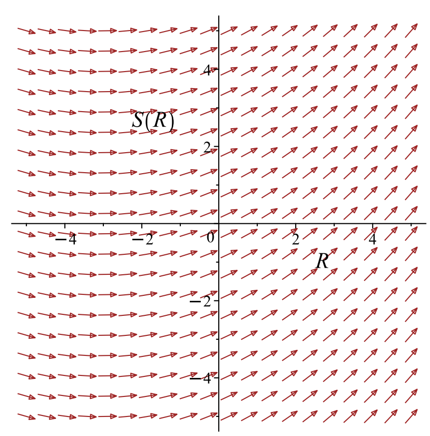
To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$-\frac{y(2t + 2y - 1)}{7} = \frac{1}{14}t^2 + \frac{3}{7}t + c_1$$

Which simplifies to

$$-\frac{y(2t + 2y - 1)}{7} = \frac{1}{14}t^2 + \frac{3}{7}t + c_1$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{t+2y+3}{2t+4y-1}$ 	$R = t$ $S = -\frac{y(2t+2y-1)}{7}$	$\frac{dS}{dR} = \frac{R}{7} + \frac{3}{7}$ 

Summary

The solution(s) found are the following

$$-\frac{y(2t + 2y - 1)}{7} = \frac{1}{14}t^2 + \frac{3}{7}t + c_1 \tag{1}$$

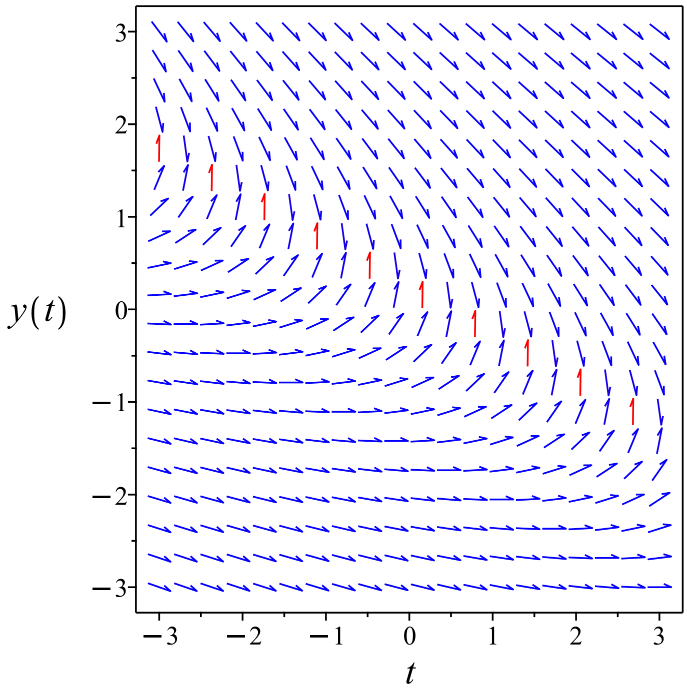


Figure 111: Slope field plot

Verification of solutions

$$-\frac{y(2t+2y-1)}{7} = \frac{1}{14}t^2 + \frac{3}{7}t + c_1$$

Verified OK.

3.20.3 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$
\begin{aligned}
\frac{\partial \phi}{\partial x} &= M \\
\frac{\partial \phi}{\partial y} &= N
\end{aligned}
$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$
\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}
$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$
M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}
$$

Therefore

$$
\begin{aligned}
(2t + 4y - 1)\,\mathrm{d}y &= (-t - 2y - 3)\,\mathrm{d}t \\
(t + 2y + 3)\,\mathrm{d}t + (2t + 4y - 1)\,\mathrm{d}y &= 0 \qquad \text{(2A)}
\end{aligned}
$$

Comparing (1A) and (2A) shows that

$$
\begin{aligned}
M(t,y) &= t + 2y + 3 \\
N(t,y) &= 2t + 4y - 1
\end{aligned}
$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$
\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}
$$

Using result found above gives

$$
\begin{aligned}
\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}(t + 2y + 3) \\
&= 2
\end{aligned}
$$

And

$$
\begin{aligned}
\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(2t + 4y - 1) \\
&= 2
\end{aligned}
$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$
$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int M \, \mathrm{d}t$$
$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int t + 2y + 3 \, \mathrm{d}t$$
$$\phi = \frac{t(t + 4y + 6)}{2} + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 2t + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = 2t + 4y - 1$. Therefore equation (4) becomes

$$2t + 4y - 1 = 2t + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = -1 + 4y$$

Integrating the above w.r.t y gives

$$\int f'(y) \, \mathrm{d}y = \int (-1 + 4y) \, \mathrm{d}y$$
$$f(y) = 2y^2 - y + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = \frac{t(t + 4y + 6)}{2} + 2y^2 - y + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = \frac{t(t+4y+6)}{2} + 2y^2 - y$$

Summary
The solution(s) found are the following

$$\frac{t(t+4y+6)}{2} + 2y^2 - y = c_1 \tag{1}$$

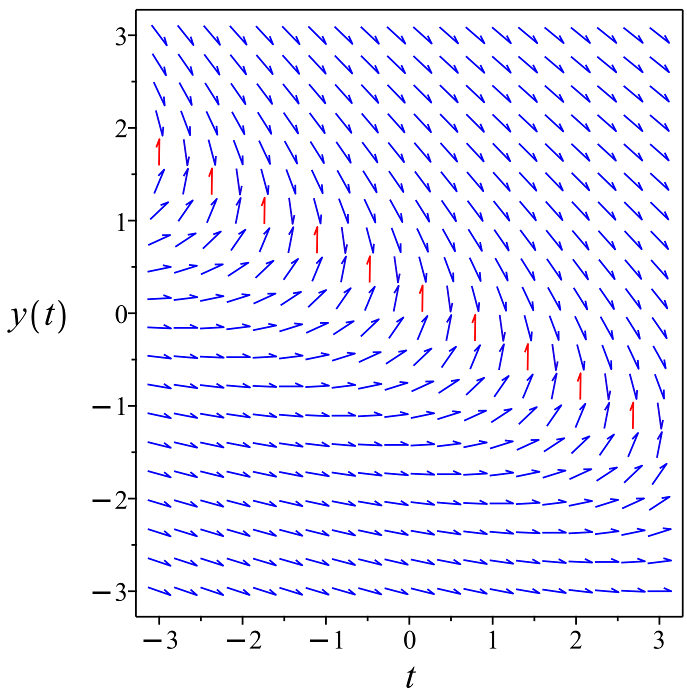


Figure 112: Slope field plot

Verification of solutions

$$\frac{t(t+4y+6)}{2} + 2y^2 - y = c_1$$

Verified OK.

3.20.4 Maple step by step solution

Let's solve

$2y + (2t + 4y - 1)\, y' = -t - 3$

- Highest derivative means the order of the ODE is 1

  y'

□ Check if ODE is exact

  - ODE is exact if the lhs is the total derivative of a C^2 function

    $F'(t, y) = 0$

  - Compute derivative of lhs

    $F'(t, y) + \left(\frac{\partial}{\partial y} F(t, y)\right) y' = 0$

  - Evaluate derivatives

    $2 = 2$

  - Condition met, ODE is exact

- Exact ODE implies solution will be of this form

  $\left[F(t, y) = c_1, M(t, y) = F'(t, y)\,, N(t, y) = \frac{\partial}{\partial y} F(t, y)\right]$

- Solve for $F(t, y)$ by integrating $M(t, y)$ with respect to t

  $F(t, y) = \int (t + 2y + 3)\, dt + f_1(y)$

- Evaluate integral

  $F(t, y) = \frac{t^2}{2} + 2ty + 3t + f_1(y)$

- Take derivative of $F(t, y)$ with respect to y

  $N(t, y) = \frac{\partial}{\partial y} F(t, y)$

- Compute derivative

  $2t + 4y - 1 = 2t + \frac{d}{dy} f_1(y)$

- Isolate for $\frac{d}{dy} f_1(y)$

  $\frac{d}{dy} f_1(y) = -1 + 4y$

- Solve for $f_1(y)$

  $f_1(y) = 2y^2 - y$

- Substitute $f_1(y)$ into equation for $F(t, y)$

$$F(t,y)=\frac{1}{2}t^2+2ty+3t+2y^2-y$$

- Substitute $F(t,y)$ into the solution of the ODE

$$\frac{1}{2}t^2+2ty+3t+2y^2-y=c_1$$

- Solve for y

$$\left\{y=-\frac{t}{2}+\frac{1}{4}-\frac{\sqrt{8c_1-28t+1}}{4},y=-\frac{t}{2}+\frac{1}{4}+\frac{\sqrt{8c_1-28t+1}}{4}\right\}$$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying homogeneous C
1st order, trying the canonical coordinates of the invariance group
   -> Calling odsolve with the ODE`, diff(y(x), x) = -1/2, y(x)`      *** Sublevel 2 ***
      Methods for first order ODEs:
      --- Trying classification methods ---
      trying a quadrature
      trying 1st order linear
      <- 1st order linear successful
<- 1st order, canonical coordinates successful
<- homogeneous successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 41

```
dsolve((t+2*y(t)+3)+(2*t+4*y(t)-1)*diff(y(t),t)=0,y(t), singsol=all)
```

$$y(t)=-\frac{t}{2}+\frac{1}{4}-\frac{\sqrt{28c_1-28t+1}}{4}$$
$$y(t)=-\frac{t}{2}+\frac{1}{4}+\frac{\sqrt{28c_1-28t+1}}{4}$$

✓ Solution by Mathematica

Time used: 0.116 (sec). Leaf size: 55

```
DSolve[(t+2*y[t]+3)+(2*t+4*y[t]-1)*y'[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{4}\left(-2t - \sqrt{-28t + 1 + 16c_1} + 1\right)$$
$$y(t) \to \frac{1}{4}\left(-2t + \sqrt{-28t + 1 + 16c_1} + 1\right)$$

4 Section 1.9. Page 66

4.1 problem 3

Internal problem ID [1688]
Internal file name [`OUTPUT/1689_Sunday_June_05_2022_02_27_19_AM_64542778/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.9. Page 66
Problem number: 3.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact"**

Maple gives the following as the ode type

`[_exact]`

$$\boxed{2t\sin(y) + e^{t}y^{3} + \left(t^{2}\cos(y) + 3\,e^{t}y^{2}\right)y' = 0}$$

4.1.1 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial\phi}{\partial x} + \frac{\partial\phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial\phi}{\partial x} = M$$
$$\frac{\partial\phi}{\partial y} = N$$

But since $\frac{\partial^2\phi}{\partial x\partial y}=\frac{\partial^2\phi}{\partial y\partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2\phi}{\partial x\partial y}=\frac{\partial^2\phi}{\partial y\partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t+N(t,y)\,\mathrm{d}y=0 \tag{1A}$$

Therefore

$$\begin{aligned}\left(t^2\cos(y)+3\,\mathrm{e}^t y^2\right)\mathrm{d}y&=\left(-2t\sin(y)-\mathrm{e}^t y^3\right)\mathrm{d}t\\ \left(2t\sin(y)+\mathrm{e}^t y^3\right)\mathrm{d}t+\left(t^2\cos(y)+3\,\mathrm{e}^t y^2\right)\mathrm{d}y&=0 \qquad (2\mathrm{A})\end{aligned}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t,y)&=2t\sin(y)+\mathrm{e}^t y^3\\ N(t,y)&=t^2\cos(y)+3\,\mathrm{e}^t y^2\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y}&=\frac{\partial}{\partial y}\left(2t\sin(y)+\mathrm{e}^t y^3\right)\\ &=2t\cos(y)+3\,\mathrm{e}^t y^2\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t}&=\frac{\partial}{\partial t}\left(t^2\cos(y)+3\,\mathrm{e}^t y^2\right)\\ &=2t\cos(y)+3\,\mathrm{e}^t y^2\end{aligned}$$

Since $\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial\phi}{\partial t}=M \tag{1}$$

$$\frac{\partial\phi}{\partial y}=N \tag{2}$$

Integrating (1) w.r.t. t gives

$$
\begin{aligned}
\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t &= \int M \, \mathrm{d}t \\
\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t &= \int 2t \sin(y) + \mathrm{e}^t y^3 \, \mathrm{d}t \\
\phi &= \mathrm{e}^t y^3 + t^2 \sin(y) + f(y) \qquad (3)
\end{aligned}
$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$
\frac{\partial \phi}{\partial y} = t^2 \cos(y) + 3\,\mathrm{e}^t y^2 + f'(y) \qquad (4)
$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = t^2 \cos(y) + 3\,\mathrm{e}^t y^2$. Therefore equation (4) becomes

$$
t^2 \cos(y) + 3\,\mathrm{e}^t y^2 = t^2 \cos(y) + 3\,\mathrm{e}^t y^2 + f'(y) \qquad (5)
$$

Solving equation (5) for $f'(y)$ gives

$$
f'(y) = 0
$$

Therefore

$$
f(y) = c_1
$$

Where c_1 is constant of integration. Substituting this result for $f(y)$ into equation (3) gives ϕ

$$
\phi = \mathrm{e}^t y^3 + t^2 \sin(y) + c_1
$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$
c_1 = \mathrm{e}^t y^3 + t^2 \sin(y)
$$

Summary

The solution(s) found are the following

$$
\mathrm{e}^t y^3 + t^2 \sin(y) = c_1 \qquad (1)
$$

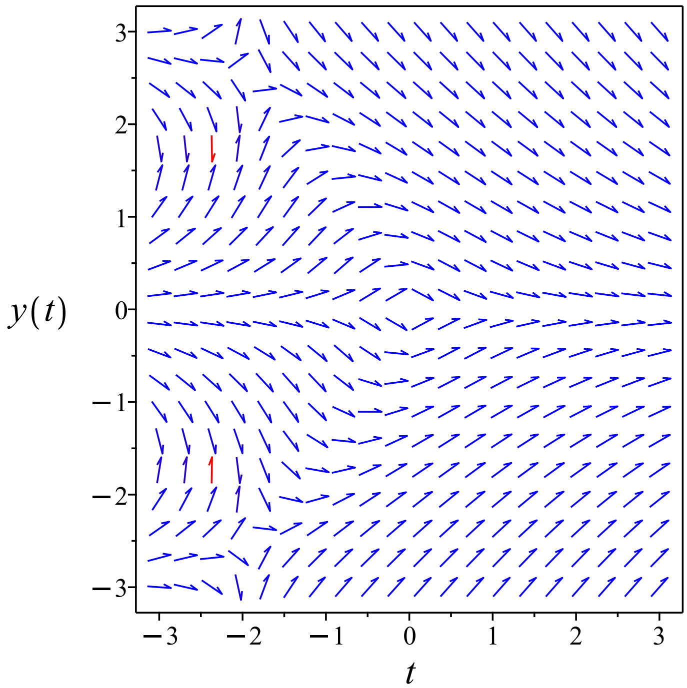


Figure 113: Slope field plot

Verification of solutions

$$e^t y^3 + t^2 \sin(y) = c_1$$

Verified OK.

4.1.2 Maple step by step solution

Let's solve

$2t\sin(y) + e^t y^3 + (t^2\cos(y) + 3e^t y^2) y' = 0$

- Highest derivative means the order of the ODE is 1

  y'

- □ Check if ODE is exact
  - ODE is exact if the lhs is the total derivative of a C^2 function

    $F'(t, y) = 0$

  - Compute derivative of lhs

    $F'(t, y) + \left(\frac{\partial}{\partial y} F(t, y)\right) y' = 0$

- Evaluate derivatives

  $2t\cos(y) + 3\,\mathrm{e}^t y^2 = 2t\cos(y) + 3\,\mathrm{e}^t y^2$

- Condition met, ODE is exact

- Exact ODE implies solution will be of this form

  $\left[F(t,y) = c_1, M(t,y) = F'(t,y), N(t,y) = \frac{\partial}{\partial y}F(t,y)\right]$

- Solve for $F(t,y)$ by integrating $M(t,y)$ with respect to t

  $F(t,y) = \int (2t\sin(y) + \mathrm{e}^t y^3)\,dt + f_1(y)$

- Evaluate integral

  $F(t,y) = \mathrm{e}^t y^3 + t^2\sin(y) + f_1(y)$

- Take derivative of $F(t,y)$ with respect to y

  $N(t,y) = \frac{\partial}{\partial y}F(t,y)$

- Compute derivative

  $t^2\cos(y) + 3\,\mathrm{e}^t y^2 = 3\,\mathrm{e}^t y^2 + t^2\cos(y) + \frac{d}{dy}f_1(y)$

- Isolate for $\frac{d}{dy}f_1(y)$

  $\frac{d}{dy}f_1(y) = 0$

- Solve for $f_1(y)$

  $f_1(y) = 0$

- Substitute $f_1(y)$ into equation for $F(t,y)$

  $F(t,y) = \mathrm{e}^t y^3 + t^2\sin(y)$

- Substitute $F(t,y)$ into the solution of the ODE

  $\mathrm{e}^t y^3 + t^2\sin(y) = c_1$

- Solve for y

  $y = \mathit{RootOf}\left(-\mathrm{e}^t \_Z^3 - t^2\sin(\_Z) + c_1\right)$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
<- exact successful`
```

✓ Solution by Maple

Time used: 0.047 (sec). Leaf size: 19

```
dsolve(2*t*sin(y(t))+exp(t)*y(t)^3+(t^2*cos(y(t))+3*exp(t)*y(t)^2)*diff(y(t),t) = 0,y(t), si
```

$$e^{t} y(t)^{3}+t^{2} \sin \left(y(t)\right)+c_{1}=0$$

✓ Solution by Mathematica

Time used: 0.401 (sec). Leaf size: 22

```
DSolve[2*t*Sin[y[t]]+Exp[t]*y[t]^3+(t^2*Cos[y[t]]+3*Exp[t]*y[t]^2)*y'[t]== 0,y[t],t,IncludeS
```

$$\text{Solve}\left[t^2 \sin(y(t))+e^t y(t)^3=c_1,y(t)\right]$$

4.2 problem 4

Internal problem ID [1689]
Internal file name [`OUTPUT/1690_Sunday_June_05_2022_02_27_24_AM_22517689/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.9. Page 66
Problem number: 4.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact"**

Maple gives the following as the ode type

```
[_exact]
```

$$\boxed{\mathrm{e}^{yt}(1+yt)+\left(1+\mathrm{e}^{yt}t^2\right)y'=-1}$$

4.2.1 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y)+N(x,y)\frac{dy}{dx}=0 \tag{A}$$

We assume there exists a function $\phi(x,y)=c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y)=0$$

Hence

$$\frac{\partial\phi}{\partial x}+\frac{\partial\phi}{\partial y}\frac{dy}{dx}=0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial\phi}{\partial x}=M$$
$$\frac{\partial\phi}{\partial y}=N$$

But since $\frac{\partial^2\phi}{\partial x\partial y} = \frac{\partial^2\phi}{\partial y\partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2\phi}{\partial x\partial y} = \frac{\partial^2\phi}{\partial y\partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned}\left(1+\mathrm{e}^{ty}t^2\right)\mathrm{d}y &= \left(-1-\mathrm{e}^{ty}(ty+1)\right)\mathrm{d}t\\ \left(1+\mathrm{e}^{ty}(ty+1)\right)\mathrm{d}t + \left(1+\mathrm{e}^{ty}t^2\right)\mathrm{d}y &= 0 \qquad (2A)\end{aligned}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t,y) &= 1+\mathrm{e}^{ty}(ty+1)\\ N(t,y) &= 1+\mathrm{e}^{ty}t^2\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(1+\mathrm{e}^{ty}(ty+1)\right)\\ &= \mathrm{e}^{ty}t(ty+2)\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(1+\mathrm{e}^{ty}t^2\right)\\ &= \mathrm{e}^{ty}t(ty+2)\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is <u>exact</u> The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial\phi}{\partial t} = M \tag{1}$$

$$\frac{\partial\phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int M \, \mathrm{d}t$$
$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int 1 + \mathrm{e}^{ty}(ty+1) \, \mathrm{d}t$$
$$\phi = t\left(\mathrm{e}^{ty} + 1\right) + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = \mathrm{e}^{ty} t^2 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = 1 + \mathrm{e}^{ty} t^2$. Therefore equation (4) becomes

$$1 + \mathrm{e}^{ty} t^2 = \mathrm{e}^{ty} t^2 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = 1$$

Integrating the above w.r.t y gives

$$\int f'(y) \, \mathrm{d}y = \int (1) \, \mathrm{d}y$$
$$f(y) = y + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = t\left(\mathrm{e}^{ty} + 1\right) + y + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = t\left(\mathrm{e}^{ty} + 1\right) + y$$

The solution becomes

$$y = -\frac{-c_1 t + t^2 + \text{LambertW}\left(t^2 e^{c_1 t - t^2}\right)}{t}$$

Summary

The solution(s) found are the following

$$y = -\frac{-c_1 t + t^2 + \text{LambertW}\left(t^2 e^{c_1 t - t^2}\right)}{t} \tag{1}$$

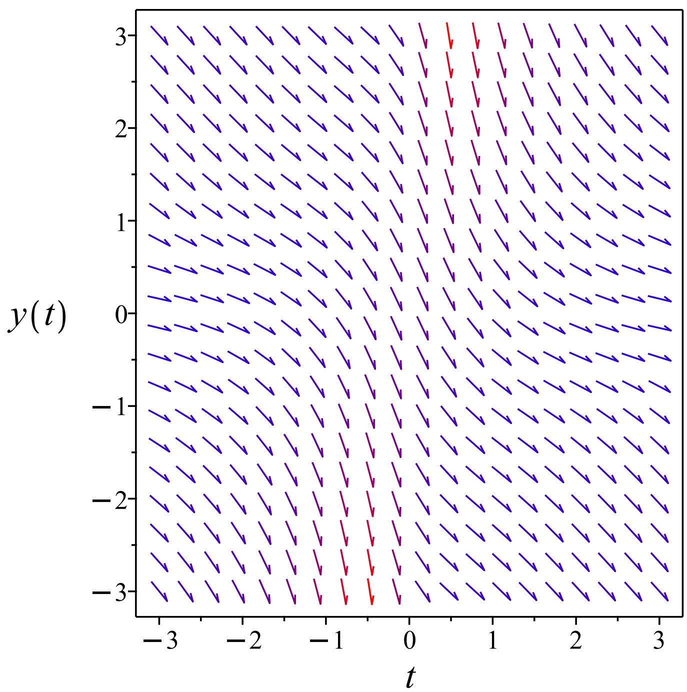


Figure 114: Slope field plot

Verification of solutions

$$y = -\frac{-c_1 t + t^2 + \text{LambertW}\left(t^2 e^{c_1 t - t^2}\right)}{t}$$

Verified OK.

4.2.2 Maple step by step solution

Let's solve

$e^{yt}(1+yt) + (1+e^{yt}t^2)\, y' = -1$

- Highest derivative means the order of the ODE is 1

  y'

□ Check if ODE is exact

  ◦ ODE is exact if the lhs is the total derivative of a C^2 function

    $F'(t,y) = 0$

  ◦ Compute derivative of lhs

    $F'(t,y) + \left(\frac{\partial}{\partial y}F(t,y)\right) y' = 0$

  ◦ Evaluate derivatives

    $e^{ty}t(ty+1) + e^{ty}t = y\, e^{ty}t^2 + 2\, e^{ty}t$

  ◦ Simplify

    $e^{ty}t(ty+2) = e^{ty}t(ty+2)$

  ◦ Condition met, ODE is exact

- Exact ODE implies solution will be of this form

  $\left[F(t,y) = c_1, M(t,y) = F'(t,y)\, , N(t,y) = \frac{\partial}{\partial y}F(t,y)\right]$

- Solve for $F(t,y)$ by integrating $M(t,y)$ with respect to t

  $F(t,y) = \int (1+e^{ty}(ty+1))\, dt + f_1(y)$

- Evaluate integral

  $F(t,y) = t + e^{ty}t + f_1(y)$

- Take derivative of $F(t,y)$ with respect to y

  $N(t,y) = \frac{\partial}{\partial y}F(t,y)$

- Compute derivative

  $1 + e^{ty}t^2 = e^{ty}t^2 + \frac{d}{dy}f_1(y)$

- Isolate for $\frac{d}{dy}f_1(y)$

  $\frac{d}{dy}f_1(y) = 1$

- Solve for $f_1(y)$

$f_1(y) = y$

- Substitute $f_1(y)$ into equation for $F(t, y)$

  $F(t, y) = t + e^{ty}t + y$

- Substitute $F(t, y)$ into the solution of the ODE

  $t + e^{ty}t + y = c_1$

- Solve for y

  $y = -e^{c_1 t - t^2 - \mathit{LambertW}\left(t^2 e^{t(c_1 - t)}\right)} t + c_1 - t$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
<- exact successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 32

```
dsolve(1+exp(t*y(t))*(1+t*y(t))+(1+exp(t*y(t))*t^2)*diff(y(t),t) = 0,y(t), singsol=all)
```

$$y(t) = \frac{-c_1 t - t^2 - \operatorname{LambertW}\left(t^2 e^{-t(t+c_1)}\right)}{t}$$

✓ Solution by Mathematica

Time used: 3.084 (sec). Leaf size: 31

```
DSolve[1+Exp[t*y[t]]*(1+t*y[t])+(1+Exp[t*y[t]]*t^2)*y'[t] == 0,y[t],t,IncludeSingularSolutio
```

$$y(t) \to -\frac{W\left(t^2 e^{t(-t+c_1)}\right)}{t} - t + c_1$$

4.3 problem 5

Internal problem ID [1690]
Internal file name [`OUTPUT/1691_Sunday_June_05_2022_02_27_27_AM_13047593/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.9. Page 66
Problem number: 5.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact"**

Maple gives the following as the ode type

```
[_exact, [_Abel, `2nd type`, `class A`]]
```

$$\boxed{\sec(t)^2 y + (\tan(t) + 2y) y' = -\sec(t)\tan(t)}$$

4.3.1 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial\phi}{\partial x} + \frac{\partial\phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial\phi}{\partial x} = M$$
$$\frac{\partial\phi}{\partial y} = N$$

But since $\frac{\partial^2\phi}{\partial x\partial y} = \frac{\partial^2\phi}{\partial y\partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2\phi}{\partial x\partial y} = \frac{\partial^2\phi}{\partial y\partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned}(\tan(t) + 2y)\,\mathrm{d}y &= \left(-\sec(t)\tan(t) - \sec(t)^2 y\right)\mathrm{d}t\\ \left(\sec(t)\tan(t) + \sec(t)^2 y\right)\mathrm{d}t + (\tan(t) + 2y)\,\mathrm{d}y &= 0 \end{aligned} \tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned} M(t,y) &= \sec(t)\tan(t) + \sec(t)^2 y\\ N(t,y) &= \tan(t) + 2y \end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(\sec(t)\tan(t) + \sec(t)^2 y\right)\\ &= \sec(t)^2 \end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(\tan(t) + 2y)\\ &= \sec(t)^2 \end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$

$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$
\begin{aligned}
\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t &= \int M \, \mathrm{d}t \\
\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t &= \int \sec(t)\tan(t) + \sec(t)^2 y \, \mathrm{d}t \\
\phi &= \tan(t)\, y + \sec(t) + f(y) \qquad (3)
\end{aligned}
$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$
\frac{\partial \phi}{\partial y} = \tan(t) + f'(y) \qquad (4)
$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \tan(t) + 2y$. Therefore equation (4) becomes

$$
\tan(t) + 2y = \tan(t) + f'(y) \qquad (5)
$$

Solving equation (5) for $f'(y)$ gives

$$
f'(y) = 2y
$$

Integrating the above w.r.t y gives

$$
\begin{aligned}
\int f'(y) \, \mathrm{d}y &= \int (2y) \, \mathrm{d}y \\
f(y) &= y^2 + c_1
\end{aligned}
$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$
\phi = \tan(t)\, y + \sec(t) + y^2 + c_1
$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$
c_1 = \tan(t)\, y + \sec(t) + y^2
$$

Summary
The solution(s) found are the following

$$\tan(t) y + \sec(t) + y^2 = c_1 \tag{1}$$

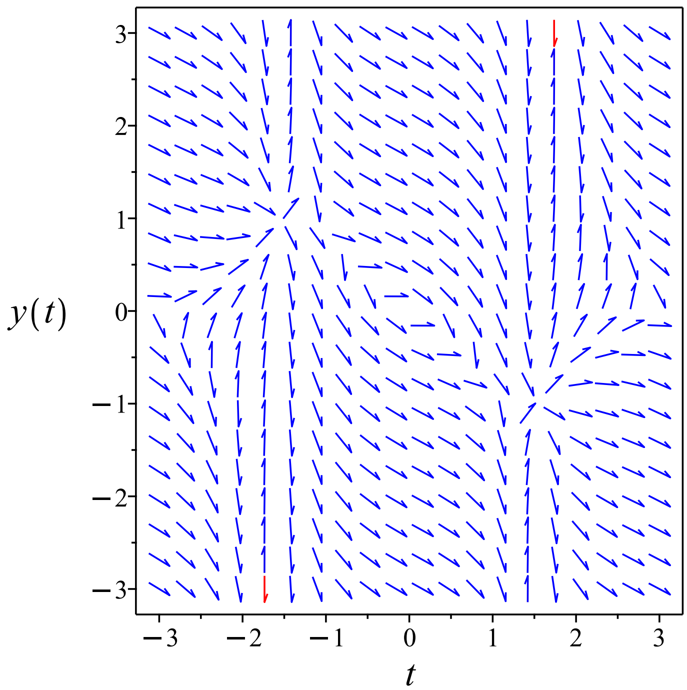


Figure 115: Slope field plot

Verification of solutions

$$\tan(t) y + \sec(t) + y^2 = c_1$$

Verified OK.

4.3.2 Maple step by step solution

Let's solve
$\sec(t)^2 y + (\tan(t) + 2y) y' = -\sec(t)\tan(t)$

- Highest derivative means the order of the ODE is 1
  y'

□ Check if ODE is exact

  ◦ ODE is exact if the lhs is the total derivative of a C^2 function

$F'(t, y) = 0$

- Compute derivative of lhs

  $F'(t, y) + \left(\frac{\partial}{\partial y}F(t, y)\right) y' = 0$

- Evaluate derivatives

  $\sec(t)^2 = 1 + \tan(t)^2$

- Simplify

  $\sec(t)^2 = \sec(t)^2$

- Condition met, ODE is exact

• Exact ODE implies solution will be of this form

  $\left[F(t, y) = c_1, M(t, y) = F'(t, y), N(t, y) = \frac{\partial}{\partial y}F(t, y)\right]$

• Solve for $F(t, y)$ by integrating $M(t, y)$ with respect to t

  $F(t, y) = \int \left(\sec(t)\tan(t) + \sec(t)^2 y\right) dt + f_1(y)$

• Evaluate integral

  $F(t, y) = \tan(t)\, y + \sec(t) + f_1(y)$

• Take derivative of $F(t, y)$ with respect to y

  $N(t, y) = \frac{\partial}{\partial y}F(t, y)$

• Compute derivative

  $\tan(t) + 2y = \tan(t) + \frac{d}{dy}f_1(y)$

• Isolate for $\frac{d}{dy}f_1(y)$

  $\frac{d}{dy}f_1(y) = 2y$

• Solve for $f_1(y)$

  $f_1(y) = y^2$

• Substitute $f_1(y)$ into equation for $F(t, y)$

  $F(t, y) = \tan(t)\, y + \sec(t) + y^2$

• Substitute $F(t, y)$ into the solution of the ODE

  $\tan(t)\, y + \sec(t) + y^2 = c_1$

• Solve for y

  $\left\{y = -\frac{\sin(t) - \sqrt{4c_1\cos(t)^2 + \sin(t)^2 - 4\cos(t)}}{2\cos(t)}, y = -\frac{\sin(t) + \sqrt{4c_1\cos(t)^2 + \sin(t)^2 - 4\cos(t)}}{2\cos(t)}\right\}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
<- exact successful`
```

✓ Solution by Maple

Time used: 0.047 (sec). Leaf size: 61

```
dsolve(sec(t)*tan(t)+sec(t)^2*y(t)+(tan(t)+2*y(t))*diff(y(t),t) = 0,y(t), singsol=all)
```

$$y(t) = -\frac{\tan(t)}{2} - \frac{\sec(t)\sqrt{-4\cos(t)^2 c_1 + \sin(t)^2 - 4\cos(t)}}{2}$$
$$y(t) = -\frac{\tan(t)}{2} + \frac{\sec(t)\sqrt{-4\cos(t)^2 c_1 + \sin(t)^2 - 4\cos(t)}}{2}$$

✓ Solution by Mathematica

Time used: 1.23 (sec). Leaf size: 101

```
DSolve[Sec[t]*Tan[t]+Sec[t]^2*y[t]+(Tan[t]+2*y[t])*y'[t]== 0,y[t],t,IncludeSingularSolutions
```

$$y(t) \to \frac{1}{4}\left(-2\tan(t) - \sqrt{2}\sqrt{\sec^2(t)}\sqrt{-8\cos(t) + (-1+4c_1)\cos(2t) + 1 + 4c_1}\right)$$
$$y(t) \to \frac{1}{4}\left(-2\tan(t) + \sqrt{\sec^2(t)}\sqrt{-16\cos(t) + (-2+8c_1)\cos(2t) + 2 + 8c_1}\right)$$

4.4 problem 6

Internal problem ID [1691]
Internal file name [`OUTPUT/1692_Sunday_June_05_2022_02_27_30_AM_99725452/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.9. Page 66
Problem number: 6.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exactWithIntegrationFactor", "first_order_ode_lie_symmetry_calculated"**

Maple gives the following as the ode type

```
[[_1st_order, _with_linear_symmetries], [_Abel, `2nd type`, `
   class A`]]
```

$$\boxed{\frac{y^2}{2} - 2y\,\mathrm{e}^t + \left(-\mathrm{e}^t + y\right) y' = 0}$$

4.4.1 Solving as first order ode lie symmetry calculated ode

Writing the ode as

$$y' = -\frac{y(-y + 4\,\mathrm{e}^t)}{2\,(\mathrm{e}^t - y)}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is not in the lookup table. To determine ξ, η then (A) is solved using ansatz. Making bivariate polynomials of degree 1 to use as anstaz gives

$$\xi = ta_2 + ya_3 + a_1 \tag{1E}$$
$$\eta = tb_2 + yb_3 + b_1 \tag{2E}$$

Where the unknown coefficients are

$$\{a_1, a_2, a_3, b_1, b_2, b_3\}$$

Substituting equations (1E,2E) and ω into (A) gives

$$b_2 - \frac{y(-y+4\,\mathrm{e}^t)\,(b_3-a_2)}{2\,(\mathrm{e}^t-y)} - \frac{y^2(-y+4\,\mathrm{e}^t)^2\,a_3}{4\,(\mathrm{e}^t-y)^2} - \left(-\frac{2y\,\mathrm{e}^t}{\mathrm{e}^t-y} + \frac{y(-y+4\,\mathrm{e}^t)\,\mathrm{e}^t}{2\,(\mathrm{e}^t-y)^2}\right)(ta_2+ya_3+a_1) - \left(-\frac{-y+4\,\mathrm{e}^t}{2\,(\mathrm{e}^t-y)} + \frac{y}{2\,\mathrm{e}^t-2y} - \frac{y(-y+4\,\mathrm{e}^t)}{2\,(\mathrm{e}^t-y)^2}\right)(tb_2+yb_3+b_1) = 0 \tag{5E}$$

Putting the above in normal form gives

$$\frac{-16\,\mathrm{e}^{2t}y^2a_3 - 6\,\mathrm{e}^t t\,y^2a_2 + 2\,\mathrm{e}^t y^3a_3 - y^4a_3 + 8\,\mathrm{e}^{2t}tb_2 + 8\,\mathrm{e}^{2t}ya_2 - 4\,\mathrm{e}^t tyb_2 - 6\,\mathrm{e}^t y^2a_1 - 10\,\mathrm{e}^t y^2a_2 + 6\,\mathrm{e}^t y^2b_3}{4\,(\mathrm{e}^t-y)^2} = 0$$

Setting the numerator to zero gives

$$-16\,\mathrm{e}^{2t}y^2a_3 - 6\,\mathrm{e}^t t\,y^2a_2 + 2\,\mathrm{e}^t y^3a_3 - y^4a_3 + 8\,\mathrm{e}^{2t}tb_2 + 8\,\mathrm{e}^{2t}ya_2 - 4\,\mathrm{e}^t tyb_2 - 6\,\mathrm{e}^t y^2a_1 - 10\,\mathrm{e}^t y^2a_2 + 6\,\mathrm{e}^t y^2b_3 + 2t\,y^2b_2 + 2y^3a_2 + 8\,\mathrm{e}^{2t}b_1 + 4\,\mathrm{e}^{2t}b_2 - 4\,\mathrm{e}^t yb_1 - 8\,\mathrm{e}^t yb_2 + 2y^2b_1 + 4y^2b_2 = 0 \tag{6E}$$

Simplifying the above gives

$$-16\,\mathrm{e}^{2t}y^2a_3 - 6\,\mathrm{e}^t t\,y^2a_2 + 2\,\mathrm{e}^t y^3a_3 - y^4a_3 + 8\,\mathrm{e}^{2t}tb_2 + 8\,\mathrm{e}^{2t}ya_2 - 4\,\mathrm{e}^t tyb_2 - 6\,\mathrm{e}^t y^2a_1 - 10\,\mathrm{e}^t y^2a_2 + 6\,\mathrm{e}^t y^2b_3 + 2t\,y^2b_2 + 2y^3a_2 + 8\,\mathrm{e}^{2t}b_1 + 4\,\mathrm{e}^{2t}b_2 - 4\,\mathrm{e}^t yb_1 - 8\,\mathrm{e}^t yb_2 + 2y^2b_1 + 4y^2b_2 = 0 \tag{6E}$$

Looking at the above PDE shows the following are all the terms with $\{t, y\}$ in them.

$$\{t, y, \mathrm{e}^t, \mathrm{e}^{2t}\}$$

The following substitution is now made to be able to collect on all terms with $\{t, y\}$ in them

$$\{t = v_1, y = v_2, \mathrm{e}^t = v_3, \mathrm{e}^{2t} = v_4\}$$

The above PDE (6E) now becomes

$$
\begin{aligned}
&-6v_3v_1v_2^2a_2 - v_2^4a_3 + 2v_3v_2^3a_3 - 6v_3v_2^2a_1 + 2v_2^3a_2 - 10v_3v_2^2a_2 \\
&- 16v_4v_2^2a_3 + 2v_1v_2^2b_2 - 4v_3v_1v_2b_2 + 6v_3v_2^2b_3 + 8v_4v_2a_2 + 2v_2^2b_1 \\
&- 4v_3v_2b_1 + 8v_4v_1b_2 + 4v_2^2b_2 - 8v_3v_2b_2 + 8v_4b_1 + 4v_4b_2 = 0
\end{aligned} \tag{7E}
$$

Collecting the above on the terms v_i introduced, and these are

$$
\{v_1, v_2, v_3, v_4\}
$$

Equation (7E) now becomes

$$
\begin{aligned}
&-6v_3v_1v_2^2a_2 + 2v_1v_2^2b_2 - 4v_3v_1v_2b_2 + 8v_4v_1b_2 - v_2^4a_3 + 2v_3v_2^3a_3 \\
&+ 2v_2^3a_2 + (-6a_1 - 10a_2 + 6b_3)\, v_2^2v_3 - 16v_4v_2^2a_3 + (2b_1 + 4b_2)\, v_2^2 \\
&+ (-4b_1 - 8b_2)\, v_2v_3 + 8v_4v_2a_2 + (8b_1 + 4b_2)\, v_4 = 0
\end{aligned} \tag{8E}
$$

Setting each coefficients in (8E) to zero gives the following equations to solve

$$
\begin{aligned}
-6a_2 &= 0 \\
2a_2 &= 0 \\
8a_2 &= 0 \\
-16a_3 &= 0 \\
-a_3 &= 0 \\
2a_3 &= 0 \\
-4b_2 &= 0 \\
2b_2 &= 0 \\
8b_2 &= 0 \\
-4b_1 - 8b_2 &= 0 \\
2b_1 + 4b_2 &= 0 \\
8b_1 + 4b_2 &= 0 \\
-6a_1 - 10a_2 + 6b_3 &= 0
\end{aligned}
$$

Solving the above equations for the unknowns gives

$$a_1 = b_3$$
$$a_2 = 0$$
$$a_3 = 0$$
$$b_1 = 0$$
$$b_2 = 0$$
$$b_3 = b_3$$

Substituting the above solution in the anstaz (1E,2E) (using 1 as arbitrary value for any unknown in the RHS) gives

$$\xi = 1$$
$$\eta = y$$

Shifting is now applied to make $\xi = 0$ in order to simplify the rest of the computation

$$\begin{aligned}\eta &= \eta - \omega(t, y)\,\xi \\ &= y - \left(-\frac{y(-y + 4\,\mathrm{e}^t)}{2\,(\mathrm{e}^t - y)}\right)(1) \\ &= \frac{-3y^2 + 6y\,\mathrm{e}^t}{2\,\mathrm{e}^t - 2y} \\ \xi &= 0\end{aligned}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi\frac{\partial}{\partial t} + \eta\frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned}S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\frac{-3y^2 + 6y\,\mathrm{e}^t}{2\,\mathrm{e}^t - 2y}} dy\end{aligned}$$

Which results in

$$S = \frac{\ln\left(y(-y+2\,\mathrm{e}^{t})\right)}{3}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y)S_y}{R_t + \omega(t,y)R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = -\frac{y(-y+4\,\mathrm{e}^{t})}{2\,(\mathrm{e}^{t}-y)}$$

Evaluating all the partial derivatives gives

$$\begin{aligned}
R_t &= 1\\
R_y &= 0\\
S_t &= \frac{2\,\mathrm{e}^{t}}{-3y+6\,\mathrm{e}^{t}}\\
S_y &= \frac{-2\,\mathrm{e}^{t}+2y}{3y\,(y-2\,\mathrm{e}^{t})}
\end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = -\frac{1}{3} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = -\frac{1}{3}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = -\frac{R}{3} + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\frac{\ln(y)}{3} + \frac{\ln(-y+2\,\mathrm{e}^{t})}{3} = -\frac{t}{3} + c_1$$

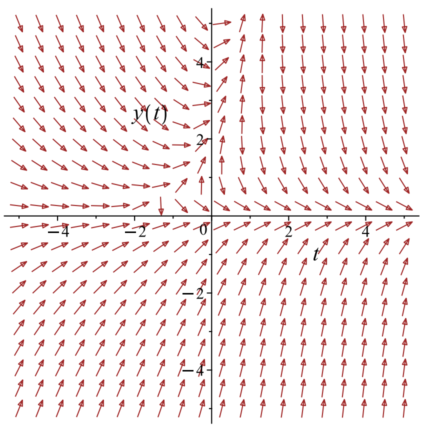
Which simplifies to

$$\frac{\ln(y)}{3} + \frac{\ln(-y + 2\,\mathrm{e}^{t})}{3} = -\frac{t}{3} + c_1$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

<table>
<tr><th>Original ode in t, y coordinates</th><th>Canonical coordinates transformation</th><th>ODE in canonical coordinates (R, S)</th></tr>
<tr><td>

$\frac{dy}{dt} = -\frac{y(-y+4\,\mathrm{e}^{t})}{2(\mathrm{e}^{t}-y)}$



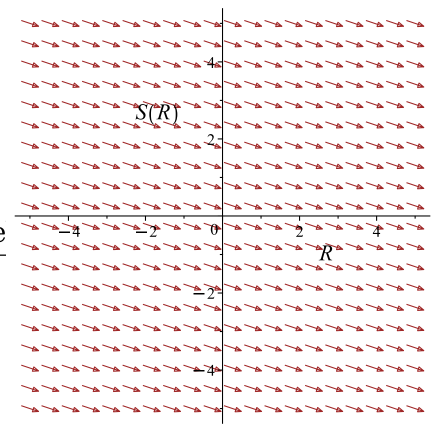
</td><td>

$R = t$

$S = \frac{\ln(y)}{3} + \frac{\ln(-y+2\,\mathrm{e}}{3}$

</td><td>

$\frac{dS}{dR} = -\frac{1}{3}$



</td></tr>
</table>

Summary

The solution(s) found are the following

$$\frac{\ln(y)}{3} + \frac{\ln(-y + 2\,\mathrm{e}^{t})}{3} = -\frac{t}{3} + c_1 \tag{1}$$

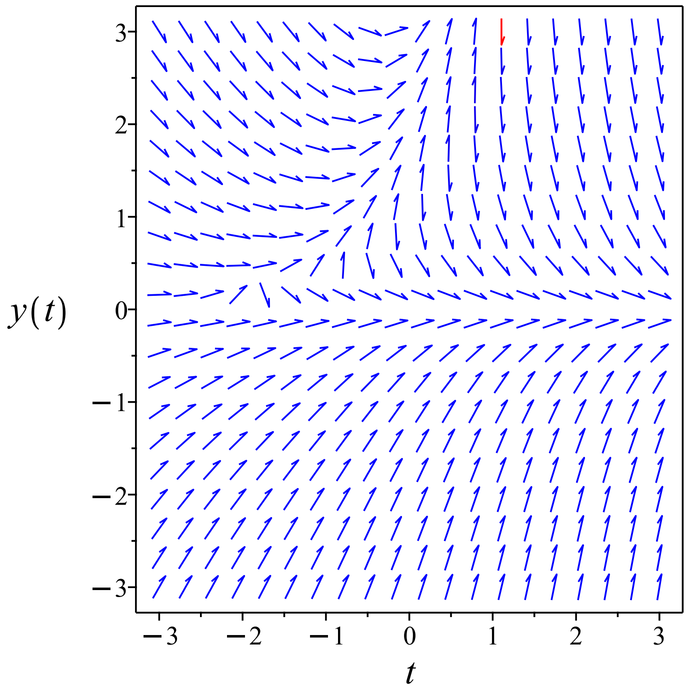


Figure 116: Slope field plot

Verification of solutions

$$\frac{\ln \left(y\right)}{3}+\frac{\ln \left(-y+2\,{\mathrm e}^{t}\right)}{3} = -\frac{t}{3}+c_1$$

Verified OK.

4.4.2 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y)+N(x,y)\,\frac{dy}{dx}=0 \tag{A}$$

We assume there exists a function $\phi(x,y)=c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y)=0$$

Hence

$$\frac{\partial\phi}{\partial x}+\frac{\partial\phi}{\partial y}\frac{dy}{dx}=0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\, \mathrm{d}t + N(t, y)\, \mathrm{d}y = 0 \tag{1A}$$

Therefore

$$(-\mathrm{e}^t + y)\, \mathrm{d}y = \left(-\frac{y^2}{2} + 2y\, \mathrm{e}^t\right) \mathrm{d}t$$
$$\left(\frac{y^2}{2} - 2y\, \mathrm{e}^t\right) \mathrm{d}t + (-\mathrm{e}^t + y)\, \mathrm{d}y = 0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t, y) = \frac{y^2}{2} - 2y\, \mathrm{e}^t$$
$$N(t, y) = -\mathrm{e}^t + y$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(\frac{y^2}{2} - 2y\, \mathrm{e}^t\right) \\ &= y - 2\, \mathrm{e}^t\end{aligned}$$

And

$$
\begin{aligned}
\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(-\mathrm{e}^{t}+y\right) \\
&= -\mathrm{e}^{t}
\end{aligned}
$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, then the ODE is <u>not exact</u>. Since the ODE is not exact, we will try to find an integrating factor to make it exact. Let

$$
\begin{aligned}
A &= \frac{1}{N}\left(\frac{\partial M}{\partial y}-\frac{\partial N}{\partial t}\right) \\
&= \frac{1}{-\mathrm{e}^{t}+y}\left(\left(y-2\,\mathrm{e}^{t}\right)-\left(-\mathrm{e}^{t}\right)\right) \\
&= 1
\end{aligned}
$$

Since A does not depend on y, then it can be used to find an integrating factor. The integrating factor μ is

$$
\begin{aligned}
\mu &= e^{\int A\,\mathrm{d}t} \\
&= e^{\int 1\,\mathrm{d}t}
\end{aligned}
$$

The result of integrating gives

$$
\begin{aligned}
\mu &= e^{t} \\
&= \mathrm{e}^{t}
\end{aligned}
$$

M and N are multiplied by this integrating factor, giving new M and new N which are called $\overline{M}$ and $\overline{N}$ for now so not to confuse them with the original M and N.

$$
\begin{aligned}
\overline{M} &= \mu M \\
&= \mathrm{e}^{t}\left(\frac{y^{2}}{2}-2y\,\mathrm{e}^{t}\right) \\
&= \frac{y\left(y-4\,\mathrm{e}^{t}\right)\mathrm{e}^{t}}{2}
\end{aligned}
$$

And

$$
\begin{aligned}
\overline{N} &= \mu N \\
&= \mathrm{e}^{t}\left(-\mathrm{e}^{t}+y\right) \\
&= \left(-\mathrm{e}^{t}+y\right)\mathrm{e}^{t}
\end{aligned}
$$

Now a modified ODE is ontained from the original ODE, which is exact and can be solved. The modified ODE is

$$
\begin{aligned}
\overline{M} + \overline{N}\frac{\mathrm{d}y}{\mathrm{d}t} &= 0 \\
\left(\frac{y(y-4\,\mathrm{e}^{t})\,\mathrm{e}^{t}}{2}\right) + \left((-\mathrm{e}^{t}+y)\,\mathrm{e}^{t}\right)\frac{\mathrm{d}y}{\mathrm{d}t} &= 0
\end{aligned}
$$

The following equations are now set up to solve for the function $\phi(t,y)$

$$
\frac{\partial \phi}{\partial t} = \overline{M} \tag{1}
$$

$$
\frac{\partial \phi}{\partial y} = \overline{N} \tag{2}
$$

Integrating (1) w.r.t. t gives

$$
\begin{aligned}
\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int \overline{M}\,\mathrm{d}t \\
\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int \frac{y(y-4\,\mathrm{e}^{t})\,\mathrm{e}^{t}}{2}\,\mathrm{d}t
\end{aligned}
$$

$$
\phi = \frac{y\,\mathrm{e}^{t}(y-2\,\mathrm{e}^{t})}{2} + f(y) \tag{3}
$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$
\frac{\partial \phi}{\partial y} = \frac{\mathrm{e}^{t}(y-2\,\mathrm{e}^{t})}{2} + \frac{y\,\mathrm{e}^{t}}{2} + f'(y) \tag{4}
$$

$$
= -\mathrm{e}^{2t} + y\,\mathrm{e}^{t} + f'(y)
$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = (-\mathrm{e}^{t}+y)\,\mathrm{e}^{t}$. Therefore equation (4) becomes

$$
(-\mathrm{e}^{t}+y)\,\mathrm{e}^{t} = -\mathrm{e}^{2t} + y\,\mathrm{e}^{t} + f'(y) \tag{5}
$$

Solving equation (5) for $f'(y)$ gives

$$
f'(y) = 0
$$

Therefore

$$
f(y) = c_1
$$

Where c_1 is constant of integration. Substituting this result for $f(y)$ into equation (3) gives ϕ

$$\phi = \frac{y\,\mathrm{e}^t (y - 2\,\mathrm{e}^t)}{2} + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = \frac{y\,\mathrm{e}^t (y - 2\,\mathrm{e}^t)}{2}$$

Summary

The solution(s) found are the following

$$\frac{y\,\mathrm{e}^t (y - 2\,\mathrm{e}^t)}{2} = c_1 \tag{1}$$

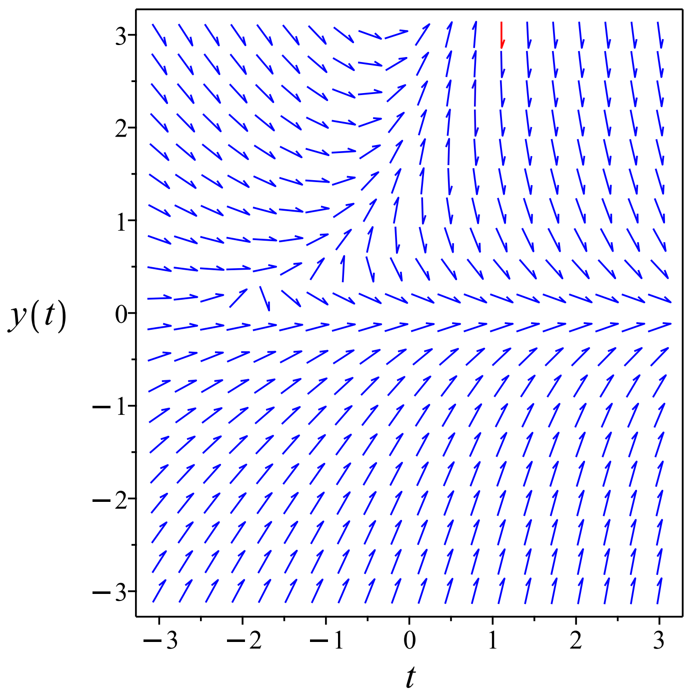


Figure 117: Slope field plot

Verification of solutions

$$\frac{y\,\mathrm{e}^t (y - 2\,\mathrm{e}^t)}{2} = c_1$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
differential order: 1; found: 1 linear symmetries. Trying reduction of order
1st order, trying the canonical coordinates of the invariance group
<- 1st order, canonical coordinates successful`
```

✓ Solution by Maple

Time used: 0.047 (sec). Leaf size: 45

```
dsolve(1/2*y(t)^2-2*exp(t)*y(t)+(-exp(t)+y(t))*diff(y(t),t) = 0,y(t), singsol=all)
```

$$y(t) = \left(1 - \sqrt{\left(e^{3t} + c_1\right) e^{-3t}}\right) e^{t}$$
$$y(t) = \left(1 + \sqrt{\left(e^{3t} + c_1\right) e^{-3t}}\right) e^{t}$$

✓ Solution by Mathematica

Time used: 1.264 (sec). Leaf size: 70

```
DSolve[1/2*y[t]^2-2*Exp[t]*y[t]+(-Exp[t]+y[t])*y'[t] == 0,y[t],t,IncludeSingularSolutions ->
```

$$y(t) \to e^t - \frac{\sqrt{-e^{3t} - c_1}}{\sqrt{-e^t}}$$
$$y(t) \to e^t + \frac{\sqrt{-e^{3t} - c_1}}{\sqrt{-e^t}}$$

4.5 problem 7

Internal problem ID [1692]
Internal file name [`OUTPUT/1693_Sunday_June_05_2022_02_27_33_AM_70299128/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.9. Page 66
Problem number: 7.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "homogeneousTypeD2", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{2ty^3 + 3t^2y^2y' = 0}$$

With initial conditions

$$[y(1) = 1]$$

4.5.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \frac{2}{3t}$$
$$q(t) = 0$$

Hence the ode is

$$y' + \frac{2y}{3t} = 0$$

The domain of $p(t) = \frac{2}{3t}$ is

$$\{t < 0 \lor 0 < t\}$$

And the point $t_0 = 1$ is inside this domain. Hence solution exists and is unique.

4.5.2 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= f(t)g(y) \\ &= -\frac{2y}{3t} \end{aligned}$$

Where $f(t) = -\frac{2}{3t}$ and $g(y) = y$. Integrating both sides gives

$$\begin{aligned} \frac{1}{y}\, dy &= -\frac{2}{3t}\, dt \\ \int \frac{1}{y}\, dy &= \int -\frac{2}{3t}\, dt \\ \ln(y) &= -\frac{2\ln(t)}{3} + c_1 \\ y &= e^{-\frac{2\ln(t)}{3} + c_1} \\ &= \frac{c_1}{t^{\frac{2}{3}}} \end{aligned}$$

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = c_1$$

$$c_1 = 1$$

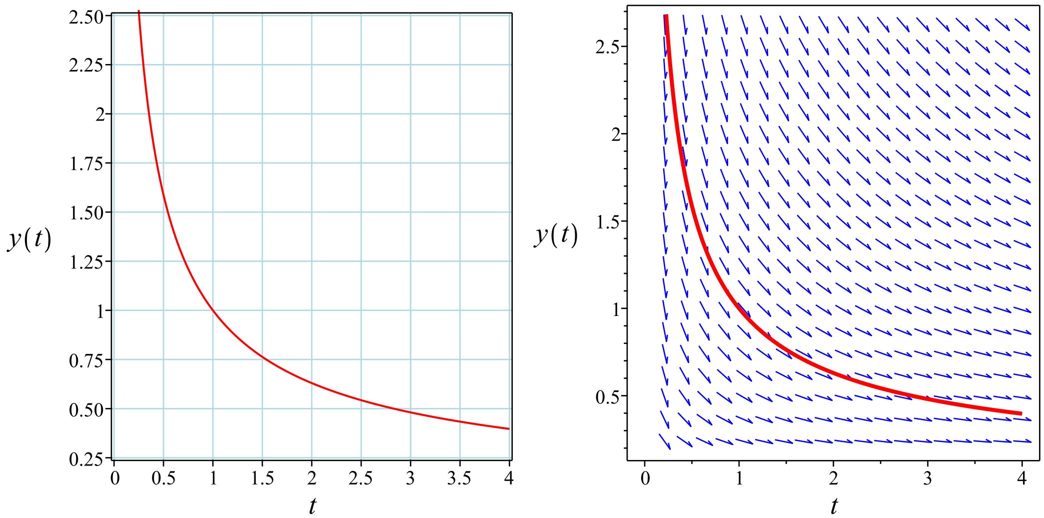
Substituting c_1 found above in the general solution gives

$$y = \frac{1}{t^{\frac{2}{3}}}$$

Summary

The solution(s) found are the following

$$y = \frac{1}{t^{\frac{2}{3}}} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \frac{1}{t^{\frac{2}{3}}}$$

Verified OK.

4.5.3 Solving as linear ode

Entering Linear first order ODE solver. The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int \frac{2}{3t} dt} \\ &= t^{\frac{2}{3}}\end{aligned}$$

The ode becomes

$$\begin{aligned}\frac{d}{dt}\mu y &= 0 \\ \frac{d}{dt}\left(t^{\frac{2}{3}} y\right) &= 0\end{aligned}$$

Integrating gives

$$t^{\frac{2}{3}} y = c_1$$

Dividing both sides by the integrating factor $\mu = t^{\frac{2}{3}}$ results in

$$y = \frac{c_1}{t^{\frac{2}{3}}}$$

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = c_1$$

$$c_1 = 1$$

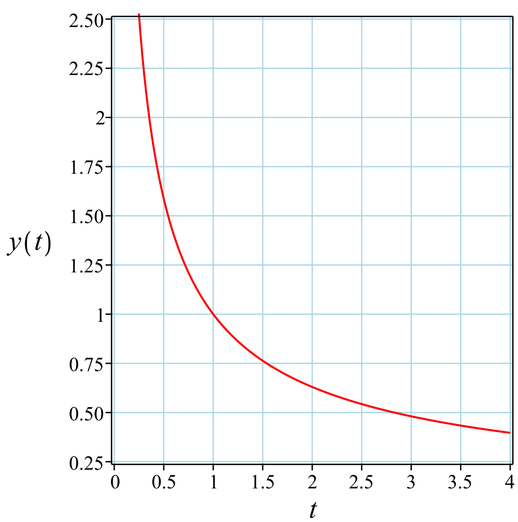
Substituting c_1 found above in the general solution gives

$$y = \frac{1}{t^{\frac{2}{3}}}$$

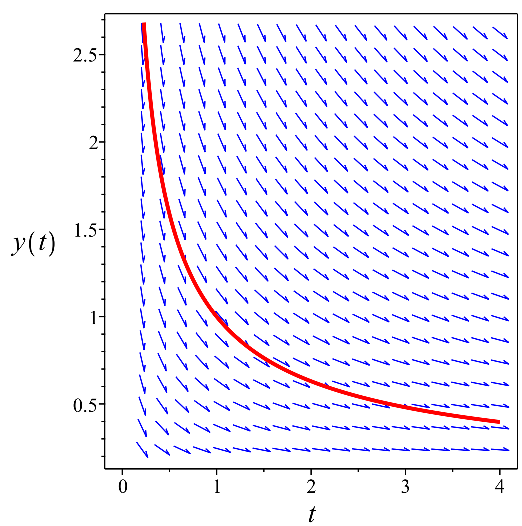
Summary

The solution(s) found are the following

$$y = \frac{1}{t^{\frac{2}{3}}} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{1}{t^{\frac{2}{3}}}$$

Verified OK.

4.5.4 Solving as homogeneousTypeD2 ode

Using the change of variables $y = u(t)\,t$ on the above ode results in new ode in $u(t)$

$$2t^4u(t)^3 + 3t^4u(t)^2\,(u'(t)\,t + u(t)) = 0$$

In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= -\frac{5u}{3t} \end{aligned}$$

Where $f(t) = -\frac{5}{3t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\,du &= -\frac{5}{3t}\,dt \\ \int \frac{1}{u}\,du &= \int -\frac{5}{3t}\,dt \\ \ln(u) &= -\frac{5\ln(t)}{3} + c_2 \\ u &= \mathrm{e}^{-\frac{5\ln(t)}{3}+c_2} \\ &= \frac{c_2}{t^{\frac{5}{3}}} \end{aligned}$$

Therefore the solution y is

$$\begin{aligned} y &= tu \\ &= \frac{c_2}{t^{\frac{2}{3}}} \end{aligned}$$

Initial conditions are used to solve for c_2. Substituting $t = 1$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = c_2$$

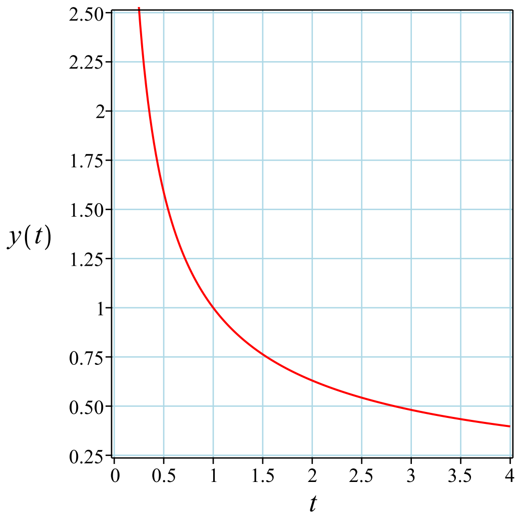
$$c_2 = 1$$

Substituting c_2 found above in the general solution gives

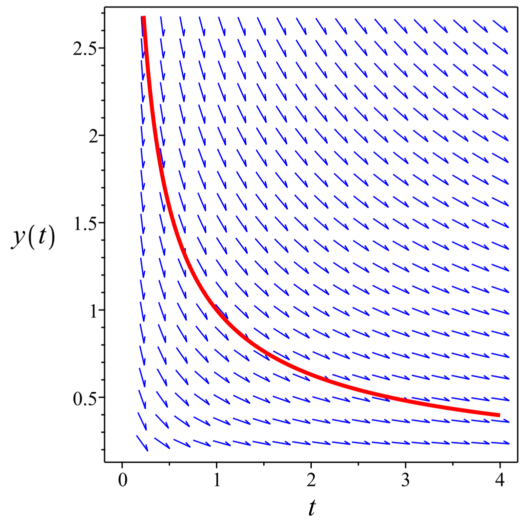
$$y = \frac{1}{t^{\frac{2}{3}}}$$

Summary
The solution(s) found are the following

$$y = \frac{1}{t^{\frac{2}{3}}} \tag{1}$$



(a) Solution plot



(b) Slope field plot

<u>Verification of solutions</u>

$$y = \frac{1}{t^{\frac{2}{3}}}$$

Verified OK.

4.5.5 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = -\frac{2y}{3t}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 92: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx-h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx-h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x-a_2b_1x-b_1c_2+b_2c_1}{a_1b_2-a_2b_1}$	$\frac{a_1b_2y-a_2b_1y-a_1c_2-a_2c_1}{a_1b_2-a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= \frac{1}{t^{\frac{2}{3}}}
\end{aligned}
\tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{\frac{1}{t^{\frac{2}{3}}}} dy \end{aligned}$$

Which results in

$$S = t^{\frac{2}{3}} y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = -\frac{2y}{3t}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= \frac{2y}{3t^{\frac{1}{3}}} \\ S_y &= t^{\frac{2}{3}} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = 0 \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = 0$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$t^{\frac{2}{3}} y = c_1$$

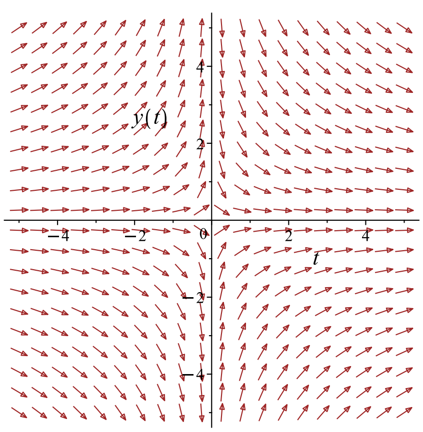
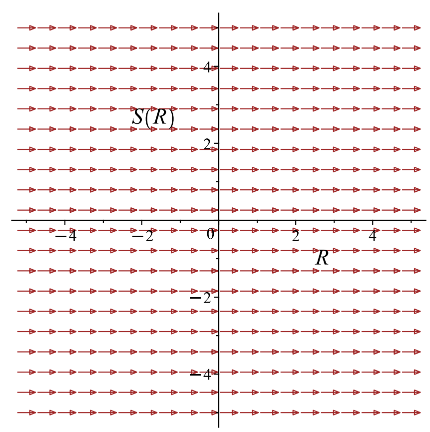
Which simplifies to

$$t^{\frac{2}{3}} y = c_1$$

Which gives

$$y = \frac{c_1}{t^{\frac{2}{3}}}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = -\frac{2y}{3t}$ 	$R = t$ $S = t^{\frac{2}{3}} y$	$\frac{dS}{dR} = 0$ 

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = c_1$$

$$c_1 = 1$$

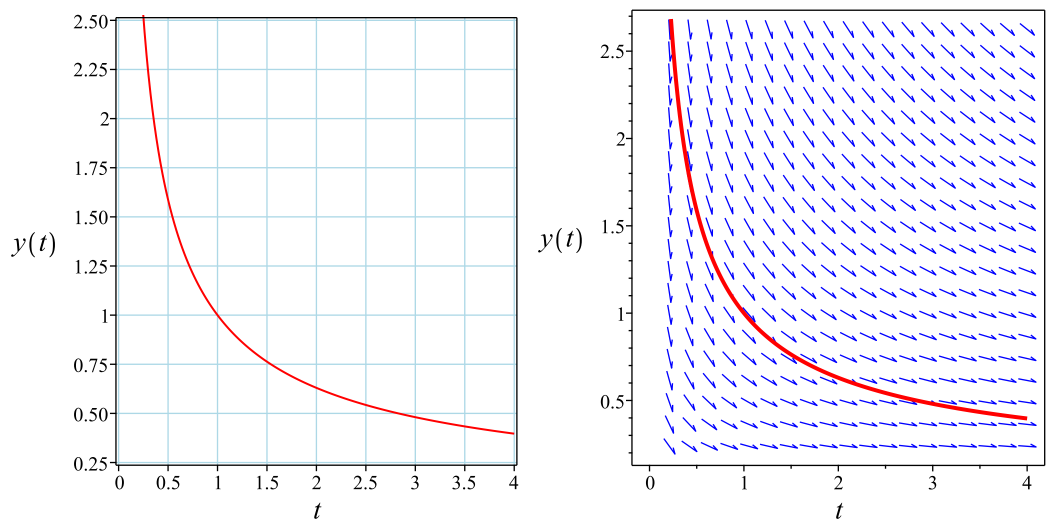
Substituting c_1 found above in the general solution gives

$$y = \frac{1}{t^{\frac{2}{3}}}$$

Summary

The solution(s) found are the following

$$y = \frac{1}{t^{\frac{2}{3}}} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \frac{1}{t^{\frac{2}{3}}}$$

Verified OK.

4.5.6 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y)+N(x,y)\frac{dy}{dx}=0 \tag{A}$$

We assume there exists a function $\phi(x,y)=c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y)=0$$

Hence

$$\frac{\partial\phi}{\partial x}+\frac{\partial\phi}{\partial y}\frac{dy}{dx}=0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial\phi}{\partial x}&=M\\ \frac{\partial\phi}{\partial y}&=N\end{aligned}$$

But since $\frac{\partial^2\phi}{\partial x\partial y}=\frac{\partial^2\phi}{\partial y\partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2\phi}{\partial x\partial y}=\frac{\partial^2\phi}{\partial y\partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t+N(t,y)\,\mathrm{d}y=0 \tag{1A}$$

Therefore

$$\begin{aligned}\left(-\frac{3}{2y}\right)\mathrm{d}y&=\left(\frac{1}{t}\right)\mathrm{d}t\\ \left(-\frac{1}{t}\right)\mathrm{d}t+\left(-\frac{3}{2y}\right)\mathrm{d}y&=0\end{aligned} \tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t,y) &= -\frac{1}{t}\\ N(t,y) &= -\frac{3}{2y}\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(-\frac{1}{t}\right)\\ &= 0\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(-\frac{3}{2y}\right)\\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$

$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\begin{aligned}\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int M\,\mathrm{d}t\\ \int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int -\frac{1}{t}\,\mathrm{d}t\\ \phi &= -\ln(t) + f(y) \qquad (3)\end{aligned}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = -\frac{3}{2y}$. Therefore equation (4) becomes

$$-\frac{3}{2y} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = -\frac{3}{2y}$$

Integrating the above w.r.t y gives

$$\int f'(y)\, \mathrm{d}y = \int \left(-\frac{3}{2y}\right) \mathrm{d}y$$
$$f(y) = -\frac{3 \ln(y)}{2} + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\ln(t) - \frac{3 \ln(y)}{2} + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\ln(t) - \frac{3 \ln(y)}{2}$$

The solution becomes

$$y = \mathrm{e}^{-\frac{2 \ln(t)}{3} - \frac{2c_1}{3}}$$

Initial conditions are used to solve for c_1. Substituting $t = 1$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = \mathrm{e}^{-\frac{2c_1}{3}}$$

$$c_1 = 0$$

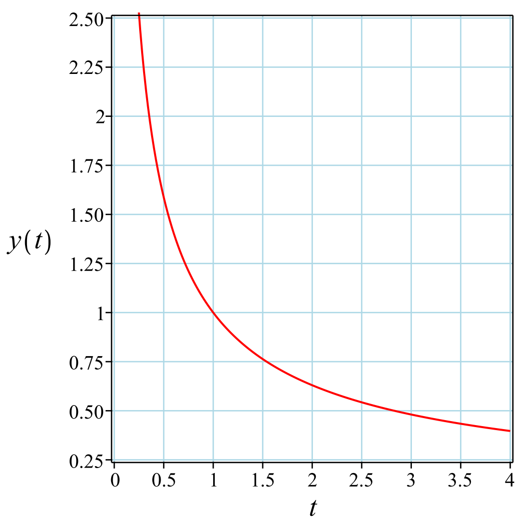
Substituting c_1 found above in the general solution gives

$$y = \frac{1}{t^{\frac{2}{3}}}$$

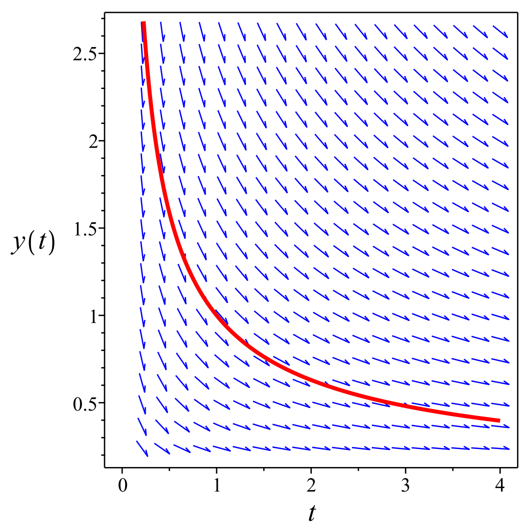
Summary

The solution(s) found are the following

$$y = \frac{1}{t^{\frac{2}{3}}} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{1}{t^{\frac{2}{3}}}$$

Verified OK.

4.5.7 Maple step by step solution

Let's solve

$[2ty^3 + 3t^2y^2y' = 0, y(1) = 1]$

- Highest derivative means the order of the ODE is 1

  y'

- Integrate both sides with respect to t

$$\int (2ty^3 + 3t^2y^2y')\, dt = \int 0 dt + c_1$$

- Evaluate integral

  $y^3t^2 = c_1$

- Solve for y

  $y = \frac{(c_1t)^{\frac{1}{3}}}{t}$

- Use initial condition $y(1) = 1$

  $1 = c_1^{\frac{1}{3}}$

- Solve for c_1

  $c_1 = 1$

- Substitute $c_1 = 1$ into general solution and simplify

  $y = \frac{1}{t^{\frac{2}{3}}}$

- Solution to the IVP

  $y = \frac{1}{t^{\frac{2}{3}}}$

Maple trace

```
`Classification methods on request
Methods to be used are: [exact]
----------------------------
* Tackling ODE using method: exact
--- Trying classification methods ---
trying exact
<- exact successful`
```

✓ Solution by Maple

Time used: 0.031 (sec). Leaf size: 7

```
dsolve([2*t*y(t)^3+3*t^2*y(t)^2*diff(y(t),t) = 0,y(1) = 1],y(t), singsol=all)
```

$$y(t) = \frac{1}{t^{\frac{2}{3}}}$$

✓ Solution by Mathematica

Time used: 0.03 (sec). Leaf size: 10

```
DSolve[{2*t*y[t]^3+3*t^2*y[t]^2*y'[t] == 0,y[1]==1},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{t^{2/3}}$$

4.6 problem 8

Internal problem ID [1693]
Internal file name [`OUTPUT/1694_Sunday_June_05_2022_02_27_36_AM_89711453/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.9. Page 66
Problem number: 8.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact"**

Maple gives the following as the ode type

`[_exact]`

$$\boxed{2t\cos(y) + 3yt^2 + \left(t^3 - t^2\sin(y) - y\right)y' = 0}$$

With initial conditions

$$[y(0) = 2]$$

4.6.1 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial\phi}{\partial x} + \frac{\partial\phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\,\mathrm{d}t + N(t, y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\left(t^3 - t^2 \sin(y) - y\right) \mathrm{d}y = \left(-2t\cos(y) - 3t^2 y\right) \mathrm{d}t$$
$$\left(2t\cos(y) + 3t^2 y\right) \mathrm{d}t + \left(t^3 - t^2 \sin(y) - y\right) \mathrm{d}y = 0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t, y) = 2t\cos(y) + 3t^2 y$$
$$N(t, y) = t^3 - t^2 \sin(y) - y$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(2t\cos(y) + 3t^2 y\right)\\ &= t(3t - 2\sin(y))\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(t^3 - t^2 \sin(y) - y\right)\\ &= t(3t - 2\sin(y))\end{aligned}$$

Since $\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial \phi}{\partial t}=M \tag{1}$$
$$\frac{\partial \phi}{\partial y}=N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t=\int M\,\mathrm{d}t$$
$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t=\int 2t\cos(y)+3t^2y\,\mathrm{d}t$$
$$\phi=t^2(ty+\cos(y))+f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y}=t^2(t-\sin(y))+f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y}=t^3-t^2\sin(y)-y$. Therefore equation (4) becomes

$$t^3-t^2\sin(y)-y=t^2(t-\sin(y))+f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y)=-y$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y=\int(-y)\,\mathrm{d}y$$
$$f(y)=-\frac{y^2}{2}+c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi=t^2(ty+\cos(y))-\frac{y^2}{2}+c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = t^2(ty + \cos(y)) - \frac{y^2}{2}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 2$ in the above solution gives an equation to solve for the constant of integration.

$$-2 = c_1$$

$$c_1 = -2$$

Substituting c_1 found above in the general solution gives

$$t^2(ty + \cos(y)) - \frac{y^2}{2} = -2$$

Summary
The solution(s) found are the following

$$yt^3 + t^2\cos(y) - \frac{y^2}{2} = -2 \tag{1}$$

Verification of solutions

$$yt^3 + t^2\cos(y) - \frac{y^2}{2} = -2$$

Verified OK.

4.6.2 Maple step by step solution

Let's solve

$[2t\cos(y) + 3yt^2 + (t^3 - t^2\sin(y) - y)\,y' = 0, y(0) = 2]$

- Highest derivative means the order of the ODE is 1

  y'

□ Check if ODE is exact

  ◦ ODE is exact if the lhs is the total derivative of a C^2 function

    $F'(t, y) = 0$

  ◦ Compute derivative of lhs

$F'(t,y) + \left(\frac{\partial}{\partial y}F(t,y)\right) y' = 0$

- Evaluate derivatives

  $-2t\sin(y) + 3t^2 = -2t\sin(y) + 3t^2$

- Condition met, ODE is exact

- Exact ODE implies solution will be of this form

  $\left[F(t,y) = c_1, M(t,y) = F'(t,y), N(t,y) = \frac{\partial}{\partial y}F(t,y)\right]$

- Solve for $F(t,y)$ by integrating $M(t,y)$ with respect to t

  $F(t,y) = \int (2t\cos(y) + 3t^2 y)\,dt + f_1(y)$

- Evaluate integral

  $F(t,y) = t^2\cos(y) + t^3 y + f_1(y)$

- Take derivative of $F(t,y)$ with respect to y

  $N(t,y) = \frac{\partial}{\partial y}F(t,y)$

- Compute derivative

  $t^3 - t^2\sin(y) - y = -t^2\sin(y) + t^3 + \frac{d}{dy}f_1(y)$

- Isolate for $\frac{d}{dy}f_1(y)$

  $\frac{d}{dy}f_1(y) = -y$

- Solve for $f_1(y)$

  $f_1(y) = -\frac{y^2}{2}$

- Substitute $f_1(y)$ into equation for $F(t,y)$

  $F(t,y) = t^3 y + t^2\cos(y) - \frac{y^2}{2}$

- Substitute $F(t,y)$ into the solution of the ODE

  $t^3 y + t^2\cos(y) - \frac{y^2}{2} = c_1$

- Solve for y

  $y = \mathit{RootOf}\left(-2\_Zt^3 - 2\cos(\_Z)\,t^2 + \_Z^2 + 2c_1\right)$

- Use initial condition $y(0) = 2$

  $2 = \mathit{RootOf}\left(\_Z^2 + 2c_1\right)$

- Solve for c_1

  $c_1 = -2$

- Substitute $c_1 = -2$ into general solution and simplify

  $$y = RootOf\left(-2\_Zt^3 - 2\cos\left(\_Z\right)t^2 + \_Z^2 - 4\right)$$

- Solution to the IVP

  $$y = RootOf\left(-2\_Zt^3 - 2\cos\left(\_Z\right)t^2 + \_Z^2 - 4\right)$$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
<- exact successful`
```

✓ Solution by Maple

Time used: 0.187 (sec). Leaf size: 23

```
dsolve([2*t*cos(y(t))+3*t^2*y(t)+(t^3-t^2*sin(y(t))-y(t))*diff(y(t),t) = 0,y(0) = 2],y(t), s
```

$$y(t) = \text{RootOf}\left(-2\_Zt^3 - 2\cos\left(\_Z\right)t^2 + \_Z^2 - 4\right)$$

✓ Solution by Mathematica

Time used: 0.259 (sec). Leaf size: 27

```
DSolve[{2*t*Cos[y[t]]+3*t^2*y[t]+(t^3-t^2*Sin[y[t]]-y[t])*y'[t] == 0,y[0]==2},y[t],t,Include
```

$$\text{Solve}\left[t^3y(t) + t^2\cos(y(t)) - \frac{y(t)^2}{2} = -2, y(t)\right]$$

4.7 problem 9

Internal problem ID [1694]
Internal file name [`OUTPUT/1695_Sunday_June_05_2022_02_27_42_AM_31919110/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.9. Page 66
Problem number: 9.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "differentialType"**

Maple gives the following as the ode type

```
[_exact, _rational, [_1st_order, `_with_symmetry_[F(x),G(x)]`],
    [_Abel, `2nd type`, `class A`]]
```

$$\boxed{4yt + (2t^2 + 2y)\, y' = -3t^2}$$

With initial conditions

$$[y(0) = 1]$$

4.7.1 Existence and uniqueness analysis

This is non linear first order ODE. In canonical form it is written as

$$\begin{aligned} y' &= f(t, y) \\ &= -\frac{t(3t + 4y)}{2(t^2 + y)} \end{aligned}$$

The t domain of $f(t, y)$ when $y = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The y domain of $f(t, y)$ when $t = 0$ is

$$\{-\infty < y < \infty\}$$

And the point $y_0 = 1$ is inside this domain. Now we will look at the continuity of

$$\begin{aligned}\frac{\partial f}{\partial y} &= \frac{\partial}{\partial y}\left(-\frac{t(3t+4y)}{2\left(t^2+y\right)}\right)\\ &= -\frac{2t}{t^2+y} + \frac{t(3t+4y)}{2\left(t^2+y\right)^2}\end{aligned}$$

The t domain of $\frac{\partial f}{\partial y}$ when $y = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The y domain of $\frac{\partial f}{\partial y}$ when $t = 0$ is

$$\{-\infty < y < \infty\}$$

And the point $y_0 = 1$ is inside this domain. Therefore solution exists and is unique.

4.7.2 Solving as differentialType ode

Writing the ode as

$$y' = \frac{-3t^2 - 4yt}{2t^2 + 2y} \tag{1}$$

Which becomes

$$(2y)\,dy = \left(-2t^2\right)dy + \left(-t(3t+4y)\right)dt \tag{2}$$

But the RHS is complete differential because

$$\left(-2t^2\right)dy + \left(-t(3t+4y)\right)dt = d\left(-t^3 - 2t^2y\right)$$

Hence (2) becomes

$$(2y)\,dy = d\left(-t^3 - 2t^2y\right)$$

Integrating both sides gives gives these solutions

$$\begin{aligned}y &= -t^2 + \sqrt{t^4 - t^3 + c_1} + c_1\\ y &= -t^2 - \sqrt{t^4 - t^3 + c_1} + c_1\end{aligned}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = -\sqrt{c_1} + c_1$$

$$c_1 = \frac{3}{2} + \frac{\sqrt{5}}{2}$$

Substituting c_1 found above in the general solution gives

$$y = -t^2 - \frac{\sqrt{4t^4 - 4t^3 + 6 + 2\sqrt{5}}}{2} + \frac{3}{2} + \frac{\sqrt{5}}{2}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = \sqrt{c_1} + c_1$$

$$c_1 = \frac{3}{2} - \frac{\sqrt{5}}{2}$$

Substituting c_1 found above in the general solution gives

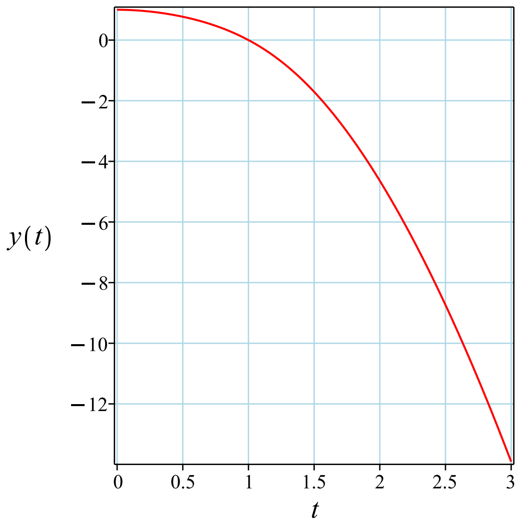
$$y = -t^2 + \frac{\sqrt{4t^4 - 4t^3 + 6 - 2\sqrt{5}}}{2} + \frac{3}{2} - \frac{\sqrt{5}}{2}$$

Summary

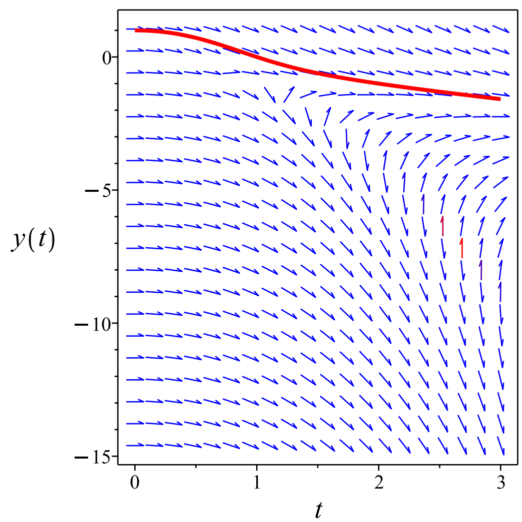
The solution(s) found are the following

$$y = -t^2 + \frac{\sqrt{4t^4 - 4t^3 + 6 - 2\sqrt{5}}}{2} + \frac{3}{2} - \frac{\sqrt{5}}{2} \tag{1}$$

$$y = -t^2 - \frac{\sqrt{4t^4 - 4t^3 + 6 + 2\sqrt{5}}}{2} + \frac{3}{2} + \frac{\sqrt{5}}{2} \tag{2}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = -t^2 + \frac{\sqrt{4t^4 - 4t^3 + 6 - 2\sqrt{5}}}{2} + \frac{3}{2} - \frac{\sqrt{5}}{2}$$

Verified OK.

$$y = -t^2 - \frac{\sqrt{4t^4 - 4t^3 + 6 + 2\sqrt{5}}}{2} + \frac{3}{2} + \frac{\sqrt{5}}{2}$$

Verified OK.

4.7.3 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$
\begin{aligned}
\frac{\partial \phi}{\partial x} &= M \\
\frac{\partial \phi}{\partial y} &= N
\end{aligned}
$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$
\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}
$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$
M(t, y)\,\mathrm{d}t + N(t, y)\,\mathrm{d}y = 0 \tag{1A}
$$

Therefore

$$
\begin{aligned}
\left(2t^2 + 2y\right)\mathrm{d}y &= \left(-3t^2 - 4ty\right)\mathrm{d}t \\
\left(3t^2 + 4ty\right)\mathrm{d}t + \left(2t^2 + 2y\right)\mathrm{d}y &= 0 \qquad (2A)
\end{aligned}
$$

Comparing (1A) and (2A) shows that

$$
\begin{aligned}
M(t, y) &= 3t^2 + 4ty \\
N(t, y) &= 2t^2 + 2y
\end{aligned}
$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$
\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}
$$

Using result found above gives

$$
\begin{aligned}
\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(3t^2 + 4ty\right) \\
&= 4t
\end{aligned}
$$

And

$$
\begin{aligned}
\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(2t^2 + 2y\right) \\
&= 4t
\end{aligned}
$$

Since $\frac{\partial M}{\partial y}=\frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t,y)$

$$\frac{\partial \phi}{\partial t}=M \tag{1}$$
$$\frac{\partial \phi}{\partial y}=N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t=\int M\,\mathrm{d}t$$
$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t=\int 3t^2+4ty\,\mathrm{d}t$$
$$\phi=t^2(t+2y)+f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y}=2t^2+f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y}=2t^2+2y$. Therefore equation (4) becomes

$$2t^2+2y=2t^2+f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y)=2y$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y=\int (2y)\,\mathrm{d}y$$
$$f(y)=y^2+c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi=t^2(t+2y)+y^2+c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = t^2(t + 2y) + y^2$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$1 = c_1$$

$$c_1 = 1$$

Substituting c_1 found above in the general solution gives

$$t^2(t + 2y) + y^2 = 1$$

Summary

The solution(s) found are the following

$$t^3 + 2yt^2 + y^2 = 1 \tag{1}$$

Verification of solutions

$$t^3 + 2yt^2 + y^2 = 1$$

Verified OK.

4.7.4 Maple step by step solution

Let's solve

$[4yt + (2t^2 + 2y)\,y' = -3t^2, y(0) = 1]$

- Highest derivative means the order of the ODE is 1

  y'

- □ Check if ODE is exact
  - ◦ ODE is exact if the lhs is the total derivative of a C^2 function

    $F'(t, y) = 0$
  - ◦ Compute derivative of lhs

    $F'(t, y) + \left(\frac{\partial}{\partial y}F(t, y)\right) y' = 0$

- Evaluate derivatives

  $4t = 4t$

- Condition met, ODE is exact

- Exact ODE implies solution will be of this form

  $\left[F(t,y) = c_1, M(t,y) = F'(t,y), N(t,y) = \frac{\partial}{\partial y}F(t,y)\right]$

- Solve for $F(t,y)$ by integrating $M(t,y)$ with respect to t

  $F(t,y) = \int (3t^2 + 4ty)\, dt + f_1(y)$

- Evaluate integral

  $F(t,y) = t^3 + 2t^2y + f_1(y)$

- Take derivative of $F(t,y)$ with respect to y

  $N(t,y) = \frac{\partial}{\partial y}F(t,y)$

- Compute derivative

  $2t^2 + 2y = 2t^2 + \frac{d}{dy}f_1(y)$

- Isolate for $\frac{d}{dy}f_1(y)$

  $\frac{d}{dy}f_1(y) = 2y$

- Solve for $f_1(y)$

  $f_1(y) = y^2$

- Substitute $f_1(y)$ into equation for $F(t,y)$

  $F(t,y) = t^3 + 2t^2y + y^2$

- Substitute $F(t,y)$ into the solution of the ODE

  $t^3 + 2t^2y + y^2 = c_1$

- Solve for y

  $\left\{y = -t^2 - \sqrt{t^4 - t^3 + c_1}, y = -t^2 + \sqrt{t^4 - t^3 + c_1}\right\}$

- Use initial condition $y(0) = 1$

  $1 = -\sqrt{c_1}$

- Solution does not satisfy initial condition

- Use initial condition $y(0) = 1$

  $1 = \sqrt{c_1}$

- Solve for c_1

$c_1 = 1$

- Substitute $c_1 = 1$ into general solution and simplify

  $y = -t^2 + \sqrt{t^4 - t^3 + 1}$

- Solution to the IVP

  $y = -t^2 + \sqrt{t^4 - t^3 + 1}$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
<- exact successful`
```

✓ Solution by Maple

Time used: 0.047 (sec). Leaf size: 22

```
dsolve([3*t^2+4*t*y(t)+(2*t^2+2*y(t))*diff(y(t),t) = 0,y(0) = 1],y(t), singsol=all)
```

$$y(t) = -t^2 + \sqrt{t^4 - t^3 + 1}$$

✓ Solution by Mathematica

Time used: 0.164 (sec). Leaf size: 25

```
DSolve[{3*t^2+4*t*y[t]+(2*t^2+2*y[t])*y'[t] == 0,y[0]==1},y[t],t,IncludeSingularSolutions ->
```

$$y(t) \to \sqrt{t^4 - t^3 + 1} - t^2$$

4.8 problem 10

Internal problem ID [1695]
Internal file name [OUTPUT/1696_Sunday_June_05_2022_02_27_44_AM_40752541/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.9. Page 66
Problem number: 10.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact"**

Maple gives the following as the ode type

```
[_exact]
```

$$\boxed{-2\,\mathrm{e}^{yt}\sin(2t)+\mathrm{e}^{yt}\cos(2t)\,y+\left(-3+\mathrm{e}^{yt}t\cos(2t)\right)y'=-2t}$$

With initial conditions

$$[y(0)=0]$$

4.8.1 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y)+N(x,y)\,\frac{dy}{dx}=0 \tag{A}$$

We assume there exists a function $\phi(x,y)=c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y)=0$$

Hence

$$\frac{\partial\phi}{\partial x}+\frac{\partial\phi}{\partial y}\frac{dy}{dx}=0 \tag{B}$$

Comparing (A,B) shows that

$$\frac{\partial \phi}{\partial x} = M$$
$$\frac{\partial \phi}{\partial y} = N$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\,\mathrm{d}t + N(t, y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\left(-3 + \mathrm{e}^{ty} t \cos(2t)\right) \mathrm{d}y = \left(-2t + 2\,\mathrm{e}^{ty} \sin(2t) - \mathrm{e}^{ty} \cos(2t)\, y\right) \mathrm{d}t$$
$$\left(2t - 2\,\mathrm{e}^{ty} \sin(2t) + \mathrm{e}^{ty} \cos(2t)\, y\right) \mathrm{d}t + \left(-3 + \mathrm{e}^{ty} t \cos(2t)\right) \mathrm{d}y = 0 \tag{2A}$$

Comparing (1A) and (2A) shows that

$$M(t, y) = 2t - 2\,\mathrm{e}^{ty} \sin(2t) + \mathrm{e}^{ty} \cos(2t)\, y$$
$$N(t, y) = -3 + \mathrm{e}^{ty} t \cos(2t)$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}
\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}\left(2t - 2\,\mathrm{e}^{ty} \sin(2t) + \mathrm{e}^{ty} \cos(2t)\, y\right) \\
&= \mathrm{e}^{ty}\left(yt \cos(2t) + \cos(2t) - 2 \sin(2t)\, t\right)
\end{aligned}$$

And

$$\begin{aligned}
\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(-3 + \mathrm{e}^{ty} t \cos(2t)\right) \\
&= \mathrm{e}^{ty}\left(yt \cos(2t) + \cos(2t) - 2 \sin(2t)\, t\right)
\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$

$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int M \, \mathrm{d}t$$

$$\int \frac{\partial \phi}{\partial t} \, \mathrm{d}t = \int 2t - 2 \, \mathrm{e}^{ty} \sin(2t) + \mathrm{e}^{ty} \cos(2t) \, y \, \mathrm{d}t$$

$$\phi = \mathrm{e}^{ty} \cos(2t) + t^2 + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = \mathrm{e}^{ty} t \cos(2t) + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = -3 + \mathrm{e}^{ty} t \cos(2t)$. Therefore equation (4) becomes

$$-3 + \mathrm{e}^{ty} t \cos(2t) = \mathrm{e}^{ty} t \cos(2t) + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = -3$$

Integrating the above w.r.t y gives

$$\int f'(y) \, \mathrm{d}y = \int (-3) \, \mathrm{d}y$$

$$f(y) = -3y + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = \mathrm{e}^{ty} \cos(2t) + t^2 - 3y + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = e^{ty} \cos(2t) + t^2 - 3y$$

The solution becomes

$$y = -\frac{-t^3 + c_1 t + 3\,\mathrm{LambertW}\left(-\frac{t\cos(2t)\,e^{\frac{1}{3}t^3 - \frac{1}{3}c_1 t}}{3}\right)}{3t}$$

Initial conditions are used to solve for c_1. Substituting $t = 0$ and $y = 0$ in the above solution gives an equation to solve for the constant of integration.

$$0 = -\frac{c_1}{3} + \frac{1}{3}$$

$$c_1 = 1$$

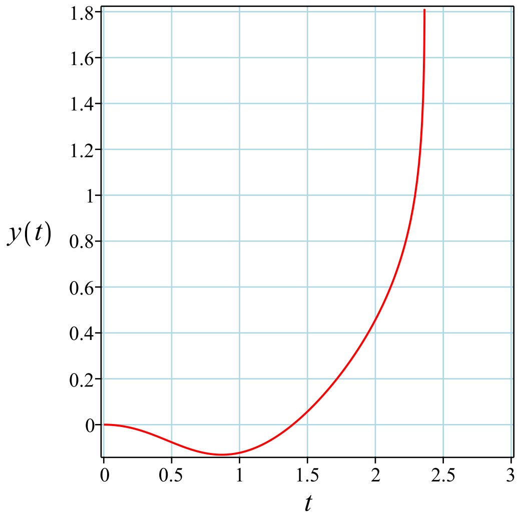
Substituting c_1 found above in the general solution gives

$$y = \frac{t^3 - 3\,\mathrm{LambertW}\left(-\frac{e^{\frac{t(-1+t)(t+1)}{3}}\cos(2t)t}{3}\right) - t}{3t}$$

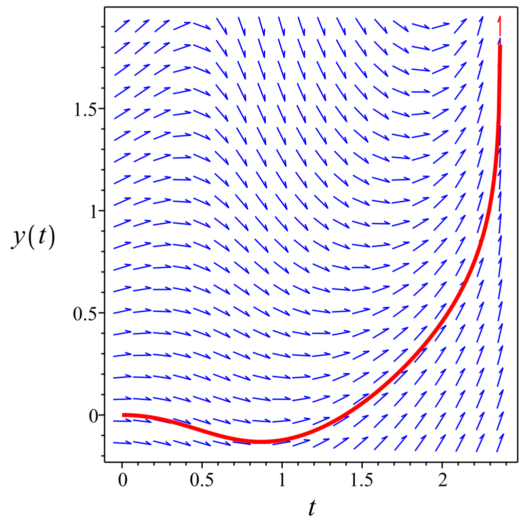
Summary

The solution(s) found are the following

$$y = \frac{t^3 - 3\,\mathrm{LambertW}\left(-\frac{e^{\frac{t(-1+t)(t+1)}{3}}\cos(2t)t}{3}\right) - t}{3t} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{t^3 - 3\,\mathrm{LambertW}\left(-\frac{e^{\frac{t(-1+t)(t+1)}{3}}\cos(2t)t}{3}\right) - t}{3t}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
<- exact successful`
```

✓ Solution by Maple

Time used: 1.031 (sec). Leaf size: 36

```
dsolve([2*t-2*exp(t*y(t))*sin(2*t)+exp(t*y(t))*cos(2*t)*y(t)+(-3+exp(t*y(t))*t*cos(2*t))*dif
```

$$y(t) = \frac{t^3 - 3\,\mathrm{LambertW}\left(-\frac{t\cos(2t)\,\mathrm{e}^{\frac{t(t-1)(t+1)}{3}}}{3}\right) - t}{3t}$$

✓ Solution by Mathematica

Time used: 5.485 (sec). Leaf size: 43

```
DSolve[{2*t-2*Exp[t*y[t]]*Sin[2*t]+Exp[t*y[t]]*Cos[2*t]*y[t]+(-3+Exp[t*y[t]]*t*Cos[2*t])*y'[
```

$$y(t) \to \frac{t^3 - 3W\left(-\frac{1}{3}e^{\frac{1}{3}t(t^2-1)}t\cos(2t)\right) - t}{3t}$$

4.9 problem 11

Internal problem ID [1696]
Internal file name [`OUTPUT/1697_Sunday_June_05_2022_02_27_48_AM_38475841/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.9. Page 66
Problem number: 11.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"homogeneousTypeD2", "exactWithIntegrationFactor", "first_order_ode_lie_symmetry_calculated"**

Maple gives the following as the ode type

```
[[_homogeneous, `class A`], _rational, [_Abel, `2nd type`, `
   class B`]]
```

$$\boxed{3yt + y^2 + (t^2 + yt)\, y' = 0}$$

With initial conditions

$$[y(2) = 1]$$

4.9.1 Existence and uniqueness analysis

This is non linear first order ODE. In canonical form it is written as

$$\begin{aligned} y' &= f(t, y) \\ &= -\frac{y(3t + y)}{t\,(t + y)} \end{aligned}$$

The t domain of $f(t, y)$ when $y = 1$ is

$$\{-\infty \leq t < -1, -1 < t < 0, 0 < t \leq \infty\}$$

And the point $t_0 = 2$ is inside this domain. The y domain of $f(t, y)$ when $t = 2$ is

$$\{y < -2 \vee -2 < y\}$$

And the point $y_0 = 1$ is inside this domain. Now we will look at the continuity of

$$\begin{aligned}
\frac{\partial f}{\partial y} &= \frac{\partial}{\partial y}\left(-\frac{y(3t+y)}{t\,(t+y)}\right) \\
&= -\frac{3t+y}{(t+y)\,t} - \frac{y}{t\,(t+y)} + \frac{y(3t+y)}{t\,(t+y)^2}
\end{aligned}$$

The t domain of $\frac{\partial f}{\partial y}$ when $y = 1$ is

$$\{-\infty \leq t < -1, -1 < t < 0, 0 < t \leq \infty\}$$

And the point $t_0 = 2$ is inside this domain. The y domain of $\frac{\partial f}{\partial y}$ when $t = 2$ is

$$\{y < -2 \vee -2 < y\}$$

And the point $y_0 = 1$ is inside this domain. Therefore solution exists and is unique.

4.9.2 Solving as homogeneousTypeD2 ode

Using the change of variables $y = u(t)\,t$ on the above ode results in new ode in $u(t)$

$$3u(t)\,t^2 + u(t)^2\,t^2 + \left(t^2 + u(t)\,t^2\right)\left(u'(t)\,t + u(t)\right) = 0$$

In canonical form the ODE is

$$\begin{aligned}
u' &= F(t, u) \\
&= f(t)g(u) \\
&= -\frac{2u(u+2)}{t\,(u+1)}
\end{aligned}$$

Where $f(t) = -\frac{2}{t}$ and $g(u) = \frac{u(u+2)}{u+1}$. Integrating both sides gives

$$\frac{1}{\frac{u(u+2)}{u+1}}\,du = -\frac{2}{t}\,dt$$

$$\int \frac{1}{\frac{u(u+2)}{u+1}}\,du = \int -\frac{2}{t}\,dt$$

$$\frac{\ln\left(u(u+2)\right)}{2} = -2\ln\left(t\right) + c_2$$

Raising both side to exponential gives

$$\sqrt{u\,(u+2)} = \mathrm{e}^{-2\ln(t)+c_2}$$

Which simplifies to

$$\sqrt{u\,(u+2)} = \frac{c_3}{t^2}$$

Which simplifies to

$$\sqrt{u\,(t)\,(u\,(t)+2)} = \frac{c_3\mathrm{e}^{c_2}}{t^2}$$

The solution is

$$\sqrt{u\,(t)\,(u\,(t)+2)} = \frac{c_3\mathrm{e}^{c_2}}{t^2}$$

Replacing $u(t)$ in the above solution by $\frac{y}{t}$ results in the solution for y in implicit form

$$\sqrt{\frac{y\left(\frac{y}{t}+2\right)}{t}} = \frac{c_3\mathrm{e}^{c_2}}{t^2}$$
$$\sqrt{\frac{y\,(y+2t)}{t^2}} = \frac{c_3\mathrm{e}^{c_2}}{t^2}$$

Substituting initial conditions and solving for c_2 gives $c_2 = \frac{\ln\left(\frac{20}{c_3^2}\right)}{2}$. Hence the solution becomes Initial conditions are used to solve for c_3. Substituting $t=2$ and $y=1$ in the above solution gives an equation to solve for the constant of integration.

$$\frac{\sqrt{5}}{2} = \frac{c_3\sqrt{5}\,\sqrt{\frac{1}{c_3^2}}}{2}$$

This solution is valid for any c_3. Hence there are infinite number of solutions.

Summary

The solution(s) found are the following

$$\sqrt{\frac{y\,(y+2t)}{t^2}} = \frac{2c_3\sqrt{5}\,\sqrt{\frac{1}{c_3^2}}}{t^2} \tag{1}$$

Verification of solutions

$$\sqrt{\frac{y\,(y+2t)}{t^2}} = \frac{2c_3\sqrt{5}\,\sqrt{\frac{1}{c_3^2}}}{t^2}$$

Verified OK.

4.9.3 Solving as first order ode lie symmetry calculated ode

Writing the ode as

$$
\begin{aligned}
y' &= -\frac{y(3t+y)}{t\left(t+y\right)} \\
y' &= \omega(t,y)
\end{aligned}
$$

The condition of Lie symmetry is the linearized PDE given by

$$
\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}
$$

The type of this ode is not in the lookup table. To determine ξ, η then (A) is solved using ansatz. Making bivariate polynomials of degree 1 to use as anstaz gives

$$
\xi = t a_2 + y a_3 + a_1 \tag{1E}
$$

$$
\eta = t b_2 + y b_3 + b_1 \tag{2E}
$$

Where the unknown coefficients are

$$
\{a_1, a_2, a_3, b_1, b_2, b_3\}
$$

Substituting equations (1E,2E) and ω into (A) gives

$$
\begin{aligned}
&b_2 - \frac{y(3t+y)\left(b_3 - a_2\right)}{t\left(t+y\right)} - \frac{y^2 (3t+y)^2 a_3}{t^2 \left(t+y\right)^2} \\
&- \left(-\frac{3y}{t\left(t+y\right)} + \frac{y(3t+y)}{t^2 \left(t+y\right)} + \frac{y(3t+y)}{t\left(t+y\right)^2}\right) \left(t a_2 + y a_3 + a_1\right) \\
&- \left(-\frac{3t+y}{\left(t+y\right) t} - \frac{y}{t\left(t+y\right)} + \frac{y(3t+y)}{t\left(t+y\right)^2}\right) \left(t b_2 + y b_3 + b_1\right) = 0
\end{aligned} \tag{5E}
$$

Putting the above in normal form gives

$$
\frac{4t^4 b_2 + 4t^3 y b_2 + 2t^2 y^2 a_2 - 12t^2 y^2 a_3 + 2t^2 y^2 b_2 - 2t^2 y^2 b_3 - 8t\, y^3 a_3 - 2y^4 a_3 + 3t^3 b_1 - 3t^2 y a_1 + 2t^2 y b_1 - 2t}{t^2 \left(t+y\right)^2} = 0
$$

Setting the numerator to zero gives

$$
\begin{aligned}
&4t^4 b_2 + 4t^3 y b_2 + 2t^2 y^2 a_2 - 12t^2 y^2 a_3 + 2t^2 y^2 b_2 - 2t^2 y^2 b_3 - 8t\, y^3 a_3 \\
&- 2y^4 a_3 + 3t^3 b_1 - 3t^2 y a_1 + 2t^2 y b_1 - 2t\, y^2 a_1 + t\, y^2 b_1 - y^3 a_1 = 0
\end{aligned} \tag{6E}
$$

Looking at the above PDE shows the following are all the terms with $\{t, y\}$ in them.

$$\{t, y\}$$

The following substitution is now made to be able to collect on all terms with $\{t, y\}$ in them

$$\{t = v_1, y = v_2\}$$

The above PDE (6E) now becomes

$$2a_2v_1^2v_2^2 - 12a_3v_1^2v_2^2 - 8a_3v_1v_2^3 - 2a_3v_2^4 + 4b_2v_1^4 + 4b_2v_1^3v_2 + 2b_2v_1^2v_2^2 - 2b_3v_1^2v_2^2 - 3a_1v_1^2v_2 - 2a_1v_1v_2^2 - a_1v_2^3 + 3b_1v_1^3 + 2b_1v_1^2v_2 + b_1v_1v_2^2 = 0 \tag{7E}$$

Collecting the above on the terms v_i introduced, and these are

$$\{v_1, v_2\}$$

Equation (7E) now becomes

$$4b_2v_1^4 + 4b_2v_1^3v_2 + 3b_1v_1^3 + (2a_2 - 12a_3 + 2b_2 - 2b_3)\, v_1^2v_2^2 + (-3a_1 + 2b_1)\, v_1^2v_2 - 8a_3v_1v_2^3 + (-2a_1 + b_1)\, v_1v_2^2 - 2a_3v_2^4 - a_1v_2^3 = 0 \tag{8E}$$

Setting each coefficients in (8E) to zero gives the following equations to solve

$$\begin{aligned}
-a_1 &= 0 \\
-8a_3 &= 0 \\
-2a_3 &= 0 \\
3b_1 &= 0 \\
4b_2 &= 0 \\
-3a_1 + 2b_1 &= 0 \\
-2a_1 + b_1 &= 0 \\
2a_2 - 12a_3 + 2b_2 - 2b_3 &= 0
\end{aligned}$$

Solving the above equations for the unknowns gives

$$
\begin{aligned}
a_1 &= 0 \\
a_2 &= b_3 \\
a_3 &= 0 \\
b_1 &= 0 \\
b_2 &= 0 \\
b_3 &= b_3
\end{aligned}
$$

Substituting the above solution in the anstaz (1E,2E) (using 1 as arbitrary value for any unknown in the RHS) gives

$$
\begin{aligned}
\xi &= t \\
\eta &= y
\end{aligned}
$$

Shifting is now applied to make $\xi = 0$ in order to simplify the rest of the computation

$$
\begin{aligned}
\eta &= \eta - \omega(t, y)\,\xi \\
&= y - \left(-\frac{y(3t+y)}{t\,(t+y)}\right)(t) \\
&= \frac{4ty + 2y^2}{t+y} \\
\xi &= 0
\end{aligned}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$
R = t
$$

S is found from

$$
\begin{aligned}
S &= \int \frac{1}{\eta} dy \\
&= \int \frac{1}{\frac{4ty+2y^2}{t+y}} dy
\end{aligned}
$$

Which results in

$$S = \frac{\ln \left(y(2t+y)\right)}{4}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y)S_y}{R_t + \omega(t,y)R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = -\frac{y(3t+y)}{t\left(t+y\right)}$$

Evaluating all the partial derivatives gives

$$\begin{aligned}
R_t &= 1 \\
R_y &= 0 \\
S_t &= \frac{1}{4t+2y} \\
S_y &= \frac{t+y}{2y\left(2t+y\right)}
\end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = -\frac{1}{2t} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = -\frac{1}{2R}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = -\frac{\ln \left(R\right)}{2} + c_1 \tag{4}$$

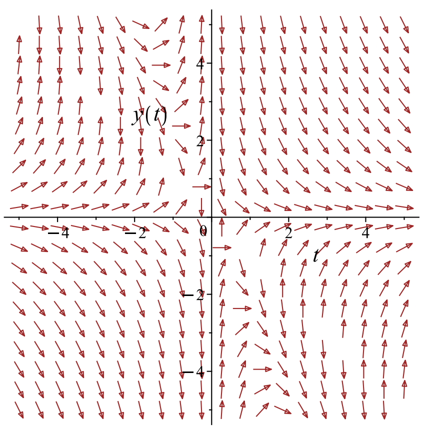
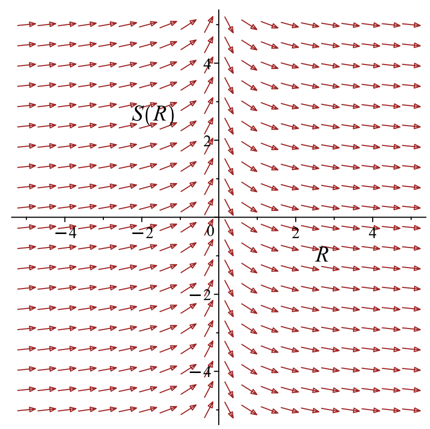
To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\frac{\ln \left(y\right)}{4} + \frac{\ln \left(y+2t\right)}{4} = -\frac{\ln \left(t\right)}{2} + c_1$$

Which simplifies to

$$\frac{\ln\left(y\right)}{4}+\frac{\ln\left(y+2t\right)}{4}=-\frac{\ln\left(t\right)}{2}+c_1$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt}=-\frac{y(3t+y)}{t(t+y)}$ 	$R=t$ $S=\frac{\ln\left(y\right)}{4}+\frac{\ln\left(2t+y\right)}{4}$	$\frac{dS}{dR}=-\frac{1}{2R}$ 

Initial conditions are used to solve for c_1. Substituting $t=2$ and $y=1$ in the above solution gives an equation to solve for the constant of integration.

$$\frac{\ln\left(5\right)}{4}=-\frac{\ln\left(2\right)}{2}+c_1$$

$$c_1=\frac{\ln\left(2\right)}{2}+\frac{\ln\left(5\right)}{4}$$

Substituting c_1 found above in the general solution gives

$$\frac{\ln\left(y\right)}{4}+\frac{\ln\left(2t+y\right)}{4}=-\frac{\ln\left(t\right)}{2}+\frac{\ln\left(2\right)}{2}+\frac{\ln\left(5\right)}{4}$$

Summary

The solution(s) found are the following

$$\frac{\ln\left(y\right)}{4}+\frac{\ln\left(y+2t\right)}{4}=-\frac{\ln\left(t\right)}{2}+\frac{\ln\left(2\right)}{2}+\frac{\ln\left(5\right)}{4} \tag{1}$$

Verification of solutions

$$\frac{\ln(y)}{4}+\frac{\ln(y+2t)}{4}=-\frac{\ln(t)}{2}+\frac{\ln(2)}{2}+\frac{\ln(5)}{4}$$

Verified OK.

4.9.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y)+N(x,y)\frac{dy}{dx}=0 \tag{A}$$

We assume there exists a function $\phi(x,y)=c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y)=0$$

Hence

$$\frac{\partial\phi}{\partial x}+\frac{\partial\phi}{\partial y}\frac{dy}{dx}=0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial\phi}{\partial x}&=M\\ \frac{\partial\phi}{\partial y}&=N\end{aligned}$$

But since $\frac{\partial^2\phi}{\partial x\partial y}=\frac{\partial^2\phi}{\partial y\partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y}=\frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2\phi}{\partial x\partial y}=\frac{\partial^2\phi}{\partial y\partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t,y)\,\mathrm{d}t+N(t,y)\,\mathrm{d}y=0 \tag{1A}$$

Therefore

$$\begin{aligned}(t^2+ty)\,\mathrm{d}y&=(-3ty-y^2)\,\mathrm{d}t\\ (3ty+y^2)\,\mathrm{d}t+(t^2+ty)\,\mathrm{d}y&=0 \end{aligned}\tag{2A}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t,y) &= 3ty + y^2\\ N(t,y) &= t^2 + ty\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}(3ty + y^2)\\ &= 3t + 2y\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}(t^2 + ty)\\ &= 2t + y\end{aligned}$$

Since $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial t}$, then the ODE is not exact. Since the ODE is not exact, we will try to find an integrating factor to make it exact. Let

$$\begin{aligned}A &= \frac{1}{N}\left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial t}\right)\\ &= \frac{1}{t(t+y)}((3t+2y) - (2t+y))\\ &= \frac{1}{t}\end{aligned}$$

Since A does not depend on y, then it can be used to find an integrating factor. The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int A \, \mathrm{d}t}\\ &= e^{\int \frac{1}{t} \, \mathrm{d}t}\end{aligned}$$

The result of integrating gives

$$\begin{aligned}\mu &= e^{\ln(t)}\\ &= t\end{aligned}$$

M and N are multiplied by this integrating factor, giving new M and new N which are called $\overline{M}$ and $\overline{N}$ for now so not to confuse them with the original M and N.

$$\begin{aligned}\overline{M} &= \mu M \\ &= t(3ty + y^2) \\ &= y(3t + y)\,t\end{aligned}$$

And

$$\begin{aligned}\overline{N} &= \mu N \\ &= t(t^2 + ty) \\ &= t^2(t + y)\end{aligned}$$

Now a modified ODE is ontained from the original ODE, which is exact and can be solved. The modified ODE is

$$\begin{aligned}\overline{M} + \overline{N}\frac{dy}{dt} &= 0 \\ (y(3t + y)\,t) + \left(t^2(t + y)\right)\frac{dy}{dt} &= 0\end{aligned}$$

The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = \overline{M} \tag{1}$$

$$\frac{\partial \phi}{\partial y} = \overline{N} \tag{2}$$

Integrating (1) w.r.t. t gives

$$\begin{aligned}\int \frac{\partial \phi}{\partial t}\, dt &= \int \overline{M}\, dt \\ \int \frac{\partial \phi}{\partial t}\, dt &= \int y(3t + y)\,t\, dt \\ \phi &= \frac{t^2 y(2t + y)}{2} + f(y) \qquad (3)\end{aligned}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\begin{aligned}\frac{\partial \phi}{\partial y} &= \frac{t^2(2t + y)}{2} + \frac{t^2 y}{2} + f'(y) \qquad (4) \\ &= t^2(t + y) + f'(y)\end{aligned}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = t^2(t+y)$. Therefore equation (4) becomes

$$t^2(t+y) = t^2(t+y) + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = 0$$

Therefore

$$f(y) = c_1$$

Where c_1 is constant of integration. Substituting this result for $f(y)$ into equation (3) gives ϕ

$$\phi = \frac{t^2 y(2t+y)}{2} + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = \frac{t^2 y(2t+y)}{2}$$

Initial conditions are used to solve for c_1. Substituting $t = 2$ and $y = 1$ in the above solution gives an equation to solve for the constant of integration.

$$10 = c_1$$

$$c_1 = 10$$

Substituting c_1 found above in the general solution gives

$$\frac{t^2 y(2t+y)}{2} = 10$$

Summary

The solution(s) found are the following

$$\frac{t^2 y(y+2t)}{2} = 10 \tag{1}$$

Verification of solutions

$$\frac{t^2 y(y+2t)}{2} = 10$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying homogeneous D
<- homogeneous successful`
```

✓ Solution by Maple

Time used: 0.203 (sec). Leaf size: 21

```
dsolve([3*t*y(t)+y(t)^2+(t^2+t*y(t))*diff(y(t),t) = 0,y(2) = 1],y(t), singsol=all)
```

$$y(t) = \frac{-t^2 + \sqrt{t^4 + 20}}{t}$$

✓ Solution by Mathematica

Time used: 0.732 (sec). Leaf size: 22

```
DSolve[{3*t*y[t]+y[t]^2+(t^2+t*y[t])*y'[t] == 0,y[2]==1},y[t],t,IncludeSingularSolutions ->
```

$$y(t) \to \frac{\sqrt{t^4 + 20}}{t} - t$$

5 Section 1.10. Page 80

5.1 problem 4

Internal problem ID [1697]
Internal file name [OUTPUT/1698_Sunday_June_05_2022_02_27_51_AM_54468748/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 4.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"riccati"**

Maple gives the following as the ode type

```
[_Riccati]
```

$$\boxed{y' - y^2 = \cos\left(t^2\right)}$$

5.1.1 Solving as riccati ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= y^2 + \cos\left(t^2\right) \end{aligned}$$

This is a Riccati ODE. Comparing the ODE to solve

$$y' = y^2 + \cos\left(t^2\right)$$

With Riccati ODE standard form

$$y' = f_0(t) + f_1(t)y + f_2(t)y^2$$

Shows that $f_0(t) = \cos\left(t^2\right)$, $f_1(t) = 0$ and $f_2(t) = 1$. Let

$$\begin{aligned} y &= \frac{-u'}{f_2 u} \\ &= \frac{-u'}{u} \end{aligned} \tag{1}$$

Using the above substitution in the given ODE results (after some simplification)in a second order ODE to solve for $u(x)$ which is

$$f_2 u''(t) - (f_2' + f_1 f_2)\, u'(t) + f_2^2 f_0 u(t) = 0 \tag{2}$$

But

$$\begin{aligned} f_2' &= 0 \\ f_1 f_2 &= 0 \\ f_2^2 f_0 &= \cos\left(t^2\right) \end{aligned}$$

Substituting the above terms back in equation (2) gives

$$u''(t) + \cos\left(t^2\right) u(t) = 0$$

Solving the above ODE (this ode solved using Maple, not this program), gives

$$u(t) = \mathrm{DESol}\left(\left\{\_Y''(t) + \cos\left(t^2\right)\_Y(t)\right\}, \left\{\_Y(t)\right\}\right)$$

The above shows that

$$u'(t) = \frac{d}{dt}\mathrm{DESol}\left(\left\{\_Y''(t) + \cos\left(t^2\right)\_Y(t)\right\}, \left\{\_Y(t)\right\}\right)$$

Using the above in (1) gives the solution

$$y = -\frac{\frac{d}{dt}\mathrm{DESol}\left(\left\{\_Y''(t) + \cos\left(t^2\right)\_Y(t)\right\}, \left\{\_Y(t)\right\}\right)}{\mathrm{DESol}\left(\left\{\_Y''(t) + \cos\left(t^2\right)\_Y(t)\right\}, \left\{\_Y(t)\right\}\right)}$$

Dividing both numerator and denominator by c_1 gives, after renaming the constant $\frac{c_2}{c_1} = c_3$ the following solution

$$y = -\frac{\frac{d}{dt}\mathrm{DESol}\left(\left\{\_Y''(t) + \cos\left(t^2\right)\_Y(t)\right\}, \left\{\_Y(t)\right\}\right)}{\mathrm{DESol}\left(\left\{\_Y''(t) + \cos\left(t^2\right)\_Y(t)\right\}, \left\{\_Y(t)\right\}\right)}$$

Summary

The solution(s) found are the following

$$y = -\frac{\frac{d}{dt}\mathrm{DESol}\left(\left\{\_Y''(t) + \cos\left(t^2\right)\_Y(t)\right\}, \left\{\_Y(t)\right\}\right)}{\mathrm{DESol}\left(\left\{\_Y''(t) + \cos\left(t^2\right)\_Y(t)\right\}, \left\{\_Y(t)\right\}\right)} \tag{1}$$

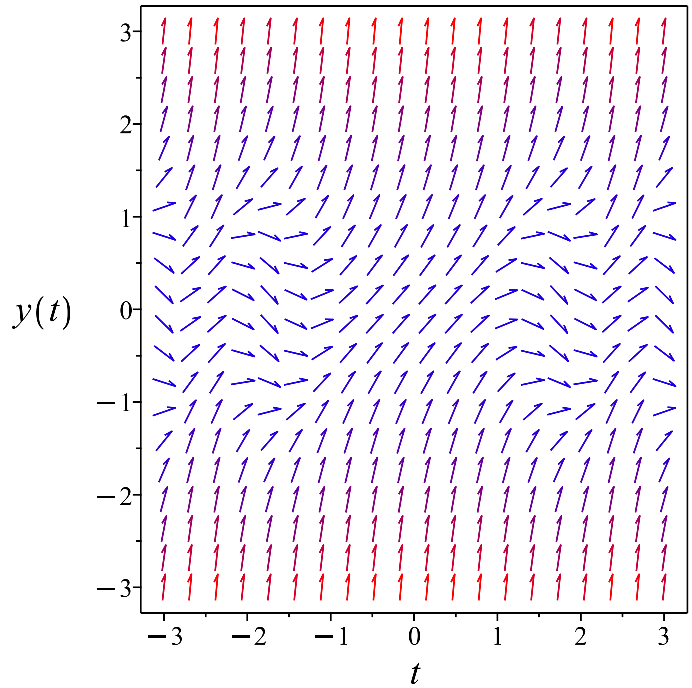


Figure 125: Slope field plot

<u>Verification of solutions</u>

$$y = -\frac{\frac{d}{dt}\,\mathrm{DESol}\left(\left\{\_Y''(t)+\cos\left(t^2\right)\_Y(t)\right\},\left\{\_Y(t)\right\}\right)}{\mathrm{DESol}\left(\left\{\_Y''(t)+\cos\left(t^2\right)\_Y(t)\right\},\left\{\_Y(t)\right\}\right)}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
Looking for potential symmetries
trying Riccati
trying Riccati Special
trying Riccati sub-methods:
   trying Riccati_symmetries
   trying Riccati to 2nd Order
   -> Calling odsolve with the ODE`, diff(diff(y(x), x), x) = -cos(x^2)*y(x), y(x)`      ***
      Methods for second order ODEs:
      --- Trying classification methods ---
      trying a symmetry of the form [xi=0, eta=F(x)]
      checking if the LODE is missing y
      -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebiu
      -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) *
      -> Trying changes of variables to rationalize or make the ODE simpler
      <- unable to find a useful change of variables
         trying 2nd order exact linear
         trying symmetries linear in x and y(x)
         trying to convert to a linear ODE with constant coefficients
         trying to convert to an ODE of Bessel type
         -> trying with_periodic_functions in the coefficients
   -> Trying a change of variables to reduce to Bernoulli
   -> Calling odsolve with the ODE`, diff(y(x), x)-(y(x)^2+y(x)+x^2*cos(x^2))/x, y(x), expli
      Methods for first order ODEs:
      --- Trying classification methods ---
      trying a quadrature
      trying 1st order linear
      trying Bernoulli
      trying separable
      trying inverse linear
      trying homogeneous types:
      trying Chini
      differential order: 1; looking for linear symmetries
      trying exact
```

✗ Solution by Maple

```
dsolve(diff(y(t),t)= y(t)^2+cos(t^2),y(t), singsol=all)
```

No solution found

✗ Solution by Mathematica

Time used: 0.0 (sec). Leaf size: 0

```
DSolve[y'[t]== y[t]^2+Cos[t^2],y[t],t,IncludeSingularSolutions -> True]
```

Not solved

5.2 problem 5

Internal problem ID [1698]
Internal file name [OUTPUT/1699_Sunday_June_05_2022_02_27_54_AM_4434244/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 5.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"riccati"**

Maple gives the following as the ode type

```
[_Riccati]
```

$$\boxed{y' - y - y^2 \cos(t) = 1}$$

5.2.1 Solving as riccati ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= 1 + y + \cos(t)\, y^2 \end{aligned}$$

This is a Riccati ODE. Comparing the ODE to solve

$$y' = 1 + y + \cos(t)\, y^2$$

With Riccati ODE standard form

$$y' = f_0(t) + f_1(t)y + f_2(t)y^2$$

Shows that $f_0(t) = 1$, $f_1(t) = 1$ and $f_2(t) = \cos(t)$. Let

$$\begin{aligned} y &= \frac{-u'}{f_2 u} \\ &= \frac{-u'}{\cos(t)\, u} \end{aligned} \tag{1}$$

Using the above substitution in the given ODE results (after some simplification)in a second order ODE to solve for $u(x)$ which is

$$f_2 u''(t) - (f_2' + f_1 f_2)\, u'(t) + f_2^2 f_0 u(t) = 0 \tag{2}$$

But

$$\begin{aligned} f_2' &= -\sin(t) \\ f_1 f_2 &= \cos(t) \\ f_2^2 f_0 &= \cos(t)^2 \end{aligned}$$

Substituting the above terms back in equation (2) gives

$$\cos(t)\, u''(t) - (-\sin(t) + \cos(t))\, u'(t) + \cos(t)^2\, u(t) = 0$$

Solving the above ODE (this ode solved using Maple, not this program), gives

$$\begin{aligned} u(t) = \Bigg(-c_2 \operatorname{MathieuS}\left(-1, -2, \arccos\left(\cos\left(\frac{t}{2}\right)\right)\right) \\ + c_2 \operatorname{MathieuSPrime}\left(-1, -2, \arccos\left(\cos\left(\frac{t}{2}\right)\right)\right) \\ - c_1 \Bigg(\operatorname{MathieuC}\left(-1, -2, \arccos\left(\cos\left(\frac{t}{2}\right)\right)\right) \\ - \operatorname{MathieuCPrime}\left(-1, -2, \arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)\Bigg)\Bigg) \mathrm{e}^{\frac{t}{2}} \end{aligned}$$

The above shows that

$$\begin{aligned} u'(t) = -4\Bigg(\left(\left(\frac{1}{8} + \left(\cos\left(\frac{t}{2}\right)^2 - \frac{5}{8}\right) \operatorname{csgn}\left(\sin\left(\frac{t}{2}\right)\right)\right) c_1 \operatorname{MathieuC}\Bigg(-1,\right. \\ -2, \arccos\left(\cos\left(\frac{t}{2}\right)\right)\Bigg) + \Bigg(\frac{1}{8} \\ + \left(\cos\left(\frac{t}{2}\right)^2 - \frac{5}{8}\right) \operatorname{csgn}\left(\sin\left(\frac{t}{2}\right)\right)\Bigg) c_2 \operatorname{MathieuS}\left(-1, -2, \arccos\left(\cos\left(\frac{t}{2}\right)\right)\right) \\ + \frac{\left(\operatorname{csgn}\left(\sin\left(\frac{t}{2}\right)\right) - 1\right)\left(c_1 \operatorname{MathieuCPrime}\left(-1, -2, \arccos\left(\cos\left(\frac{t}{2}\right)\right)\right) + c_2 \operatorname{MathieuSPrime}\left(-1, -2, \operatorname{arc}\right.\right.}{8} \end{aligned}$$

Using the above in (1) gives the solution

$$\begin{aligned} y \\ = \frac{4\left(\frac{1}{8} + \left(\cos\left(\frac{t}{2}\right)^2 - \frac{5}{8}\right) \operatorname{csgn}\left(\sin\left(\frac{t}{2}\right)\right)\right) c_1 \operatorname{MathieuC}\left(-1, -2, \arccos\left(\cos\left(\frac{t}{2}\right)\right)\right) + 4\left(\frac{1}{8} + \left(\cos\left(\frac{t}{2}\right)^2 - \frac{5}{8}\right)\right.}{\cos(t)\left(-c_2 \operatorname{MathieuS}\left(-1, -2, \arccos\left(\cos\left(\frac{t}{2}\right)\right)\right) + c_2 \operatorname{MathieuSPrime}\left(-1, -\right.\right.} \end{aligned}$$

Dividing both numerator and denominator by c_1 gives, after renaming the constant $\frac{c_2}{c_1} = c_3$ the following solution

$$y = \frac{c_3\left(1+\left(8\cos\left(\frac{t}{2}\right)^2-5\right)\operatorname{csgn}\left(\sin\left(\frac{t}{2}\right)\right)\right)\operatorname{MathieuC}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)+\left(8\cos\left(\frac{t}{2}\right)^2\operatorname{csgn}\left(\sin\left(\frac{t}{2}\right.\right.\right.}{4\left(-c_3\operatorname{MathieuC}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)+c_3\operatorname{MathieuC}\right.}$$

Simplifying the solution $y = \frac{c_3\left(1+\left(8\cos\left(\frac{t}{2}\right)^2-5\right)\operatorname{csgn}\left(\sin\left(\frac{t}{2}\right)\right)\right)\operatorname{MathieuC}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)+\left(8\cos\left(\frac{t}{2}\right)^2\operatorname{csgn}\left(\sin\left(\frac{t}{2}\right)\right)-5\operatorname{csg}\right.}{4\left(-c_3\operatorname{MathieuC}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)+c_3\operatorname{MathieuCPrime}\left(-\right.\right.}$ to $y = \frac{c_3\left(8\cos\left(\frac{t}{2}\right)^2-4\right)\operatorname{MathieuC}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)+\left(8\cos\left(\frac{t}{2}\right)^2-4\right)\operatorname{MathieuS}\left(-1,-2,\arccos\left(\mathrm{c}\right.\right.}{4\left(-c_3\operatorname{MathieuC}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)+c_3\operatorname{MathieuCPrime}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)+\operatorname{MathieuSPrime}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)-\mathrm{Mat}\right.}$

Summary

The solution(s) found are the following

$$y = \frac{c_3\left(8\cos\left(\frac{t}{2}\right)^2-4\right)\operatorname{MathieuC}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)+\left(8\,\mathrm{c}\right.}{4\left(-c_3\operatorname{MathieuC}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)+c_3\operatorname{MathieuCPrime}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)+\mathrm{Mathieu}\right.} \tag{1}$$

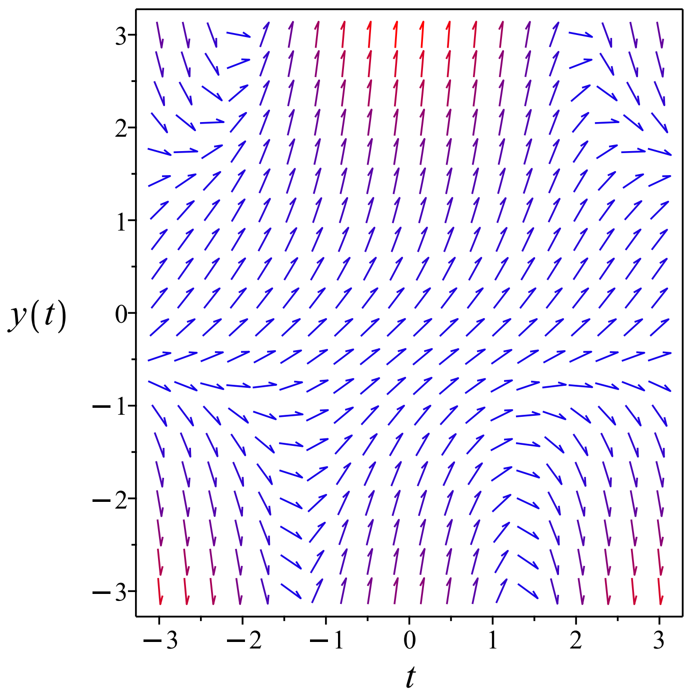


Figure 126: Slope field plot

Verification of solutions

$$y = \frac{c_3\left(8\cos\left(\frac{t}{2}\right)^2 - 4\right)\mathrm{MathieuC}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right) + \left(8\,c\right.}{4\left(-c_3\,\mathrm{MathieuC}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right) + c_3\,\mathrm{MathieuCPrime}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right) + \mathrm{Mathieu}\right.}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
Looking for potential symmetries
trying Riccati
trying Riccati sub-methods:
   trying Riccati_symmetries
   trying Riccati to 2nd Order
   -> Calling odsolve with the ODE`, diff(diff(y(x), x), x) = -(sin(x)-cos(x))*(diff(y(x), x
      Methods for second order ODEs:
      --- Trying classification methods ---
      trying a symmetry of the form [xi=0, eta=F(x)]
      checking if the LODE is missing y
      -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebiu
      -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) *
      -> Trying changes of variables to rationalize or make the ODE simpler
         trying a symmetry of the form [xi=0, eta=F(x)]
         checking if the LODE is missing y
         -> Trying a solution in terms of special functions:
            -> Bessel
            -> elliptic
            -> Legendre
            -> Kummer
               -> hyper3: Equivalence to 1F1 under a power @ Moebius
            -> hypergeometric
               -> heuristic approach
               -> hyper3: Equivalence to 2F1, 1F1 or 0F1 under a power @ Moebius
            -> Mathieu
               -> Equivalence to the rational form of Mathieu ODE under a power @ Moebius
         -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moe
         -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moe
         -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx))
            trying a symmetry of the form [xi=0, eta=F(x)]
            trying 2nd order exact linear
            trying symmetries linear in x and y(x)
            trying to convert to a linear ODE with constant coefficients
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 129

```
dsolve(diff(y(t),t)= 1+y(t)+y(t)^2*cos(t),y(t), singsol=all)
```

$$y(t) = -\frac{\operatorname{csgn}\left(\sin\left(\frac{t}{2}\right)\right)\left(\left(-4\cos\left(t\right)-\operatorname{csgn}\left(\sin\left(\frac{t}{2}\right)\right)+1\right)\operatorname{MathieuC}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)-4c_1\left(\cos\left(t\right)\right.\right.}{2\left(-c_1\operatorname{MathieuS}\left(-1,-2,\arccos\left(\cos\left(\frac{t}{2}\right)\right)\right)+c_1\operatorname{Mathie}\right.}$$

✗ Solution by Mathematica

Time used: 0.0 (sec). Leaf size: 0

```
DSolve[y'[t]== 1+y[t]+y[t]^2*Cos[t],y[t],t,IncludeSingularSolutions -> True]
```

Not solved

5.3 problem 6

Internal problem ID [1699]
Internal file name [OUTPUT/1700_Sunday_June_05_2022_02_28_02_AM_54316652/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 6.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"riccati"**

Maple gives the following as the ode type

```
[[_Riccati, _special]]
```

$$\boxed{y' - y^2 = t}$$

5.3.1 Solving as riccati ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= y^2 + t \end{aligned}$$

This is a Riccati ODE. Comparing the ODE to solve

$$y' = y^2 + t$$

With Riccati ODE standard form

$$y' = f_0(t) + f_1(t)y + f_2(t)y^2$$

Shows that $f_0(t) = t$, $f_1(t) = 0$ and $f_2(t) = 1$. Let

$$\begin{aligned} y &= \frac{-u'}{f_2 u} \\ &= \frac{-u'}{u} \end{aligned} \tag{1}$$

Using the above substitution in the given ODE results (after some simplification)in a second order ODE to solve for $u(x)$ which is

$$f_2 u''(t) - (f_2' + f_1 f_2) u'(t) + f_2^2 f_0 u(t) = 0 \tag{2}$$

But

$$\begin{aligned} f_2' &= 0 \\ f_1 f_2 &= 0 \\ f_2^2 f_0 &= t \end{aligned}$$

Substituting the above terms back in equation (2) gives

$$u''(t) + t u(t) = 0$$

Solving the above ODE (this ode solved using Maple, not this program), gives

$$u(t) = c_1 \operatorname{AiryAi}(-t) + c_2 \operatorname{AiryBi}(-t)$$

The above shows that

$$u'(t) = -c_1 \operatorname{AiryAi}(1, -t) - c_2 \operatorname{AiryBi}(1, -t)$$

Using the above in (1) gives the solution

$$y = -\frac{-c_1 \operatorname{AiryAi}(1, -t) - c_2 \operatorname{AiryBi}(1, -t)}{c_1 \operatorname{AiryAi}(-t) + c_2 \operatorname{AiryBi}(-t)}$$

Dividing both numerator and denominator by c_1 gives, after renaming the constant $\frac{c_2}{c_1} = c_3$ the following solution

$$y = \frac{c_3 \operatorname{AiryAi}(1, -t) + \operatorname{AiryBi}(1, -t)}{c_3 \operatorname{AiryAi}(-t) + \operatorname{AiryBi}(-t)}$$

Summary

The solution(s) found are the following

$$y = \frac{c_3 \operatorname{AiryAi}(1, -t) + \operatorname{AiryBi}(1, -t)}{c_3 \operatorname{AiryAi}(-t) + \operatorname{AiryBi}(-t)} \tag{1}$$

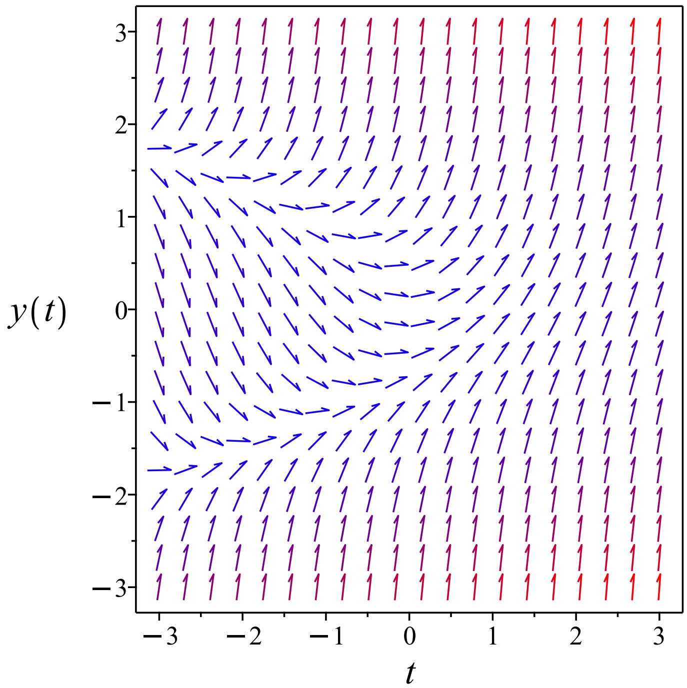


Figure 127: Slope field plot

Verification of solutions

$$y = \frac{c_3 \operatorname{AiryAi}(1, -t) + \operatorname{AiryBi}(1, -t)}{c_3 \operatorname{AiryAi}(-t) + \operatorname{AiryBi}(-t)}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
Looking for potential symmetries
trying Riccati
trying Riccati Special
<- Riccati Special successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 31

```
dsolve(diff(y(t),t)= t+y(t)^2,y(t), singsol=all)
```

$$y(t) = \frac{c_1 \operatorname{AiryAi}(1, -t) + \operatorname{AiryBi}(1, -t)}{c_1 \operatorname{AiryAi}(-t) + \operatorname{AiryBi}(-t)}$$

✓ Solution by Mathematica

Time used: 0.126 (sec). Leaf size: 195

```
DSolve[y'[t]== t+y[t]^2,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{t^{3/2}\left(-2 \operatorname{BesselJ}\left(-\frac{2}{3}, \frac{2t^{3/2}}{3}\right) + c_1\left(\operatorname{BesselJ}\left(\frac{2}{3}, \frac{2t^{3/2}}{3}\right) - \operatorname{BesselJ}\left(-\frac{4}{3}, \frac{2t^{3/2}}{3}\right)\right)\right) - c_1 \operatorname{BesselJ}\left(-\frac{1}{3}, \frac{2t^{3/2}}{3}\right)}{2t\left(\operatorname{BesselJ}\left(\frac{1}{3}, \frac{2t^{3/2}}{3}\right) + c_1 \operatorname{BesselJ}\left(-\frac{1}{3}, \frac{2t^{3/2}}{3}\right)\right)}$$

$$y(t) \to -\frac{t^{3/2} \operatorname{BesselJ}\left(-\frac{4}{3}, \frac{2t^{3/2}}{3}\right) - t^{3/2} \operatorname{BesselJ}\left(\frac{2}{3}, \frac{2t^{3/2}}{3}\right) + \operatorname{BesselJ}\left(-\frac{1}{3}, \frac{2t^{3/2}}{3}\right)}{2t \operatorname{BesselJ}\left(-\frac{1}{3}, \frac{2t^{3/2}}{3}\right)}$$

5.4 problem 7

Internal problem ID [1700]
Internal file name [`OUTPUT/1701_Sunday_June_05_2022_02_28_04_AM_64960808/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 7.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"riccati"**

Maple gives the following as the ode type

`[_Riccati]`

$$\boxed{y' - y^2 = \mathrm{e}^{-t^2}}$$

5.4.1 Solving as riccati ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= \mathrm{e}^{-t^2} + y^2 \end{aligned}$$

This is a Riccati ODE. Comparing the ODE to solve

$$y' = \mathrm{e}^{-t^2} + y^2$$

With Riccati ODE standard form

$$y' = f_0(t) + f_1(t)y + f_2(t)y^2$$

Shows that $f_0(t) = \mathrm{e}^{-t^2}$, $f_1(t) = 0$ and $f_2(t) = 1$. Let

$$\begin{aligned} y &= \frac{-u'}{f_2 u} \\ &= \frac{-u'}{u} \end{aligned} \tag{1}$$

Using the above substitution in the given ODE results (after some simplification)in a second order ODE to solve for $u(x)$ which is

$$f_2 u''(t) - (f_2' + f_1 f_2) u'(t) + f_2^2 f_0 u(t) = 0 \tag{2}$$

But

$$\begin{aligned} f_2' &= 0 \\ f_1 f_2 &= 0 \\ f_2^2 f_0 &= \mathrm{e}^{-t^2} \end{aligned}$$

Substituting the above terms back in equation (2) gives

$$u''(t) + \mathrm{e}^{-t^2} u(t) = 0$$

Solving the above ODE (this ode solved using Maple, not this program), gives

$$u(t) = \mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)$$

The above shows that

$$u'(t) = \frac{d}{dt} \mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)$$

Using the above in (1) gives the solution

$$y = -\frac{\frac{d}{dt} \mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)}{\mathrm{DESol}\left(\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\}, \{\_Y(t)\}\right)}$$

Dividing both numerator and denominator by c_1 gives, after renaming the constant $\frac{c_2}{c_1} = c_3$ the following solution

$$y = -\frac{\frac{d}{dt} \mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)}{\mathrm{DESol}\left(\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\}, \{\_Y(t)\}\right)}$$

Summary

The solution(s) found are the following

$$y = -\frac{\frac{d}{dt} \mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)}{\mathrm{DESol}\left(\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\}, \{\_Y(t)\}\right)} \tag{1}$$

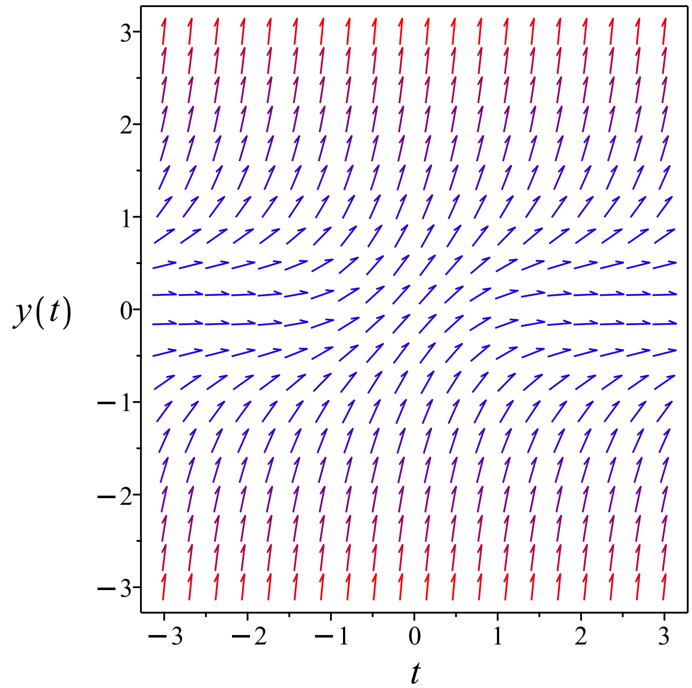


Figure 128: Slope field plot

Verification of solutions

$$y = -\frac{\frac{d}{dt}\,\mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)}{\mathrm{DESol}\left(\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\}, \{\_Y(t)\}\right)}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
Looking for potential symmetries
trying Riccati
trying Riccati Special
trying Riccati sub-methods:
   trying Riccati_symmetries
   trying Riccati to 2nd Order
   -> Calling odsolve with the ODE`, diff(diff(y(x), x), x) = -exp(-x^2)*y(x), y(x)`      **
      Methods for second order ODEs:
      --- Trying classification methods ---
      trying a symmetry of the form [xi=0, eta=F(x)]
      checking if the LODE is missing y
      -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebiu
      -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) *
      -> Trying changes of variables to rationalize or make the ODE simpler
         trying a symmetry of the form [xi=0, eta=F(x)]
         checking if the LODE is missing y
         -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moe
         -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx))
            trying a symmetry of the form [xi=0, eta=F(x)]
            trying 2nd order exact linear
            trying symmetries linear in x and y(x)
            trying to convert to a linear ODE with constant coefficients
      <- unable to find a useful change of variables
         trying 2nd order exact linear
         trying symmetries linear in x and y(x)
         trying to convert to a linear ODE with constant coefficients
         trying to convert to an ODE of Bessel type
   -> Trying a change of variables to reduce to Bernoulli
   -> Calling odsolve with the ODE`, diff(y(x), x)-(y(x)^2+y(x)+x^2*exp(-x^2))/x, y(x), expl
      Methods for first order ODEs:
      --- Trying classification methods ---
      trying a quadrature
      trying 1st order linear
      trying Bernoulli
```

✗ Solution by Maple

```
dsolve(diff(y(t),t)= exp(-t^2)+y(t)^2,y(t), singsol=all)
```

No solution found

✗ Solution by Mathematica

Time used: 0.0 (sec). Leaf size: 0

```
DSolve[y'[t]== Exp[-t^2]+y[t]^2,y[t],t,IncludeSingularSolutions -> True]
```

Not solved

5.5 problem 8

Internal problem ID [1701]
Internal file name [`OUTPUT/1702_Sunday_June_05_2022_02_28_06_AM_82219360/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 8.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"riccati"**

Maple gives the following as the ode type

`[_Riccati]`

$$\boxed{y' - y^2 = e^{-t^2}}$$

5.5.1 Solving as riccati ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= e^{-t^2} + y^2 \end{aligned}$$

This is a Riccati ODE. Comparing the ODE to solve

$$y' = e^{-t^2} + y^2$$

With Riccati ODE standard form

$$y' = f_0(t) + f_1(t)y + f_2(t)y^2$$

Shows that $f_0(t) = e^{-t^2}$, $f_1(t) = 0$ and $f_2(t) = 1$. Let

$$\begin{aligned} y &= \frac{-u'}{f_2 u} \\ &= \frac{-u'}{u} \end{aligned} \tag{1}$$

Using the above substitution in the given ODE results (after some simplification)in a second order ODE to solve for $u(x)$ which is

$$f_2 u''(t) - (f_2' + f_1 f_2) u'(t) + f_2^2 f_0 u(t) = 0 \tag{2}$$

But

$$\begin{aligned} f_2' &= 0 \\ f_1 f_2 &= 0 \\ f_2^2 f_0 &= \mathrm{e}^{-t^2} \end{aligned}$$

Substituting the above terms back in equation (2) gives

$$u''(t) + \mathrm{e}^{-t^2} u(t) = 0$$

Solving the above ODE (this ode solved using Maple, not this program), gives

$$u(t) = \mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)$$

The above shows that

$$u'(t) = \frac{d}{dt} \mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)$$

Using the above in (1) gives the solution

$$y = -\frac{\frac{d}{dt} \mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)}{\mathrm{DESol}\left(\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\}, \{\_Y(t)\}\right)}$$

Dividing both numerator and denominator by c_1 gives, after renaming the constant $\frac{c_2}{c_1} = c_3$ the following solution

$$y = -\frac{\frac{d}{dt} \mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)}{\mathrm{DESol}\left(\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\}, \{\_Y(t)\}\right)}$$

<u>Summary</u>

The solution(s) found are the following

$$y = -\frac{\frac{d}{dt} \mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)}{\mathrm{DESol}\left(\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\}, \{\_Y(t)\}\right)} \tag{1}$$

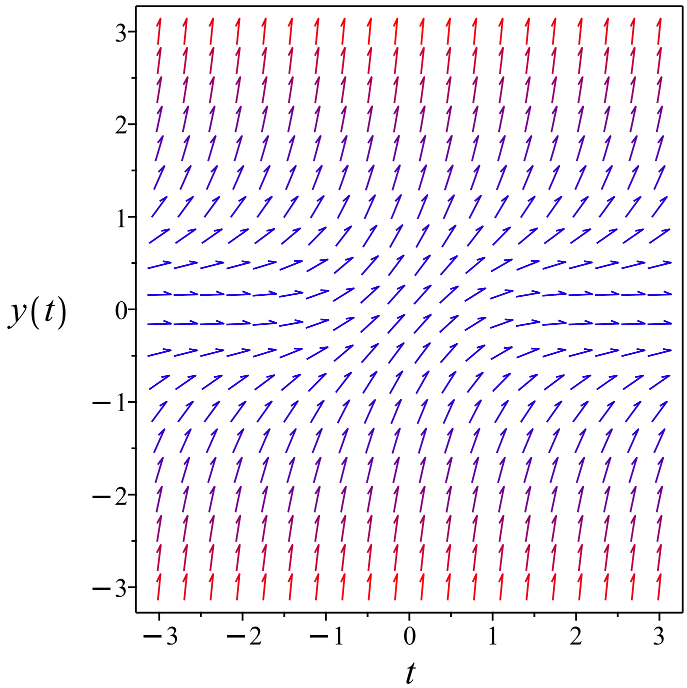


Figure 129: Slope field plot

<u>Verification of solutions</u>

$$y = -\frac{\frac{d}{dt}\mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)}{\mathrm{DESol}\left(\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\}, \{\_Y(t)\}\right)}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
Looking for potential symmetries
trying Riccati
trying Riccati Special
trying inverse_Riccati
trying 1st order ODE linearizable_by_differentiation
--- Trying Lie symmetry methods, 1st order ---
`, `-> Computing symmetries using: way = 4
`, `-> Computing symmetries using: way = 2
`, `-> Computing symmetries using: way = 6
trying symmetry patterns for 1st order ODEs
-> trying a symmetry pattern of the form [F(x)*G(y), 0]
-> trying a symmetry pattern of the form [0, F(x)*G(y)]
-> trying symmetry patterns of the forms [F(x),G(y)] and [G(y),F(x)]
-> trying a symmetry pattern of the form [F(x),G(x)]
-> trying a symmetry pattern of the form [F(y),G(y)]
-> trying a symmetry pattern of the form [F(x)+G(y), 0]
-> trying a symmetry pattern of the form [0, F(x)+G(y)]
-> trying a symmetry pattern of the form [F(x),G(x)*y+H(x)]
-> trying a symmetry pattern of conformal type`
```

✗ Solution by Maple

```
dsolve(diff(y(t),t)= exp(-t^2)+y(t)^2,y(t), singsol=all)
```

No solution found

✗ Solution by Mathematica

Time used: 0.0 (sec). Leaf size: 0

```
DSolve[y'[t]== Exp[-t^2]+y[t]^2,y[t],t,IncludeSingularSolutions -> True]
```

Not solved

5.6 problem 9

Internal problem ID [1702]
Internal file name [OUTPUT/1703_Sunday_June_05_2022_02_28_07_AM_29372408/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 9.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"riccati"**

Maple gives the following as the ode type

```
[_Riccati]
```

$$\boxed{y' - y^2 = e^{-t^2}}$$

5.6.1 Solving as riccati ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= e^{-t^2} + y^2 \end{aligned}$$

This is a Riccati ODE. Comparing the ODE to solve

$$y' = e^{-t^2} + y^2$$

With Riccati ODE standard form

$$y' = f_0(t) + f_1(t)y + f_2(t)y^2$$

Shows that $f_0(t) = e^{-t^2}$, $f_1(t) = 0$ and $f_2(t) = 1$. Let

$$\begin{aligned} y &= \frac{-u'}{f_2 u} \\ &= \frac{-u'}{u} \end{aligned} \tag{1}$$

Using the above substitution in the given ODE results (after some simplification)in a second order ODE to solve for $u(x)$ which is

$$f_2 u''(t) - (f_2' + f_1 f_2)\, u'(t) + f_2^2 f_0 u(t) = 0 \tag{2}$$

But

$$\begin{aligned} f_2' &= 0 \\ f_1 f_2 &= 0 \\ f_2^2 f_0 &= \mathrm{e}^{-t^2} \end{aligned}$$

Substituting the above terms back in equation (2) gives

$$u''(t) + \mathrm{e}^{-t^2} u(t) = 0$$

Solving the above ODE (this ode solved using Maple, not this program), gives

$$u(t) = \mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)$$

The above shows that

$$u'(t) = \frac{d}{dt}\,\mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)$$

Using the above in (1) gives the solution

$$y = -\frac{\frac{d}{dt}\,\mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)}{\mathrm{DESol}\left(\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\}, \{\_Y(t)\}\right)}$$

Dividing both numerator and denominator by c_1 gives, after renaming the constant $\frac{c_2}{c_1} = c_3$ the following solution

$$y = -\frac{\frac{d}{dt}\,\mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)}{\mathrm{DESol}\left(\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\}, \{\_Y(t)\}\right)}$$

Summary

The solution(s) found are the following

$$y = -\frac{\frac{d}{dt}\,\mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)}{\mathrm{DESol}\left(\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\}, \{\_Y(t)\}\right)} \tag{1}$$

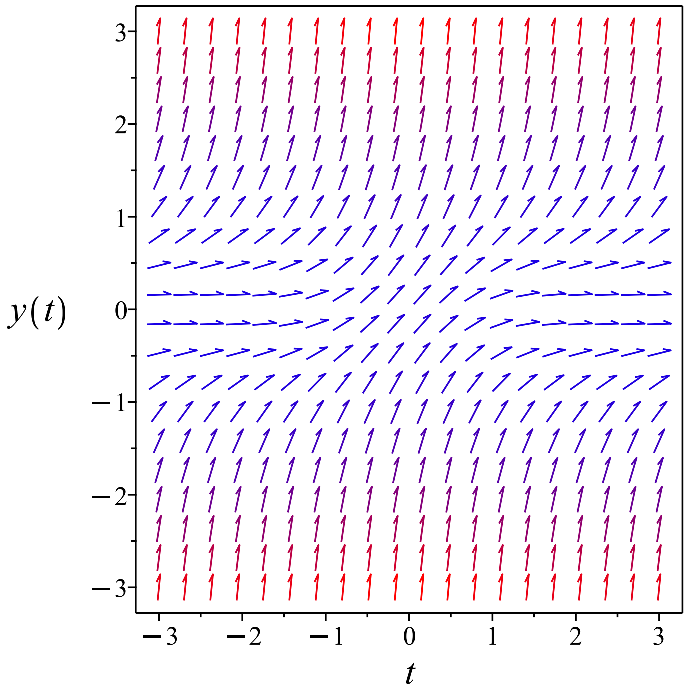


Figure 130: Slope field plot

Verification of solutions

$$y = -\frac{\frac{d}{dt}\,\mathrm{DESol}\left(\left\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\right\}, \{\_Y(t)\}\right)}{\mathrm{DESol}\left(\{\_Y''(t) + \mathrm{e}^{-t^2}\_Y(t)\}, \{\_Y(t)\}\right)}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
Looking for potential symmetries
trying Riccati
trying Riccati Special
trying inverse_Riccati
trying 1st order ODE linearizable_by_differentiation
--- Trying Lie symmetry methods, 1st order ---
`, `-> Computing symmetries using: way = 4
`, `-> Computing symmetries using: way = 2
`, `-> Computing symmetries using: way = 6
trying symmetry patterns for 1st order ODEs
-> trying a symmetry pattern of the form [F(x)*G(y), 0]
-> trying a symmetry pattern of the form [0, F(x)*G(y)]
-> trying symmetry patterns of the forms [F(x),G(y)] and [G(y),F(x)]
-> trying a symmetry pattern of the form [F(x),G(x)]
-> trying a symmetry pattern of the form [F(y),G(y)]
-> trying a symmetry pattern of the form [F(x)+G(y), 0]
-> trying a symmetry pattern of the form [0, F(x)+G(y)]
-> trying a symmetry pattern of the form [F(x),G(x)*y+H(x)]
-> trying a symmetry pattern of conformal type`
```

✗ Solution by Maple

```
dsolve(diff(y(t),t)= exp(-t^2)+y(t)^2,y(t), singsol=all)
```

No solution found

✗ Solution by Mathematica

Time used: 0.0 (sec). Leaf size: 0

```
DSolve[y'[t]== Exp[-t^2]+y[t]^2,y[t],t,IncludeSingularSolutions -> True]
```

Not solved

5.7 problem 10

Internal problem ID [1703]
Internal file name [`OUTPUT/1704_Sunday_June_05_2022_02_28_10_AM_82803123/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 10.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"unknown"**

Maple gives the following as the ode type

```
[`y=_G(x,y')`]
```

Unable to solve or complete the solution.

$$\boxed{y' - y - e^{-y} = e^{-t}}$$

Unable to determine ODE type.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
Looking for potential symmetries
trying inverse_Riccati
trying an equivalence to an Abel ODE
differential order: 1; trying a linearization to 2nd order
--- trying a change of variables {x -> y(x), y(x) -> x}
differential order: 1; trying a linearization to 2nd order
trying 1st order ODE linearizable_by_differentiation
--- Trying Lie symmetry methods, 1st order ---
`, `-> Computing symmetries using: way = 3
`, `-> Computing symmetries using: way = 4
`, `-> Computing symmetries using: way = 5
trying symmetry patterns for 1st order ODEs
-> trying a symmetry pattern of the form [F(x)*G(y), 0]
-> trying a symmetry pattern of the form [0, F(x)*G(y)]
-> trying symmetry patterns of the forms [F(x),G(y)] and [G(y),F(x)]
-> trying a symmetry pattern of the form [F(x),G(x)]
-> trying a symmetry pattern of the form [F(y),G(y)]
-> trying a symmetry pattern of the form [F(x)+G(y), 0]
-> trying a symmetry pattern of the form [0, F(x)+G(y)]
-> trying a symmetry pattern of the form [F(x),G(x)*y+H(x)]
-> trying a symmetry pattern of conformal type`
```

✗ Solution by Maple

```
dsolve(diff(y(t),t)= y(t)+exp(-y(t))+exp(-t),y(t), singsol=all)
```

No solution found

✗ Solution by Mathematica

Time used: 0.0 (sec). Leaf size: 0

```
DSolve[y'[t]== y[t]+Exp[-y[t]]+Exp[-t],y[t],t,IncludeSingularSolutions -> True]
```

Not solved

5.8 problem 11

Internal problem ID [1704]
Internal file name [`OUTPUT/1705_Sunday_June_05_2022_02_28_11_AM_48880862/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 11.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"abelFirstKind"**

Maple gives the following as the ode type

`[_Abel]`

Unable to solve or complete the solution.

$$\boxed{y' - y^3 = e^{-5t}}$$

5.8.1 Solving as abelFirstKind ode

This is Abel first kind ODE, it has the form

$$y' = f_0(t) + f_1(t)y + f_2(t)y^2 + f_3(t)y^3$$

Comparing the above to given ODE which is

$$y' = y^3 + e^{-5t} \tag{1}$$

Therefore

$$\begin{aligned}f_0(t) &= e^{-5t}\\ f_1(t) &= 0\\ f_2(t) &= 0\\ f_3(t) &= 1\end{aligned}$$

Since $f_2(t) = 0$ then we check the Abel invariant to see if it depends on t or not. The Abel invariant is given by

$$-\frac{f_1^3}{f_0^2 f_3}$$

Which when evaluating gives

$$-\frac{125\,\mathrm{e}^{10t}}{27}$$

Since the Abel invariant depends on t then unable to solve this ode at this time.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
trying Abel
Looking for potential symmetries
Looking for potential symmetries
Looking for potential symmetries
trying inverse_Riccati
trying an equivalence to an Abel ODE
differential order: 1; trying a linearization to 2nd order
--- trying a change of variables {x -> y(x), y(x) -> x}
differential order: 1; trying a linearization to 2nd order
trying 1st order ODE linearizable_by_differentiation
--- Trying Lie symmetry methods, 1st order ---
`, `-> Computing symmetries using: way = 3
`, `-> Computing symmetries using: way = 4
`, `-> Computing symmetries using: way = 2
trying symmetry patterns for 1st order ODEs
-> trying a symmetry pattern of the form [F(x)*G(y), 0]
-> trying a symmetry pattern of the form [0, F(x)*G(y)]
-> trying symmetry patterns of the forms [F(x),G(y)] and [G(y),F(x)]
-> trying a symmetry pattern of the form [F(x),G(x)]
-> trying a symmetry pattern of the form [F(y),G(y)]
-> trying a symmetry pattern of the form [F(x)+G(y), 0]
-> trying a symmetry pattern of the form [0, F(x)+G(y)]
-> trying a symmetry pattern of the form [F(x),G(x)*y+H(x)]
-> trying a symmetry pattern of conformal type`
```

✗ Solution by Maple

```
dsolve(diff(y(t),t)= y(t)^3+exp(-5*t),y(t), singsol=all)
```

No solution found

✗ Solution by Mathematica

Time used: 0.0 (sec). Leaf size: 0

```
DSolve[y'[t]== y[t]^3+Exp[-5*t],y[t],t,IncludeSingularSolutions -> True]
```

Not solved

5.9 problem 12

Internal problem ID [1705]
Internal file name [`OUTPUT/1706_Sunday_June_05_2022_02_28_14_AM_33877578/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 12.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"first_order_ode_lie_symmetry_calculated"**

Maple gives the following as the ode type

```
[[_homogeneous, `class C`], _dAlembert]
```

$$\boxed{y' - e^{(-t+y)^2} = 0}$$

5.9.1 Solving as first order ode lie symmetry calculated ode

Writing the ode as

$$y' = e^{(-t+y)^2}$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is not in the lookup table. To determine ξ, η then (A) is solved using ansatz. Making bivariate polynomials of degree 1 to use as anstaz gives

$$\xi = t a_2 + y a_3 + a_1 \tag{1E}$$
$$\eta = t b_2 + y b_3 + b_1 \tag{2E}$$

Where the unknown coefficients are

$$\{a_1, a_2, a_3, b_1, b_2, b_3\}$$

Substituting equations (1E,2E) and ω into (A) gives

$$b_2 + e^{(-t+y)^2}(b_3 - a_2) - e^{2(-t+y)^2} a_3 - (2t - 2y) e^{(-t+y)^2}(t a_2 + y a_3 + a_1) - (-2t + 2y) e^{(-t+y)^2}(t b_2 + y b_3 + b_1) = 0 \tag{5E}$$

Putting the above in normal form gives

$$-2 e^{(t-y)^2} t^2 a_2 + 2 e^{(t-y)^2} t^2 b_2 + 2 e^{(t-y)^2} t y a_2 - 2 e^{(t-y)^2} t y a_3 - 2 e^{(t-y)^2} t y b_2 + 2 e^{(t-y)^2} t y b_3 + 2 e^{(t-y)^2} y^2 a_3 - 2 e^{(t-y)^2} y^2 b_3 - e^{2(t-y)^2} a_3 - 2 e^{(t-y)^2} t a_1 + 2 e^{(t-y)^2} t b_1 + 2 e^{(t-y)^2} y a_1 - 2 e^{(t-y)^2} y b_1 - e^{(t-y)^2} a_2 + e^{(t-y)^2} b_3 + b_2 = 0$$

Setting the numerator to zero gives

$$-2 e^{(t-y)^2} t^2 a_2 + 2 e^{(t-y)^2} t^2 b_2 + 2 e^{(t-y)^2} t y a_2 - 2 e^{(t-y)^2} t y a_3 - 2 e^{(t-y)^2} t y b_2 + 2 e^{(t-y)^2} t y b_3 + 2 e^{(t-y)^2} y^2 a_3 - 2 e^{(t-y)^2} y^2 b_3 - e^{2(t-y)^2} a_3 - 2 e^{(t-y)^2} t a_1 + 2 e^{(t-y)^2} t b_1 + 2 e^{(t-y)^2} y a_1 - 2 e^{(t-y)^2} y b_1 - e^{(t-y)^2} a_2 + e^{(t-y)^2} b_3 + b_2 = 0 \tag{6E}$$

Simplifying the above gives

$$-2 e^{(-t+y)^2} t^2 a_2 + 2 e^{(-t+y)^2} t^2 b_2 + 2 e^{(-t+y)^2} t y a_2 - 2 e^{(-t+y)^2} t y a_3 - 2 e^{(-t+y)^2} t y b_2 + 2 e^{(-t+y)^2} t y b_3 + 2 e^{(-t+y)^2} y^2 a_3 - 2 e^{(-t+y)^2} y^2 b_3 - e^{2(-t+y)^2} a_3 - 2 e^{(-t+y)^2} t a_1 + 2 e^{(-t+y)^2} t b_1 + 2 e^{(-t+y)^2} y a_1 - 2 e^{(-t+y)^2} y b_1 - e^{(-t+y)^2} a_2 + e^{(-t+y)^2} b_3 + b_2 = 0 \tag{6E}$$

Looking at the above PDE shows the following are all the terms with $\{t, y\}$ in them.

$$\{t, y, e^{(-t+y)^2}, e^{2(-t+y)^2}\}$$

The following substitution is now made to be able to collect on all terms with $\{t, y\}$ in them

$$\{t = v_1, y = v_2, e^{(-t+y)^2} = v_3, e^{2(-t+y)^2} = v_4\}$$

The above PDE (6E) now becomes

$$-2 v_3 v_1^2 a_2 + 2 v_3 v_1 v_2 a_2 - 2 v_3 v_1 v_2 a_3 + 2 v_3 v_2^2 a_3 + 2 v_3 v_1^2 b_2 - 2 v_3 v_1 v_2 b_2 + 2 v_3 v_1 v_2 b_3 - 2 v_3 v_2^2 b_3 - 2 v_3 v_1 a_1 + 2 v_3 v_2 a_1 + 2 v_3 v_1 b_1 - 2 v_3 v_2 b_1 - v_3 a_2 - v_4 a_3 + v_3 b_3 + b_2 = 0 \tag{7E}$$

Collecting the above on the terms v_i introduced, and these are

$$\{v_1, v_2, v_3, v_4\}$$

Equation (7E) now becomes

$$(-2a_2 + 2b_2)\, v_1^2 v_3 + (2a_2 - 2a_3 - 2b_2 + 2b_3)\, v_1 v_2 v_3 + (-2a_1 + 2b_1)\, v_1 v_3 \\ + (2a_3 - 2b_3)\, v_2^2 v_3 + (2a_1 - 2b_1)\, v_2 v_3 + (b_3 - a_2)\, v_3 - v_4 a_3 + b_2 = 0 \tag{8E}$$

Setting each coefficients in (8E) to zero gives the following equations to solve

$$\begin{aligned} b_2 &= 0 \\ -a_3 &= 0 \\ -2a_1 + 2b_1 &= 0 \\ 2a_1 - 2b_1 &= 0 \\ -2a_2 + 2b_2 &= 0 \\ 2a_3 - 2b_3 &= 0 \\ b_3 - a_2 &= 0 \\ 2a_2 - 2a_3 - 2b_2 + 2b_3 &= 0 \end{aligned}$$

Solving the above equations for the unknowns gives

$$\begin{aligned} a_1 &= b_1 \\ a_2 &= 0 \\ a_3 &= 0 \\ b_1 &= b_1 \\ b_2 &= 0 \\ b_3 &= 0 \end{aligned}$$

Substituting the above solution in the anstaz (1E,2E) (using 1 as arbitrary value for any unknown in the RHS) gives

$$\begin{aligned} \xi &= 1 \\ \eta &= 1 \end{aligned}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Therefore

$$\begin{aligned}\frac{dy}{dt} &= \frac{\eta}{\xi} \\ &= \frac{1}{1} \\ &= 1\end{aligned}$$

This is easily solved to give

$$y = t + c_1$$

Where now the coordinate R is taken as the constant of integration. Hence

$$R = -t + y$$

And S is found from

$$\begin{aligned}dS &= \frac{dt}{\xi} \\ &= \frac{dt}{1}\end{aligned}$$

Integrating gives

$$\begin{aligned}S &= \int \frac{dt}{T} \\ &= t\end{aligned}$$

Where the constant of integration is set to zero as we just need one solution. Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = \mathrm{e}^{(-t+y)^2}$$

Evaluating all the partial derivatives gives

$$
\begin{aligned}
R_t &= -1 \\
R_y &= 1 \\
S_t &= 1 \\
S_y &= 0
\end{aligned}
$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = \frac{1}{e^{(t-y)^2} - 1} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = \frac{1}{e^{R^2} - 1}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = \int \frac{1}{e^{R^2} - 1} dR + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$t = \int^{y} \frac{1}{e^{(-t+\_a)^2} - 1} d\_a + c_1$$

Which simplifies to

$$t = \int^{y} \frac{1}{e^{(-t+\_a)^2} - 1} d\_a + c_1$$

This results in

$$t = \int^{y} \frac{1}{e^{(-t+\_a)^2} - 1} d\_a + c_1$$

Summary

The solution(s) found are the following

$$t = \int^{y} \frac{1}{e^{(-t+\_a)^2} - 1} d\_a + c_1 \tag{1}$$

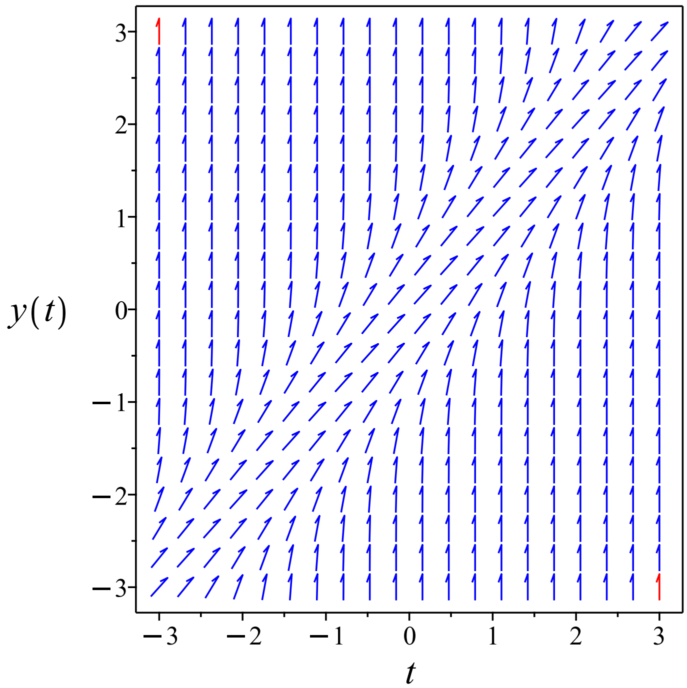


Figure 131: Slope field plot

Verification of solutions

$$t = \int^{y} \frac{1}{\mathrm{e}^{(-t+\_a)^2} - 1} d\_a + c_1$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying homogeneous C
1st order, trying the canonical coordinates of the invariance group
<- 1st order, canonical coordinates successful
<- homogeneous successful`
```

✓ Solution by Maple

Time used: 0.031 (sec). Leaf size: 24

```
dsolve(diff(y(t),t)= exp((y(t)-t)^2),y(t), singsol=all)
```

$$y(t) = t + \mathrm{RootOf}\left(-t + \int^{\_Z} \frac{1}{-1 + \mathrm{e}^{\_a^2}} d\_a + c_1\right)$$

✓ Solution by Mathematica

Time used: 1.062 (sec). Leaf size: 241

```
DSolve[y'[t]== Exp[(y[t]-t)^2],y[t],t,IncludeSingularSolutions -> True]
```

$$\text{Solve}\left[\int_1^t -\frac{e^{(y(t)-K[1])^2}}{-1+e^{(y(t)-K[1])^2}} dK[1] + \int_1^{y(t)}\right.$$

$$-\frac{e^{(t-K[2])^2} \int_1^t \left(\frac{2e^{2(K[2]-K[1])^2}(K[2]-K[1])}{\left(-1+e^{(K[2]-K[1])^2}\right)^2} - \frac{2e^{(K[2]-K[1])^2}(K[2]-K[1])}{-1+e^{(K[2]-K[1])^2}}\right) dK[1] - \int_1^t \left(\frac{2e^{2(K[2]-K[1])^2}(K[2]-K[1])}{\left(-1+e^{(K[2]-K[1])^2}\right)^2} - \frac{2e^{(K[2]}{-}\right.}{-1+e^{(t-K[2])^2}}$$

5.10 problem 13

Internal problem ID [1706]
Internal file name [`OUTPUT/1707_Sunday_June_05_2022_02_28_18_AM_2868994/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 13.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"unknown"**

Maple gives the following as the ode type

```
[`y=_G(x,y')`]
```

Unable to solve or complete the solution.

$$\boxed{y' - \left(4y + e^{-t^2}\right) e^{2y} = 0}$$

Unable to determine ODE type.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
Looking for potential symmetries
trying inverse_Riccati
trying an equivalence to an Abel ODE
differential order: 1; trying a linearization to 2nd order
--- trying a change of variables {x -> y(x), y(x) -> x}
differential order: 1; trying a linearization to 2nd order
trying 1st order ODE linearizable_by_differentiation
--- Trying Lie symmetry methods, 1st order ---
`, `-> Computing symmetries using: way = 3
`, `-> Computing symmetries using: way = 4
`, `-> Computing symmetries using: way = 5
trying symmetry patterns for 1st order ODEs
-> trying a symmetry pattern of the form [F(x)*G(y), 0]
-> trying a symmetry pattern of the form [0, F(x)*G(y)]
-> trying symmetry patterns of the forms [F(x),G(y)] and [G(y),F(x)]
-> trying a symmetry pattern of the form [F(x),G(x)]
-> trying a symmetry pattern of the form [F(y),G(y)]
-> trying a symmetry pattern of the form [F(x)+G(y), 0]
-> trying a symmetry pattern of the form [0, F(x)+G(y)]
-> trying a symmetry pattern of the form [F(x),G(x)*y+H(x)]
-> trying a symmetry pattern of conformal type`
```

✗ Solution by Maple

```
dsolve(diff(y(t),t)=(4*y(t)+exp(-t^2))*exp(2*y(t)),y(t), singsol=all)
```

No solution found

✗ Solution by Mathematica

Time used: 0.0 (sec). Leaf size: 0

```
DSolve[y'[t]==(4*y[t]+Exp[-t^2])*Exp[2*y[t]],y[t],t,IncludeSingularSolutions -> True]
```

Not solved

5.11 problem 14

Internal problem ID [1707]
Internal file name [`OUTPUT/1708_Sunday_June_05_2022_02_28_20_AM_40926886/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 14.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"unknown"**

Maple gives the following as the ode type

`` [`y=_G(x,y')`] ``

Unable to solve or complete the solution.

$$\boxed{y' - \ln(1 + y^2) = \mathrm{e}^{-t}}$$

With initial conditions

$$[y(0) = 0]$$

Unable to determine ODE type.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
Looking for potential symmetries
trying inverse_Riccati
trying an equivalence to an Abel ODE
differential order: 1; trying a linearization to 2nd order
--- trying a change of variables {x -> y(x), y(x) -> x}
differential order: 1; trying a linearization to 2nd order
trying 1st order ODE linearizable_by_differentiation
--- Trying Lie symmetry methods, 1st order ---
`, `-> Computing symmetries using: way = 3
`, `-> Computing symmetries using: way = 4
`, `-> Computing symmetries using: way = 5
trying symmetry patterns for 1st order ODEs
-> trying a symmetry pattern of the form [F(x)*G(y), 0]
-> trying a symmetry pattern of the form [0, F(x)*G(y)]
-> trying symmetry patterns of the forms [F(x),G(y)] and [G(y),F(x)]
-> trying a symmetry pattern of the form [F(x),G(x)]
-> trying a symmetry pattern of the form [F(y),G(y)]
-> trying a symmetry pattern of the form [F(x)+G(y), 0]
-> trying a symmetry pattern of the form [0, F(x)+G(y)]
-> trying a symmetry pattern of the form [F(x),G(x)*y+H(x)]
-> trying a symmetry pattern of conformal type`
```

✗ Solution by Maple

```
dsolve([diff(y(t),t)=exp(-t)+ln(1+y(t)^2),y(0) = 0],y(t), singsol=all)
```

No solution found

✗ Solution by Mathematica

Time used: 0.0 (sec). Leaf size: 0

```
DSolve[{y'[t]==Exp[-t]+Log[1+y[t]^2],y[0]==0},y[t],t,IncludeSingularSolutions -> True]
```

Not solved

5.12 problem 15

Internal problem ID [1708]
Internal file name [`OUTPUT/1709_Sunday_June_05_2022_02_28_23_AM_52648566/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 15.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"riccati", "bernoulli", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

```
[_Bernoulli]
```

$$\boxed{y' - \frac{(1+\cos(4t))\,y}{4} + \frac{(1-\cos(4t))\,y^2}{800} = 0}$$

5.12.1 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$\begin{aligned}
y' &= \frac{y\cos(4t)}{4} + \frac{y}{4} + \frac{\cos(4t)\,y^2}{800} - \frac{y^2}{800} \\
y' &= \omega(t, y)
\end{aligned}$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2\xi_y - \omega_t\xi - \omega_y\eta = 0 \tag{A}$$

The type of this ode is known. It is of type `Bernoulli`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 97: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int b f(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int b f(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1 x + b_1 y + c_1}{a_2 x + b_2 y + c_2}$	$\frac{a_1 b_2 x - a_2 b_1 x - b_1 c_2 + b_2 c_1}{a_1 b_2 - a_2 b_1}$	$\frac{a_1 b_2 y - a_2 b_1 y - a_1 c_2 - a_2 c_1}{a_1 b_2 - a_2 b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1) f(x) dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t, y) &= 0 \\
\eta(t, y) &= y^2 e^{-\frac{t}{4} - \frac{\sin(4t)}{16}}
\end{aligned} \tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t, y) \to (R, S)$ where (R, S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t, y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{y^2 \mathrm{e}^{-\frac{t}{4}-\frac{\sin(4t)}{16}}} dy \end{aligned}$$

Which results in

$$S = -\frac{\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{y}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t, y) S_y}{R_t + \omega(t, y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t, y)$ is the right hand side of the original ode given by

$$\omega(t, y) = \frac{y \cos(4t)}{4} + \frac{y}{4} + \frac{\cos(4t)\, y^2}{800} - \frac{y^2}{800}$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= -\frac{(1 + \cos(4t))\, \mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{4y} \\ S_y &= \frac{\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{y^2} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = \frac{\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} (\cos(4t) - 1)}{800} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = \frac{\mathrm{e}^{\frac{R}{4}+\frac{\sin(4R)}{16}} (\cos(4R) - 1)}{800}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordinates R, S. Integrating the above gives

$$S(R) = \int \frac{e^{\frac{R}{4}+\frac{\sin(4R)}{16}} (\cos(4R) - 1)}{800} dR + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$-\frac{e^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{y} = \int \frac{e^{\frac{t}{4}+\frac{\sin(4t)}{16}} (\cos(4t) - 1)}{800} dt + c_1$$

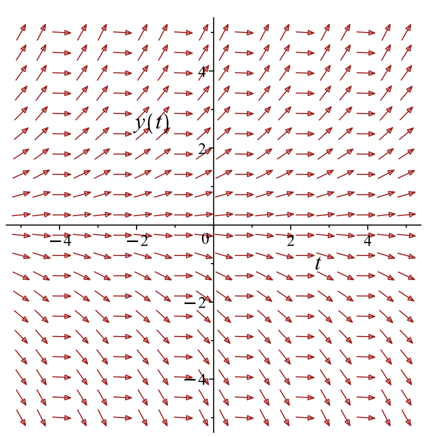
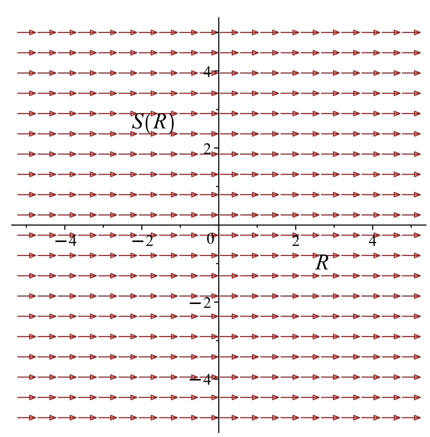
Which simplifies to

$$-\frac{e^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{y} = \int \frac{e^{\frac{t}{4}+\frac{\sin(4t)}{16}} (\cos(4t) - 1)}{800} dt + c_1$$

Which gives

$$y = -\frac{e^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{\int \frac{e^{\frac{t}{4}+\frac{\sin(4t)}{16}} (\cos(4t)-1)}{800} dt + c_1}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = \frac{y\cos(4t)}{4} + \frac{y}{4} + \frac{\cos(4t)y^2}{800} - \frac{y^2}{800}$ 	$R = t$ $S = -\frac{e^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{y}$	$\frac{dS}{dR} = \frac{e^{\frac{R}{4}+\frac{\sin(4R)}{16}} (\cos(4R)-1)}{800}$ 

Summary

The solution(s) found are the following

$$y = -\frac{e^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{\int \frac{e^{\frac{t}{4}+\frac{\sin(4t)}{16}}(\cos(4t)-1)}{800}dt + c_1} \tag{1}$$

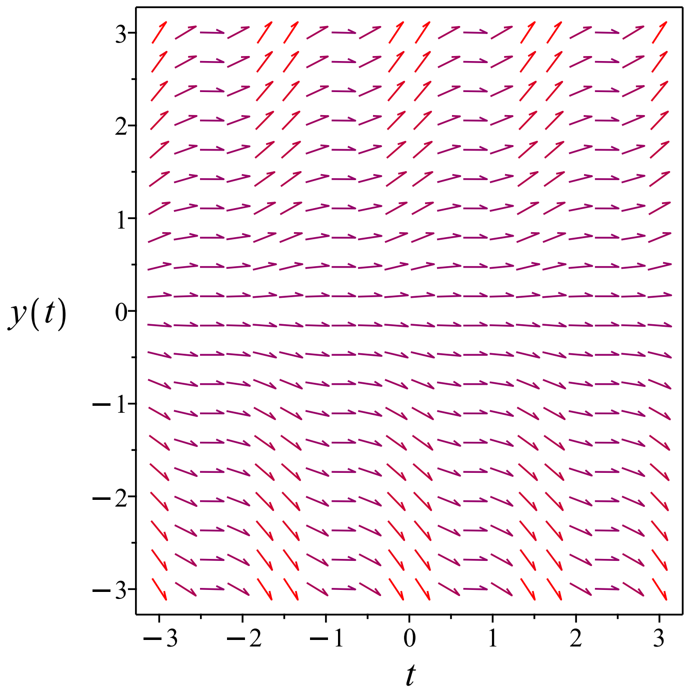


Figure 132: Slope field plot

Verification of solutions

$$y = -\frac{e^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{\int \frac{e^{\frac{t}{4}+\frac{\sin(4t)}{16}}(\cos(4t)-1)}{800}dt + c_1}$$

Verified OK.

5.12.2 Solving as bernoulli ode

In canonical form, the ODE is

$$\begin{aligned}y' &= F(t,y)\\ &= \frac{y\cos(4t)}{4} + \frac{y}{4} + \frac{\cos(4t)\, y^2}{800} - \frac{y^2}{800}\end{aligned}$$

This is a Bernoulli ODE.

$$y' = \left(\frac{1}{4} + \frac{\cos(4t)}{4}\right) y - \left(\frac{1}{800} + \frac{\cos(4t)}{800}\right) y^2 \tag{1}$$

The standard Bernoulli ODE has the form

$$y' = f_0(t)y + f_1(t)y^n \tag{2}$$

The first step is to divide the above equation by y^n which gives

$$\frac{y'}{y^n} = f_0(t)y^{1-n} + f_1(t) \tag{3}$$

The next step is use the substitution $w = y^{1-n}$ in equation (3) which generates a new ODE in $w(t)$ which will be linear and can be easily solved using an integrating factor. Backsubstitution then gives the solution $y(t)$ which is what we want.

This method is now applied to the ODE at hand. Comparing the ODE (1) With (2) Shows that

$$\begin{aligned}f_0(t) &= \frac{1}{4} + \frac{\cos(4t)}{4}\\ f_1(t) &= -\frac{1}{800} + \frac{\cos(4t)}{800}\\ n &= 2\end{aligned}$$

Dividing both sides of ODE (1) by $y^n = y^2$ gives

$$y'\frac{1}{y^2} = \frac{\frac{1}{4} + \frac{\cos(4t)}{4}}{y} - \frac{1}{800} + \frac{\cos(4t)}{800} \tag{4}$$

Let

$$\begin{aligned}w &= y^{1-n}\\ &= \frac{1}{y}\end{aligned} \tag{5}$$

Taking derivative of equation (5) w.r.t t gives

$$w' = -\frac{1}{y^2}y' \tag{6}$$

Substituting equations (5) and (6) into equation (4) gives

$$\begin{aligned}
-w'(t) &= \left(\frac{1}{4}+\frac{\cos(4t)}{4}\right)w(t)-\frac{1}{800}+\frac{\cos(4t)}{800}\\
w' &= -\left(\frac{1}{4}+\frac{\cos(4t)}{4}\right)w-\frac{\cos(4t)}{800}+\frac{1}{800} \qquad (7)
\end{aligned}$$

The above now is a linear ODE in $w(t)$ which is now solved.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$w'(t) + p(t)w(t) = q(t)$$

Where here

$$\begin{aligned}
p(t) &= \frac{1}{4}+\frac{\cos(4t)}{4}\\
q(t) &= -\frac{\cos(4t)}{800}+\frac{1}{800}
\end{aligned}$$

Hence the ode is

$$w'(t)+\left(\frac{1}{4}+\frac{\cos(4t)}{4}\right)w(t) = -\frac{\cos(4t)}{800}+\frac{1}{800}$$

The integrating factor μ is

$$\begin{aligned}
\mu &= e^{\int \left(\frac{1}{4}+\frac{\cos(4t)}{4}\right)dt}\\
&= e^{\frac{t}{4}+\frac{\sin(4t)}{16}}
\end{aligned}$$

The ode becomes

$$\begin{aligned}
\frac{d}{dt}(\mu w) &= (\mu)\left(-\frac{\cos(4t)}{800}+\frac{1}{800}\right)\\
\frac{d}{dt}\left(e^{\frac{t}{4}+\frac{\sin(4t)}{16}}w\right) &= \left(e^{\frac{t}{4}+\frac{\sin(4t)}{16}}\right)\left(-\frac{\cos(4t)}{800}+\frac{1}{800}\right)\\
d\left(e^{\frac{t}{4}+\frac{\sin(4t)}{16}}w\right) &= \left(-\frac{e^{\frac{t}{4}+\frac{\sin(4t)}{16}}(\cos(4t)-1)}{800}\right) dt
\end{aligned}$$

Integrating gives

$$\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} w = \int -\frac{\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} (\cos(4t)-1)}{800}\,\mathrm{d}t$$

$$\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} w = \int -\frac{\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} (\cos(4t)-1)}{800} dt + c_1$$

Dividing both sides by the integrating factor $\mu = \mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}}$ results in

$$w(t) = \mathrm{e}^{-\frac{t}{4}-\frac{\sin(4t)}{16}} \left(\int -\frac{\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} (\cos(4t)-1)}{800} dt\right) + c_1 \mathrm{e}^{-\frac{t}{4}-\frac{\sin(4t)}{16}}$$

which simplifies to

$$w(t) = -\frac{\mathrm{e}^{-\frac{t}{4}-\frac{\sin(4t)}{16}} \left(\int \mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} (\cos(4t)-1)\, dt - 800c_1\right)}{800}$$

Replacing w in the above by $\frac{1}{y}$ using equation (5) gives the final solution.

$$\frac{1}{y} = -\frac{\mathrm{e}^{-\frac{t}{4}-\frac{\sin(4t)}{16}} \left(\int \mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} (\cos(4t)-1)\, dt - 800c_1\right)}{800}$$

Or

$$y = -\frac{800\,\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{\int \mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} (\cos(4t)-1)\, dt - 800c_1}$$

Summary

The solution(s) found are the following

$$y = -\frac{800\,\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{\int \mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} (\cos(4t)-1)\, dt - 800c_1} \tag{1}$$

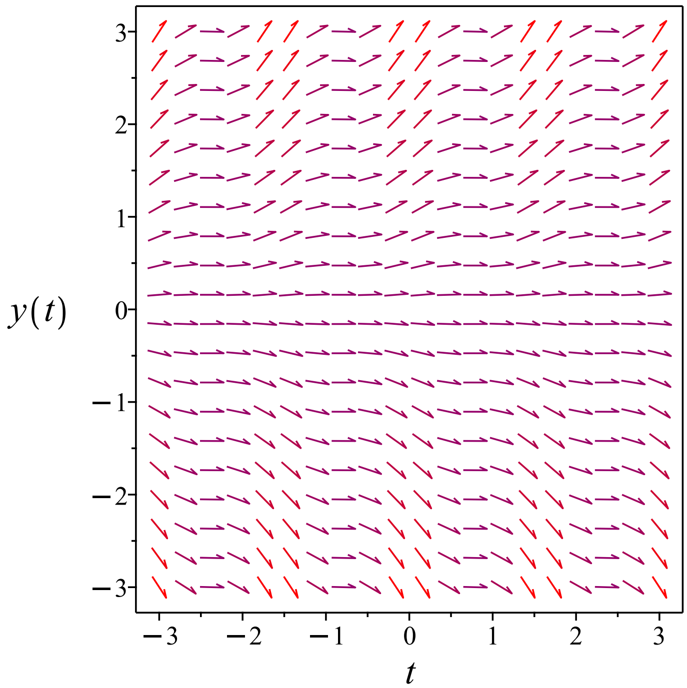


Figure 133: Slope field plot

Verification of solutions

$$y = -\frac{800\,\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{\int \mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}}\left(\cos\left(4t\right)-1\right)dt - 800c_1}$$

Verified OK.

5.12.3 Solving as riccati ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t,y) \\ &= \frac{y\cos\left(4t\right)}{4} + \frac{y}{4} + \frac{\cos\left(4t\right)y^2}{800} - \frac{y^2}{800} \end{aligned}$$

This is a Riccati ODE. Comparing the ODE to solve

$$y' = \frac{y^2\cos\left(t\right)^4}{100} - \frac{\cos\left(t\right)^2y^2}{100} + 2y\cos\left(t\right)^4 - 2y\cos\left(t\right)^2 + \frac{y}{2}$$

With Riccati ODE standard form

$$y' = f_0(t) + f_1(t)y + f_2(t)y^2$$

Shows that $f_0(t) = 0$, $f_1(t) = \frac{1}{4} + \frac{\cos(4t)}{4}$ and $f_2(t) = -\frac{1}{800} + \frac{\cos(4t)}{800}$. Let

$$\begin{aligned} y &= \frac{-u'}{f_2 u} \\ &= \frac{-u'}{\left(-\frac{1}{800} + \frac{\cos(4t)}{800}\right) u} \end{aligned} \tag{1}$$

Using the above substitution in the given ODE results (after some simplification)in a second order ODE to solve for $u(x)$ which is

$$f_2 u''(t) - (f_2' + f_1 f_2) u'(t) + f_2^2 f_0 u(t) = 0 \tag{2}$$

But

$$\begin{aligned} f_2' &= -\frac{\sin(4t)}{200} \\ f_1 f_2 &= \left(\frac{1}{4} + \frac{\cos(4t)}{4}\right)\left(-\frac{1}{800} + \frac{\cos(4t)}{800}\right) \\ f_2^2 f_0 &= 0 \end{aligned}$$

Substituting the above terms back in equation (2) gives

$$\left(-\frac{1}{800} + \frac{\cos(4t)}{800}\right) u''(t) - \left(-\frac{\sin(4t)}{200} + \left(\frac{1}{4} + \frac{\cos(4t)}{4}\right)\left(-\frac{1}{800} + \frac{\cos(4t)}{800}\right)\right) u'(t) = 0$$

Solving the above ODE (this ode solved using Maple, not this program), gives

$$u(t) = c_1 + 2\left(\int e^{\frac{t}{4} + \frac{\sin(4t)}{16}} \sin(2t)^2 \, dt\right) c_2$$

The above shows that

$$u'(t) = 2\,e^{\frac{t}{4} + \frac{\sin(4t)}{16}} \sin(2t)^2 c_2$$

Using the above in (1) gives the solution

$$y = -\frac{2\,e^{\frac{t}{4} + \frac{\sin(4t)}{16}} \sin(2t)^2 c_2}{\left(-\frac{1}{800} + \frac{\cos(4t)}{800}\right)\left(c_1 + 2\left(\int e^{\frac{t}{4} + \frac{\sin(4t)}{16}} \sin(2t)^2 \, dt\right) c_2\right)}$$

Dividing both numerator and denominator by c_1 gives, after renaming the constant $\frac{c_2}{c_1} = c_3$ the following solution

$$y = \frac{800\,\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{c_3 + 2\left(\int \mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} \sin(2t)^2\, dt\right)}$$

Summary

The solution(s) found are the following

$$y = \frac{800\,\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{c_3 + 2\left(\int \mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} \sin(2t)^2\, dt\right)} \tag{1}$$

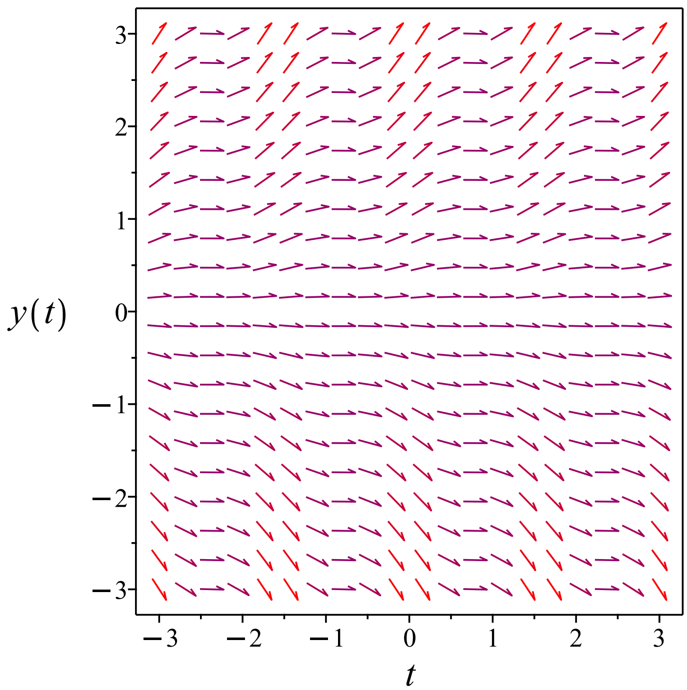


Figure 134: Slope field plot

Verification of solutions

$$y = \frac{800\,\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{c_3 + 2\left(\int \mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} \sin(2t)^2\, dt\right)}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
<- Bernoulli successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 43

```
dsolve(diff(y(t),t)=1/4*(1+cos(4*t))*y(t)-1/800*(1-cos(4*t))*y(t)^2,y(t), singsol=all)
```

$$y(t) = -\frac{800\,\mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}}}{\int \mathrm{e}^{\frac{t}{4}+\frac{\sin(4t)}{16}} \left(-1+\cos\left(4t\right)\right) dt - 800c_1}$$

✓ Solution by Mathematica

Time used: 15.489 (sec). Leaf size: 122

```
DSolve[y'[t]==1/4*(1+Cos[4*t])*y[t]-1/800*(1-Cos[4*t])*y[t]^2,y[t],t,IncludeSingularSolution
```

$$y(t) \to \frac{e^{\frac{1}{16}(4t+\sin(4t))}}{-\int_1^t -\frac{1}{400}e^{\frac{1}{16}(4K[1]+\sin(4K[1]))}\sin^2(2K[1])dK[1]+c_1}$$

$$y(t) \to 0$$

$$y(t) \to -\frac{e^{\frac{1}{16}(4t+\sin(4t))}}{\int_1^t -\frac{1}{400}e^{\frac{1}{16}(4K[1]+\sin(4K[1]))}\sin^2(2K[1])dK[1]}$$

5.13 problem 16

Internal problem ID [1709]
Internal file name [OUTPUT/1710_Sunday_June_05_2022_02_28_27_AM_15020511/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 16.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"riccati"**

Maple gives the following as the ode type

```
[[_Riccati, _special]]
```

$$\boxed{y' - y^2 = t^2}$$

5.13.1 Solving as riccati ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= t^2 + y^2 \end{aligned}$$

This is a Riccati ODE. Comparing the ODE to solve

$$y' = t^2 + y^2$$

With Riccati ODE standard form

$$y' = f_0(t) + f_1(t)y + f_2(t)y^2$$

Shows that $f_0(t) = t^2$, $f_1(t) = 0$ and $f_2(t) = 1$. Let

$$\begin{aligned} y &= \frac{-u'}{f_2 u} \\ &= \frac{-u'}{u} \end{aligned} \tag{1}$$

Using the above substitution in the given ODE results (after some simplification)in a second order ODE to solve for $u(x)$ which is

$$f_2 u''(t) - (f_2' + f_1 f_2)\, u'(t) + f_2^2 f_0 u(t) = 0 \tag{2}$$

But

$$\begin{aligned} f_2' &= 0 \\ f_1 f_2 &= 0 \\ f_2^2 f_0 &= t^2 \end{aligned}$$

Substituting the above terms back in equation (2) gives

$$u''(t) + t^2 u(t) = 0$$

Solving the above ODE (this ode solved using Maple, not this program), gives

$$u(t) = \left(\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{2}\right) c_1 + \mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{2}\right) c_2\right)\sqrt{t}$$

The above shows that

$$u'(t) = t^{\frac{3}{2}}\left(\mathrm{BesselJ}\left(-\frac{3}{4}, \frac{t^2}{2}\right) c_1 + \mathrm{BesselY}\left(-\frac{3}{4}, \frac{t^2}{2}\right) c_2\right)$$

Using the above in (1) gives the solution

$$y = -\frac{t\left(\mathrm{BesselJ}\left(-\frac{3}{4}, \frac{t^2}{2}\right) c_1 + \mathrm{BesselY}\left(-\frac{3}{4}, \frac{t^2}{2}\right) c_2\right)}{\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{2}\right) c_1 + \mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{2}\right) c_2}$$

Dividing both numerator and denominator by c_1 gives, after renaming the constant $\frac{c_2}{c_1} = c_3$ the following solution

$$y = -\frac{t\left(\mathrm{BesselJ}\left(-\frac{3}{4}, \frac{t^2}{2}\right) c_3 + \mathrm{BesselY}\left(-\frac{3}{4}, \frac{t^2}{2}\right)\right)}{\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{2}\right) c_3 + \mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{2}\right)}$$

Summary

The solution(s) found are the following

$$y = -\frac{t\left(\mathrm{BesselJ}\left(-\frac{3}{4}, \frac{t^2}{2}\right) c_3 + \mathrm{BesselY}\left(-\frac{3}{4}, \frac{t^2}{2}\right)\right)}{\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{2}\right) c_3 + \mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{2}\right)} \tag{1}$$

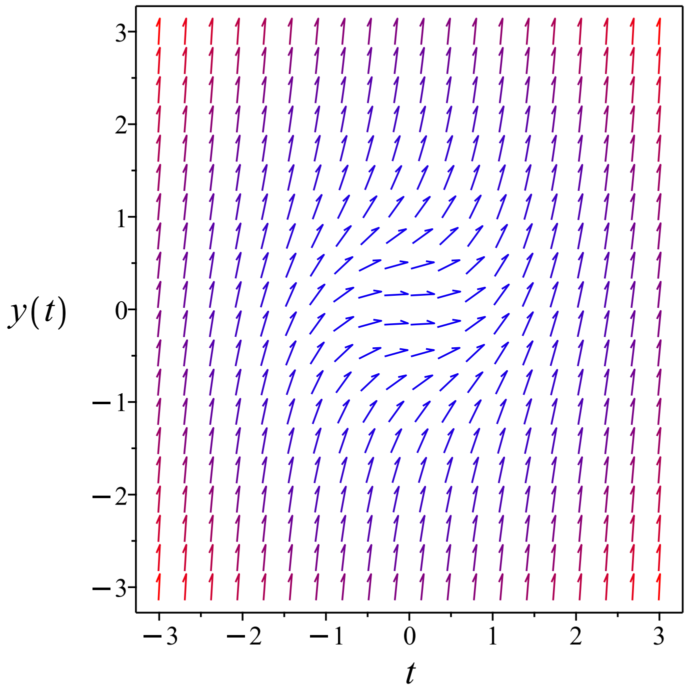


Figure 135: Slope field plot

Verification of solutions

$$y = -\frac{t\left(\text{BesselJ}\left(-\frac{3}{4}, \frac{t^2}{2}\right) c_3 + \text{BesselY}\left(-\frac{3}{4}, \frac{t^2}{2}\right)\right)}{\text{BesselJ}\left(\frac{1}{4}, \frac{t^2}{2}\right) c_3 + \text{BesselY}\left(\frac{1}{4}, \frac{t^2}{2}\right)}$$

Verified OK.

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
trying inverse linear
trying homogeneous types:
trying Chini
differential order: 1; looking for linear symmetries
trying exact
Looking for potential symmetries
trying Riccati
trying Riccati Special
<- Riccati Special successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 43

```
dsolve(diff(y(t),t)=t^2+y(t)^2,y(t), singsol=all)
```

$$y(t) = -\frac{t\left(\operatorname{BesselJ}\left(-\frac{3}{4}, \frac{t^2}{2}\right) c_1 + \operatorname{BesselY}\left(-\frac{3}{4}, \frac{t^2}{2}\right)\right)}{c_1 \operatorname{BesselJ}\left(\frac{1}{4}, \frac{t^2}{2}\right) + \operatorname{BesselY}\left(\frac{1}{4}, \frac{t^2}{2}\right)}$$

✓ Solution by Mathematica

Time used: 0.125 (sec). Leaf size: 169

```
DSolve[y'[t]==t^2+y[t]^2,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{t^2\left(-2\operatorname{BesselJ}\left(-\frac{3}{4}, \frac{t^2}{2}\right) + c_1\left(\operatorname{BesselJ}\left(\frac{3}{4}, \frac{t^2}{2}\right) - \operatorname{BesselJ}\left(-\frac{5}{4}, \frac{t^2}{2}\right)\right)\right) - c_1 \operatorname{BesselJ}\left(-\frac{1}{4}, \frac{t^2}{2}\right)}{2t\left(\operatorname{BesselJ}\left(\frac{1}{4}, \frac{t^2}{2}\right) + c_1 \operatorname{BesselJ}\left(-\frac{1}{4}, \frac{t^2}{2}\right)\right)}$$

$$y(t) \to -\frac{t^2 \operatorname{BesselJ}\left(-\frac{5}{4}, \frac{t^2}{2}\right) - t^2 \operatorname{BesselJ}\left(\frac{3}{4}, \frac{t^2}{2}\right) + \operatorname{BesselJ}\left(-\frac{1}{4}, \frac{t^2}{2}\right)}{2t \operatorname{BesselJ}\left(-\frac{1}{4}, \frac{t^2}{2}\right)}$$

5.14 problem 17

Internal problem ID [1710]
Internal file name [`OUTPUT/1711_Sunday_June_05_2022_02_28_29_AM_90474036/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 17.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "linear", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{y' - t(1 + y) = 0}$$

5.14.1 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= f(t)g(y) \\ &= t(y + 1) \end{aligned}$$

Where $f(t) = t$ and $g(y) = y + 1$. Integrating both sides gives

$$\frac{1}{y+1}\,dy = t\,dt$$

$$\int \frac{1}{y+1}\,dy = \int t\,dt$$

$$\ln (y + 1) = \frac{t^2}{2} + c_1$$

Raising both side to exponential gives

$$y + 1 = e^{\frac{t^2}{2} + c_1}$$

Which simplifies to

$$y + 1 = c_2 e^{\frac{t^2}{2}}$$

Summary

The solution(s) found are the following

$$y = c_2 e^{\frac{t^2}{2} + c_1} - 1 \tag{1}$$

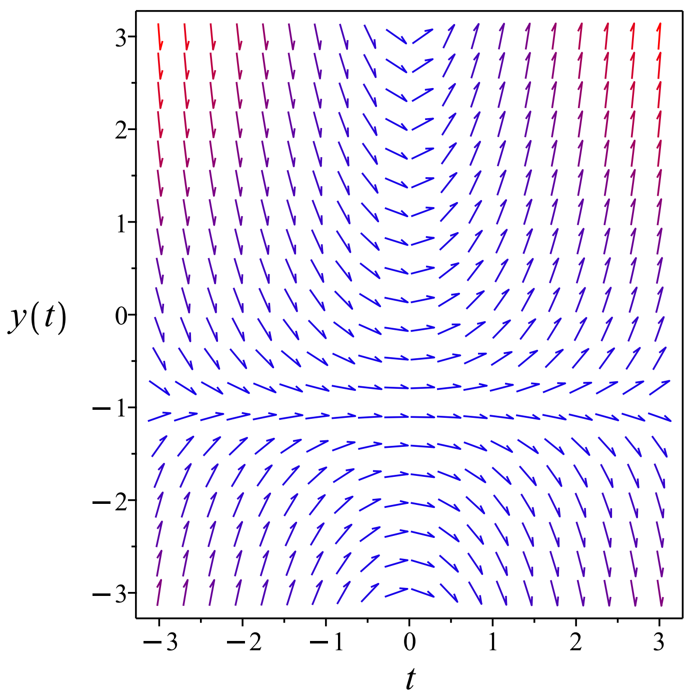


Figure 136: Slope field plot

Verification of solutions

$$y = c_2 e^{\frac{t^2}{2} + c_1} - 1$$

Verified OK.

5.14.2 Solving as linear ode

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$\begin{aligned} p(t) &= -t \\ q(t) &= t \end{aligned}$$

Hence the ode is

$$y' - yt = t$$

The integrating factor μ is

$$\begin{aligned} \mu &= e^{\int -t dt} \\ &= e^{-\frac{t^2}{2}} \end{aligned}$$

The ode becomes

$$\begin{aligned} \frac{d}{dt}(\mu y) &= (\mu)(t) \\ \frac{d}{dt}\left(e^{-\frac{t^2}{2}} y\right) &= \left(e^{-\frac{t^2}{2}}\right)(t) \\ d\left(e^{-\frac{t^2}{2}} y\right) &= \left(t\, e^{-\frac{t^2}{2}}\right) dt \end{aligned}$$

Integrating gives

$$\begin{aligned} e^{-\frac{t^2}{2}} y &= \int t\, e^{-\frac{t^2}{2}} dt \\ e^{-\frac{t^2}{2}} y &= -e^{-\frac{t^2}{2}} + c_1 \end{aligned}$$

Dividing both sides by the integrating factor $\mu = e^{-\frac{t^2}{2}}$ results in

$$y = -e^{\frac{t^2}{2}} e^{-\frac{t^2}{2}} + c_1 e^{\frac{t^2}{2}}$$

which simplifies to

$$y = -1 + c_1 e^{\frac{t^2}{2}}$$

Summary
The solution(s) found are the following

$$y = -1 + c_1 e^{\frac{t^2}{2}} \tag{1}$$

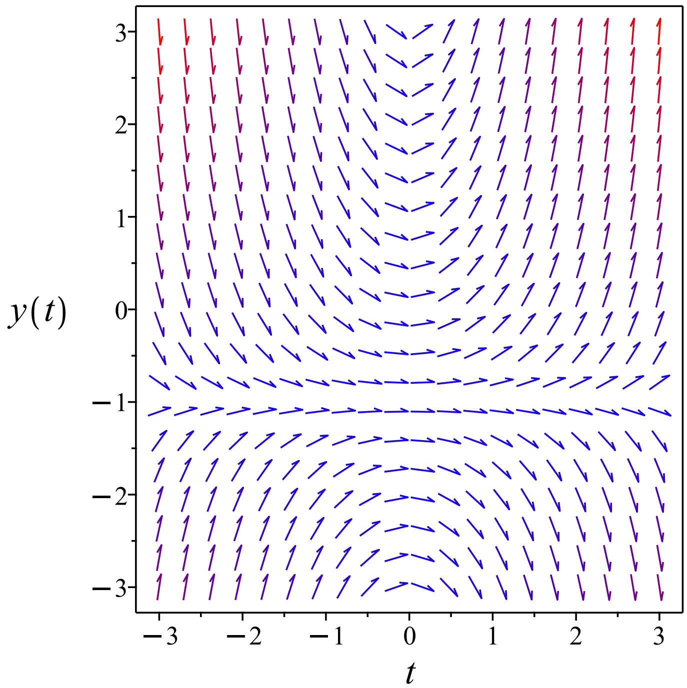


Figure 137: Slope field plot

Verification of solutions

$$y = -1 + c_1 e^{\frac{t^2}{2}}$$

Verified OK.

5.14.3 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$y' = t(y + 1)$$
$$y' = \omega(t, y)$$

The condition of Lie symmetry is the linearized PDE given by

$$\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}$$

The type of this ode is known. It is of type `linear`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 99: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a + bx + cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx-h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx-h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x-a_2b_1x-b_1c_2+b_2c_1}{a_1b_2-a_2b_1}$	$\frac{a_1b_2y-a_2b_1y-a_1c_2-a_2c_1}{a_1b_2-a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$
\begin{aligned}
\xi(t,y) &= 0 \\
\eta(t,y) &= \mathrm{e}^{\frac{t^2}{2}}
\end{aligned}
\tag{A1}
$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t,y) \to (R,S)$ where (R,S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$
\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}
$$

The above comes from the requirements that $\left(\xi \frac{\partial}{\partial t} + \eta \frac{\partial}{\partial y}\right) S(t,y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the

canonical coordinates, where $S(R)$. Since $\xi = 0$ then in this special case

$$R = t$$

S is found from

$$\begin{aligned} S &= \int \frac{1}{\eta} dy \\ &= \int \frac{1}{e^{\frac{t^2}{2}}} dy \end{aligned}$$

Which results in

$$S = e^{-\frac{t^2}{2}} y$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y) S_y}{R_t + \omega(t,y) R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = t(y+1)$$

Evaluating all the partial derivatives gives

$$\begin{aligned} R_t &= 1 \\ R_y &= 0 \\ S_t &= -t\, e^{-\frac{t^2}{2}} y \\ S_y &= e^{-\frac{t^2}{2}} \end{aligned}$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = t\, e^{-\frac{t^2}{2}} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = R\, e^{-\frac{R^2}{2}}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by

integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = -\mathrm{e}^{-\frac{R^2}{2}} + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\mathrm{e}^{-\frac{t^2}{2}} y = -\mathrm{e}^{-\frac{t^2}{2}} + c_1$$

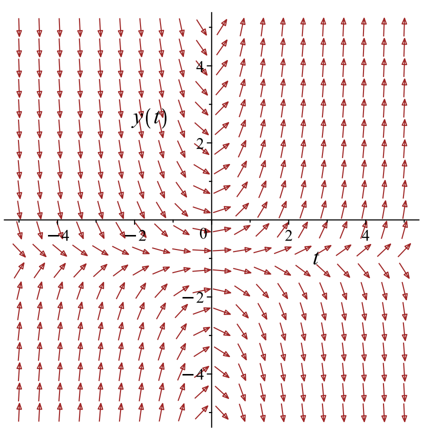
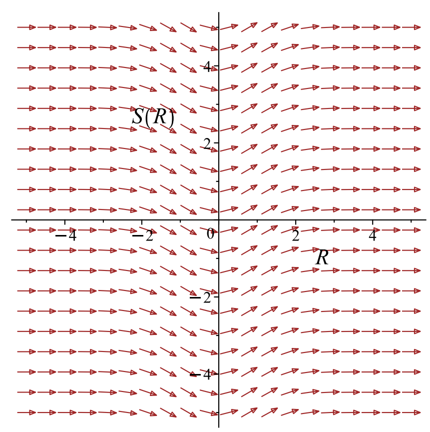
Which simplifies to

$$\mathrm{e}^{-\frac{t^2}{2}} y = -\mathrm{e}^{-\frac{t^2}{2}} + c_1$$

Which gives

$$y = -\left(\mathrm{e}^{-\frac{t^2}{2}} - c_1\right) \mathrm{e}^{\frac{t^2}{2}}$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = t(y+1)$ 	$R = t$ $S = \mathrm{e}^{-\frac{t^2}{2}} y$	$\frac{dS}{dR} = R\,\mathrm{e}^{-\frac{R^2}{2}}$ 

Summary

The solution(s) found are the following

$$y = -\left(\mathrm{e}^{-\frac{t^2}{2}} - c_1\right) \mathrm{e}^{\frac{t^2}{2}} \tag{1}$$

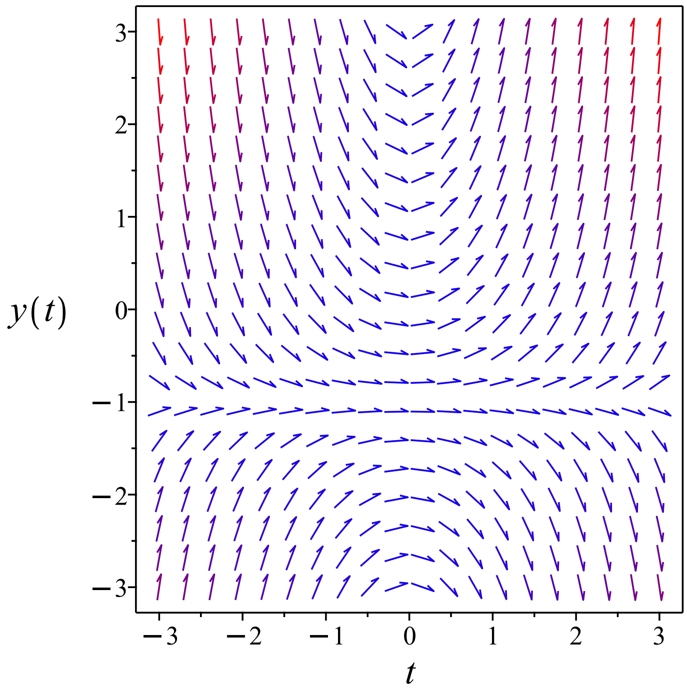


Figure 138: Slope field plot

<u>Verification of solutions</u>

$$y = -\left(e^{-\frac{t^2}{2}} - c_1\right) e^{\frac{t^2}{2}}$$

Verified OK.

5.14.4 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$
\begin{aligned}
\frac{\partial \phi}{\partial x} &= M \\
\frac{\partial \phi}{\partial y} &= N
\end{aligned}
$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$
\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}
$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x,y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$
M(t,y)\,\mathrm{d}t + N(t,y)\,\mathrm{d}y = 0 \tag{1A}
$$

Therefore

$$
\begin{aligned}
\left(\frac{1}{y+1}\right)\mathrm{d}y &= (t)\,\mathrm{d}t \\
(-t)\,\mathrm{d}t + \left(\frac{1}{y+1}\right)\mathrm{d}y &= 0 \qquad (2A)
\end{aligned}
$$

Comparing (1A) and (2A) shows that

$$
\begin{aligned}
M(t,y) &= -t \\
N(t,y) &= \frac{1}{y+1}
\end{aligned}
$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$
\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}
$$

Using result found above gives

$$
\begin{aligned}
\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}(-t) \\
&= 0
\end{aligned}
$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(\frac{1}{y+1}\right)\\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$

$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t = \int M\,\mathrm{d}t$$

$$\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t = \int -t\,\mathrm{d}t$$

$$\phi = -\frac{t^2}{2} + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \frac{1}{y+1}$. Therefore equation (4) becomes

$$\frac{1}{y+1} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = \frac{1}{y+1}$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y = \int \left(\frac{1}{y+1}\right)\mathrm{d}y$$

$$f(y) = \ln(y+1) + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{t^2}{2} + \ln(y+1) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{t^2}{2} + \ln(y+1)$$

The solution becomes

$$y = e^{\frac{t^2}{2}+c_1} - 1$$

Summary

The solution(s) found are the following

$$y = e^{\frac{t^2}{2}+c_1} - 1 \tag{1}$$

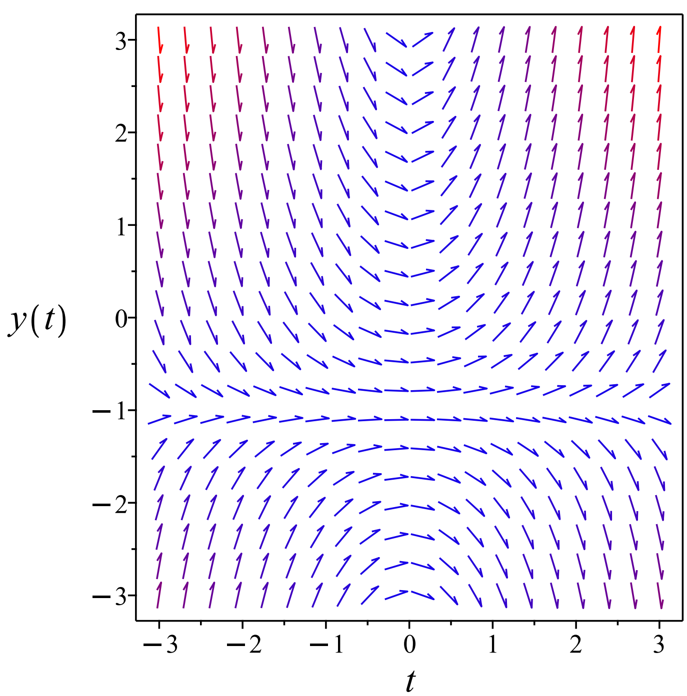


Figure 139: Slope field plot

Verification of solutions

$$y = e^{\frac{t^2}{2}+c_1} - 1$$

Verified OK.

5.14.5 Maple step by step solution

Let's solve

$y' - t(1+y) = 0$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{1+y} = t$

- Integrate both sides with respect to t

  $\int \frac{y'}{1+y} dt = \int t dt + c_1$

- Evaluate integral

  $\ln(1+y) = \frac{t^2}{2} + c_1$

- Solve for y

  $y = e^{\frac{t^2}{2}+c_1} - 1$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
<- 1st order linear successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 14

```
dsolve(diff(y(t),t)=t*(1+y(t)),y(t), singsol=all)
```

$$y(t) = -1 + e^{\frac{t^2}{2}} c_1$$

✓ Solution by Mathematica

Time used: 0.066 (sec). Leaf size: 24

```
DSolve[y'[t]==t*(1+y[t]),y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to -1 + c_1 e^{\frac{t^2}{2}}$$
$$y(t) \to -1$$

5.15 problem 19

Internal problem ID [1711]
Internal file name [`OUTPUT/1712_Sunday_June_05_2022_02_28_31_AM_94987821/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 1.10. Page 80
Problem number: 19.
ODE order: 1.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact", "separable", "first_order_ode_lie_symmetry_lookup"**

Maple gives the following as the ode type

`[_separable]`

$$\boxed{y' - t\sqrt{1 - y^2} = 0}$$

5.15.1 Solving as separable ode

In canonical form the ODE is

$$\begin{aligned} y' &= F(t, y) \\ &= f(t)g(y) \\ &= t\sqrt{-y^2 + 1} \end{aligned}$$

Where $f(t) = t$ and $g(y) = \sqrt{-y^2 + 1}$. Integrating both sides gives

$$\begin{aligned} \frac{1}{\sqrt{-y^2 + 1}}\, dy &= t\, dt \\ \int \frac{1}{\sqrt{-y^2 + 1}}\, dy &= \int t\, dt \\ \arcsin(y) &= \frac{t^2}{2} + c_1 \end{aligned}$$

Which results in

$$y = \sin\left(\frac{t^2}{2} + c_1\right)$$

Summary

The solution(s) found are the following

$$y = \sin\left(\frac{t^2}{2} + c_1\right) \tag{1}$$

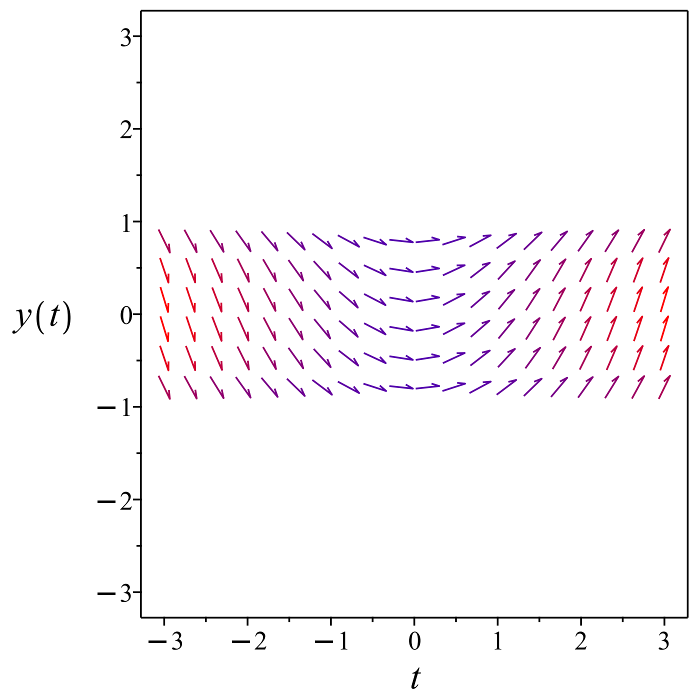


Figure 140: Slope field plot

Verification of solutions

$$y = \sin\left(\frac{t^2}{2} + c_1\right)$$

Verified OK.

5.15.2 Solving as first order ode lie symmetry lookup ode

Writing the ode as

$$
\begin{aligned}
y' &= t\sqrt{-y^2+1} \\
y' &= \omega(t,y)
\end{aligned}
$$

The condition of Lie symmetry is the linearized PDE given by

$$
\eta_t + \omega(\eta_y - \xi_t) - \omega^2 \xi_y - \omega_t \xi - \omega_y \eta = 0 \tag{A}
$$

The type of this ode is known. It is of type `separable`. Therefore we do not need to solve the PDE (A), and can just use the lookup table shown below to find ξ, η

Table 102: Lie symmetry infinitesimal lookup table for known first order ODE's

ODE class	Form	ξ	η
linear ode	$y' = f(x)y(x) + g(x)$	0	$e^{\int f dx}$
separable ode	$y' = f(x)\, g(y)$	$\frac{1}{f}$	0
quadrature ode	$y' = f(x)$	0	1
quadrature ode	$y' = g(y)$	1	0
homogeneous ODEs of Class A	$y' = f\left(\frac{y}{x}\right)$	x	y
homogeneous ODEs of Class C	$y' = (a+bx+cy)^{\frac{n}{m}}$	1	$-\frac{b}{c}$
homogeneous class D	$y' = \frac{y}{x} + g(x)\, F\left(\frac{y}{x}\right)$	x^2	xy
First order special form ID 1	$y' = g(x)\, e^{h(x)+by} + f(x)$	$\frac{e^{-\int bf(x)dx - h(x)}}{g(x)}$	$\frac{f(x)e^{-\int bf(x)dx - h(x)}}{g(x)}$
polynomial type ode	$y' = \frac{a_1x+b_1y+c_1}{a_2x+b_2y+c_2}$	$\frac{a_1b_2x - a_2b_1x - b_1c_2 + b_2c_1}{a_1b_2 - a_2b_1}$	$\frac{a_1b_2y - a_2b_1y - a_1c_2 - a_2c_1}{a_1b_2 - a_2b_1}$
Bernoulli ode	$y' = f(x)\, y + g(x)\, y^n$	0	$e^{-\int (n-1)f(x)dx} y^n$
Reduced Riccati	$y' = f_1(x)\, y + f_2(x)\, y^2$	0	$e^{-\int f_1 dx}$

The above table shows that

$$\begin{aligned}\xi(t,y) &= \frac{1}{t} \\ \eta(t,y) &= 0\end{aligned} \tag{A1}$$

The next step is to determine the canonical coordinates R, S. The canonical coordinates map $(t,y) \to (R,S)$ where (R,S) are the canonical coordinates which make the original ode become a quadrature and hence solved by integration.

The characteristic pde which is used to find the canonical coordinates is

$$\frac{dt}{\xi} = \frac{dy}{\eta} = dS \tag{1}$$

The above comes from the requirements that $\left(\xi\frac{\partial}{\partial t} + \eta\frac{\partial}{\partial y}\right) S(t,y) = 1$. Starting with the first pair of ode's in (1) gives an ode to solve for the independent variable R in the canonical coordinates, where $S(R)$. Since $\eta = 0$ then in this special case

$$R = y$$

S is found from

$$\begin{aligned}S &= \int \frac{1}{\xi} dt \\ &= \int \frac{1}{\frac{1}{t}} dt\end{aligned}$$

Which results in

$$S = \frac{t^2}{2}$$

Now that R, S are found, we need to setup the ode in these coordinates. This is done by evaluating

$$\frac{dS}{dR} = \frac{S_t + \omega(t,y)S_y}{R_t + \omega(t,y)R_y} \tag{2}$$

Where in the above R_t, R_y, S_t, S_y are all partial derivatives and $\omega(t,y)$ is the right hand side of the original ode given by

$$\omega(t,y) = t\sqrt{-y^2+1}$$

Evaluating all the partial derivatives gives

$$
\begin{aligned}
R_t &= 0 \\
R_y &= 1 \\
S_t &= t \\
S_y &= 0
\end{aligned}
$$

Substituting all the above in (2) and simplifying gives the ode in canonical coordinates.

$$\frac{dS}{dR} = \frac{1}{\sqrt{-y^2 + 1}} \tag{2A}$$

We now need to express the RHS as function of R only. This is done by solving for t, y in terms of R, S from the result obtained earlier and simplifying. This gives

$$\frac{dS}{dR} = \frac{1}{\sqrt{-R^2 + 1}}$$

The above is a quadrature ode. This is the whole point of Lie symmetry method. It converts an ode, no matter how complicated it is, to one that can be solved by integration when the ode is in the canonical coordiates R, S. Integrating the above gives

$$S(R) = \arcsin(R) + c_1 \tag{4}$$

To complete the solution, we just need to transform (4) back to t, y coordinates. This results in

$$\frac{t^2}{2} = \arcsin(y) + c_1$$

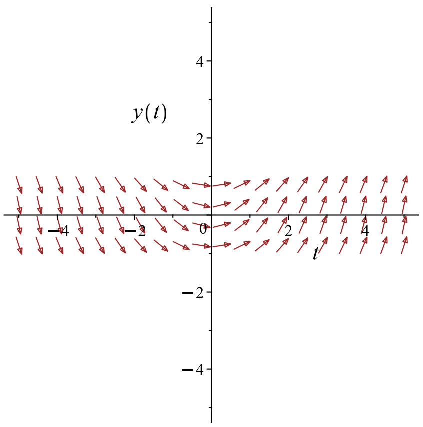
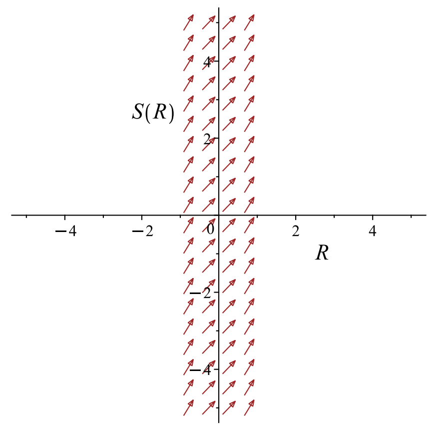
Which simplifies to

$$\frac{t^2}{2} = \arcsin(y) + c_1$$

Which gives

$$y = -\sin\left(-\frac{t^2}{2} + c_1\right)$$

The following diagram shows solution curves of the original ode and how they transform in the canonical coordinates space using the mapping shown.

Original ode in t, y coordinates	Canonical coordinates transformation	ODE in canonical coordinates (R, S)
$\frac{dy}{dt} = t\sqrt{-y^2+1}$ 	$R = y$ $S = \frac{t^2}{2}$	$\frac{dS}{dR} = \frac{1}{\sqrt{-R^2+1}}$ 

Summary

The solution(s) found are the following

$$y = -\sin\left(-\frac{t^2}{2} + c_1\right) \tag{1}$$

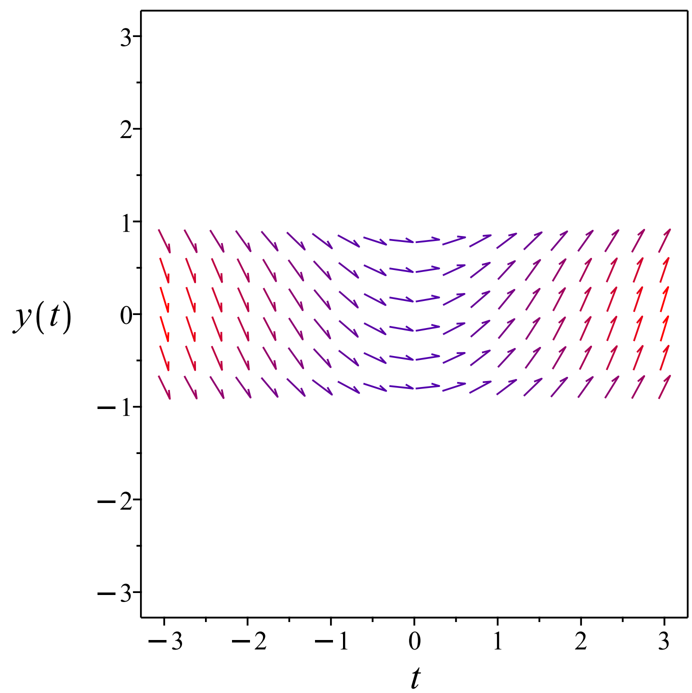


Figure 141: Slope field plot

Verification of solutions

$$y = -\sin\left(-\frac{t^2}{2} + c_1\right)$$

Verified OK.

5.15.3 Solving as exact ode

Entering Exact first order ODE solver. (Form one type)

To solve an ode of the form

$$M(x,y) + N(x,y)\frac{dy}{dx} = 0 \tag{A}$$

We assume there exists a function $\phi(x,y) = c$ where c is constant, that satisfies the ode. Taking derivative of ϕ w.r.t. x gives

$$\frac{d}{dx}\phi(x,y) = 0$$

Hence

$$\frac{\partial \phi}{\partial x} + \frac{\partial \phi}{\partial y}\frac{dy}{dx} = 0 \tag{B}$$

Comparing (A,B) shows that

$$\begin{aligned}\frac{\partial \phi}{\partial x} &= M \\ \frac{\partial \phi}{\partial y} &= N\end{aligned}$$

But since $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ then for the above to be valid, we require that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

If the above condition is satisfied, then the original ode is called exact. We still need to determine $\phi(x, y)$ but at least we know now that we can do that since the condition $\frac{\partial^2 \phi}{\partial x \partial y} = \frac{\partial^2 \phi}{\partial y \partial x}$ is satisfied. If this condition is not satisfied then this method will not work and we have to now look for an integrating factor to force this condition, which might or might not exist. The first step is to write the ODE in standard form to check for exactness, which is

$$M(t, y)\,\mathrm{d}t + N(t, y)\,\mathrm{d}y = 0 \tag{1A}$$

Therefore

$$\begin{aligned}\left(\frac{1}{\sqrt{-y^2 + 1}}\right) \mathrm{d}y &= (t)\,\mathrm{d}t \\ (-t)\,\mathrm{d}t + \left(\frac{1}{\sqrt{-y^2 + 1}}\right) \mathrm{d}y &= 0 \qquad \text{(2A)}\end{aligned}$$

Comparing (1A) and (2A) shows that

$$\begin{aligned}M(t, y) &= -t \\ N(t, y) &= \frac{1}{\sqrt{-y^2 + 1}}\end{aligned}$$

The next step is to determine if the ODE is is exact or not. The ODE is exact when the following condition is satisfied

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$$

Using result found above gives

$$\begin{aligned}\frac{\partial M}{\partial y} &= \frac{\partial}{\partial y}(-t) \\ &= 0\end{aligned}$$

And

$$\begin{aligned}\frac{\partial N}{\partial t} &= \frac{\partial}{\partial t}\left(\frac{1}{\sqrt{-y^2+1}}\right)\\ &= 0\end{aligned}$$

Since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial t}$, then the ODE is exact The following equations are now set up to solve for the function $\phi(t, y)$

$$\frac{\partial \phi}{\partial t} = M \tag{1}$$

$$\frac{\partial \phi}{\partial y} = N \tag{2}$$

Integrating (1) w.r.t. t gives

$$\begin{aligned}\int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int M\,\mathrm{d}t\\ \int \frac{\partial \phi}{\partial t}\,\mathrm{d}t &= \int -t\,\mathrm{d}t\end{aligned}$$

$$\phi = -\frac{t^2}{2} + f(y) \tag{3}$$

Where $f(y)$ is used for the constant of integration since ϕ is a function of both t and y. Taking derivative of equation (3) w.r.t y gives

$$\frac{\partial \phi}{\partial y} = 0 + f'(y) \tag{4}$$

But equation (2) says that $\frac{\partial \phi}{\partial y} = \frac{1}{\sqrt{-y^2+1}}$. Therefore equation (4) becomes

$$\frac{1}{\sqrt{-y^2+1}} = 0 + f'(y) \tag{5}$$

Solving equation (5) for $f'(y)$ gives

$$f'(y) = \frac{1}{\sqrt{-y^2+1}}$$

Integrating the above w.r.t y gives

$$\int f'(y)\,\mathrm{d}y = \int \left(\frac{1}{\sqrt{-y^2+1}}\right) \mathrm{d}y$$
$$f(y) = \arcsin(y) + c_1$$

Where c_1 is constant of integration. Substituting result found above for $f(y)$ into equation (3) gives ϕ

$$\phi = -\frac{t^2}{2} + \arcsin(y) + c_1$$

But since ϕ itself is a constant function, then let $\phi = c_2$ where c_2 is new constant and combining c_1 and c_2 constants into new constant c_1 gives the solution as

$$c_1 = -\frac{t^2}{2} + \arcsin(y)$$

The solution becomes

$$y = \sin\left(\frac{t^2}{2} + c_1\right)$$

Summary

The solution(s) found are the following

$$y = \sin\left(\frac{t^2}{2} + c_1\right) \tag{1}$$

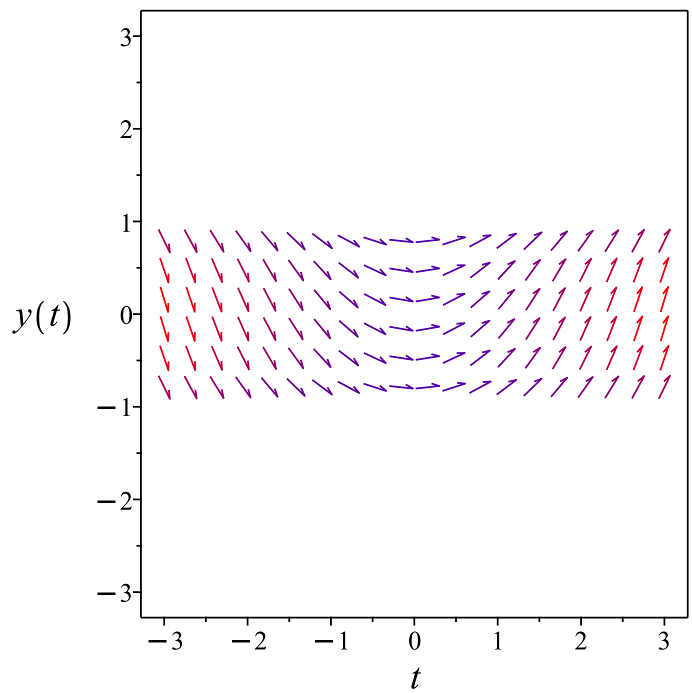


Figure 142: Slope field plot

Verification of solutions

$$y = \sin\left(\frac{t^2}{2} + c_1\right)$$

Verified OK.

5.15.4 Maple step by step solution

Let's solve

$y' - t\sqrt{1 - y^2} = 0$

- Highest derivative means the order of the ODE is 1

  y'

- Separate variables

  $\frac{y'}{\sqrt{1-y^2}} = t$

- Integrate both sides with respect to t

  $\int \frac{y'}{\sqrt{1-y^2}} dt = \int t dt + c_1$

- Evaluate integral

$$\arcsin(y) = \frac{t^2}{2} + c_1$$

- Solve for y

$$y = \sin\left(\frac{t^2}{2} + c_1\right)$$

Maple trace

```
`Methods for first order ODEs:
--- Trying classification methods ---
trying a quadrature
trying 1st order linear
trying Bernoulli
trying separable
<- separable successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 12

```
dsolve(diff(y(t),t)=t*sqrt(1-y(t)^2),y(t), singsol=all)
```

$$y(t) = \sin\left(\frac{t^2}{2} + c_1\right)$$

✓ Solution by Mathematica

Time used: 0.221 (sec). Leaf size: 34

```
DSolve[y'[t]==t*Sqrt[1-y[t]^2],y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \cos\left(\frac{t^2}{2} + c_1\right)$$
$$y(t) \to -1$$
$$y(t) \to 1$$
$$y(t) \to \text{Interval}[\{-1, 1\}]$$

6 Section 2.1, second order linear differential equations. Page 134

6.1 problem 5(a)

Internal problem ID [1712]
Internal file name [`OUTPUT/1713_Sunday_June_05_2022_02_28_33_AM_37366825/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.1, second order linear differential equations. Page 134
Problem number: 5(a).
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "exact linear second order ode", "second_order_integrable_as_is", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{2t^2y'' + 3ty' - y = 0}$$

6.1.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$2t^2(r(r-1))t^{r-2} + 3trt^{r-1} - t^r = 0$$

Simplifying gives

$$2r(r-1)\,t^r + 3r\,t^r - t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

$$2r(r-1) + 3r - 1 = 0$$

Or

$$2r^2 + r - 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = -1$$
$$r_2 = \frac{1}{2}$$

Since the roots are real and distinct, then the general solution is

$$y = c_1 y_1 + c_2 y_2$$

Where $y_1 = t^{r_1}$ and $y_2 = t^{r_2}$. Hence

$$y = \frac{c_1}{t} + c_2\sqrt{t}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1}{t} + c_2\sqrt{t} \tag{1}$$

Verification of solutions

$$y = \frac{c_1}{t} + c_2\sqrt{t}$$

Verified OK.

6.1.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$2t^2y'' + 3ty' - y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$p(t) = \frac{3}{2t}$$
$$q(t) = -\frac{1}{2t^2}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^{2}}{d\tau^{2}}y(\tau) + p_{1}\left(\frac{d}{d\tau}y(\tau)\right) + q_{1}y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_{1}(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^{2}} \tag{4}$$

$$q_{1}(\tau) = \frac{q(t)}{\tau'(t)^{2}} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned}
\tau &= \int e^{-\left(\int p(t)dt\right)}\,dt \\
&= \int e^{-\left(\int \frac{3}{2t}dt\right)}\,dt \\
&= \int e^{-\frac{3\ln(t)}{2}}\,dt \\
&= \int \frac{1}{t^{\frac{3}{2}}}dt \\
&= -\frac{2}{\sqrt{t}}
\end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned}
q_{1}(\tau) &= \frac{q(t)}{\tau'(t)^{2}} \\
&= \frac{-\frac{1}{2t^{2}}}{\frac{1}{t^{3}}} \\
&= -\frac{t}{2}
\end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\begin{aligned}
\frac{d^{2}}{d\tau^{2}}y(\tau) + q_{1}y(\tau) &= 0 \\
\frac{d^{2}}{d\tau^{2}}y(\tau) - \frac{ty(\tau)}{2} &= 0
\end{aligned}$$

But in terms of τ

$$-\frac{t}{2} = -\frac{2}{\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) - \frac{2y(\tau)}{\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 - 2y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} - 2\tau^r = 0$$

Simplifying gives

$$r(r-1)\,\tau^r + 0\,\tau^r - 2\tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

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

Or

$$r^2 - r - 2 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = -1$$
$$r_2 = 2$$

Since the roots are real and distinct, then the general solution is

$$y(\tau) = c_1y_1 + c_2y_2$$

Where $y_1 = \tau^{r_1}$ and $y_2 = \tau^{r_2}$. Hence

$$y(\tau) = \frac{c_1}{\tau} + c_2\tau^2$$

The above solution is now transformed back to y using (6) which results in

$$y = \frac{-t^{\frac{3}{2}}c_1 + 8c_2}{2t}$$

Summary

The solution(s) found are the following

$$y = \frac{-t^{\frac{3}{2}} c_1 + 8c_2}{2t} \tag{1}$$

Verification of solutions

$$y = \frac{-t^{\frac{3}{2}} c_1 + 8c_2}{2t}$$

Verified OK.

6.1.3 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$2t^2 y'' + 3ty' - y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= \frac{3}{2t} \\ q(t) &= -\frac{1}{2t^2} \end{aligned}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} + \frac{3n}{2t^2} - \frac{1}{2t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = \frac{1}{2} \tag{6}$$

Substituting this value in (3) gives

$$
\begin{aligned}
v''(t) + \frac{5v'(t)}{2t} &= 0 \\
v''(t) + \frac{5v'(t)}{2t} &= 0 \qquad (7)
\end{aligned}
$$

Using the substitution

$$
u(t) = v'(t)
$$

Then (7) becomes

$$
u'(t) + \frac{5u(t)}{2t} = 0 \qquad (8)
$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$
\begin{aligned}
u' &= F(t, u) \\
&= f(t)g(u) \\
&= -\frac{5u}{2t}
\end{aligned}
$$

Where $f(t) = -\frac{5}{2t}$ and $g(u) = u$. Integrating both sides gives

$$
\begin{aligned}
\frac{1}{u}\, du &= -\frac{5}{2t}\, dt \\
\int \frac{1}{u}\, du &= \int -\frac{5}{2t}\, dt \\
\ln(u) &= -\frac{5\ln(t)}{2} + c_1 \\
u &= e^{-\frac{5\ln(t)}{2} + c_1} \\
&= \frac{c_1}{t^{\frac{5}{2}}}
\end{aligned}
$$

Now that $u(t)$ is known, then

$$
\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\, dt + c_2 \\
&= -\frac{2c_1}{3t^{\frac{3}{2}}} + c_2
\end{aligned}
$$

Hence

$$
\begin{aligned}
y &= v(t)\, t^n \\
&= \left(-\frac{2c_1}{3t^{\frac{3}{2}}} + c_2\right)\sqrt{t} \\
&= \frac{3c_2 t^{\frac{3}{2}} - 2c_1}{3t}
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = \left(-\frac{2c_1}{3t^{\frac{3}{2}}} + c_2\right)\sqrt{t} \tag{1}
$$

Verification of solutions

$$
y = \left(-\frac{2c_1}{3t^{\frac{3}{2}}} + c_2\right)\sqrt{t}
$$

Verified OK.

6.1.4 Solving as second order integrable as is ode

Integrating both sides of the ODE w.r.t t gives

$$
\begin{aligned}
\int \left(2t^2y'' + 3ty' - y\right) dt &= 0 \\
-yt + 2y't^2 &= c_1
\end{aligned}
$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$
y' + p(t)y = q(t)
$$

Where here

$$
\begin{aligned}
p(t) &= -\frac{1}{2t} \\
q(t) &= \frac{c_1}{2t^2}
\end{aligned}
$$

Hence the ode is

$$
y' - \frac{y}{2t} = \frac{c_1}{2t^2}
$$

The integrating factor μ is

$$\mu = e^{\int -\frac{1}{2t}dt} \\ = \frac{1}{\sqrt{t}}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)\left(\frac{c_1}{2t^2}\right)$$
$$\frac{d}{dt}\left(\frac{y}{\sqrt{t}}\right) = \left(\frac{1}{\sqrt{t}}\right)\left(\frac{c_1}{2t^2}\right)$$
$$d\left(\frac{y}{\sqrt{t}}\right) = \left(\frac{c_1}{2t^{\frac{5}{2}}}\right) dt$$

Integrating gives

$$\frac{y}{\sqrt{t}} = \int \frac{c_1}{2t^{\frac{5}{2}}} dt$$
$$\frac{y}{\sqrt{t}} = -\frac{c_1}{3t^{\frac{3}{2}}} + c_2$$

Dividing both sides by the integrating factor $\mu = \frac{1}{\sqrt{t}}$ results in

$$y = -\frac{c_1}{3t} + c_2\sqrt{t}$$

Summary

The solution(s) found are the following

$$y = -\frac{c_1}{3t} + c_2\sqrt{t} \tag{1}$$

Verification of solutions

$$y = -\frac{c_1}{3t} + c_2\sqrt{t}$$

Verified OK.

6.1.5 Solving as type second_order_integrable_as_is (not using ABC version)

Writing the ode as

$$2t^2y'' + 3ty' - y = 0$$

Integrating both sides of the ODE w.r.t t gives

$$\int \left(2t^2y'' + 3ty' - y\right) dt = 0$$
$$-yt + 2y't^2 = c_1$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = -\frac{1}{2t}$$
$$q(t) = \frac{c_1}{2t^2}$$

Hence the ode is

$$y' - \frac{y}{2t} = \frac{c_1}{2t^2}$$

The integrating factor μ is

$$\mu = e^{\int -\frac{1}{2t}dt}$$
$$= \frac{1}{\sqrt{t}}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)\left(\frac{c_1}{2t^2}\right)$$
$$\frac{d}{dt}\left(\frac{y}{\sqrt{t}}\right) = \left(\frac{1}{\sqrt{t}}\right)\left(\frac{c_1}{2t^2}\right)$$
$$d\left(\frac{y}{\sqrt{t}}\right) = \left(\frac{c_1}{2t^{\frac{5}{2}}}\right) dt$$

Integrating gives

$$\frac{y}{\sqrt{t}} = \int \frac{c_1}{2t^{\frac{5}{2}}} \,\mathrm{d}t$$
$$\frac{y}{\sqrt{t}} = -\frac{c_1}{3t^{\frac{3}{2}}} + c_2$$

Dividing both sides by the integrating factor $\mu = \frac{1}{\sqrt{t}}$ results in

$$y = -\frac{c_1}{3t} + c_2\sqrt{t}$$

Summary
The solution(s) found are the following

$$y = -\frac{c_1}{3t} + c_2\sqrt{t} \tag{1}$$

Verification of solutions

$$y = -\frac{c_1}{3t} + c_2\sqrt{t}$$

Verified OK.

6.1.6 Solving using Kovacic algorithm

Writing the ode as

$$2t^2y'' + 3ty' - y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 2t^2 \\ B &= 3t \\ C &= -1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$
\begin{aligned}
r &= \frac{s}{t} \\
&= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2}
\end{aligned}
\tag{5}
$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$
r = \frac{5}{16t^2} \tag{6}
$$

Comparing the above to (5) shows that

$$
\begin{aligned}
s &= 5 \\
t &= 16t^2
\end{aligned}
$$

Therefore eq. (4) becomes

$$
z''(t) = \left(\frac{5}{16t^2}\right) z(t) \tag{7}
$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$
y = z(t)\, e^{-\int \frac{B}{2A}\, dt}
$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 105: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 2 - 0 \\ &= 2 \end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 16t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = \frac{5}{16t^2}$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = \frac{5}{16}$. Hence

$$\begin{aligned} [\sqrt{r}]_c &= 0 \\ \alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{5}{4} \\ \alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{1}{4} \end{aligned}$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = \frac{5}{16t^2}$$

Since the $\gcd(s, t) = 1$. This gives $b = \frac{5}{16}$. Hence

$$\begin{aligned} [\sqrt{r}]_\infty &= 0 \\ \alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{5}{4} \\ \alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{1}{4} \end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = \frac{5}{16t^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{5}{4}$	$-\frac{1}{4}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{5}{4}$	$-\frac{1}{4}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c\in\Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_\infty^- = -\frac{1}{4}$ then

$$\begin{aligned} d &= \alpha_\infty^- - \left(\alpha_{c_1}^-\right) \\ &= -\frac{1}{4} - \left(-\frac{1}{4}\right) \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c\in\Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned} \omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t-c_1} \right) + (-)[\sqrt{r}]_\infty \\ &= -\frac{1}{4t} + (-)(0) \\ &= -\frac{1}{4t} \\ &= -\frac{1}{4t} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + (\omega' + \omega^2 - r)\, p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$(0) + 2\left(-\frac{1}{4t}\right)(0) + \left(\left(\frac{1}{4t^2}\right) + \left(-\frac{1}{4t}\right)^2 - \left(\frac{5}{16t^2}\right)\right) = 0$$
$$0 = 0$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned} z_1(t) &= p e^{\int \omega\, dt} \\ &= \mathrm{e}^{\int -\frac{1}{4t} dt} \\ &= \frac{1}{t^{\frac{1}{4}}} \end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{3t}{2t^2}\, dt} \\ &= z_1 e^{-\frac{3\ln(t)}{4}} \\ &= z_1 \left(\frac{1}{t^{\frac{3}{4}}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \frac{1}{t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{3t}{2t^2}\, dt}}{(y_1)^2}\, dt \\
&= y_1 \int \frac{e^{-\frac{3\ln(t)}{2}}}{(y_1)^2}\, dt \\
&= y_1 \left(\frac{2t^{\frac{3}{2}}}{3}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\frac{1}{t}\right) + c_2 \left(\frac{1}{t} \left(\frac{2t^{\frac{3}{2}}}{3}\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = \frac{c_1}{t} + \frac{2c_2\sqrt{t}}{3} \tag{1}
$$

Verification of solutions

$$
y = \frac{c_1}{t} + \frac{2c_2\sqrt{t}}{3}
$$

Verified OK.

6.1.7 Solving as exact linear second order ode ode

An ode of the form

$$
p(t)\, y'' + q(t)\, y' + r(t)\, y = s(t)
$$

is exact if

$$
p''(t) - q'(t) + r(t) = 0 \tag{1}
$$

For the given ode we have

$$
\begin{aligned}
p(x) &= 2t^2 \\
q(x) &= 3t \\
r(x) &= -1 \\
s(x) &= 0
\end{aligned}
$$

Hence

$$
\begin{aligned}
p''(x) &= 4 \\
q'(x) &= 3
\end{aligned}
$$

Therefore (1) becomes

$$
4 - (3) + (-1) = 0
$$

Hence the ode is exact. Since we now know the ode is exact, it can be written as

$$
(p(t)\, y' + (q(t) - p'(t))\, y)' = s(x)
$$

Integrating gives

$$
p(t)\, y' + (q(t) - p'(t))\, y = \int s(t)\, dt
$$

Substituting the above values for p, q, r, s gives

$$
-yt + 2y't^2 = c_1
$$

We now have a first order ode to solve which is

$$
-yt + 2y't^2 = c_1
$$

Entering Linear first order ODE solver. In canonical form a linear first order is

$$
y' + p(t)y = q(t)
$$

Where here

$$
\begin{aligned}
p(t) &= -\frac{1}{2t} \\
q(t) &= \frac{c_1}{2t^2}
\end{aligned}
$$

Hence the ode is

$$
y' - \frac{y}{2t} = \frac{c_1}{2t^2}
$$

The integrating factor μ is

$$
\begin{aligned}
\mu &= e^{\int -\frac{1}{2t}dt} \\
&= \frac{1}{\sqrt{t}}
\end{aligned}
$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)\left(\frac{c_1}{2t^2}\right)$$
$$\frac{d}{dt}\left(\frac{y}{\sqrt{t}}\right) = \left(\frac{1}{\sqrt{t}}\right)\left(\frac{c_1}{2t^2}\right)$$
$$d\left(\frac{y}{\sqrt{t}}\right) = \left(\frac{c_1}{2t^{\frac{5}{2}}}\right) dt$$

Integrating gives

$$\frac{y}{\sqrt{t}} = \int \frac{c_1}{2t^{\frac{5}{2}}} dt$$
$$\frac{y}{\sqrt{t}} = -\frac{c_1}{3t^{\frac{3}{2}}} + c_2$$

Dividing both sides by the integrating factor $\mu = \frac{1}{\sqrt{t}}$ results in

$$y = -\frac{c_1}{3t} + c_2\sqrt{t}$$

Summary

The solution(s) found are the following

$$y = -\frac{c_1}{3t} + c_2\sqrt{t} \tag{1}$$

Verification of solutions

$$y = -\frac{c_1}{3t} + c_2\sqrt{t}$$

Verified OK.

6.1.8 Maple step by step solution

Let's solve

$2y''t^2 + 3ty' - y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{3y'}{2t} + \frac{y}{2t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

$y'' + \frac{3y'}{2t} - \frac{y}{2t^2} = 0$

- Multiply by denominators of the ODE

  $2y''t^2 + 3ty' - y = 0$

- Make a change of variables

  $s = \ln(t)$

☐ Substitute the change of variables back into the ODE

  - Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$

  - Compute derivative

    $y' = \frac{\frac{d}{ds}y(s)}{t}$

  - Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$

  - Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $2\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right) t^2 + 3\frac{d}{ds}y(s) - y(s) = 0$

- Simplify

  $2\frac{d^2}{ds^2}y(s) + \frac{d}{ds}y(s) - y(s) = 0$

- Isolate 2nd derivative

  $\frac{d^2}{ds^2}y(s) = -\frac{\frac{d}{ds}y(s)}{2} + \frac{y(s)}{2}$

- Group terms with $y(s)$ on the lhs of the ODE and the rest on the rhs of the ODE; ODE is lin

  $\frac{d^2}{ds^2}y(s) + \frac{\frac{d}{ds}y(s)}{2} - \frac{y(s)}{2} = 0$

- Characteristic polynomial of ODE

  $r^2 + \frac{1}{2}r - \frac{1}{2} = 0$

- Factor the characteristic polynomial

  $\frac{(r+1)(2r-1)}{2} = 0$

- Roots of the characteristic polynomial

  $r = \left(-1, \frac{1}{2}\right)$

- 1st solution of the ODE

  $y_1(s) = \mathrm{e}^{-s}$

- 2nd solution of the ODE

  $y_2(s) = \mathrm{e}^{\frac{s}{2}}$

- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$

- Substitute in solutions

  $y(s) = c_1 \mathrm{e}^{-s} + c_2 \mathrm{e}^{\frac{s}{2}}$

- Change variables back using $s = \ln(t)$

  $y = \frac{c_1}{t} + c_2\sqrt{t}$

- Simplify

  $y = \frac{c_1}{t} + c_2\sqrt{t}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 15

```
dsolve(2*t^2*diff(y(t),t$2)+3*t*diff(y(t),t)-y(t)=0,y(t), singsol=all)
```

$$y(t) = \frac{c_2 t^{\frac{3}{2}} + c_1}{t}$$

✓ Solution by Mathematica

Time used: 0.014 (sec). Leaf size: 20

```
DSolve[2*t^2*y''[t]+3*t*y'[t]-y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{c_2 t^{3/2} + c_1}{t}$$

6.2 problem 5(d)

Internal problem ID [1713]
Internal file name [`OUTPUT/1714_Sunday_June_05_2022_02_28_35_AM_36474531/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.1, second order linear differential equations. Page 134
Problem number: 5(d).
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "exact linear second order ode", "second_order_integrable_as_is", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{2t^2y'' + 3ty' - y = 0}$$

With initial conditions

$$[y(1) = 2, y'(1) = 1]$$

6.2.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= \frac{3}{2t} \\ q(t) &= -\frac{1}{2t^2} \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + \frac{3y'}{2t} - \frac{y}{2t^2} = 0$$

The domain of $p(t) = \frac{3}{2t}$ is

$$\{t < 0 \lor 0 < t\}$$

And the point $t_0 = 1$ is inside this domain. The domain of $q(t) = -\frac{1}{2t^2}$ is

$$\{t < 0 \lor 0 < t\}$$

And the point $t_0 = 1$ is also inside this domain. Hence solution exists and is unique.

6.2.2 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$2t^2(r(r-1))t^{r-2} + 3trt^{r-1} - t^r = 0$$

Simplifying gives

$$2r(r-1)\, t^r + 3r\, t^r - t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

$$2r(r-1) + 3r - 1 = 0$$

Or

$$2r^2 + r - 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$
\begin{aligned}
r_1 &= -1 \\
r_2 &= \frac{1}{2}
\end{aligned}
$$

Since the roots are real and distinct, then the general solution is

$$y = c_1 y_1 + c_2 y_2$$

Where $y_1 = t^{r_1}$ and $y_2 = t^{r_2}$. Hence

$$y = \frac{c_1}{t} + c_2\sqrt{t}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = \frac{c_1}{t} + c_2\sqrt{t} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 2$ and $t = 1$ in the above gives

$$2 = c_1 + c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -\frac{c_1}{t^2} + \frac{c_2}{2\sqrt{t}}$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = -c_1 + \frac{c_2}{2} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= 0 \\
c_2 &= 2
\end{aligned}
$$

Substituting these values back in above solution results in

$$y = 2\sqrt{t}$$

Summary

The solution(s) found are the following

$$y = 2\sqrt{t} \tag{1}$$

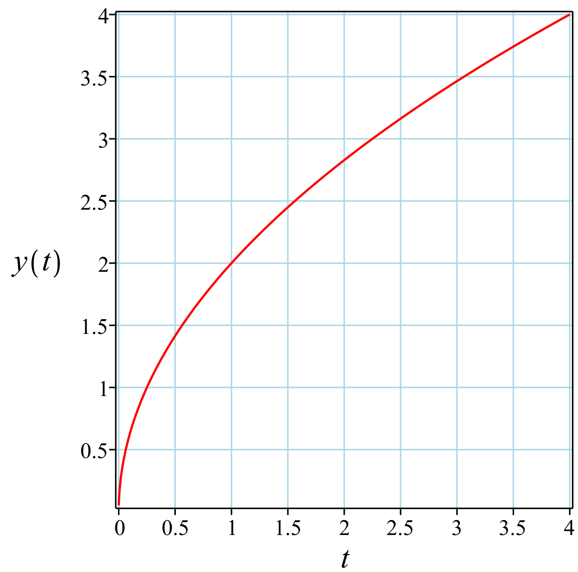


Figure 143: Solution plot

Verification of solutions

$$y = 2\sqrt{t}$$

Verified OK.

6.2.3 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$2t^2y'' + 3ty' - y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = \frac{3}{2t}$$
$$q(t) = -\frac{1}{2t^2}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned}
\tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)} dt \\
&= \int \mathrm{e}^{-\left(\int \frac{3}{2t}dt\right)} dt \\
&= \int e^{-\frac{3\ln(t)}{2}}\, dt \\
&= \int \frac{1}{t^{\frac{3}{2}}} dt \\
&= -\frac{2}{\sqrt{t}}
\end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned}
q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\
&= \frac{-\frac{1}{2t^2}}{\frac{1}{t^3}} \\
&= -\frac{t}{2}
\end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) = 0$$

$$\frac{d^2}{d\tau^2}y(\tau) - \frac{t y(\tau)}{2} = 0$$

But in terms of τ

$$-\frac{t}{2} = -\frac{2}{\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) - \frac{2y(\tau)}{\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 - 2y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} - 2\tau^r = 0$$

Simplifying gives

$$r(r-1)\,\tau^r + 0\,\tau^r - 2\tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

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

Or

$$r^2 - r - 2 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = -1$$
$$r_2 = 2$$

Since the roots are real and distinct, then the general solution is

$$y(\tau) = c_1y_1 + c_2y_2$$

Where $y_1 = \tau^{r_1}$ and $y_2 = \tau^{r_2}$. Hence

$$y(\tau) = \frac{c_1}{\tau} + c_2\tau^2$$

The above solution is now transformed back to y using (6) which results in

$$y = \frac{-t^{\frac{3}{2}}c_1 + 8c_2}{2t}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = \frac{-t^{\frac{3}{2}} c_1 + 8c_2}{2t} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 2$ and $t = 1$ in the above gives

$$2 = -\frac{c_1}{2} + 4c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -\frac{3c_1}{4\sqrt{t}} - \frac{-t^{\frac{3}{2}} c_1 + 8c_2}{2t^2}$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = -\frac{c_1}{4} - 4c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = -4$$
$$c_2 = 0$$

Substituting these values back in above solution results in

$$y = 2\sqrt{t}$$

Summary
The solution(s) found are the following

$$y = 2\sqrt{t} \tag{1}$$

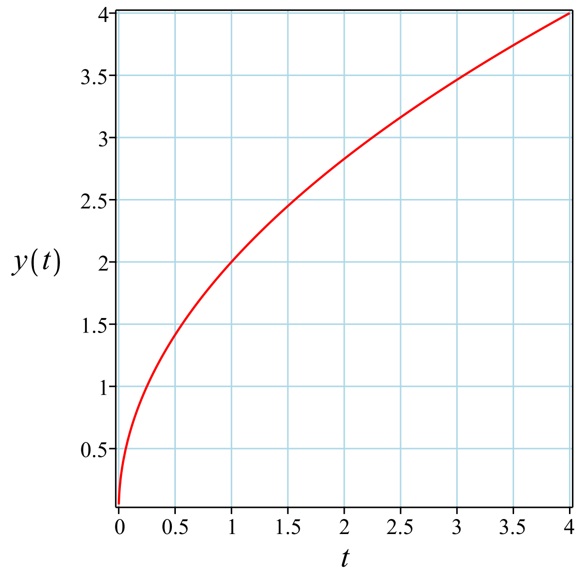


Figure 144: Solution plot

Verification of solutions

$$y = 2\sqrt{t}$$

Verified OK.

6.2.4 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$2t^2y'' + 3ty' - y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = \frac{3}{2t}$$
$$q(t) = -\frac{1}{2t^2}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} + \frac{3n}{2t^2} - \frac{1}{2t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = \frac{1}{2} \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \frac{5v'(t)}{2t} &= 0 \\ v''(t) + \frac{5v'(t)}{2t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{5u(t)}{2t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= -\frac{5u}{2t} \end{aligned}$$

Where $f(t) = -\frac{5}{2t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\,du &= -\frac{5}{2t}\,dt \\ \int \frac{1}{u}\,du &= \int -\frac{5}{2t}\,dt \\ \ln(u) &= -\frac{5\ln(t)}{2} + c_1 \\ u &= e^{-\frac{5\ln(t)}{2}+c_1} \\ &= \frac{c_1}{t^{\frac{5}{2}}} \end{aligned}$$

Now that $u(t)$ is known, then

$$
\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\, dt + c_2 \\
&= -\frac{2c_1}{3t^{\frac{3}{2}}} + c_2
\end{aligned}
$$

Hence

$$
\begin{aligned}
y &= v(t)\, t^n \\
&= \left(-\frac{2c_1}{3t^{\frac{3}{2}}} + c_2\right)\sqrt{t} \\
&= \frac{3c_2 t^{\frac{3}{2}} - 2c_1}{3t}
\end{aligned}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = \left(-\frac{2c_1}{3t^{\frac{3}{2}}} + c_2\right)\sqrt{t} \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 2$ and $t = 1$ in the above gives

$$
2 = -\frac{2c_1}{3} + c_2 \tag{1A}
$$

Taking derivative of the solution gives

$$
y' = \frac{c_1}{t^2} + \frac{-\frac{2c_1}{3t^{\frac{3}{2}}} + c_2}{2\sqrt{t}}
$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$
1 = \frac{2c_1}{3} + \frac{c_2}{2} \tag{2A}
$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= 0 \\
c_2 &= 2
\end{aligned}
$$

Substituting these values back in above solution results in

$$y = 2\sqrt{t}$$

Summary
The solution(s) found are the following

$$y = 2\sqrt{t} \tag{1}$$

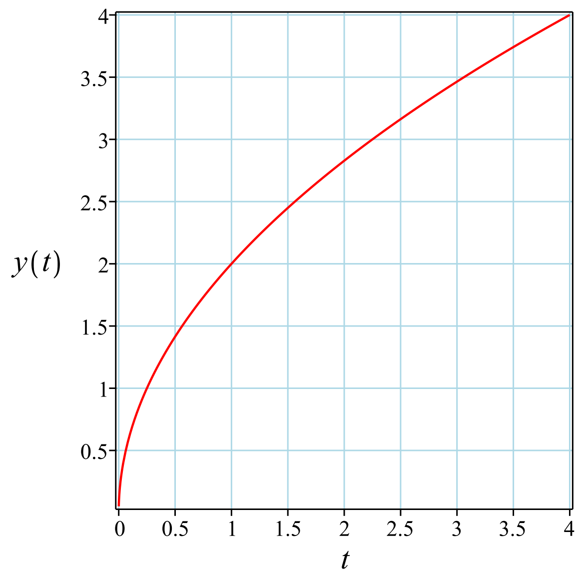


Figure 145: Solution plot

Verification of solutions

$$y = 2\sqrt{t}$$

Verified OK.

6.2.5 Solving as second order integrable as is ode

Integrating both sides of the ODE w.r.t t gives

$$\int (2t^2y'' + 3ty' - y)\, dt = 0$$
$$-yt + 2y't^2 = c_1$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$
\begin{aligned}
p(t) &= -\frac{1}{2t} \\
q(t) &= \frac{c_1}{2t^2}
\end{aligned}
$$

Hence the ode is

$$
y' - \frac{y}{2t} = \frac{c_1}{2t^2}
$$

The integrating factor μ is

$$
\begin{aligned}
\mu &= e^{\int -\frac{1}{2t}dt} \\
&= \frac{1}{\sqrt{t}}
\end{aligned}
$$

The ode becomes

$$
\begin{aligned}
\frac{d}{dt}(\mu y) &= (\mu)\left(\frac{c_1}{2t^2}\right) \\
\frac{d}{dt}\left(\frac{y}{\sqrt{t}}\right) &= \left(\frac{1}{\sqrt{t}}\right)\left(\frac{c_1}{2t^2}\right) \\
d\left(\frac{y}{\sqrt{t}}\right) &= \left(\frac{c_1}{2t^{\frac{5}{2}}}\right) dt
\end{aligned}
$$

Integrating gives

$$
\begin{aligned}
\frac{y}{\sqrt{t}} &= \int \frac{c_1}{2t^{\frac{5}{2}}} dt \\
\frac{y}{\sqrt{t}} &= -\frac{c_1}{3t^{\frac{3}{2}}} + c_2
\end{aligned}
$$

Dividing both sides by the integrating factor $\mu = \frac{1}{\sqrt{t}}$ results in

$$
y = -\frac{c_1}{3t} + c_2\sqrt{t}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = -\frac{c_1}{3t} + c_2\sqrt{t} \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 2$ and $t = 1$ in the above gives

$$
2 = -\frac{c_1}{3} + c_2 \tag{1A}
$$

Taking derivative of the solution gives

$$y' = \frac{c_1}{3t^2} + \frac{c_2}{2\sqrt{t}}$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = \frac{c_1}{3} + \frac{c_2}{2} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 0$$
$$c_2 = 2$$

Substituting these values back in above solution results in

$$y = 2\sqrt{t}$$

Summary
The solution(s) found are the following

$$y = 2\sqrt{t} \tag{1}$$

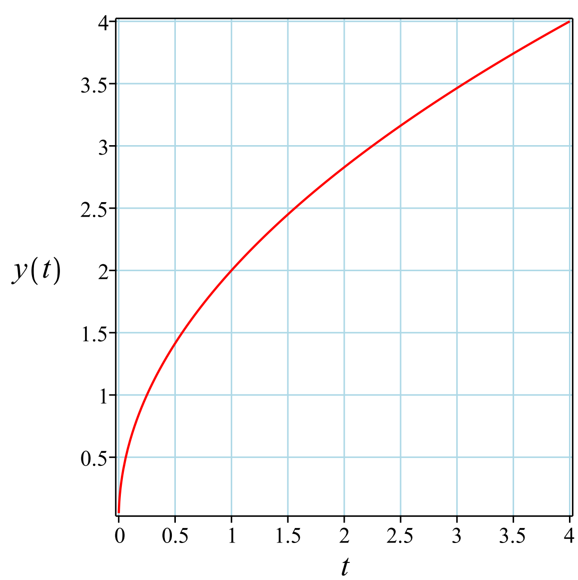


Figure 146: Solution plot

Verification of solutions

$$y = 2\sqrt{t}$$

Verified OK.

6.2.6 Solving as type second_order_integrable_as_is (not using ABC version)

Writing the ode as

$$2t^2y'' + 3ty' - y = 0$$

Integrating both sides of the ODE w.r.t t gives

$$\int \left(2t^2y'' + 3ty' - y\right) dt = 0$$
$$-yt + 2y't^2 = c_1$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = -\frac{1}{2t}$$
$$q(t) = \frac{c_1}{2t^2}$$

Hence the ode is

$$y' - \frac{y}{2t} = \frac{c_1}{2t^2}$$

The integrating factor μ is

$$\mu = e^{\int -\frac{1}{2t}dt}$$
$$= \frac{1}{\sqrt{t}}$$

The ode becomes

$$\frac{\mathrm{d}}{\mathrm{d}t}(\mu y) = (\mu)\left(\frac{c_1}{2t^2}\right)$$
$$\frac{\mathrm{d}}{\mathrm{d}t}\left(\frac{y}{\sqrt{t}}\right) = \left(\frac{1}{\sqrt{t}}\right)\left(\frac{c_1}{2t^2}\right)$$
$$\mathrm{d}\left(\frac{y}{\sqrt{t}}\right) = \left(\frac{c_1}{2t^{\frac{5}{2}}}\right) \mathrm{d}t$$

Integrating gives

$$
\begin{aligned}
\frac{y}{\sqrt{t}} &= \int \frac{c_1}{2t^{\frac{5}{2}}}\, \mathrm{d}t \\
\frac{y}{\sqrt{t}} &= -\frac{c_1}{3t^{\frac{3}{2}}} + c_2
\end{aligned}
$$

Dividing both sides by the integrating factor $\mu = \frac{1}{\sqrt{t}}$ results in

$$
y = -\frac{c_1}{3t} + c_2\sqrt{t}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = -\frac{c_1}{3t} + c_2\sqrt{t} \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 2$ and $t = 1$ in the above gives

$$
2 = -\frac{c_1}{3} + c_2 \tag{1A}
$$

Taking derivative of the solution gives

$$
y' = \frac{c_1}{3t^2} + \frac{c_2}{2\sqrt{t}}
$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$
1 = \frac{c_1}{3} + \frac{c_2}{2} \tag{2A}
$$

Equations $\{1\text{A},2\text{A}\}$ are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= 0 \\
c_2 &= 2
\end{aligned}
$$

Substituting these values back in above solution results in

$$
y = 2\sqrt{t}
$$

Summary

The solution(s) found are the following

$$
y = 2\sqrt{t} \tag{1}
$$

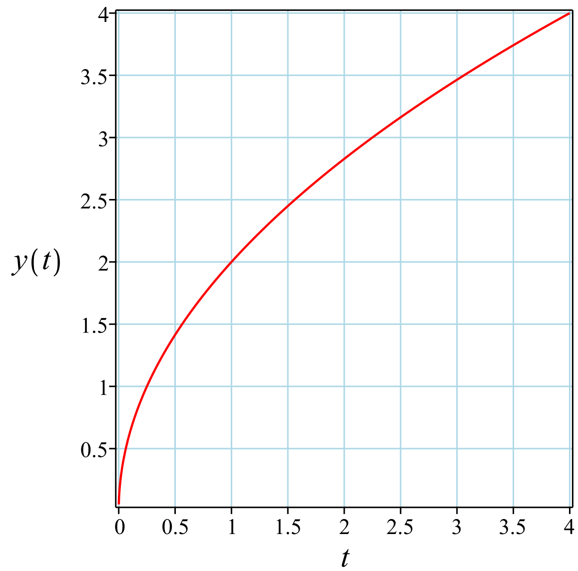


Figure 147: Solution plot

Verification of solutions

$$y = 2\sqrt{t}$$

Verified OK.

6.2.7 Solving using Kovacic algorithm

Writing the ode as

$$2t^2y'' + 3ty' - y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 2t^2 \\ B &= 3t \\ C &= -1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$r = \frac{s}{t} \tag{5}$$
$$= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{5}{16t^2} \tag{6}$$

Comparing the above to (5) shows that

$$s = 5$$
$$t = 16t^2$$

Therefore eq. (4) becomes

$$z''(t) = \left(\frac{5}{16t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 107: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 2 - 0 \\ &= 2 \end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 16t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = \frac{5}{16t^2}$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = \frac{5}{16}$. Hence

$$\begin{aligned} [\sqrt{r}]_c &= 0 \\ \alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{5}{4} \\ \alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{1}{4} \end{aligned}$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = \frac{5}{16t^2}$$

Since the $\gcd(s,t) = 1$. This gives $b = \frac{5}{16}$. Hence

$$\begin{aligned} [\sqrt{r}]_\infty &= 0 \\ \alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{5}{4} \\ \alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{1}{4} \end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = \frac{5}{16t^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{5}{4}$	$-\frac{1}{4}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{5}{4}$	$-\frac{1}{4}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c\in\Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_\infty^- = -\frac{1}{4}$ then

$$\begin{aligned} d &= \alpha_\infty^- - \left(\alpha_{c_1}^-\right) \\ &= -\frac{1}{4} - \left(-\frac{1}{4}\right) \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c\in\Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned} \omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t-c_1} \right) + (-)[\sqrt{r}]_\infty \\ &= -\frac{1}{4t} + (-)(0) \\ &= -\frac{1}{4t} \\ &= -\frac{1}{4t} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + (\omega' + \omega^2 - r)\,p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$(0) + 2\left(-\frac{1}{4t}\right)(0) + \left(\left(\frac{1}{4t^2}\right) + \left(-\frac{1}{4t}\right)^2 - \left(\frac{5}{16t^2}\right)\right) = 0$$

$$0 = 0$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned} z_1(t) &= pe^{\int \omega\, dt} \\ &= e^{\int -\frac{1}{4t} dt} \\ &= \frac{1}{t^{\frac{1}{4}}} \end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{3t}{2t^2}\, dt} \\ &= z_1 e^{-\frac{3\ln(t)}{4}} \\ &= z_1\left(\frac{1}{t^{\frac{3}{4}}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \frac{1}{t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{3t}{2t^2}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{-\frac{3\ln(t)}{2}}}{(y_1)^2}\,dt \\
&= y_1 \left(\frac{2t^{\frac{3}{2}}}{3}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\frac{1}{t}\right) + c_2 \left(\frac{1}{t}\left(\frac{2t^{\frac{3}{2}}}{3}\right)\right)
\end{aligned}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = \frac{c_1}{t} + \frac{2c_2\sqrt{t}}{3} \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 2$ and $t = 1$ in the above gives

$$
2 = c_1 + \frac{2c_2}{3} \tag{1A}
$$

Taking derivative of the solution gives

$$
y' = -\frac{c_1}{t^2} + \frac{c_2}{3\sqrt{t}}
$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$
1 = -c_1 + \frac{c_2}{3} \tag{2A}
$$

Equations $\{1A, 2A\}$ are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= 0 \\
c_2 &= 3
\end{aligned}
$$

Substituting these values back in above solution results in

$$y = 2\sqrt{t}$$

Summary
The solution(s) found are the following

$$y = 2\sqrt{t} \tag{1}$$

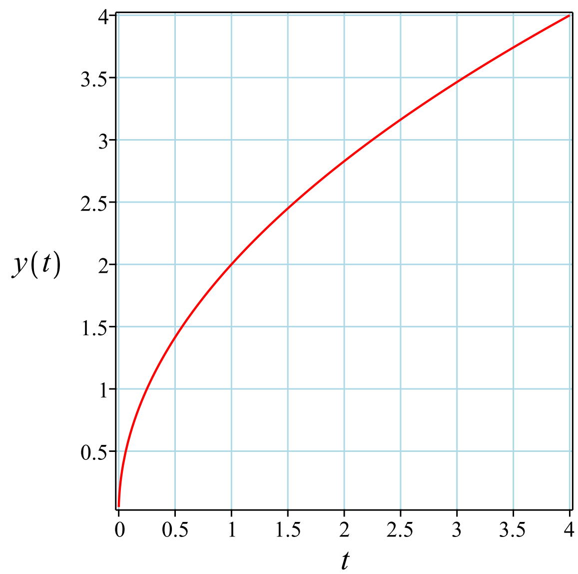


Figure 148: Solution plot

Verification of solutions

$$y = 2\sqrt{t}$$

Verified OK.

6.2.8 Solving as exact linear second order ode ode

An ode of the form

$$p(t)\, y'' + q(t)\, y' + r(t)\, y = s(t)$$

is exact if

$$p''(t) - q'(t) + r(t) = 0 \tag{1}$$

For the given ode we have

$$\begin{aligned}
p(x) &= 2t^2 \\
q(x) &= 3t \\
r(x) &= -1 \\
s(x) &= 0
\end{aligned}$$

Hence

$$\begin{aligned}
p''(x) &= 4 \\
q'(x) &= 3
\end{aligned}$$

Therefore (1) becomes

$$4 - (3) + (-1) = 0$$

Hence the ode is exact. Since we now know the ode is exact, it can be written as

$$(p(t)\, y' + (q(t) - p'(t))\, y)' = s(x)$$

Integrating gives

$$p(t)\, y' + (q(t) - p'(t))\, y = \int s(t)\, dt$$

Substituting the above values for p, q, r, s gives

$$-yt + 2y't^2 = c_1$$

We now have a first order ode to solve which is

$$-yt + 2y't^2 = c_1$$

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$\begin{aligned}
p(t) &= -\frac{1}{2t} \\
q(t) &= \frac{c_1}{2t^2}
\end{aligned}$$

Hence the ode is

$$y' - \frac{y}{2t} = \frac{c_1}{2t^2}$$

The integrating factor μ is

$$\begin{aligned}\mu &= e^{\int -\frac{1}{2t}dt} \\ &= \frac{1}{\sqrt{t}}\end{aligned}$$

The ode becomes

$$\begin{aligned}\frac{d}{dt}(\mu y) &= (\mu)\left(\frac{c_1}{2t^2}\right) \\ \frac{d}{dt}\left(\frac{y}{\sqrt{t}}\right) &= \left(\frac{1}{\sqrt{t}}\right)\left(\frac{c_1}{2t^2}\right) \\ d\left(\frac{y}{\sqrt{t}}\right) &= \left(\frac{c_1}{2t^{\frac{5}{2}}}\right) dt\end{aligned}$$

Integrating gives

$$\begin{aligned}\frac{y}{\sqrt{t}} &= \int \frac{c_1}{2t^{\frac{5}{2}}} dt \\ \frac{y}{\sqrt{t}} &= -\frac{c_1}{3t^{\frac{3}{2}}} + c_2\end{aligned}$$

Dividing both sides by the integrating factor $\mu = \frac{1}{\sqrt{t}}$ results in

$$y = -\frac{c_1}{3t} + c_2\sqrt{t}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = -\frac{c_1}{3t} + c_2\sqrt{t} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 2$ and $t = 1$ in the above gives

$$2 = -\frac{c_1}{3} + c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{c_1}{3t^2} + \frac{c_2}{2\sqrt{t}}$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = \frac{c_1}{3} + \frac{c_2}{2} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 0$$
$$c_2 = 2$$

Substituting these values back in above solution results in

$$y = 2\sqrt{t}$$

Summary
The solution(s) found are the following

$$y = 2\sqrt{t} \tag{1}$$

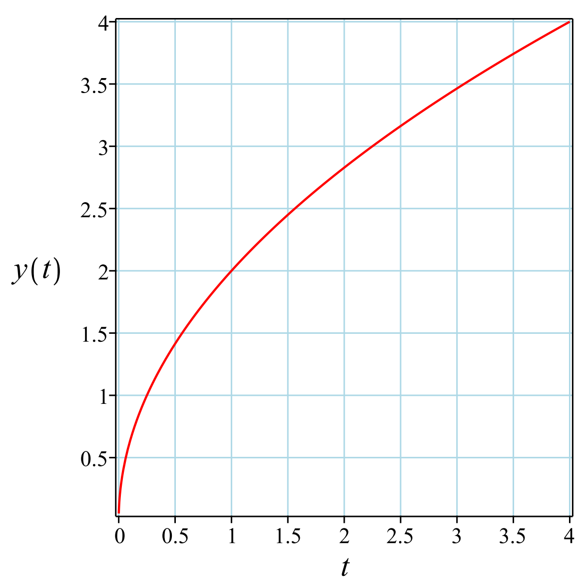


Figure 149: Solution plot

Verification of solutions

$$y = 2\sqrt{t}$$

Verified OK.

6.2.9 Maple step by step solution

Let's solve

$$\left[2y''t^2+3ty'-y=0, y(1)=2, y'\Big|_{\{t=1\}}=1\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y''=-\frac{3y'}{2t}+\frac{y}{2t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y''+\frac{3y'}{2t}-\frac{y}{2t^2}=0$

- Multiply by denominators of the ODE

  $2y''t^2+3ty'-y=0$

- Make a change of variables

  $s=\ln(t)$

☐ Substitute the change of variables back into the ODE

  - Calculate the 1st derivative of y with respect to t , using the chain rule

    $y'=\left(\frac{d}{ds}y(s)\right)s'(t)$

  - Compute derivative

    $y'=\frac{\frac{d}{ds}y(s)}{t}$

  - Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y''=\left(\frac{d^2}{ds^2}y(s)\right)s'(t)^2+s''(t)\left(\frac{d}{ds}y(s)\right)$

  - Compute derivative

    $y''=\frac{\frac{d^2}{ds^2}y(s)}{t^2}-\frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $2\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2}-\frac{\frac{d}{ds}y(s)}{t^2}\right)t^2+3\frac{d}{ds}y(s)-y(s)=0$

- Simplify

  $2\frac{d^2}{ds^2}y(s)+\frac{d}{ds}y(s)-y(s)=0$

- Isolate 2nd derivative

$\frac{d^2}{ds^2}y(s) = -\frac{\frac{d}{ds}y(s)}{2} + \frac{y(s)}{2}$

- Group terms with $y(s)$ on the lhs of the ODE and the rest on the rhs of the ODE; ODE is lin

  $\frac{d^2}{ds^2}y(s) + \frac{\frac{d}{ds}y(s)}{2} - \frac{y(s)}{2} = 0$

- Characteristic polynomial of ODE

  $r^2 + \frac{1}{2}r - \frac{1}{2} = 0$

- Factor the characteristic polynomial

  $\frac{(r+1)(2r-1)}{2} = 0$

- Roots of the characteristic polynomial

  $r = \left(-1, \frac{1}{2}\right)$

- 1st solution of the ODE

  $y_1(s) = \mathrm{e}^{-s}$

- 2nd solution of the ODE

  $y_2(s) = \mathrm{e}^{\frac{s}{2}}$

- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$

- Substitute in solutions

  $y(s) = c_1 \mathrm{e}^{-s} + c_2 \mathrm{e}^{\frac{s}{2}}$

- Change variables back using $s = \ln(t)$

  $y = \frac{c_1}{t} + c_2\sqrt{t}$

- Simplify

  $y = \frac{c_1}{t} + c_2\sqrt{t}$

□ Check validity of solution $y = \frac{c_1}{t} + c_2\sqrt{t}$

  ○ Use initial condition $y(1) = 2$

  $2 = c_1 + c_2$

  ○ Compute derivative of the solution

  $y' = -\frac{c_1}{t^2} + \frac{c_2}{2\sqrt{t}}$

  ○ Use the initial condition $y'\Big|_{\{t=1\}} = 1$

  $1 = -c_1 + \frac{c_2}{2}$

- Solve for c_1 and c_2

  $\{c_1 = 0, c_2 = 2\}$
- Substitute constant values into general solution and simplify

  $y = 2\sqrt{t}$

- Solution to the IVP

  $y = 2\sqrt{t}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 9

```
dsolve([2*t^2*diff(y(t),t$2)+3*t*diff(y(t),t)-y(t)=0,y(1) = 2, D(y)(1) = 1],y(t), singsol=al
```

$$y(t) = 2\sqrt{t}$$

✓ Solution by Mathematica

Time used: 0.012 (sec). Leaf size: 12

```
DSolve[{2*t^2*y''[t]+3*t*y'[t]-y[t]==0,{y[1]==2,y'[1]==1}},y[t],t,IncludeSingularSolutions -
```

$$y(t) \to 2\sqrt{t}$$

6.3 problem 6(a)

Internal problem ID [1714]
Internal file name [`OUTPUT/1715_Sunday_June_05_2022_02_28_36_AM_40816493/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.1, second order linear differential equations. Page 134
Problem number: 6(a).
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "exact linear second order ode", "second_order_integrable_as_is"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{y'' + ty' + y = 0}$$

6.3.1 Solving as second order integrable as is ode

Integrating both sides of the ODE w.r.t t gives

$$\int (y'' + ty' + y)\, dt = 0$$
$$yt + y' = c_1$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = t$$
$$q(t) = c_1$$

Hence the ode is

$$yt + y' = c_1$$

The integrating factor μ is

$$\mu = e^{\int t dt}$$
$$= e^{\frac{t^2}{2}}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)(c_1)$$
$$\frac{d}{dt}\left(e^{\frac{t^2}{2}} y\right) = \left(e^{\frac{t^2}{2}}\right)(c_1)$$
$$d\left(e^{\frac{t^2}{2}} y\right) = \left(c_1 e^{\frac{t^2}{2}}\right) dt$$

Integrating gives

$$e^{\frac{t^2}{2}} y = \int c_1 e^{\frac{t^2}{2}} dt$$
$$e^{\frac{t^2}{2}} y = -\frac{i c_1 \sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} + c_2$$

Dividing both sides by the integrating factor $\mu = e^{\frac{t^2}{2}}$ results in

$$y = -\frac{i e^{-\frac{t^2}{2}} c_1 \sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} + c_2 e^{-\frac{t^2}{2}}$$

which simplifies to

$$y = e^{-\frac{t^2}{2}}\left(-\frac{i c_1 \sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} + c_2\right)$$

Summary

The solution(s) found are the following

$$y = e^{-\frac{t^2}{2}}\left(-\frac{i c_1 \sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} + c_2\right) \tag{1}$$

Verification of solutions

$$y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \mathrm{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2 \right)$$

Verified OK.

6.3.2 Solving as type second_order_integrable_as_is (not using ABC version)

Writing the ode as

$$y'' + ty' + y = 0$$

Integrating both sides of the ODE w.r.t t gives

$$\int (y'' + ty' + y)\, dt = 0$$
$$yt + y' = c_1$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = t$$
$$q(t) = c_1$$

Hence the ode is

$$yt + y' = c_1$$

The integrating factor μ is

$$\mu = e^{\int t dt}$$
$$= e^{\frac{t^2}{2}}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)(c_1)$$
$$\frac{d}{dt}\left(e^{\frac{t^2}{2}} y\right) = \left(e^{\frac{t^2}{2}}\right)(c_1)$$
$$d\left(e^{\frac{t^2}{2}} y\right) = \left(c_1 e^{\frac{t^2}{2}}\right) dt$$

Integrating gives

$$
\begin{aligned}
e^{\frac{t^2}{2}} y &= \int c_1 e^{\frac{t^2}{2}}\, dt \\
e^{\frac{t^2}{2}} y &= -\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2
\end{aligned}
$$

Dividing both sides by the integrating factor $\mu = e^{\frac{t^2}{2}}$ results in

$$
y = -\frac{i e^{-\frac{t^2}{2}} c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2 e^{-\frac{t^2}{2}}
$$

which simplifies to

$$
y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right)
$$

Summary

The solution(s) found are the following

$$
y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right) \tag{1}
$$

Verification of solutions

$$
y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right)
$$

Verified OK.

6.3.3 Solving using Kovacic algorithm

Writing the ode as

$$
y'' + t y' + y = 0 \tag{1}
$$

$$
A y'' + B y' + C y = 0 \tag{2}
$$

Comparing (1) and (2) shows that

$$
\begin{aligned}
A &= 1 \\
B &= t \\
C &= 1
\end{aligned} \tag{3}
$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{t^2 - 2}{4} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= t^2 - 2 \\ t &= 4 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(\frac{t^2}{4} - \frac{1}{2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 109: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 2 \\ &= -2 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is -2 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Attempting to find a solution using case $n = 1$.

Since the order of r at ∞ is $O_r(\infty) = -2$ then

$$v = \frac{-O_r(\infty)}{2} = \frac{2}{2} = 1$$

$[\sqrt{r}]_\infty$ is the sum of terms involving t^i for $0 \leq i \leq v$ in the Laurent series for $\sqrt{r}$ at ∞. Therefore

$$\begin{aligned} [\sqrt{r}]_\infty &= \sum_{i=0}^{v} a_i t^i \\ &= \sum_{i=0}^{1} a_i t^i \end{aligned} \tag{8}$$

Let a be the coefficient of $t^v = t^1$ in the above sum. The Laurent series of $\sqrt{r}$ at ∞ is

$$\sqrt{r} \approx \frac{t}{2} - \frac{1}{2t} - \frac{1}{4t^3} - \frac{1}{4t^5} - \frac{5}{16t^7} - \frac{7}{16t^9} - \frac{21}{32t^{11}} - \frac{33}{32t^{13}} + \dots \tag{9}$$

Comparing Eq. (9) with Eq. (8) shows that

$$a = \frac{1}{2}$$

From Eq. (9) the sum up to $v = 1$ gives

$$\begin{aligned} [\sqrt{r}]_\infty &= \sum_{i=0}^{1} a_i t^i \\ &= \frac{t}{2} \end{aligned} \tag{10}$$

Now we need to find b, where b be the coefficient of $t^{v-1} = t^0 = 1$ in r minus the coefficient of same term but in $\left([\sqrt{r}]_\infty\right)^2$ where $[\sqrt{r}]_\infty$ was found above in Eq (10). Hence

$$\left([\sqrt{r}]_\infty\right)^2 = \frac{t^2}{4}$$

This shows that the coefficient of 1 in the above is 0. Now we need to find the coefficient of 1 in r. How this is done depends on if $v = 0$ or not. Since $v = 1$ which is not zero, then starting $r = \frac{s}{t}$, we do long division and write this in the form

$$r = Q + \frac{R}{t}$$

Where Q is the quotient and R is the remainder. Then the coefficient of 1 in r will be the coefficient this term in the quotient. Doing long division gives

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{t^2 - 2}{4} \\ &= Q + \frac{R}{4} \\ &= \left(\frac{t^2}{4} - \frac{1}{2}\right) + (0) \\ &= \frac{t^2}{4} - \frac{1}{2} \end{aligned}$$

We see that the coefficient of the term $\frac{1}{t}$ in the quotient is $-\frac{1}{2}$. Now b can be found.

$$\begin{aligned} b &= \left(-\frac{1}{2}\right) - (0) \\ &= -\frac{1}{2} \end{aligned}$$

Hence

$$
\begin{aligned}
[\sqrt{r}]_\infty &= \frac{t}{2} \\
\alpha_\infty^{+} &= \frac{1}{2}\left(\frac{b}{a} - v\right) &&= \frac{1}{2}\left(\frac{-\frac{1}{2}}{\frac{1}{2}} - 1\right) &&= -1 \\
\alpha_\infty^{-} &= \frac{1}{2}\left(-\frac{b}{a} - v\right) &&= \frac{1}{2}\left(-\frac{-\frac{1}{2}}{\frac{1}{2}} - 1\right) &&= 0
\end{aligned}
$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$
r = \frac{t^2}{4} - \frac{1}{2}
$$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^{+}	α_∞^{-}
-2	$\frac{t}{2}$	-1	0

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^{\pm}$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^{\pm}$ have also been found, the next step is to determine possible non negative integer d from these using

$$
d = \alpha_\infty^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}
$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^{\pm}$. This is done by trial over all set of families $s = (s(c))_{c \in \Gamma \cup \infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_\infty^{-} = 0$, and since there are no poles then

$$
\begin{aligned}
d &= \alpha_\infty^{-} \\
&= 0
\end{aligned}
$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$
\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t - c} \right) + s(\infty)[\sqrt{r}]_\infty
$$

The above gives

$$
\begin{aligned}
\omega &= (-)[\sqrt{r}]_\infty \\
&= 0 + (-)\left(\frac{t}{2}\right) \\
&= -\frac{t}{2} \\
&= -\frac{t}{2}
\end{aligned}
$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + (\omega' + \omega^2 - r)\, p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$(0) + 2\left(-\frac{t}{2}\right)(0) + \left(\left(-\frac{1}{2}\right) + \left(-\frac{t}{2}\right)^2 - \left(\frac{t^2}{4} - \frac{1}{2}\right)\right) = 0$$
$$0 = 0$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned} z_1(t) &= p e^{\int \omega\, dt} \\ &= \mathrm{e}^{\int -\frac{t}{2} dt} \\ &= \mathrm{e}^{-\frac{t^2}{4}} \end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{t}{1}\, dt} \\ &= z_1 e^{-\frac{t^2}{4}} \\ &= z_1 \left(\mathrm{e}^{-\frac{t^2}{4}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-\frac{t^2}{2}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{t}{1}\, dt}}{\left(y_1\right)^2}\, dt \\
&= y_1 \int \frac{e^{-\frac{t^2}{2}}}{\left(y_1\right)^2}\, dt \\
&= y_1 \left(-\frac{i\sqrt{\pi}\,\sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{-\frac{t^2}{2}}\right) + c_2 \left(\mathrm{e}^{-\frac{t^2}{2}} \left(-\frac{i\sqrt{\pi}\,\sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2}\right)\right)
\end{aligned}
$$

Summary
The solution(s) found are the following

$$
y = c_1 \mathrm{e}^{-\frac{t^2}{2}} - \frac{i c_2 \mathrm{e}^{-\frac{t^2}{2}} \sqrt{\pi}\,\sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} \tag{1}
$$

Verification of solutions

$$
y = c_1 \mathrm{e}^{-\frac{t^2}{2}} - \frac{i c_2 \mathrm{e}^{-\frac{t^2}{2}} \sqrt{\pi}\,\sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2}
$$

Verified OK.

6.3.4 Solving as exact linear second order ode ode

An ode of the form

$$
p(t)\, y'' + q(t)\, y' + r(t)\, y = s(t)
$$

is exact if

$$
p''(t) - q'(t) + r(t) = 0 \tag{1}
$$

For the given ode we have

$$
\begin{aligned}
p(x) &= 1 \\
q(x) &= t \\
r(x) &= 1 \\
s(x) &= 0
\end{aligned}
$$

Hence

$$
\begin{aligned}
p''(x) &= 0 \\
q'(x) &= 1
\end{aligned}
$$

Therefore (1) becomes

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

Hence the ode is exact. Since we now know the ode is exact, it can be written as

$$
(p(t)\, y' + (q(t) - p'(t))\, y)' = s(x)
$$

Integrating gives

$$
p(t)\, y' + (q(t) - p'(t))\, y = \int s(t)\, dt
$$

Substituting the above values for p, q, r, s gives

$$
yt + y' = c_1
$$

We now have a first order ode to solve which is

$$
yt + y' = c_1
$$

Entering Linear first order ODE solver. In canonical form a linear first order is

$$
y' + p(t)y = q(t)
$$

Where here

$$
\begin{aligned}
p(t) &= t \\
q(t) &= c_1
\end{aligned}
$$

Hence the ode is

$$
yt + y' = c_1
$$

The integrating factor μ is

$$\mu = e^{\int t dt}$$
$$= e^{\frac{t^2}{2}}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)(c_1)$$
$$\frac{d}{dt}\left(e^{\frac{t^2}{2}} y\right) = \left(e^{\frac{t^2}{2}}\right)(c_1)$$
$$d\left(e^{\frac{t^2}{2}} y\right) = \left(c_1 e^{\frac{t^2}{2}}\right) dt$$

Integrating gives

$$e^{\frac{t^2}{2}} y = \int c_1 e^{\frac{t^2}{2}} dt$$
$$e^{\frac{t^2}{2}} y = -\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2$$

Dividing both sides by the integrating factor $\mu = e^{\frac{t^2}{2}}$ results in

$$y = -\frac{i e^{-\frac{t^2}{2}} c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2 e^{-\frac{t^2}{2}}$$

which simplifies to

$$y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right)$$

Summary

The solution(s) found are the following

$$y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right) \tag{1}$$

Verification of solutions

$$y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right)$$

Verified OK.

6.3.5 Maple step by step solution

Let's solve

$y'' + ty' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^k$

☐ Rewrite DE with series expansions

- ○ Convert $t \cdot y'$ to series expansion

  $t \cdot y' = \sum_{k=0}^{\infty} a_k k\, t^k$

- ○ Convert y'' to series expansion

  $y'' = \sum_{k=2}^{\infty} a_k k(k-1)\, t^{k-2}$

- ○ Shift index using $k- > k+2$

  $y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)\,(k+1)\, t^k$

Rewrite DE with series expansions

$\sum_{k=0}^{\infty} \left(a_{k+2}(k+2)\,(k+1) + a_k(k+1)\right) t^k = 0$

- Each term in the series must be 0, giving the recursion relation

  $(k+1)\,(a_{k+2}(k+2) + a_k) = 0$

- Recursion relation that defines the series solution to the ODE

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+2} = -\frac{a_k}{k+2}\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
<- linear_1 successful`
```

✓ Solution by Maple
Time used: 0.015 (sec). Leaf size: 23

```
dsolve(diff(y(t),t$2)+t*diff(y(t),t)+y(t)=0,y(t), singsol=all)
```

$$y(t) = \left(\operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right) c_1 + c_2\right) \mathrm{e}^{-\frac{t^2}{2}}$$

✓ Solution by Mathematica
Time used: 0.023 (sec). Leaf size: 41

```
DSolve[y''[t]+t*y'[t]+y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{2} e^{-\frac{t^2}{2}} \left(\sqrt{2\pi} c_1 \operatorname{erfi}\left(\frac{t}{\sqrt{2}}\right) + 2c_2\right)$$

6.4 problem 6(d)

Internal problem ID [1715]
Internal file name [`OUTPUT/1716_Sunday_June_05_2022_02_28_38_AM_10802882/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.1, second order linear differential equations. Page 134
Problem number: 6(d).
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "exact linear second order ode", "second_order_integrable_as_is"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{y'' + ty' + y = 0}$$

With initial conditions

$$[y(0) = 0, y'(0) = 1]$$

6.4.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= t \\ q(t) &= 1 \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + ty' + y = 0$$

The domain of $p(t) = t$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

6.4.2 Solving as second order integrable as is ode

Integrating both sides of the ODE w.r.t t gives

$$\int (y'' + ty' + y)\, dt = 0$$
$$yt + y' = c_1$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = t$$
$$q(t) = c_1$$

Hence the ode is

$$yt + y' = c_1$$

The integrating factor μ is

$$\mu = e^{\int t dt}$$
$$= e^{\frac{t^2}{2}}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)(c_1)$$
$$\frac{d}{dt}\left(e^{\frac{t^2}{2}} y\right) = \left(e^{\frac{t^2}{2}}\right)(c_1)$$
$$d\left(e^{\frac{t^2}{2}} y\right) = \left(c_1 e^{\frac{t^2}{2}}\right) dt$$

Integrating gives

$$e^{\frac{t^2}{2}} y = \int c_1 e^{\frac{t^2}{2}} dt$$
$$e^{\frac{t^2}{2}} y = -\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \mathrm{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2$$

Dividing both sides by the integrating factor $\mu = e^{\frac{t^2}{2}}$ results in

$$y = -\frac{i e^{-\frac{t^2}{2}} c_1 \sqrt{\pi}\, \sqrt{2}\, \mathrm{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2 e^{-\frac{t^2}{2}}$$

which simplifies to

$$y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \mathrm{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right)$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \mathrm{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right) \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -t\, e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \mathrm{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right) + e^{-\frac{t^2}{2}} c_1 e^{\frac{t^2}{2}}$$

substituting $y' = 1$ and $t = 0$ in the above gives

$$1 = c_1 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 1$$
$$c_2 = 0$$

Substituting these values back in above solution results in

$$y = -\frac{i\mathrm{e}^{-\frac{t^2}{2}}\sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2}$$

Summary

The solution(s) found are the following

$$y = -\frac{i\mathrm{e}^{-\frac{t^2}{2}}\sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} \tag{1}$$

Verification of solutions

$$y = -\frac{i\mathrm{e}^{-\frac{t^2}{2}}\sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2}$$

Verified OK.

6.4.3 Solving as type second_order_integrable_as_is (not using ABC version)

Writing the ode as

$$y'' + ty' + y = 0$$

Integrating both sides of the ODE w.r.t t gives

$$\int (y'' + ty' + y)\, dt = 0$$
$$yt + y' = c_1$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = t$$
$$q(t) = c_1$$

Hence the ode is

$$yt + y' = c_1$$

The integrating factor μ is

$$\mu = e^{\int t dt}$$
$$= e^{\frac{t^2}{2}}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)(c_1)$$
$$\frac{d}{dt}\left(e^{\frac{t^2}{2}} y\right) = \left(e^{\frac{t^2}{2}}\right)(c_1)$$
$$d\left(e^{\frac{t^2}{2}} y\right) = \left(c_1 e^{\frac{t^2}{2}}\right) dt$$

Integrating gives

$$e^{\frac{t^2}{2}} y = \int c_1 e^{\frac{t^2}{2}} dt$$
$$e^{\frac{t^2}{2}} y = -\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2$$

Dividing both sides by the integrating factor $\mu = e^{\frac{t^2}{2}}$ results in

$$y = -\frac{i e^{-\frac{t^2}{2}} c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2 e^{-\frac{t^2}{2}}$$

which simplifies to

$$y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right)$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right) \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -t\,\mathrm{e}^{-\frac{t^2}{2}}\left(-\frac{i c_1 \sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} + c_2\right) + \mathrm{e}^{-\frac{t^2}{2}} c_1 \mathrm{e}^{\frac{t^2}{2}}$$

substituting $y' = 1$ and $t = 0$ in the above gives

$$1 = c_1 \tag{2A}$$

Equations $\{1A,2A\}$ are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 1$$
$$c_2 = 0$$

Substituting these values back in above solution results in

$$y = -\frac{i\mathrm{e}^{-\frac{t^2}{2}}\sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2}$$

Summary

The solution(s) found are the following

$$y = -\frac{i\mathrm{e}^{-\frac{t^2}{2}}\sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} \tag{1}$$

Verification of solutions

$$y = -\frac{i\mathrm{e}^{-\frac{t^2}{2}}\sqrt{\pi}\,\sqrt{2}\,\operatorname{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2}$$

Verified OK.

6.4.4 Solving using Kovacic algorithm

Writing the ode as

$$y'' + ty' + y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= t \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{t^2 - 2}{4} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= t^2 - 2 \\ t &= 4 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(\frac{t^2}{4} - \frac{1}{2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 111: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - 2 \\
&= -2
\end{aligned}
$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is -2 then the necessary conditions for case one are met. Therefore

$$
L = [1]
$$

Attempting to find a solution using case $n = 1$.

Since the order of r at ∞ is $O_r(\infty) = -2$ then

$$
v = \frac{-O_r(\infty)}{2} = \frac{2}{2} = 1
$$

$[\sqrt{r}]_\infty$ is the sum of terms involving t^i for $0 \leq i \leq v$ in the Laurent series for $\sqrt{r}$ at ∞.

Therefore

$$
\begin{aligned}
[\sqrt{r}]_\infty &= \sum_{i=0}^{v} a_i t^i \\
&= \sum_{i=0}^{1} a_i t^i \qquad (8)
\end{aligned}
$$

Let a be the coefficient of $t^v = t^1$ in the above sum. The Laurent series of $\sqrt{r}$ at ∞ is

$$
\sqrt{r} \approx \frac{t}{2} - \frac{1}{2t} - \frac{1}{4t^3} - \frac{1}{4t^5} - \frac{5}{16t^7} - \frac{7}{16t^9} - \frac{21}{32t^{11}} - \frac{33}{32t^{13}} + \dots \qquad (9)
$$

Comparing Eq. (9) with Eq. (8) shows that

$$
a = \frac{1}{2}
$$

From Eq. (9) the sum up to $v = 1$ gives

$$
\begin{aligned}
[\sqrt{r}]_\infty &= \sum_{i=0}^{1} a_i t^i \\
&= \frac{t}{2} \qquad (10)
\end{aligned}
$$

Now we need to find b, where b be the coefficient of $t^{v-1} = t^0 = 1$ in r minus the coefficient of same term but in $\left([\sqrt{r}]_\infty\right)^2$ where $[\sqrt{r}]_\infty$ was found above in Eq (10). Hence

$$
\left([\sqrt{r}]_\infty\right)^2 = \frac{t^2}{4}
$$

This shows that the coefficient of 1 in the above is 0. Now we need to find the coefficient of 1 in r. How this is done depends on if $v = 0$ or not. Since $v = 1$ which is not zero, then starting $r = \frac{s}{t}$, we do long division and write this in the form

$$
r = Q + \frac{R}{t}
$$

Where Q is the quotient and R is the remainder. Then the coefficient of 1 in r will be the coefficient this term in the quotient. Doing long division gives

$$
\begin{aligned}
r &= \frac{s}{t} \\
&= \frac{t^2 - 2}{4} \\
&= Q + \frac{R}{4} \\
&= \left(\frac{t^2}{4} - \frac{1}{2}\right) + (0) \\
&= \frac{t^2}{4} - \frac{1}{2}
\end{aligned}
$$

We see that the coefficient of the term $\frac{1}{t}$ in the quotient is $-\frac{1}{2}$. Now b can be found.

$$\begin{aligned} b &= \left(-\frac{1}{2}\right) - (0) \\ &= -\frac{1}{2} \end{aligned}$$

Hence

$$\begin{aligned} [\sqrt{r}]_\infty &= \frac{t}{2} \\ \alpha_\infty^{+} &= \frac{1}{2}\left(\frac{b}{a} - v\right) \quad = \frac{1}{2}\left(\frac{-\frac{1}{2}}{\frac{1}{2}} - 1\right) \quad = -1 \\ \alpha_\infty^{-} &= \frac{1}{2}\left(-\frac{b}{a} - v\right) = \frac{1}{2}\left(-\frac{-\frac{1}{2}}{\frac{1}{2}} - 1\right) = 0 \end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = \frac{t^2}{4} - \frac{1}{2}$$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^{+}	α_∞^{-}
-2	$\frac{t}{2}$	-1	0

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^{\pm}$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^{\pm}$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^{\pm}$. This is done by trial over all set of families $s = (s(c))_{c \in \Gamma \cup \infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_\infty^{-} = 0$, and since there are no poles then

$$\begin{aligned} d &= \alpha_\infty^{-} \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t - c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned}\omega &= (-)[\sqrt{r}]_\infty \\ &= 0 + (-)\left(\frac{t}{2}\right) \\ &= -\frac{t}{2} \\ &= -\frac{t}{2}\end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + (\omega' + \omega^2 - r)\, p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$\begin{aligned}(0) + 2\left(-\frac{t}{2}\right)(0) + \left(\left(-\frac{1}{2}\right) + \left(-\frac{t}{2}\right)^2 - \left(\frac{t^2}{4} - \frac{1}{2}\right)\right) &= 0 \\ 0 &= 0\end{aligned}$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned}z_1(t) &= p e^{\int \omega \, dt} \\ &= \mathrm{e}^{\int -\frac{t}{2} dt} \\ &= \mathrm{e}^{-\frac{t^2}{4}}\end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned}y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{t}{1}\, dt} \\ &= z_1 e^{-\frac{t^2}{4}} \\ &= z_1\left(\mathrm{e}^{-\frac{t^2}{4}}\right)\end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-\frac{t^2}{2}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{t}{1}\,dt}}{(y_1)^2}\,dt \\ &= y_1 \int \frac{e^{-\frac{t^2}{2}}}{(y_1)^2}\,dt \\ &= y_1 \left(-\frac{i\sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2}\right) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1\left(\mathrm{e}^{-\frac{t^2}{2}}\right) + c_2\left(\mathrm{e}^{-\frac{t^2}{2}}\left(-\frac{i\sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2}\right)\right) \end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1\mathrm{e}^{-\frac{t^2}{2}} - \frac{i c_2 \mathrm{e}^{-\frac{t^2}{2}}\sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -c_1 t\,\mathrm{e}^{-\frac{t^2}{2}} + \frac{i c_2 t\,\mathrm{e}^{-\frac{t^2}{2}} \sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} + c_2 \mathrm{e}^{-\frac{t^2}{2}}\,\mathrm{e}^{\frac{t^2}{2}}$$

substituting $y' = 1$ and $t = 0$ in the above gives

$$1 = c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 0$$
$$c_2 = 1$$

Substituting these values back in above solution results in

$$y = -\frac{i\mathrm{e}^{-\frac{t^2}{2}} \sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2}$$

Summary

The solution(s) found are the following

$$y = -\frac{i\mathrm{e}^{-\frac{t^2}{2}} \sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} \tag{1}$$

Verification of solutions

$$y = -\frac{i\mathrm{e}^{-\frac{t^2}{2}} \sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2}$$

Verified OK.

6.4.5 Solving as exact linear second order ode ode

An ode of the form

$$p(t)\,y'' + q(t)\,y' + r(t)\,y = s(t)$$

is exact if

$$p''(t) - q'(t) + r(t) = 0 \tag{1}$$

For the given ode we have

$$p(x) = 1$$
$$q(x) = t$$
$$r(x) = 1$$
$$s(x) = 0$$

Hence

$$p''(x) = 0$$
$$q'(x) = 1$$

Therefore (1) becomes

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

Hence the ode is exact. Since we now know the ode is exact, it can be written as

$$(p(t)\, y' + (q(t) - p'(t))\, y)' = s(x)$$

Integrating gives

$$p(t)\, y' + (q(t) - p'(t))\, y = \int s(t)\, dt$$

Substituting the above values for p, q, r, s gives

$$yt + y' = c_1$$

We now have a first order ode to solve which is

$$yt + y' = c_1$$

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = t$$
$$q(t) = c_1$$

Hence the ode is

$$yt + y' = c_1$$

The integrating factor μ is

$$\mu = e^{\int t dt}$$
$$= e^{\frac{t^2}{2}}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)(c_1)$$
$$\frac{d}{dt}\left(e^{\frac{t^2}{2}} y\right) = \left(e^{\frac{t^2}{2}}\right)(c_1)$$
$$d\left(e^{\frac{t^2}{2}} y\right) = \left(c_1 e^{\frac{t^2}{2}}\right) dt$$

Integrating gives

$$e^{\frac{t^2}{2}} y = \int c_1 e^{\frac{t^2}{2}} dt$$
$$e^{\frac{t^2}{2}} y = -\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2$$

Dividing both sides by the integrating factor $\mu = e^{\frac{t^2}{2}}$ results in

$$y = -\frac{i e^{-\frac{t^2}{2}} c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2 e^{-\frac{t^2}{2}}$$

which simplifies to

$$y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right)$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right) \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -t\, e^{-\frac{t^2}{2}} \left(-\frac{i c_1 \sqrt{\pi}\, \sqrt{2}\, \operatorname{erf}\left(\frac{i\sqrt{2}\, t}{2}\right)}{2} + c_2\right) + e^{-\frac{t^2}{2}} c_1 e^{\frac{t^2}{2}}$$

substituting $y' = 1$ and $t = 0$ in the above gives

$$1 = c_1 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 1$$
$$c_2 = 0$$

Substituting these values back in above solution results in

$$y = -\frac{i\mathrm{e}^{-\frac{t^2}{2}}\sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2}$$

Summary

The solution(s) found are the following

$$y = -\frac{i\mathrm{e}^{-\frac{t^2}{2}}\sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2} \tag{1}$$

Verification of solutions

$$y = -\frac{i\mathrm{e}^{-\frac{t^2}{2}}\sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2}$$

Verified OK.

6.4.6 Maple step by step solution

Let's solve

$$\left[y'' + ty' + y = 0, y(0) = 0, y'\Big|_{\{t=0\}} = 1\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^k$

☐ Rewrite DE with series expansions

  ○ Convert $t \cdot y'$ to series expansion

$$t \cdot y' = \sum_{k=0}^{\infty} a_k k\, t^k$$

- Convert y'' to series expansion

$$y'' = \sum_{k=2}^{\infty} a_k k(k-1)\, t^{k-2}$$

- Shift index using $k- >k+2$

$$y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)\,(k+1)\, t^k$$

Rewrite DE with series expansions

$$\sum_{k=0}^{\infty} \left(a_{k+2}(k+2)\,(k+1) + a_k(k+1)\right) t^k = 0$$

- Each term in the series must be 0, giving the recursion relation

$$(k+1)\left(a_{k+2}(k+2) + a_k\right) = 0$$

- Recursion relation that defines the series solution to the ODE

$$\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+2} = -\frac{a_k}{k+2}\right]$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
<- linear_1 successful`
```

✓ Solution by Maple

Time used: 0.047 (sec). Leaf size: 27

```
dsolve([diff(y(t),t$2)+t*diff(y(t),t)+y(t)=0,y(0) = 0, D(y)(0) = 1],y(t), singsol=all)
```

$$y(t) = -\frac{i e^{-\frac{t^2}{2}} \sqrt{\pi}\,\sqrt{2}\,\mathrm{erf}\left(\frac{i\sqrt{2}\,t}{2}\right)}{2}$$

✓ Solution by Mathematica

Time used: 0.01 (sec). Leaf size: 32

```
DSolve[{y''[t]+t*y'[t]+y[t]==0,{y[0]==0,y'[0]==1}},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \sqrt{\frac{\pi}{2}} e^{-\frac{t^2}{2}} \operatorname{erfi}\left(\frac{t}{\sqrt{2}}\right)$$

7 Section 2.2, linear equations with constant coefficients. Page 138

7.1 problem 1

Internal problem ID [1716]
Internal file name [`OUTPUT/1717_Sunday_June_05_2022_02_28_41_AM_54077089/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2, linear equations with constant coefficients. Page 138
Problem number: 1.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff", "second_order_ode_can_be_made_integrable"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{y'' - y = 0}$$

7.1.1 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = 0, C = -1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 \mathrm{e}^{\lambda t} - \mathrm{e}^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 - 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 0, C = -1$ into the above gives

$$
\begin{aligned}
\lambda_{1,2} &= \frac{0}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{0^2 - (4)(1)(-1)} \\
&= \pm 1
\end{aligned}
$$

Hence

$$
\begin{aligned}
\lambda_1 &= +1 \\
\lambda_2 &= -1
\end{aligned}
$$

Which simplifies to

$$
\begin{aligned}
\lambda_1 &= 1 \\
\lambda_2 &= -1
\end{aligned}
$$

Since roots are real and distinct, then the solution is

$$
\begin{aligned}
y &= c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t} \\
y &= c_1 e^{(1)t} + c_2 e^{(-1)t}
\end{aligned}
$$

Or

$$
y = c_1 \mathrm{e}^{t} + c_2 \mathrm{e}^{-t}
$$

Summary

The solution(s) found are the following

$$
y = c_1 \mathrm{e}^{t} + c_2 \mathrm{e}^{-t} \tag{1}
$$

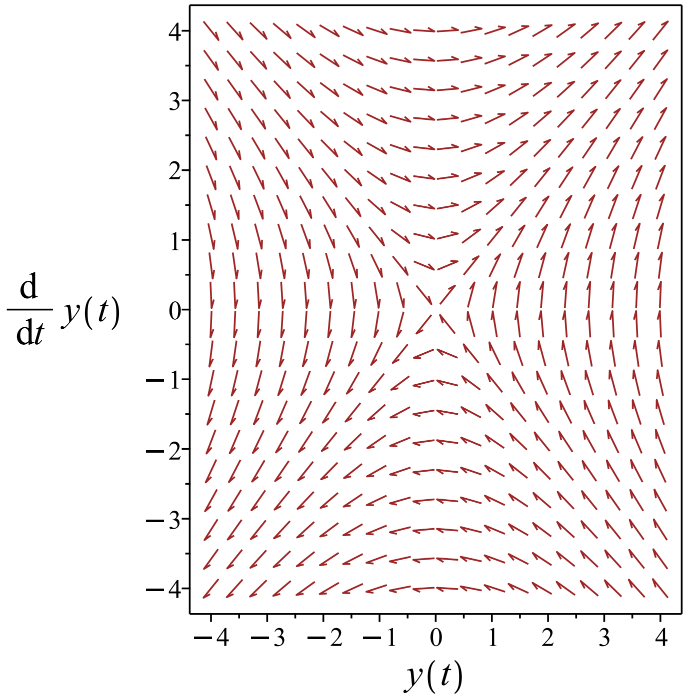


Figure 150: Slope field plot

Verification of solutions

$$y = c_1 e^t + c_2 e^{-t}$$

Verified OK.

7.1.2 Solving as second order ode can be made integrable ode

Multiplying the ode by y' gives

$$y'y'' - y'y = 0$$

Integrating the above w.r.t t gives

$$\int (y'y'' - y'y)\,dt = 0$$
$$\frac{y'^2}{2} - \frac{y^2}{2} = c_2$$

Which is now solved for y. Solving the given ode for y' results in 2 differential equations to solve. Each one of these will generate a solution. The equations generated are

$$y' = \sqrt{y^2 + 2c_1} \tag{1}$$
$$y' = -\sqrt{y^2 + 2c_1} \tag{2}$$

Now each one of the above ODE is solved.

Solving equation (1)

Integrating both sides gives

$$
\begin{aligned}
\int \frac{1}{\sqrt{y^2+2c_1}}dy &= \int dt \\
\ln\left(y+\sqrt{y^2+2c_1}\right) &= t+c_2
\end{aligned}
$$

Raising both side to exponential gives

$$
y+\sqrt{y^2+2c_1} = \mathrm{e}^{t+c_2}
$$

Which simplifies to

$$
y+\sqrt{y^2+2c_1} = c_3\mathrm{e}^{t}
$$

Solving equation (2)

Integrating both sides gives

$$
\begin{aligned}
\int -\frac{1}{\sqrt{y^2+2c_1}}dy &= \int dt \\
-\ln\left(y+\sqrt{y^2+2c_1}\right) &= t+c_4
\end{aligned}
$$

Raising both side to exponential gives

$$
\frac{1}{y+\sqrt{y^2+2c_1}} = \mathrm{e}^{t+c_4}
$$

Which simplifies to

$$
\frac{1}{y+\sqrt{y^2+2c_1}} = c_5\mathrm{e}^{t}
$$

Summary

The solution(s) found are the following

$$
y = \frac{\left(\mathrm{e}^{2t}c_3^2-2c_1\right)\mathrm{e}^{-t}}{2c_3} \tag{1}
$$

$$
y = -\frac{\left(2c_1c_5^2\mathrm{e}^{2t}-1\right)\mathrm{e}^{-t}}{2c_5} \tag{2}
$$

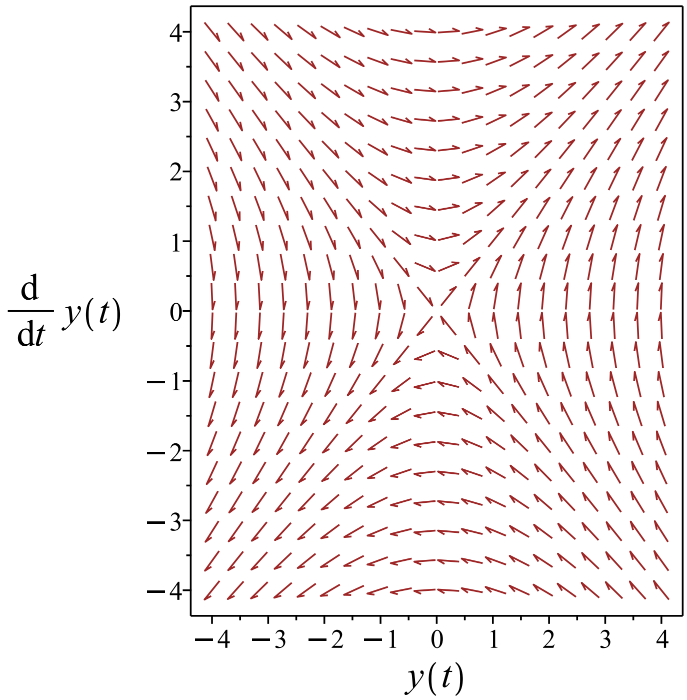


Figure 151: Slope field plot

Verification of solutions

$$y = \frac{(e^{2t}c_3^2 - 2c_1)\, e^{-t}}{2c_3}$$

Verified OK.

$$y = -\frac{(2c_1c_5^2e^{2t} - 1)\, e^{-t}}{2c_5}$$

Verified OK.

7.1.3 Solving using Kovacic algorithm

Writing the ode as

$$y'' - y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= 0 \\ C &= -1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A} \, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{1}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 1 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t) \, e^{-\int \frac{B}{2A} \, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0,1,2,4,6,8,\cdots\}$	$\{\cdots,-6,-4,-2,0,2,3,4,5,6,\cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1,2\}$	$\{2,3,4,5,6,7,\cdots\}$

Table 113: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = 1$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = e^{-t}$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$y_1 = z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt}$$

Since $B = 0$ then the above reduces to

$$\begin{aligned} y_1 &= z_1 \\ &= e^{-t} \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Since $B = 0$ then the above becomes

$$\begin{aligned} y_2 &= y_1 \int \frac{1}{y_1^2}\, dt \\ &= \mathrm{e}^{-t} \int \frac{1}{\mathrm{e}^{-2t}}\, dt \\ &= \mathrm{e}^{-t} \left(\frac{\mathrm{e}^{2t}}{2}\right) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1 \left(\mathrm{e}^{-t}\right) + c_2 \left(\mathrm{e}^{-t} \left(\frac{\mathrm{e}^{2t}}{2}\right)\right) \end{aligned}$$

Summary
The solution(s) found are the following

$$y = c_1 \mathrm{e}^{-t} + \frac{c_2 \mathrm{e}^{t}}{2} \tag{1}$$

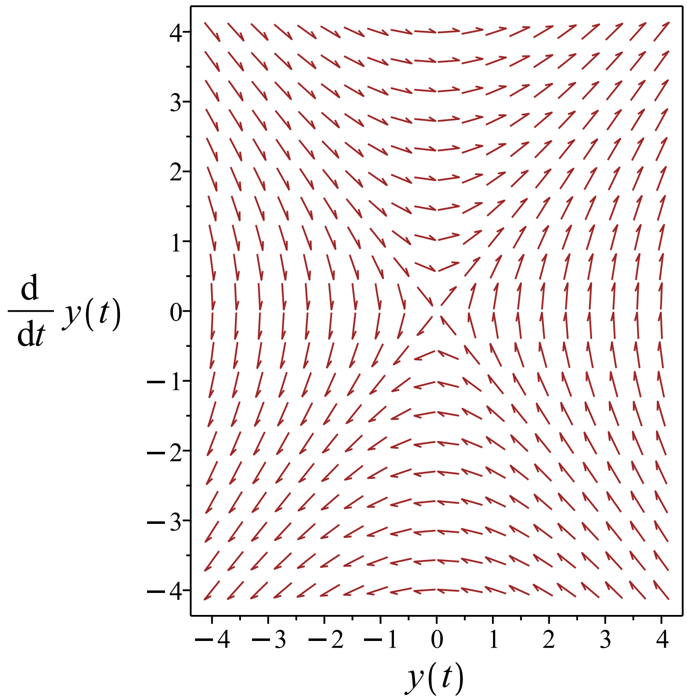


Figure 152: Slope field plot

Verification of solutions

$$y = c_1 e^{-t} + \frac{c_2 e^t}{2}$$

Verified OK.

7.1.4 Maple step by step solution

Let's solve

$y'' - y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of ODE

  $r^2 - 1 = 0$

- Factor the characteristic polynomial

  $(r - 1)(r + 1) = 0$

- Roots of the characteristic polynomial

$$r = (-1, 1)$$

- 1st solution of the ODE

$$y_1(t) = e^{-t}$$

- 2nd solution of the ODE

$$y_2(t) = e^{t}$$

- General solution of the ODE

$$y = c_1 y_1(t) + c_2 y_2(t)$$

- Substitute in solutions

$$y = c_1 e^{-t} + c_2 e^{t}$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 15

```
dsolve(diff(y(t),t$2)-y(t)=0,y(t), singsol=all)
```

$$y(t) = e^{-t} c_1 + c_2 e^{t}$$

✓ Solution by Mathematica

Time used: 0.011 (sec). Leaf size: 20

```
DSolve[y''[t]-y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to c_1 e^{t} + c_2 e^{-t}$$

7.2 problem 2

Internal problem ID [1717]
Internal file name [`OUTPUT/1718_Sunday_June_05_2022_02_28_42_AM_7493997/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2, linear equations with constant coefficients. Page 138
Problem number: 2.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{6y'' - 7y' + y = 0}$$

7.2.1 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 6, B = -7, C = 1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$6\lambda^2 e^{\lambda t} - 7\lambda\, e^{\lambda t} + e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$6\lambda^2 - 7\lambda + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 6, B = -7, C = 1$ into the above gives

$$\lambda_{1,2} = \frac{7}{(2)(6)} \pm \frac{1}{(2)(6)}\sqrt{-7^2 - (4)(6)(1)}$$
$$= \frac{7}{12} \pm \frac{5}{12}$$

Hence

$$\lambda_1 = \frac{7}{12} + \frac{5}{12}$$
$$\lambda_2 = \frac{7}{12} - \frac{5}{12}$$

Which simplifies to

$$\lambda_1 = 1$$
$$\lambda_2 = \frac{1}{6}$$

Since roots are real and distinct, then the solution is

$$y = c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}$$
$$y = c_1 e^{(1)t} + c_2 e^{\left(\frac{1}{6}\right)t}$$

Or

$$y = c_1 \mathrm{e}^t + c_2 \mathrm{e}^{\frac{t}{6}}$$

Summary

The solution(s) found are the following

$$y = c_1 \mathrm{e}^t + c_2 \mathrm{e}^{\frac{t}{6}} \tag{1}$$

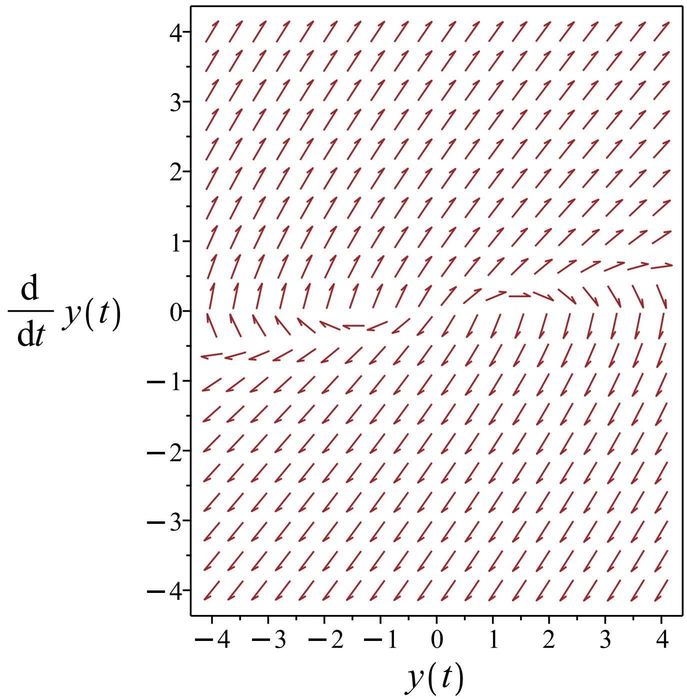


Figure 153: Slope field plot

<u>Verification of solutions</u>

$$y = c_1 \mathrm{e}^t + c_2 \mathrm{e}^{\frac{t}{6}}$$

Verified OK.

7.2.2 Solving using Kovacic algorithm

Writing the ode as

$$6y'' - 7y' + y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 6 \\ B &= -7 \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{25}{144} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 25 \\ t &= 144 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \frac{25z(t)}{144} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 115: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = \frac{25}{144}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \mathrm{e}^{-\frac{5t}{12}}$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{-7}{6}\, dt} \\ &= z_1 e^{\frac{7t}{12}} \\ &= z_1 \left(\mathrm{e}^{\frac{7t}{12}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{\frac{t}{6}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{-7}{6}\, dt}}{(y_1)^2}\, dt \\ &= y_1 \int \frac{e^{\frac{7t}{6}}}{(y_1)^2}\, dt \\ &= y_1 \left(\frac{6\,\mathrm{e}^{\frac{5t}{6}}}{5}\right) \end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(e^{\frac{t}{6}}\right) + c_2\left(e^{\frac{t}{6}}\left(\frac{6\,e^{\frac{5t}{6}}}{5}\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = e^{\frac{t}{6}} c_1 + \frac{6 c_2 e^{t}}{5} \tag{1}
$$

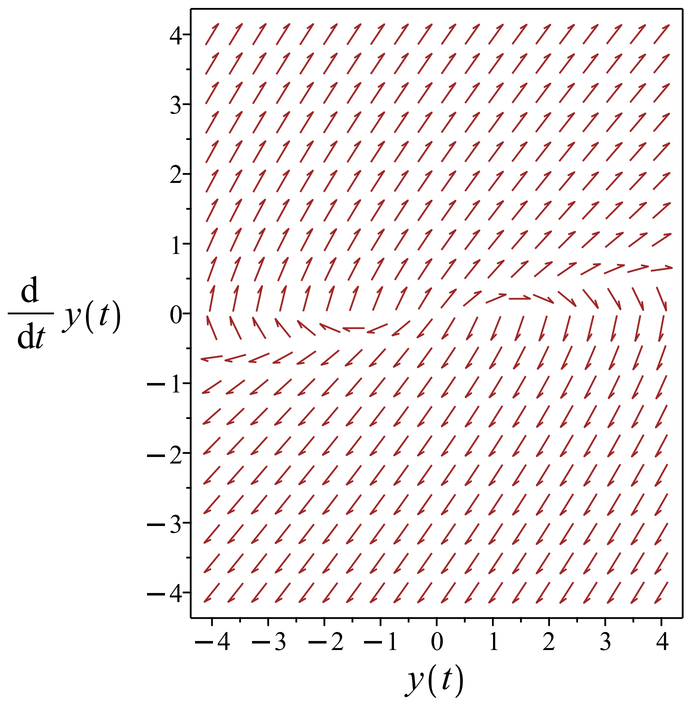


Figure 154: Slope field plot

Verification of solutions

$$
y = e^{\frac{t}{6}} c_1 + \frac{6 c_2 e^{t}}{5}
$$

Verified OK.

7.2.3 Maple step by step solution

Let's solve

$6y'' - 7y' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{7y'}{6} - \frac{y}{6}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{7y'}{6} + \frac{y}{6} = 0$

- Characteristic polynomial of ODE

  $r^2 - \frac{7}{6}r + \frac{1}{6} = 0$

- Factor the characteristic polynomial

  $\frac{(6r-1)(r-1)}{6} = 0$

- Roots of the characteristic polynomial

  $r = \left(1, \frac{1}{6}\right)$

- 1st solution of the ODE

  $y_1(t) = e^t$

- 2nd solution of the ODE

  $y_2(t) = e^{\frac{t}{6}}$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 e^t + c_2 e^{\frac{t}{6}}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 15

```
dsolve(6*diff(y(t),t$2)-7*diff(y(t),t)+y(t)=0,y(t), singsol=all)
```

$$y(t) = c_1 e^{\frac{t}{6}} + c_2 e^{t}$$

✓ Solution by Mathematica

Time used: 0.015 (sec). Leaf size: 22

```
DSolve[6*y''[t]-7*y'[t]+y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to c_1 e^{t/6} + c_2 e^{t}$$

7.3 problem 3

Internal problem ID [1718]
Internal file name [`OUTPUT/1719_Sunday_June_05_2022_02_28_44_AM_62751130/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2, linear equations with constant coefficients. Page 138
Problem number: 3.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{y'' - 3y' + y = 0}$$

7.3.1 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = -3, C = 1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} - 3\lambda e^{\lambda t} + e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 - 3\lambda + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = -3, C = 1$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{3}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{-3^2 - (4)(1)(1)} \\ &= \frac{3}{2} \pm \frac{\sqrt{5}}{2}\end{aligned}$$

Hence

$$\lambda_1 = \frac{3}{2} + \frac{\sqrt{5}}{2}$$

$$\lambda_2 = \frac{3}{2} - \frac{\sqrt{5}}{2}$$

Which simplifies to

$$\lambda_1 = \frac{3}{2} + \frac{\sqrt{5}}{2}$$

$$\lambda_2 = \frac{3}{2} - \frac{\sqrt{5}}{2}$$

Since roots are real and distinct, then the solution is

$$\begin{aligned}y &= c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t} \\ y &= c_1 e^{\left(\frac{3}{2}+\frac{\sqrt{5}}{2}\right)t} + c_2 e^{\left(\frac{3}{2}-\frac{\sqrt{5}}{2}\right)t}\end{aligned}$$

Or

$$y = c_1 \mathrm{e}^{\left(\frac{3}{2}+\frac{\sqrt{5}}{2}\right)t} + c_2 \mathrm{e}^{\left(\frac{3}{2}-\frac{\sqrt{5}}{2}\right)t}$$

Summary

The solution(s) found are the following

$$y = c_1 \mathrm{e}^{\left(\frac{3}{2}+\frac{\sqrt{5}}{2}\right)t} + c_2 \mathrm{e}^{\left(\frac{3}{2}-\frac{\sqrt{5}}{2}\right)t} \tag{1}$$

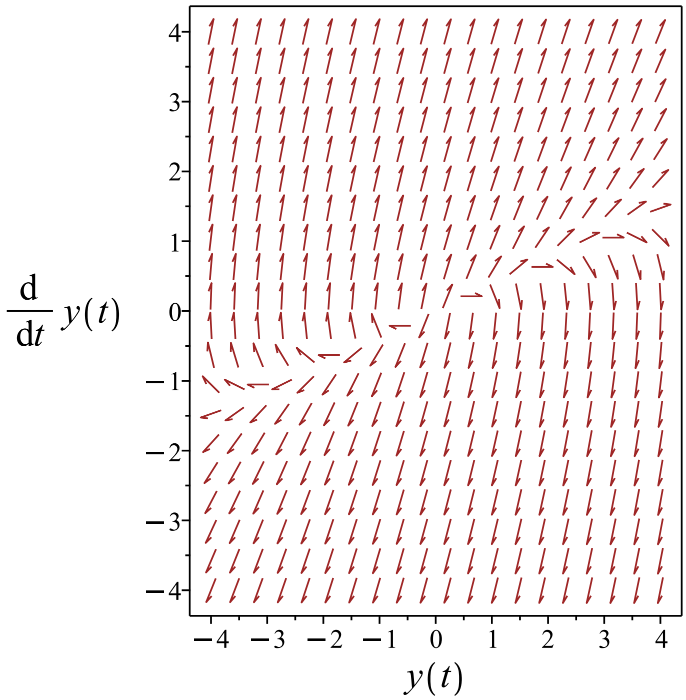


Figure 155: Slope field plot

Verification of solutions

$$y = c_1 e^{\left(\frac{3}{2}+\frac{\sqrt{5}}{2}\right)t} + c_2 e^{\left(\frac{3}{2}-\frac{\sqrt{5}}{2}\right)t}$$

Verified OK.

7.3.2 Solving using Kovacic algorithm

Writing the ode as

$$y'' - 3y' + y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= -3 \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{5}{4} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 5 \\ t &= 4 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \frac{5z(t)}{4} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 117: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - 0 \\
&= 0
\end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = \frac{5}{4}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \mathrm{e}^{-\frac{\sqrt{5}\,t}{2}}$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-3}{1}\,dt} \\
&= z_1 e^{\frac{3t}{2}} \\
&= z_1 \left(\mathrm{e}^{\frac{3t}{2}}\right)
\end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-\frac{\left(\sqrt{5}-3\right)t}{2}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-3}{1}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{3t}}{(y_1)^2}\,dt \\
&= y_1 \left(\frac{\sqrt{5}\,\mathrm{e}^{\sqrt{5}\,t}}{5}\right)
\end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{-\frac{\left(\sqrt{5}-3\right)t}{2}}\right) + c_2 \left(\mathrm{e}^{-\frac{\left(\sqrt{5}-3\right)t}{2}} \left(\frac{\sqrt{5}\,\mathrm{e}^{\sqrt{5}\,t}}{5}\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = c_1 \mathrm{e}^{-\frac{\left(\sqrt{5}-3\right)t}{2}} + \frac{c_2 \sqrt{5}\,\mathrm{e}^{\frac{\left(3+\sqrt{5}\right)t}{2}}}{5} \tag{1}
$$

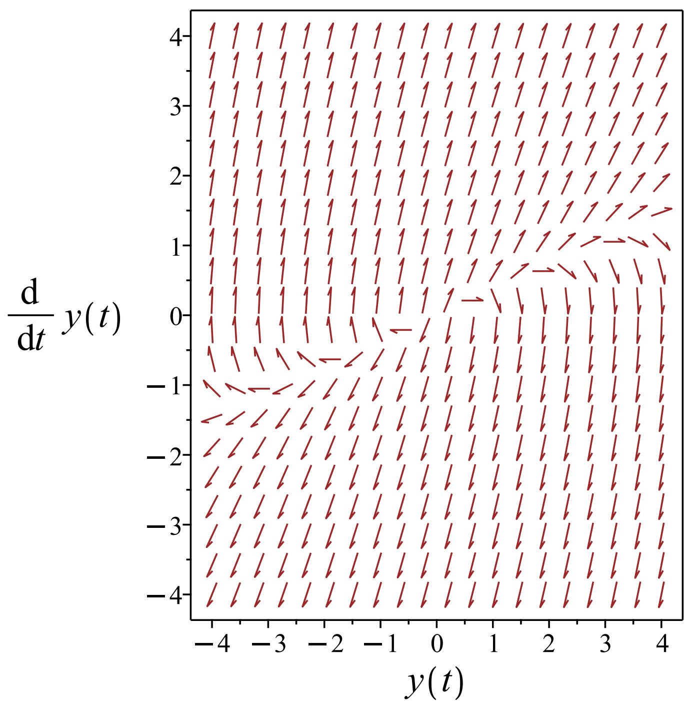


Figure 156: Slope field plot

Verification of solutions

$$
y = c_1 \mathrm{e}^{-\frac{\left(\sqrt{5}-3\right)t}{2}} + \frac{c_2 \sqrt{5}\,\mathrm{e}^{\frac{\left(3+\sqrt{5}\right)t}{2}}}{5}
$$

Verified OK.

7.3.3 Maple step by step solution

Let's solve

$y'' - 3y' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of ODE

  $r^2 - 3r + 1 = 0$

- Use quadratic formula to solve for r

  $r = \frac{3 \pm (\sqrt{5})}{2}$

- Roots of the characteristic polynomial

  $r = \left(\frac{3}{2} - \frac{\sqrt{5}}{2}, \frac{3}{2} + \frac{\sqrt{5}}{2}\right)$

- 1st solution of the ODE

  $y_1(t) = e^{\left(\frac{3}{2} - \frac{\sqrt{5}}{2}\right)t}$

- 2nd solution of the ODE

  $y_2(t) = e^{\left(\frac{3}{2} + \frac{\sqrt{5}}{2}\right)t}$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 e^{\left(\frac{3}{2} - \frac{\sqrt{5}}{2}\right)t} + c_2 e^{\left(\frac{3}{2} + \frac{\sqrt{5}}{2}\right)t}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 27

```
dsolve(diff(y(t),t$2)-3*diff(y(t),t)+y(t)=0,y(t), singsol=all)
```

$$y(t) = c_1 e^{\frac{(3+\sqrt{5})t}{2}} + c_2 e^{-\frac{(\sqrt{5}-3)t}{2}}$$

✓ Solution by Mathematica

Time used: 0.026 (sec). Leaf size: 35

```
DSolve[y''[t]-3*y'[t]+y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to e^{-\frac{1}{2}(\sqrt{5}-3)t}\left(c_2 e^{\sqrt{5}t} + c_1\right)$$

7.4 problem 4

Internal problem ID [1719]
Internal file name [`OUTPUT/1720_Sunday_June_05_2022_02_28_45_AM_50056202/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2, linear equations with constant coefficients. Page 138
Problem number: 4.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff", "linear_second_order_ode_solved_by_an_integrating_factor"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{3y'' + 6y' + 3y = 0}$$

7.4.1 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 3, B = 6, C = 3$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$3\lambda^2 \mathrm{e}^{\lambda t} + 6\lambda \,\mathrm{e}^{\lambda t} + 3\,\mathrm{e}^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$3\lambda^2 + 6\lambda + 3 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 3, B = 6, C = 3$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{-6}{(2)(3)} \pm \frac{1}{(2)(3)}\sqrt{(6)^2 - (4)(3)(3)} \\ &= -1\end{aligned}$$

Hence this is the case of a double root $\lambda_{1,2} = 1$. Therefore the solution is

$$y = c_1 e^{-t} + c_2 t\, e^{-t} \tag{1}$$

<u>Summary</u>

The solution(s) found are the following

$$y = c_1 e^{-t} + c_2 e^{-t} t \tag{1}$$

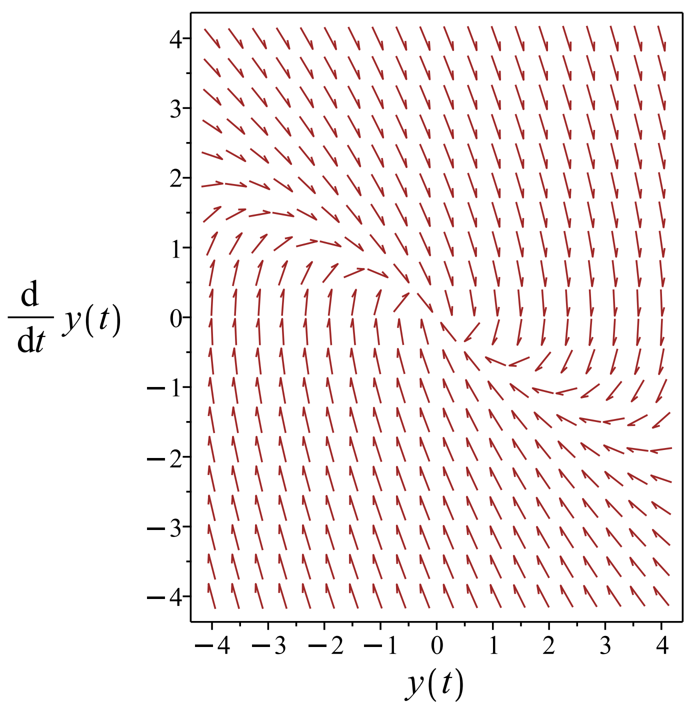


Figure 157: Slope field plot

<u>Verification of solutions</u>

$$y = c_1 e^{-t} + c_2 e^{-t} t$$

Verified OK.

7.4.2 Solving as linear second order ode solved by an integrating factor ode

The ode satisfies this form

$$y'' + p(t)\,y' + \frac{\left(p(t)^2 + p'(t)\right)y}{2} = f(t)$$

Where $p(t) = 2$. Therefore, there is an integrating factor given by

$$\begin{aligned} M(x) &= e^{\frac{1}{2}\int p\,dx} \\ &= e^{\int 2\,dx} \\ &= \mathrm{e}^{t} \end{aligned}$$

Multiplying both sides of the ODE by the integrating factor $M(x)$ makes the left side of the ODE a complete differential

$$\begin{aligned} (M(x)y)'' &= 0 \\ \left(y\,\mathrm{e}^{t}\right)'' &= 0 \end{aligned}$$

Integrating once gives

$$\left(y\,\mathrm{e}^{t}\right)' = c_1$$

Integrating again gives

$$\left(y\,\mathrm{e}^{t}\right) = c_1 t + c_2$$

Hence the solution is

$$y = \frac{c_1 t + c_2}{\mathrm{e}^{t}}$$

Or

$$y = c_1 t\,\mathrm{e}^{-t} + c_2 \mathrm{e}^{-t}$$

Summary
The solution(s) found are the following

$$y = c_1 t\,\mathrm{e}^{-t} + c_2 \mathrm{e}^{-t} \tag{1}$$

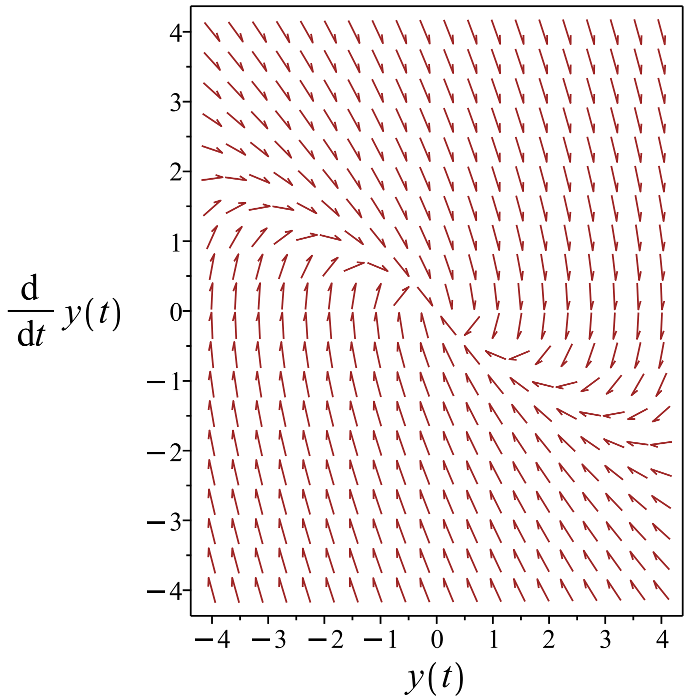


Figure 158: Slope field plot

Verification of solutions

$$y = c_1 t \,\mathrm{e}^{-t} + c_2 \mathrm{e}^{-t}$$

Verified OK.

7.4.3 Solving using Kovacic algorithm

Writing the ode as

$$3y'' + 6y' + 3y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 3 \\ B &= 6 \\ C &= 3 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A} \, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{0}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 0 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = 0 \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 119: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - -\infty \\ &= \infty \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is $infinity$ then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = 0$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = 1$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{6}{3}\, dt} \\ &= z_1 e^{-t} \\ &= z_1 \left(\mathrm{e}^{-t}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{6}{3}\, dt}}{(y_1)^2}\, dt \\ &= y_1 \int \frac{e^{-2t}}{(y_1)^2}\, dt \\ &= y_1(t) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1\left(\mathrm{e}^{-t}\right) + c_2\left(\mathrm{e}^{-t}(t)\right) \end{aligned}$$

Summary

The solution(s) found are the following

$$y = c_1 \mathrm{e}^{-t} + c_2 \mathrm{e}^{-t} t \tag{1}$$

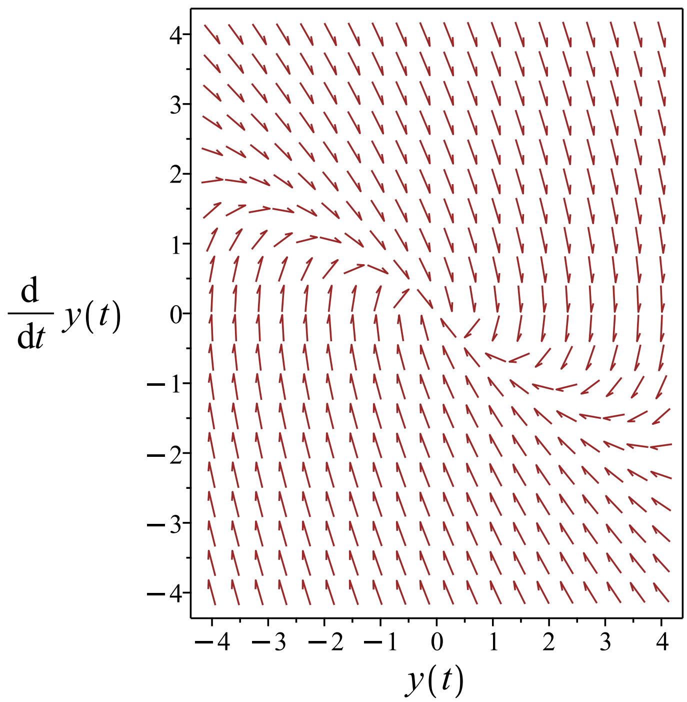


Figure 159: Slope field plot

Verification of solutions

$$y = c_1 \mathrm{e}^{-t} + c_2 \mathrm{e}^{-t} t$$

Verified OK.

7.4.4 Maple step by step solution

Let's solve

$3y'' + 6y' + 3y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -2y' - y$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + 2y' + y = 0$

- Characteristic polynomial of ODE

  $r^2 + 2r + 1 = 0$

- Factor the characteristic polynomial

  $(r + 1)^2 = 0$

- Root of the characteristic polynomial

  $r = -1$

- 1st solution of the ODE

  $y_1(t) = e^{-t}$

- Repeated root, multiply $y_1(t)$ by t to ensure linear independence

  $y_2(t) = t\,e^{-t}$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 e^{-t} + c_2 e^{-t} t$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 14

```
dsolve(3*diff(y(t),t$2)+6*diff(y(t),t)+3*y(t)=0,y(t), singsol=all)
```

$$y(t) = \mathrm{e}^{-t}(c_2 t + c_1)$$

✓ Solution by Mathematica

Time used: 0.014 (sec). Leaf size: 18

```
DSolve[3*y''[t]+6*y'[t]+3*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to e^{-t}(c_2 t + c_1)$$

7.5 problem 5

Internal problem ID [1720]
Internal file name [`OUTPUT/1721_Sunday_June_05_2022_02_28_46_AM_21173222/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2, linear equations with constant coefficients. Page 138
Problem number: 5.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{y'' - 3y' - 4y = 0}$$

With initial conditions

$$[y(0) = 1, y'(0) = 0]$$

7.5.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= -3 \\ q(t) &= -4 \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' - 3y' - 4y = 0$$

The domain of $p(t) = -3$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = -4$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

7.5.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = -3, C = -4$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} - 3\lambda\, e^{\lambda t} - 4\, e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 - 3\lambda - 4 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = -3, C = -4$ into the above gives

$$\begin{aligned}
\lambda_{1,2} &= \frac{3}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{-3^2 - (4)(1)(-4)} \\
&= \frac{3}{2} \pm \frac{5}{2}
\end{aligned}$$

Hence

$$\lambda_1 = \frac{3}{2} + \frac{5}{2}$$

$$\lambda_2 = \frac{3}{2} - \frac{5}{2}$$

Which simplifies to

$$
\begin{aligned}
\lambda_1 &= 4 \\
\lambda_2 &= -1
\end{aligned}
$$

Since roots are real and distinct, then the solution is

$$
\begin{aligned}
y &= c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t} \\
y &= c_1 e^{(4)t} + c_2 e^{(-1)t}
\end{aligned}
$$

Or

$$
y = c_1 \mathrm{e}^{4t} + c_2 \mathrm{e}^{-t}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = c_1 \mathrm{e}^{4t} + c_2 \mathrm{e}^{-t} \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$
1 = c_1 + c_2 \tag{1A}
$$

Taking derivative of the solution gives

$$
y' = 4c_1 \mathrm{e}^{4t} - c_2 \mathrm{e}^{-t}
$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$
0 = 4c_1 - c_2 \tag{2A}
$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= \frac{1}{5} \\
c_2 &= \frac{4}{5}
\end{aligned}
$$

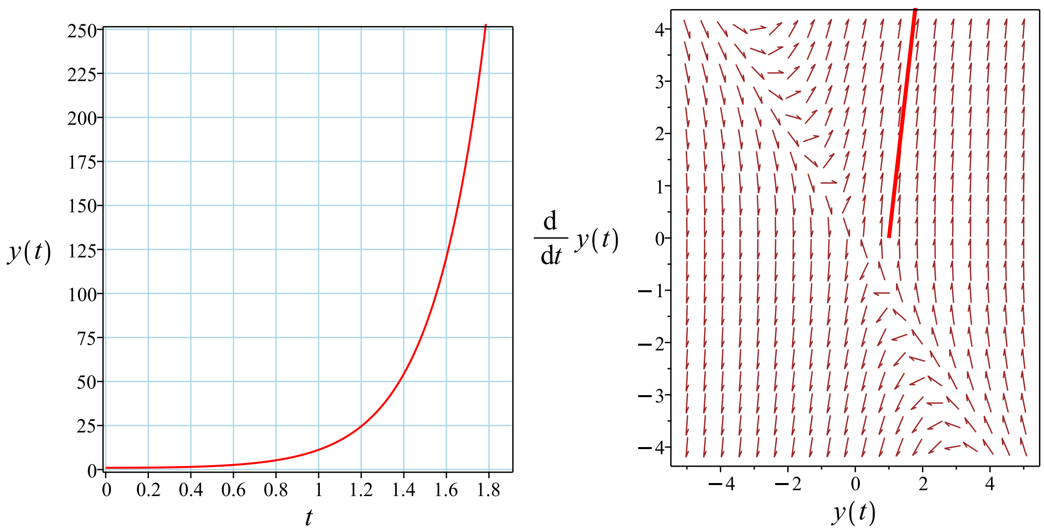
Substituting these values back in above solution results in

$$
y = \frac{\mathrm{e}^{4t}}{5} + \frac{4\,\mathrm{e}^{-t}}{5}
$$

Summary

The solution(s) found are the following

$$y = \frac{e^{4t}}{5} + \frac{4\,e^{-t}}{5} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \frac{e^{4t}}{5} + \frac{4\,e^{-t}}{5}$$

Verified OK.

7.5.3 Solving using Kovacic algorithm

Writing the ode as

$$y'' - 3y' - 4y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= -3 \\ C &= -4 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{25}{4} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 25 \\ t &= 4 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \frac{25z(t)}{4} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0,1,2,4,6,8,\cdots\}$	$\{\cdots,-6,-4,-2,0,2,3,4,5,6,\cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1,2\}$	$\{2,3,4,5,6,7,\cdots\}$

Table 121: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = \frac{25}{4}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \mathrm{e}^{-\frac{5t}{2}}$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{-3}{1}\,dt} \\ &= z_1 e^{\frac{3t}{2}} \\ &= z_1\left(\mathrm{e}^{\frac{3t}{2}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-3}{1}\, dt}}{(y_1)^2}\, dt \\
&= y_1 \int \frac{e^{3t}}{(y_1)^2}\, dt \\
&= y_1 \left(\frac{\mathrm{e}^{5t}}{5}\right)
\end{aligned}$$

Therefore the solution is

$$\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{-t}\right) + c_2 \left(\mathrm{e}^{-t} \left(\frac{\mathrm{e}^{5t}}{5}\right)\right)
\end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 \mathrm{e}^{-t} + \frac{c_2 \mathrm{e}^{4t}}{5} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$1 = c_1 + \frac{c_2}{5} \tag{1A}$$

Taking derivative of the solution gives

$$y' = -c_1 \mathrm{e}^{-t} + \frac{4 c_2 \mathrm{e}^{4t}}{5}$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = -c_1 + \frac{4c_2}{5} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = \frac{4}{5}$$
$$c_2 = 1$$

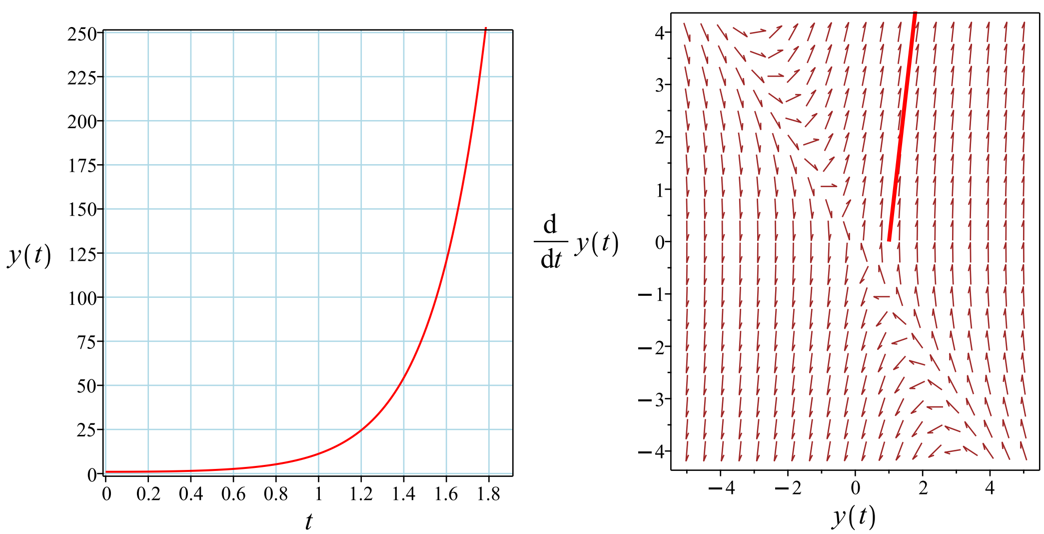
Substituting these values back in above solution results in

$$y = \frac{e^{4t}}{5} + \frac{4\,e^{-t}}{5}$$

Summary

The solution(s) found are the following

$$y = \frac{e^{4t}}{5} + \frac{4\,e^{-t}}{5} \tag{1}$$



(a) Solution plot (b) Slope field plot

Verification of solutions

$$y = \frac{e^{4t}}{5} + \frac{4\,e^{-t}}{5}$$

Verified OK.

7.5.4 Maple step by step solution

Let's solve

$$\left[y'' - 3y' - 4y = 0, y(0) = 1, y'\Big|_{\{t=0\}} = 0\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of ODE

  $r^2 - 3r - 4 = 0$

- Factor the characteristic polynomial

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

- Roots of the characteristic polynomial

  $r = (-1, 4)$

- 1st solution of the ODE

  $y_1(t) = e^{-t}$

- 2nd solution of the ODE

  $y_2(t) = e^{4t}$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 e^{-t} + c_2 e^{4t}$

□ Check validity of solution $y = c_1 e^{-t} + c_2 e^{4t}$

  - Use initial condition $y(0) = 1$

    $1 = c_1 + c_2$

  - Compute derivative of the solution

    $y' = -c_1 e^{-t} + 4c_2 e^{4t}$

  - Use the initial condition $y'\Big|_{\{t=0\}} = 0$

    $0 = -c_1 + 4c_2$

  - Solve for c_1 and c_2

    $\left\{c_1 = \frac{4}{5}, c_2 = \frac{1}{5}\right\}$

- Substitute constant values into general solution and simplify

  $y = \frac{e^{4t}}{5} + \frac{4\,e^{-t}}{5}$

- Solution to the IVP

  $y = \frac{e^{4t}}{5} + \frac{4\,e^{-t}}{5}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 17

```
dsolve([diff(y(t),t$2)-3*diff(y(t),t)-4*y(t)=0,y(0) = 1, D(y)(0) = 0],y(t), singsol=all)
```

$$y(t) = \frac{e^{4t}}{5} + \frac{4\,e^{-t}}{5}$$

✓ Solution by Mathematica

Time used: 0.014 (sec). Leaf size: 21

```
DSolve[{y''[t]-3*y'[t]-4*y[t]==0,{y[0]==1,y'[0]==0}},y[t],t,IncludeSingularSolutions -> True
```

$$y(t) \to \frac{1}{5}e^{-t}\left(e^{5t} + 4\right)$$

7.6 problem 6

Internal problem ID [1721]
Internal file name [`OUTPUT/1722_Sunday_June_05_2022_02_28_49_AM_84850856/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2, linear equations with constant coefficients. Page 138
Problem number: 6.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{2y'' + y' - 10y = 0}$$

With initial conditions

$$[y(1) = 5, y'(1) = 2]$$

7.6.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$p(t) = \frac{1}{2}$$
$$q(t) = -5$$
$$F = 0$$

Hence the ode is

$$y'' + \frac{y'}{2} - 5y = 0$$

The domain of $p(t) = \frac{1}{2}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 1$ is inside this domain. The domain of $q(t) = -5$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 1$ is also inside this domain. Hence solution exists and is unique.

7.6.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 2, B = 1, C = -10$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$2\lambda^2 \mathrm{e}^{\lambda t} + \lambda \,\mathrm{e}^{\lambda t} - 10\,\mathrm{e}^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$2\lambda^2 + \lambda - 10 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 2, B = 1, C = -10$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{-1}{(2)\,(2)} \pm \frac{1}{(2)\,(2)}\sqrt{1^2 - (4)\,(2)\,(-10)} \\ &= -\frac{1}{4} \pm \frac{9}{4}\end{aligned}$$

Hence

$$\lambda_1 = -\frac{1}{4} + \frac{9}{4}$$

$$\lambda_2 = -\frac{1}{4} - \frac{9}{4}$$

Which simplifies to

$$\lambda_1 = 2$$
$$\lambda_2 = -\frac{5}{2}$$

Since roots are real and distinct, then the solution is

$$y = c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}$$
$$y = c_1 e^{(2)t} + c_2 e^{\left(-\frac{5}{2}\right)t}$$

Or

$$y = c_1 \mathrm{e}^{2t} + c_2 \mathrm{e}^{-\frac{5t}{2}}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 \mathrm{e}^{2t} + c_2 \mathrm{e}^{-\frac{5t}{2}} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 5$ and $t = 1$ in the above gives

$$5 = \left(\mathrm{e}^{\frac{9}{2}} c_1 + c_2\right) \mathrm{e}^{-\frac{5}{2}} \tag{1A}$$

Taking derivative of the solution gives

$$y' = 2c_1 \mathrm{e}^{2t} - \frac{5c_2 \mathrm{e}^{-\frac{5t}{2}}}{2}$$

substituting $y' = 2$ and $t = 1$ in the above gives

$$2 = \frac{\left(4\,\mathrm{e}^{\frac{9}{2}} c_1 - 5c_2\right) \mathrm{e}^{-\frac{5}{2}}}{2} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = \frac{29\,\mathrm{e}^{-2}}{9}$$
$$c_2 = \frac{16\,\mathrm{e}^{\frac{5}{2}}}{9}$$

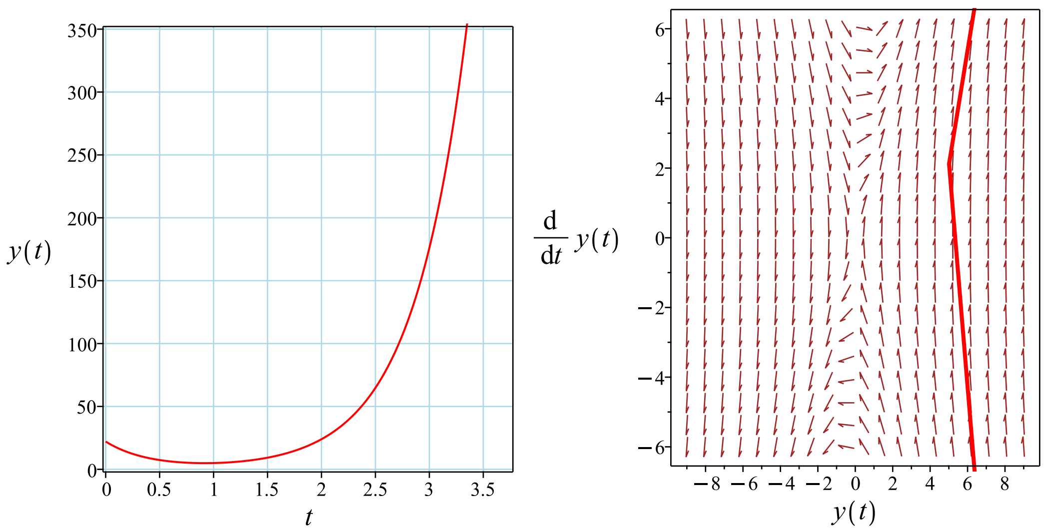
Substituting these values back in above solution results in

$$y = \frac{29\,\mathrm{e}^{2t}\mathrm{e}^{-2}}{9} + \frac{16\,\mathrm{e}^{-\frac{5t}{2}}\mathrm{e}^{\frac{5}{2}}}{9}$$

<u>Summary</u>

The solution(s) found are the following

$$y = \frac{29\,\mathrm{e}^{2t}\mathrm{e}^{-2}}{9} + \frac{16\,\mathrm{e}^{-\frac{5t}{2}}\mathrm{e}^{\frac{5}{2}}}{9} \tag{1}$$



(a) Solution plot (b) Slope field plot

<u>Verification of solutions</u>

$$y = \frac{29\,\mathrm{e}^{2t}\mathrm{e}^{-2}}{9} + \frac{16\,\mathrm{e}^{-\frac{5t}{2}}\mathrm{e}^{\frac{5}{2}}}{9}$$

Verified OK.

7.6.3 Solving using Kovacic algorithm

Writing the ode as

$$2y'' + y' - 10y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$
\begin{aligned}
A &= 2 \\
B &= 1 \\
C &= -10
\end{aligned}
\tag{3}
$$

Applying the Liouville transformation on the dependent variable gives

$$
z(t) = ye^{\int \frac{B}{2A}\,dt}
$$

Then (2) becomes

$$
z''(t) = rz(t) \tag{4}
$$

Where r is given by

$$
\begin{aligned}
r &= \frac{s}{t} \\
&= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2}
\end{aligned}
\tag{5}
$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$
r = \frac{81}{16} \tag{6}
$$

Comparing the above to (5) shows that

$$
\begin{aligned}
s &= 81 \\
t &= 16
\end{aligned}
$$

Therefore eq. (4) becomes

$$
z''(t) = \frac{81z(t)}{16} \tag{7}
$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$
y = z(t)\, e^{-\int \frac{B}{2A}\,dt}
$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 123: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - 0 \\
&= 0
\end{aligned}
$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$
L = [1]
$$

Since $r = \frac{81}{16}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$
z_1(t) = \mathrm{e}^{-\frac{9t}{4}}
$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{1}{2}\, dt} \\
&= z_1 e^{-\frac{t}{4}} \\
&= z_1 \left(\mathrm{e}^{-\frac{t}{4}}\right)
\end{aligned}
$$

Which simplifies to

$$y_1 = \mathrm{e}^{-\frac{5t}{2}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{1}{2}\, dt}}{(y_1)^2}\, dt \\
&= y_1 \int \frac{e^{-\frac{t}{2}}}{(y_1)^2}\, dt \\
&= y_1 \left(\frac{2\,\mathrm{e}^{\frac{9t}{2}}}{9}\right)
\end{aligned}$$

Therefore the solution is

$$\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{-\frac{5t}{2}}\right) + c_2 \left(\mathrm{e}^{-\frac{5t}{2}} \left(\frac{2\,\mathrm{e}^{\frac{9t}{2}}}{9}\right)\right)
\end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 \mathrm{e}^{-\frac{5t}{2}} + \frac{2 c_2 \mathrm{e}^{2t}}{9} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 5$ and $t = 1$ in the above gives

$$5 = \frac{\left(2\,\mathrm{e}^{\frac{9}{2}} c_2 + 9 c_1\right) \mathrm{e}^{-\frac{5}{2}}}{9} \tag{1A}$$

Taking derivative of the solution gives

$$y' = -\frac{5 c_1 \mathrm{e}^{-\frac{5t}{2}}}{2} + \frac{4 c_2 \mathrm{e}^{2t}}{9}$$

substituting $y' = 2$ and $t = 1$ in the above gives

$$2 = \frac{\left(8\,e^{\frac{9}{2}} c_2 - 45 c_1\right) e^{-\frac{5}{2}}}{18} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = \frac{16\,e^{\frac{5}{2}}}{9}$$
$$c_2 = \frac{29\,e^{-2}}{2}$$

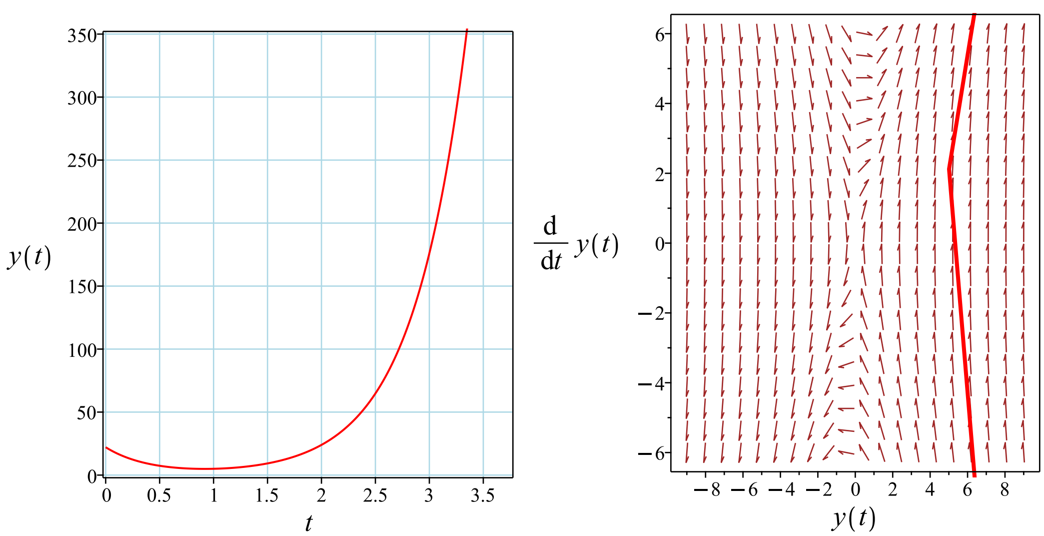
Substituting these values back in above solution results in

$$y = \frac{29\,e^{2t} e^{-2}}{9} + \frac{16\,e^{-\frac{5t}{2}} e^{\frac{5}{2}}}{9}$$

Summary

The solution(s) found are the following

$$y = \frac{29\,e^{2t} e^{-2}}{9} + \frac{16\,e^{-\frac{5t}{2}} e^{\frac{5}{2}}}{9} \tag{1}$$



(a) Solution plot (b) Slope field plot

Verification of solutions

$$y = \frac{29\,e^{2t} e^{-2}}{9} + \frac{16\,e^{-\frac{5t}{2}} e^{\frac{5}{2}}}{9}$$

Verified OK.

7.6.4 Maple step by step solution

Let's solve

$$\left[2y''+y'-10y=0, y(1)=5, y'\Big|_{\{t=1\}}=2\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y''=-\frac{y'}{2}+5y$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y''+\frac{y'}{2}-5y=0$

- Characteristic polynomial of ODE

  $r^2+\frac{1}{2}r-5=0$

- Factor the characteristic polynomial

  $\frac{(2r+5)(r-2)}{2}=0$

- Roots of the characteristic polynomial

  $r=\left(2,-\frac{5}{2}\right)$

- 1st solution of the ODE

  $y_1(t)=\mathrm{e}^{2t}$

- 2nd solution of the ODE

  $y_2(t)=\mathrm{e}^{-\frac{5t}{2}}$

- General solution of the ODE

  $y=c_1y_1(t)+c_2y_2(t)$

- Substitute in solutions

  $y=c_1\mathrm{e}^{2t}+c_2\mathrm{e}^{-\frac{5t}{2}}$

□ Check validity of solution $y=c_1\mathrm{e}^{2t}+c_2\mathrm{e}^{-\frac{5t}{2}}$

  - Use initial condition $y(1)=5$

    $5=\mathrm{e}^2c_1+c_2\mathrm{e}^{-\frac{5}{2}}$

  - Compute derivative of the solution

    $y'=2c_1\mathrm{e}^{2t}-\frac{5c_2\mathrm{e}^{-\frac{5t}{2}}}{2}$

- Use the initial condition $y'\Big|_{\{t=1\}} = 2$

  $2 = 2\,e^{2} c_1 - \frac{5 c_2 e^{-\frac{5}{2}}}{2}$
- Solve for c_1 and c_2

  $\left\{c_1 = \frac{29}{9\,e^{2}}, c_2 = \frac{16}{9\,e^{-\frac{5}{2}}}\right\}$
- Substitute constant values into general solution and simplify

  $y = \frac{29\,e^{2t-2}}{9} + \frac{16\,e^{-\frac{5t}{2}+\frac{5}{2}}}{9}$

• Solution to the IVP

  $y = \frac{29\,e^{2t-2}}{9} + \frac{16\,e^{-\frac{5t}{2}+\frac{5}{2}}}{9}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.078 (sec). Leaf size: 21

```
dsolve([2*diff(y(t),t$2)+diff(y(t),t)-10*y(t)=0,y(1) = 5, D(y)(1) = 2],y(t), singsol=all)
```

$$y(t) = \frac{16\,e^{\frac{5}{2}-\frac{5t}{2}}}{9} + \frac{29\,e^{2t-2}}{9}$$

✓ Solution by Mathematica

Time used: 0.016 (sec). Leaf size: 30

```
DSolve[{2*y''[t]+y'[t]-10*y[t]==0,{y[1]==5,y'[1]==2}},y[t],t,IncludeSingularSolutions -> Tru
```

$$y(t) \to \frac{16}{9} e^{-\frac{5}{2}(t-1)} + \frac{29}{9} e^{2t-2}$$

7.7 problem 7

Internal problem ID [1722]
Internal file name [`OUTPUT/1723_Sunday_June_05_2022_02_28_51_AM_61201942/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2, linear equations with constant coefficients. Page 138
Problem number: 7.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{5y'' + 5y' - y = 0}$$

With initial conditions

$$[y(0) = 0, y'(0) = 1]$$

7.7.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= 1 \\ q(t) &= -\frac{1}{5} \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + y' - \frac{y}{5} = 0$$

The domain of $p(t) = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = -\frac{1}{5}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

7.7.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 5, B = 5, C = -1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$5\lambda^2 \mathrm{e}^{\lambda t} + 5\lambda\,\mathrm{e}^{\lambda t} - \mathrm{e}^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$5\lambda^2 + 5\lambda - 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 5, B = 5, C = -1$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{-5}{(2)\,(5)} \pm \frac{1}{(2)\,(5)}\sqrt{5^2 - (4)\,(5)\,(-1)}\\ &= -\frac{1}{2} \pm \frac{3\sqrt{5}}{10}\end{aligned}$$

Hence

$$\lambda_1 = -\frac{1}{2} + \frac{3\sqrt{5}}{10}$$

$$\lambda_2 = -\frac{1}{2} - \frac{3\sqrt{5}}{10}$$

Which simplifies to

$$\lambda_1 = -\frac{1}{2} + \frac{3\sqrt{5}}{10}$$
$$\lambda_2 = -\frac{1}{2} - \frac{3\sqrt{5}}{10}$$

Since roots are real and distinct, then the solution is

$$y = c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}$$
$$y = c_1 e^{\left(-\frac{1}{2}+\frac{3\sqrt{5}}{10}\right)t} + c_2 e^{\left(-\frac{1}{2}-\frac{3\sqrt{5}}{10}\right)t}$$

Or

$$y = c_1 \mathrm{e}^{\left(-\frac{1}{2}+\frac{3\sqrt{5}}{10}\right)t} + c_2 \mathrm{e}^{\left(-\frac{1}{2}-\frac{3\sqrt{5}}{10}\right)t}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 \mathrm{e}^{\left(-\frac{1}{2}+\frac{3\sqrt{5}}{10}\right)t} + c_2 \mathrm{e}^{\left(-\frac{1}{2}-\frac{3\sqrt{5}}{10}\right)t} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_1 + c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = c_1 \left(-\frac{1}{2} + \frac{3\sqrt{5}}{10}\right) \mathrm{e}^{\left(-\frac{1}{2}+\frac{3\sqrt{5}}{10}\right)t} + c_2 \left(-\frac{1}{2} - \frac{3\sqrt{5}}{10}\right) \mathrm{e}^{\left(-\frac{1}{2}-\frac{3\sqrt{5}}{10}\right)t}$$

substituting $y' = 1$ and $t = 0$ in the above gives

$$1 = \frac{(3c_1 - 3c_2)\sqrt{5}}{10} - \frac{c_1}{2} - \frac{c_2}{2} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = \frac{\sqrt{5}}{3}$$
$$c_2 = -\frac{\sqrt{5}}{3}$$

Substituting these values back in above solution results in

$$y = \frac{\sqrt{5}\, e^{\frac{(3\sqrt{5}-5)t}{10}}}{3} - \frac{\sqrt{5}\, e^{-\frac{(5+3\sqrt{5})t}{10}}}{3}$$

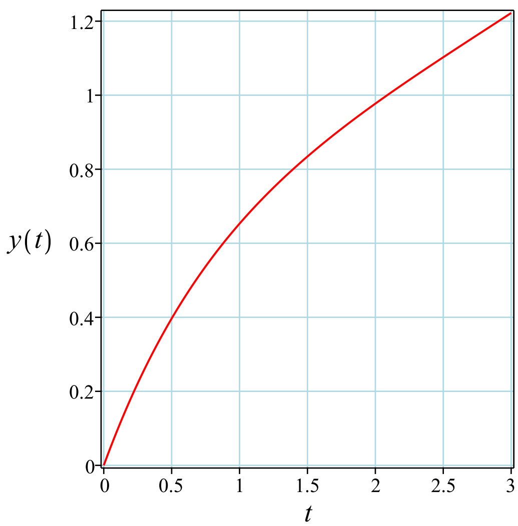
Which simplifies to

$$y = -\frac{\sqrt{5}\left(-e^{\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}} + e^{-\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}\right)}{3}$$

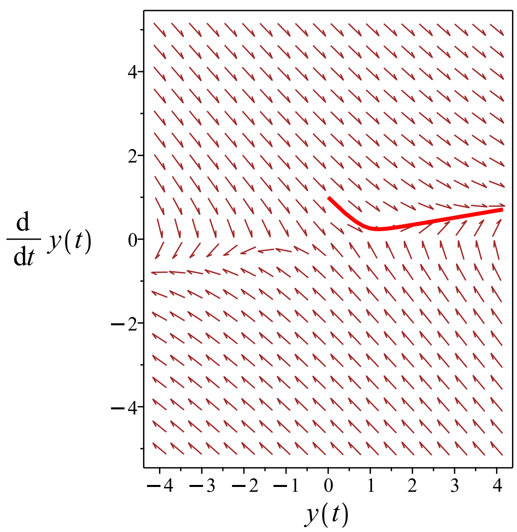
Summary

The solution(s) found are the following

$$y = -\frac{\sqrt{5}\left(-e^{\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}} + e^{-\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}\right)}{3} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = -\frac{\sqrt{5}\left(-e^{\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}} + e^{-\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}\right)}{3}$$

Verified OK.

7.7.3 Solving using Kovacic algorithm

Writing the ode as

$$5y'' + 5y' - y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 5 \\ B &= 5 \\ C &= -1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A} dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{9}{20} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 9 \\ t &= 20 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \frac{9z(t)}{20} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A} dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 125: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = \frac{9}{20}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \mathrm{e}^{-\frac{3\sqrt{5}\,t}{10}}$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{5}{5}\,dt} \end{aligned}$$

$$= z_1 e^{-\frac{t}{2}}$$
$$= z_1 \left(\mathrm{e}^{-\frac{t}{2}}\right)$$

Which simplifies to

$$y_1 = \mathrm{e}^{-\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$y_2 = y_1 \int \frac{e^{\int -\frac{5}{5}\,dt}}{\left(y_1\right)^2}\,dt$$
$$= y_1 \int \frac{e^{-t}}{\left(y_1\right)^2}\,dt$$
$$= y_1 \left(\frac{\sqrt{5}\,\mathrm{e}^{\frac{3\sqrt{5}\,t}{5}}}{3}\right)$$

Therefore the solution is

$$y = c_1 y_1 + c_2 y_2$$
$$= c_1 \left(\mathrm{e}^{-\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}\right) + c_2 \left(\mathrm{e}^{-\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}\left(\frac{\sqrt{5}\,\mathrm{e}^{\frac{3\sqrt{5}\,t}{5}}}{3}\right)\right)$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 \mathrm{e}^{-\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}} + \frac{c_2 \sqrt{5}\,\mathrm{e}^{\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}}{3} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_1 + \frac{\sqrt{5}\,c_2}{3} \tag{1A}$$

Taking derivative of the solution gives

$$y' = c_1\left(-\frac{1}{2}-\frac{3\sqrt{5}}{10}\right)\mathrm{e}^{-\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}+\frac{c_2\sqrt{5}\left(-\frac{1}{2}+\frac{3\sqrt{5}}{10}\right)\mathrm{e}^{\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}}{3}$$

substituting $y' = 1$ and $t = 0$ in the above gives

$$1 = \frac{(-9c_1-5c_2)\sqrt{5}}{30}-\frac{c_1}{2}+\frac{c_2}{2} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$\begin{aligned} c_1 &= -\frac{\sqrt{5}}{3} \\ c_2 &= 1 \end{aligned}$$

Substituting these values back in above solution results in

$$y = \frac{\sqrt{5}\,\mathrm{e}^{\frac{(3\sqrt{5}-5)t}{10}}}{3}-\frac{\sqrt{5}\,\mathrm{e}^{-\frac{(5+3\sqrt{5})t}{10}}}{3}$$

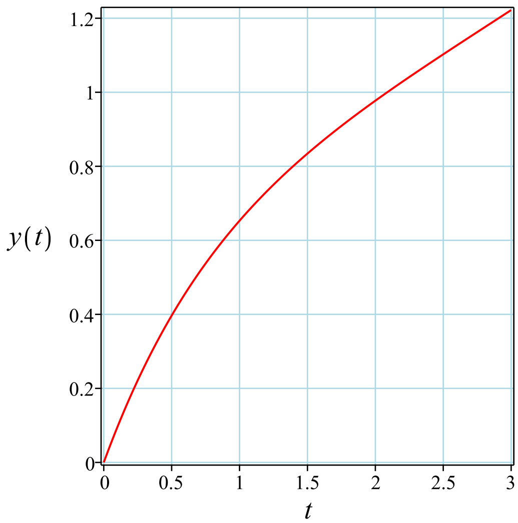
Which simplifies to

$$y = -\frac{\sqrt{5}\left(-\mathrm{e}^{\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}+\mathrm{e}^{-\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}\right)}{3}$$

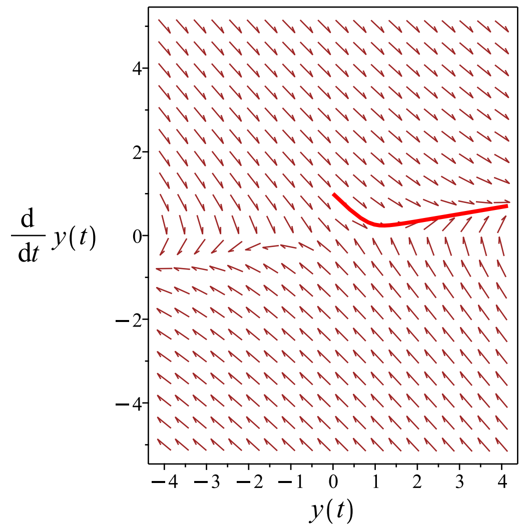
Summary

The solution(s) found are the following

$$y = -\frac{\sqrt{5}\left(-\mathrm{e}^{\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}+\mathrm{e}^{-\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}\right)}{3} \tag{1}$$



(a) Solution plot



(b) Slope field plot

<u>Verification of solutions</u>

$$y = -\frac{\sqrt{5}\left(-e^{\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}} + e^{-\frac{3\sqrt{5}\,t}{10}-\frac{t}{2}}\right)}{3}$$

Verified OK.

7.7.4 Maple step by step solution

Let's solve

$\left[5y'' + 5y' - y = 0, y(0) = 0, y'\Big|_{\{t=0\}} = 1\right]$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -y' + \frac{y}{5}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + y' - \frac{y}{5} = 0$

- Characteristic polynomial of ODE

  $r^2 + r - \frac{1}{5} = 0$

- Use quadratic formula to solve for r

  $r = \frac{(-1)\pm\left(\sqrt{\frac{9}{5}}\right)}{2}$

- Roots of the characteristic polynomial

  $r = \left(-\frac{1}{2} - \frac{3\sqrt{5}}{10}, -\frac{1}{2} + \frac{3\sqrt{5}}{10}\right)$

- 1st solution of the ODE

  $y_1(t) = \mathrm{e}^{\left(-\frac{1}{2} - \frac{3\sqrt{5}}{10}\right)t}$

- 2nd solution of the ODE

  $y_2(t) = \mathrm{e}^{\left(-\frac{1}{2} + \frac{3\sqrt{5}}{10}\right)t}$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 \mathrm{e}^{\left(-\frac{1}{2} - \frac{3\sqrt{5}}{10}\right)t} + c_2 \mathrm{e}^{\left(-\frac{1}{2} + \frac{3\sqrt{5}}{10}\right)t}$

☐ Check validity of solution $y = c_1 \mathrm{e}^{\left(-\frac{1}{2} - \frac{3\sqrt{5}}{10}\right)t} + c_2 \mathrm{e}^{\left(-\frac{1}{2} + \frac{3\sqrt{5}}{10}\right)t}$

  - Use initial condition $y(0) = 0$

    $0 = c_1 + c_2$

  - Compute derivative of the solution

    $y' = c_1\left(-\frac{1}{2} - \frac{3\sqrt{5}}{10}\right) \mathrm{e}^{\left(-\frac{1}{2} - \frac{3\sqrt{5}}{10}\right)t} + c_2\left(-\frac{1}{2} + \frac{3\sqrt{5}}{10}\right) \mathrm{e}^{\left(-\frac{1}{2} + \frac{3\sqrt{5}}{10}\right)t}$

  - Use the initial condition $y'\Big|_{\{t=0\}} = 1$

    $1 = \left(-\frac{1}{2} - \frac{3\sqrt{5}}{10}\right) c_1 + \left(-\frac{1}{2} + \frac{3\sqrt{5}}{10}\right) c_2$

  - Solve for c_1 and c_2

    $\left\{c_1 = -\frac{\sqrt{5}}{3}, c_2 = \frac{\sqrt{5}}{3}\right\}$

  - Substitute constant values into general solution and simplify

    $y = -\frac{\sqrt{5}\left(-\mathrm{e}^{\frac{3\sqrt{5}\,t}{10} - \frac{t}{2}} + \mathrm{e}^{-\frac{3\sqrt{5}\,t}{10} - \frac{t}{2}}\right)}{3}$

- Solution to the IVP

  $y = -\frac{\sqrt{5}\left(-\mathrm{e}^{\frac{3\sqrt{5}\,t}{10} - \frac{t}{2}} + \mathrm{e}^{-\frac{3\sqrt{5}\,t}{10} - \frac{t}{2}}\right)}{3}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.078 (sec). Leaf size: 37

```
dsolve([5*diff(y(t),t$2)+5*diff(y(t),t)-y(t)=0,y(0) = 0, D(y)(0) = 1],y(t), singsol=all)
```

$$y(t) = \frac{\left(e^{\frac{3t\sqrt{5}}{10}-\frac{t}{2}} - e^{-\frac{t}{2}-\frac{3t\sqrt{5}}{10}}\right)\sqrt{5}}{3}$$

✓ Solution by Mathematica

Time used: 0.026 (sec). Leaf size: 42

```
DSolve[{5*y''[t]+5*y'[t]-y[t]==0,{y[0]==0,y'[0]==1}},y[t],t,IncludeSingularSolutions -> True
```

$$y(t) \to \frac{1}{3}\sqrt{5}e^{-\frac{1}{10}\left(5+3\sqrt{5}\right)t}\left(e^{\frac{3t}{\sqrt{5}}} - 1\right)$$

7.8 problem 8

Internal problem ID [1723]
Internal file name [`OUTPUT/1724_Sunday_June_05_2022_02_28_52_AM_34083737/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2, linear equations with constant coefficients. Page 138
Problem number: 8.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{y'' - 6y' + y = 0}$$

With initial conditions

$$[y(2) = 1, y'(2) = 1]$$

7.8.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= -6 \\ q(t) &= 1 \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' - 6y' + y = 0$$

The domain of $p(t) = -6$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 2$ is inside this domain. The domain of $q(t) = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 2$ is also inside this domain. Hence solution exists and is unique.

7.8.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = -6, C = 1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} - 6\lambda\, e^{\lambda t} + e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 - 6\lambda + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = -6, C = 1$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{6}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{-6^2 - (4)(1)(1)}\\ &= 3 \pm 2\sqrt{2}\end{aligned}$$

Hence

$$\lambda_1 = 3 + 2\sqrt{2}$$
$$\lambda_2 = 3 - 2\sqrt{2}$$

Which simplifies to

$$\lambda_1 = 3 + 2\sqrt{2}$$
$$\lambda_2 = 3 - 2\sqrt{2}$$

Since roots are real and distinct, then the solution is

$$y = c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}$$
$$y = c_1 e^{\left(3+2\sqrt{2}\right)t} + c_2 e^{\left(3-2\sqrt{2}\right)t}$$

Or

$$y = c_1 \mathrm{e}^{\left(3+2\sqrt{2}\right)t} + c_2 \mathrm{e}^{\left(3-2\sqrt{2}\right)t}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 \mathrm{e}^{\left(3+2\sqrt{2}\right)t} + c_2 \mathrm{e}^{\left(3-2\sqrt{2}\right)t} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 2$ in the above gives

$$1 = c_1 \mathrm{e}^{6+4\sqrt{2}} + c_2 \mathrm{e}^{6-4\sqrt{2}} \tag{1A}$$

Taking derivative of the solution gives

$$y' = c_1 \left(3 + 2\sqrt{2}\right) \mathrm{e}^{\left(3+2\sqrt{2}\right)t} + c_2 \left(3 - 2\sqrt{2}\right) \mathrm{e}^{\left(3-2\sqrt{2}\right)t}$$

substituting $y' = 1$ and $t = 2$ in the above gives

$$1 = \left(3 - 2\sqrt{2}\right) c_2 \mathrm{e}^{6-4\sqrt{2}} + 2\left(\sqrt{2} + \frac{3}{2}\right) c_1 \mathrm{e}^{6+4\sqrt{2}} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = \frac{\left(\sqrt{2} - 1\right) \sqrt{2}\, \mathrm{e}^{-4\sqrt{2}-6}}{4}$$
$$c_2 = \frac{\left(1 + \sqrt{2}\right) \sqrt{2}\, \mathrm{e}^{-6+4\sqrt{2}}}{4}$$

Substituting these values back in above solution results in

$$y = \frac{e^{(t-2)\left(3+2\sqrt{2}\right)}}{2} - \frac{\sqrt{2}\, e^{(t-2)\left(3+2\sqrt{2}\right)}}{4} + \frac{e^{-(t-2)\left(-3+2\sqrt{2}\right)}}{2} + \frac{\sqrt{2}\, e^{-(t-2)\left(-3+2\sqrt{2}\right)}}{4}$$

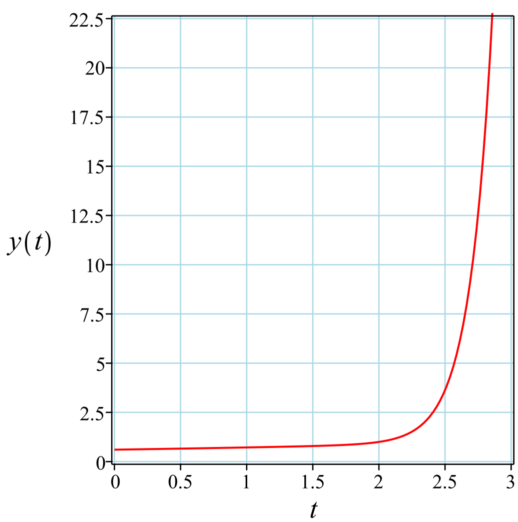
Which simplifies to

$$y = \frac{\left(2+\sqrt{2}\right) e^{-(t-2)\left(-3+2\sqrt{2}\right)}}{4} - \frac{e^{(t-2)\left(3+2\sqrt{2}\right)} \left(-2+\sqrt{2}\right)}{4}$$

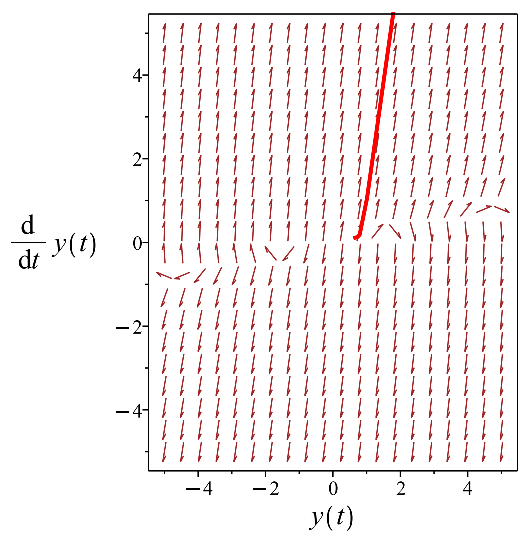
Summary

The solution(s) found are the following

$$y = \frac{\left(2+\sqrt{2}\right) e^{-(t-2)\left(-3+2\sqrt{2}\right)}}{4} - \frac{e^{(t-2)\left(3+2\sqrt{2}\right)} \left(-2+\sqrt{2}\right)}{4} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{\left(2+\sqrt{2}\right) e^{-(t-2)\left(-3+2\sqrt{2}\right)}}{4} - \frac{e^{(t-2)\left(3+2\sqrt{2}\right)} \left(-2+\sqrt{2}\right)}{4}$$

Verified OK.

7.8.3 Solving using Kovacic algorithm

Writing the ode as

$$y'' - 6y' + y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= -6 \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{8}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 8 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = 8z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 127: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - 0 \\
&= 0
\end{aligned}
$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$
L = [1]
$$

Since $r = 8$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$
z_1(t) = \mathrm{e}^{-2\sqrt{2}\, t}
$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-6}{1}\, dt}
\end{aligned}
$$

$$= z_1 e^{3t}$$
$$= z_1 \left(\mathrm{e}^{3t}\right)$$

Which simplifies to

$$y_1 = \mathrm{e}^{\left(3-2\sqrt{2}\right)t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{-6}{1}\, dt}}{(y_1)^2}\, dt \\ &= y_1 \int \frac{e^{6t}}{(y_1)^2}\, dt \\ &= y_1 \left(\frac{\sqrt{2}\, \mathrm{e}^{4\sqrt{2}\, t}}{8}\right) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1 \left(\mathrm{e}^{\left(3-2\sqrt{2}\right)t}\right) + c_2 \left(\mathrm{e}^{\left(3-2\sqrt{2}\right)t} \left(\frac{\sqrt{2}\, \mathrm{e}^{4\sqrt{2}\, t}}{8}\right)\right) \end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 \mathrm{e}^{\left(3-2\sqrt{2}\right)t} + \frac{c_2 \sqrt{2}\, \mathrm{e}^{\left(3+2\sqrt{2}\right)t}}{8} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 2$ in the above gives

$$1 = c_1 \mathrm{e}^{6-4\sqrt{2}} + \frac{\sqrt{2}\, c_2 \mathrm{e}^{6+4\sqrt{2}}}{8} \tag{1A}$$

Taking derivative of the solution gives

$$y' = c_1\left(3-2\sqrt{2}\right) \mathrm{e}^{\left(3-2\sqrt{2}\right)t} + \frac{c_2\sqrt{2}\,(3+2\sqrt{2})\,\mathrm{e}^{\left(3+2\sqrt{2}\right)t}}{8}$$

substituting $y' = 1$ and $t = 2$ in the above gives

$$1 = \left(3-2\sqrt{2}\right) c_1 \mathrm{e}^{6-4\sqrt{2}} + \frac{3c_2\mathrm{e}^{6+4\sqrt{2}}\left(\sqrt{2}+\frac{4}{3}\right)}{8} \tag{2A}$$

Equations $\{1A,2A\}$ are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = \frac{(2+\sqrt{2})\,\mathrm{e}^{-6+4\sqrt{2}}}{4}$$
$$c_2 = 2\left(\sqrt{2}-1\right) \mathrm{e}^{-4\sqrt{2}-6}$$

Substituting these values back in above solution results in

$$y = \frac{\mathrm{e}^{(t-2)\left(3+2\sqrt{2}\right)}}{2} - \frac{\sqrt{2}\,\mathrm{e}^{(t-2)\left(3+2\sqrt{2}\right)}}{4} + \frac{\mathrm{e}^{-(t-2)\left(-3+2\sqrt{2}\right)}}{2} + \frac{\sqrt{2}\,\mathrm{e}^{-(t-2)\left(-3+2\sqrt{2}\right)}}{4}$$

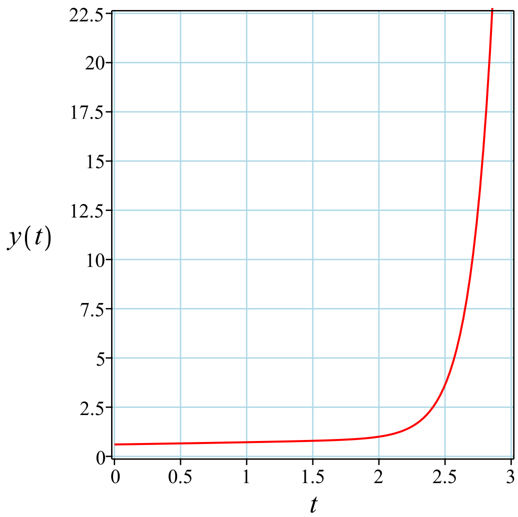
Which simplifies to

$$y = \frac{(2+\sqrt{2})\,\mathrm{e}^{-(t-2)\left(-3+2\sqrt{2}\right)}}{4} - \frac{\mathrm{e}^{(t-2)\left(3+2\sqrt{2}\right)}\,(-2+\sqrt{2})}{4}$$

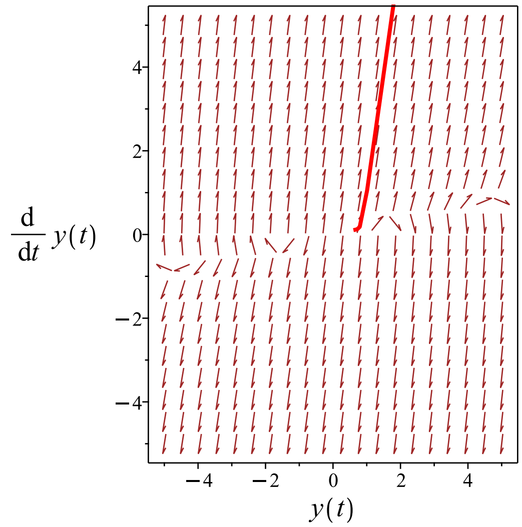
Summary

The solution(s) found are the following

$$y = \frac{(2+\sqrt{2})\,\mathrm{e}^{-(t-2)\left(-3+2\sqrt{2}\right)}}{4} - \frac{\mathrm{e}^{(t-2)\left(3+2\sqrt{2}\right)}\,(-2+\sqrt{2})}{4} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{\left(2+\sqrt{2}\right) e^{-(t-2)\left(-3+2\sqrt{2}\right)}}{4} - \frac{e^{(t-2)\left(3+2\sqrt{2}\right)}\left(-2+\sqrt{2}\right)}{4}$$

Verified OK.

7.8.4 Maple step by step solution

Let's solve

$$\left[y'' - 6y' + y = 0, y(2) = 1, y'\Big|_{\{t=2\}} = 1\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of ODE

  $r^2 - 6r + 1 = 0$

- Use quadratic formula to solve for r

  $r = \frac{6\pm\left(\sqrt{32}\right)}{2}$

- Roots of the characteristic polynomial

  $r = \left(3 - 2\sqrt{2}, 3 + 2\sqrt{2}\right)$

- 1st solution of the ODE

  $$y_1(t) = \mathrm{e}^{\left(3-2\sqrt{2}\right)t}$$

- 2nd solution of the ODE

  $$y_2(t) = \mathrm{e}^{\left(3+2\sqrt{2}\right)t}$$

- General solution of the ODE

  $$y = c_1 y_1(t) + c_2 y_2(t)$$

- Substitute in solutions

  $$y = c_1 \mathrm{e}^{\left(3-2\sqrt{2}\right)t} + c_2 \mathrm{e}^{\left(3+2\sqrt{2}\right)t}$$

☐ Check validity of solution $y = c_1 \mathrm{e}^{\left(3-2\sqrt{2}\right)t} + c_2 \mathrm{e}^{\left(3+2\sqrt{2}\right)t}$

  - Use initial condition $y(2) = 1$

    $$1 = c_1 \mathrm{e}^{6-4\sqrt{2}} + c_2 \mathrm{e}^{6+4\sqrt{2}}$$

  - Compute derivative of the solution

    $$y' = c_1\left(3-2\sqrt{2}\right)\mathrm{e}^{\left(3-2\sqrt{2}\right)t} + c_2\left(3+2\sqrt{2}\right)\mathrm{e}^{\left(3+2\sqrt{2}\right)t}$$

  - Use the initial condition $y'\Big|_{\{t=2\}} = 1$

    $$1 = \left(3-2\sqrt{2}\right)c_1 \mathrm{e}^{6-4\sqrt{2}} + c_2\left(3+2\sqrt{2}\right)\mathrm{e}^{6+4\sqrt{2}}$$

  - Solve for c_1 and c_2

    $$\left\{c_1 = \frac{\left(1+\sqrt{2}\right)\sqrt{2}}{4\,\mathrm{e}^{6-4\sqrt{2}}}, c_2 = \frac{\left(\sqrt{2}-1\right)\sqrt{2}}{4\,\mathrm{e}^{6+4\sqrt{2}}}\right\}$$

  - Substitute constant values into general solution and simplify

    $$y = \frac{\left(\left(1+\sqrt{2}\right)\mathrm{e}^{(-2t+4)\sqrt{2}+3t+6} + \mathrm{e}^{(2t-4)\sqrt{2}+3t+6}\left(\sqrt{2}-1\right)\right)\sqrt{2}\,\mathrm{e}^{-12}}{4}$$

- Solution to the IVP

  $$y = \frac{\left(\left(1+\sqrt{2}\right)\mathrm{e}^{(-2t+4)\sqrt{2}+3t+6} + \mathrm{e}^{(2t-4)\sqrt{2}+3t+6}\left(\sqrt{2}-1\right)\right)\sqrt{2}\,\mathrm{e}^{-12}}{4}$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.172 (sec). Leaf size: 44

```
dsolve([diff(y(t),t$2)-6*diff(y(t),t)+y(t)=0,y(2) = 1, D(y)(2) = 1],y(t), singsol=all)
```

$$y(t) = \frac{(2+\sqrt{2})\,\mathrm{e}^{-(t-2)\left(-3+2\sqrt{2}\right)}}{4} - \frac{\mathrm{e}^{(t-2)\left(3+2\sqrt{2}\right)}(\sqrt{2}-2)}{4}$$

✓ Solution by Mathematica

Time used: 0.028 (sec). Leaf size: 72

```
DSolve[{y''[t]-6*y'[t]+y[t]==0,{y[2]==1,y'[2]==1}},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{4}e^{-6-4\sqrt{2}}\left(\left(2+\sqrt{2}\right)e^{\left(3-2\sqrt{2}\right)t+8\sqrt{2}} - \left(\left(\sqrt{2}-2\right)e^{\left(3+2\sqrt{2}\right)t}\right)\right)$$

7.9 problem 9

Internal problem ID [1724]
Internal file name [`OUTPUT/1725_Sunday_June_05_2022_02_28_55_AM_88744877/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2, linear equations with constant coefficients. Page 138
Problem number: 9.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{y'' + 5y' + 6y = 0}$$

With initial conditions

$$[y(0) = 1, y'(0) = v]$$

7.9.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= 5 \\ q(t) &= 6 \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + 5y' + 6y = 0$$

The domain of $p(t) = 5$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = 6$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

7.9.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = 5, C = 6$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} + 5\lambda\, e^{\lambda t} + 6\, e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 + 5\lambda + 6 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 5, C = 6$ into the above gives

$$\begin{aligned}
\lambda_{1,2} &= \frac{-5}{(2)\,(1)} \pm \frac{1}{(2)\,(1)}\sqrt{5^2 - (4)\,(1)\,(6)} \\
&= -\frac{5}{2} \pm \frac{1}{2}
\end{aligned}$$

Hence

$$\lambda_1 = -\frac{5}{2} + \frac{1}{2}$$

$$\lambda_2 = -\frac{5}{2} - \frac{1}{2}$$

Which simplifies to

$$\lambda_1 = -2$$
$$\lambda_2 = -3$$

Since roots are real and distinct, then the solution is

$$y = c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}$$
$$y = c_1 e^{(-2)t} + c_2 e^{(-3)t}$$

Or

$$y = c_1 \mathrm{e}^{-2t} + \mathrm{e}^{-3t} c_2$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 \mathrm{e}^{-2t} + \mathrm{e}^{-3t} c_2 \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$1 = c_1 + c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -2c_1 \mathrm{e}^{-2t} - 3\,\mathrm{e}^{-3t} c_2$$

substituting $y' = v$ and $t = 0$ in the above gives

$$v = -2c_1 - 3c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 3 + v$$
$$c_2 = -v - 2$$

Substituting these values back in above solution results in

$$y = \mathrm{e}^{-2t} v - \mathrm{e}^{-3t} v + 3\,\mathrm{e}^{-2t} - 2\,\mathrm{e}^{-3t}$$

Which simplifies to

$$y = (-v - 2)\,\mathrm{e}^{-3t} + (3 + v)\,\mathrm{e}^{-2t}$$

Summary

The solution(s) found are the following

$$y = (-v - 2)\,\mathrm{e}^{-3t} + (3 + v)\,\mathrm{e}^{-2t} \tag{1}$$

Verification of solutions

$$y = (-v - 2)\,\mathrm{e}^{-3t} + (3 + v)\,\mathrm{e}^{-2t}$$

Verified OK.

7.9.3 Solving using Kovacic algorithm

Writing the ode as

$$y'' + 5y' + 6y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= 5 \\ C &= 6 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{1}{4} \tag{6}$$

Comparing the above to (5) shows that

$$
\begin{aligned}
s &= 1 \\
t &= 4
\end{aligned}
$$

Therefore eq. (4) becomes

$$
z''(t) = \frac{z(t)}{4} \tag{7}
$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$
y = z(t)\, e^{-\int \frac{B}{2A}\, dt}
$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 129: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - 0 \\
&= 0
\end{aligned}
$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$
L = [1]
$$

Since $r = \frac{1}{4}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \mathrm{e}^{-\frac{t}{2}}$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{5}{1}\,dt} \\ &= z_1 e^{-\frac{5t}{2}} \\ &= z_1 \left(\mathrm{e}^{-\frac{5t}{2}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-3t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{5}{1}\,dt}}{(y_1)^2}\,dt \\ &= y_1 \int \frac{e^{-5t}}{(y_1)^2}\,dt \\ &= y_1 \left(\mathrm{e}^{t}\right) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1 \left(\mathrm{e}^{-3t}\right) + c_2 \left(\mathrm{e}^{-3t} \left(\mathrm{e}^{t}\right)\right) \end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 \mathrm{e}^{-3t} + \mathrm{e}^{-2t} c_2 \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$1 = c_1 + c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -3c_1 \mathrm{e}^{-3t} - 2\,\mathrm{e}^{-2t} c_2$$

substituting $y' = v$ and $t = 0$ in the above gives

$$v = -3c_1 - 2c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$\begin{aligned} c_1 &= -v - 2 \\ c_2 &= 3 + v \end{aligned}$$

Substituting these values back in above solution results in

$$y = \mathrm{e}^{-2t} v - \mathrm{e}^{-3t} v + 3\,\mathrm{e}^{-2t} - 2\,\mathrm{e}^{-3t}$$

Which simplifies to

$$y = (-v - 2)\,\mathrm{e}^{-3t} + (3 + v)\,\mathrm{e}^{-2t}$$

Summary

The solution(s) found are the following

$$y = (-v - 2)\,\mathrm{e}^{-3t} + (3 + v)\,\mathrm{e}^{-2t} \tag{1}$$

Verification of solutions

$$y = (-v - 2)\,\mathrm{e}^{-3t} + (3 + v)\,\mathrm{e}^{-2t}$$

Verified OK.

7.9.4 Maple step by step solution

Let's solve

$$\left[y'' + 5y' + 6y = 0, y(0) = 1, y'\Big|_{\{t=0\}} = v\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of ODE

  $r^2 + 5r + 6 = 0$

- Factor the characteristic polynomial

  $(r + 3)(r + 2) = 0$

- Roots of the characteristic polynomial

  $r = (-3, -2)$

- 1st solution of the ODE

  $y_1(t) = \mathrm{e}^{-3t}$

- 2nd solution of the ODE

  $y_2(t) = \mathrm{e}^{-2t}$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 \mathrm{e}^{-3t} + \mathrm{e}^{-2t} c_2$

□ Check validity of solution $y = c_1 \mathrm{e}^{-3t} + \mathrm{e}^{-2t} c_2$

  - Use initial condition $y(0) = 1$

    $1 = c_1 + c_2$

  - Compute derivative of the solution

    $y' = -3c_1 \mathrm{e}^{-3t} - 2\,\mathrm{e}^{-2t} c_2$

  - Use the initial condition $y'\Big|_{\{t=0\}} = v$

    $v = -3c_1 - 2c_2$

  - Solve for c_1 and c_2

    $\{c_1 = -v - 2, c_2 = 3 + v\}$

- Substitute constant values into general solution and simplify

  $$y = (-v - 2)\,e^{-3t} + (3 + v)\,e^{-2t}$$

- Solution to the IVP

  $$y = (-v - 2)\,e^{-3t} + (3 + v)\,e^{-2t}$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.032 (sec). Leaf size: 23

```
dsolve([diff(y(t),t$2)+5*diff(y(t),t)+6*y(t)=0,y(0) = 1, D(y)(0) = v],y(t), singsol=all)
```

$$y(t) = (3 + v)\,e^{-2t} + (-v - 2)\,e^{-3t}$$

✓ Solution by Mathematica

Time used: 0.016 (sec). Leaf size: 23

```
DSolve[{y''[t]+5*y'[t]+6*y[t]==0,{y[0]==1,y'[0]==v}},y[t],t,IncludeSingularSolutions -> True
```

$$y(t) \to e^{-3t}\left(e^{t}(v + 3) - v - 2\right)$$

7.10 problem 10

Internal problem ID [1725]
Internal file name [`OUTPUT/1726_Sunday_June_05_2022_02_28_56_AM_7422009/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2, linear equations with constant coefficients. Page 138
Problem number: 10.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

`[[_Emden, _Fowler]]`

$$\boxed{t^2y'' + \alpha t y' + \beta y = 0}$$

7.10.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} + \alpha t r t^{r-1} + \beta t^r = 0$$

Simplifying gives

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

Since $t^r \neq 0$ then dividing throughout by t^r gives

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

Or

$$r^2 + (\alpha - 1)\,r + \beta = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = -\frac{\alpha}{2} + \frac{1}{2} - \frac{\sqrt{\alpha^2 - 2\alpha - 4\beta + 1}}{2}$$
$$r_2 = -\frac{\alpha}{2} + \frac{1}{2} + \frac{\sqrt{\alpha^2 - 2\alpha - 4\beta + 1}}{2}$$

Since the roots are real and distinct, then the general solution is

$$y = c_1 y_1 + c_2 y_2$$

Where $y_1 = t^{r_1}$ and $y_2 = t^{r_2}$. Hence

$$y = c_1 t^{-\frac{\alpha}{2}+\frac{1}{2}-\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}} + c_2 t^{-\frac{\alpha}{2}+\frac{1}{2}+\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}}$$

Summary

The solution(s) found are the following

$$y = c_1 t^{-\frac{\alpha}{2}+\frac{1}{2}-\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}} + c_2 t^{-\frac{\alpha}{2}+\frac{1}{2}+\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}} \tag{1}$$

Verification of solutions

$$y = c_1 t^{-\frac{\alpha}{2}+\frac{1}{2}-\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}} + c_2 t^{-\frac{\alpha}{2}+\frac{1}{2}+\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}}$$

Verified OK.

7.10.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2 y'' + \alpha t y' + \beta y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = \frac{\alpha}{t}$$
$$q(t) = \frac{\beta}{t^2}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2} y(\tau) + p_1 \left(\frac{d}{d\tau} y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned} \tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)} dt \\ &= \int \mathrm{e}^{-\left(\int \frac{\alpha}{t}dt\right)} dt \\ &= \int e^{-\alpha \ln(t)}\, dt \\ &= \int t^{-\alpha} dt \\ &= -\frac{t^{-\alpha+1}}{\alpha - 1} \end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned} q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\ &= \frac{\frac{\beta}{t^2}}{t^{-2\alpha}} \\ &= \beta\, t^{2\alpha-2} \end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) = 0$$

$$\frac{d^2}{d\tau^2}y(\tau) + \beta\, t^{2\alpha-2} y(\tau) = 0$$

But in terms of τ

$$\beta\, t^{2\alpha-2} = \frac{\beta}{(\alpha-1)^2\,\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) + \frac{\beta y(\tau)}{(\alpha-1)^2\,\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$\left(\frac{d^2}{d\tau^2}y(\tau)\right)(\alpha-1)^2\,\tau^2 + \beta y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$(\alpha-1)^2\,\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} + \beta\,\tau^r = 0$$

Simplifying gives

$$(\alpha-1)^2\,r(r-1)\,\tau^r + 0\,\tau^r + \beta\,\tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

$$(\alpha-1)^2\,r(r-1) + 0 + \beta = 0$$

Or

$$\left(\alpha^2-2\alpha+1\right)r^2 + \left(-\alpha^2+2\alpha-1\right)r + \beta = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = -\frac{-\alpha+1+\sqrt{\alpha^2-2\alpha-4\beta+1}}{2(\alpha-1)}$$
$$r_2 = \frac{\alpha-1+\sqrt{\alpha^2-2\alpha-4\beta+1}}{2\alpha-2}$$

Since the roots are real and distinct, then the general solution is

$$y(\tau) = c_1y_1 + c_2y_2$$

Where $y_1 = \tau^{r_1}$ and $y_2 = \tau^{r_2}$. Hence

$$y(\tau) = c_1\tau^{-\frac{-\alpha+1+\sqrt{\alpha^2-2\alpha-4\beta+1}}{2(\alpha-1)}} + c_2\tau^{\frac{\alpha-1+\sqrt{\alpha^2-2\alpha-4\beta+1}}{2\alpha-2}}$$

The above solution is now transformed back to y using (6) which results in

$$y = c_1\left(-\frac{t^{-\alpha+1}}{\alpha-1}\right)^{\frac{\alpha-1-\sqrt{\alpha^2-2\alpha-4\beta+1}}{2\alpha-2}} + c_2\left(-\frac{t^{-\alpha+1}}{\alpha-1}\right)^{\frac{\alpha-1+\sqrt{\alpha^2-2\alpha-4\beta+1}}{2\alpha-2}}$$

Summary
The solution(s) found are the following

$$y = c_1 \left(-\frac{t^{-\alpha+1}}{\alpha-1}\right)^{\frac{\alpha-1-\sqrt{\alpha^2-2\alpha-4\beta+1}}{2\alpha-2}} + c_2 \left(-\frac{t^{-\alpha+1}}{\alpha-1}\right)^{\frac{\alpha-1+\sqrt{\alpha^2-2\alpha-4\beta+1}}{2\alpha-2}} \tag{1}$$

Verification of solutions

$$y = c_1 \left(-\frac{t^{-\alpha+1}}{\alpha-1}\right)^{\frac{\alpha-1-\sqrt{\alpha^2-2\alpha-4\beta+1}}{2\alpha-2}} + c_2 \left(-\frac{t^{-\alpha+1}}{\alpha-1}\right)^{\frac{\alpha-1+\sqrt{\alpha^2-2\alpha-4\beta+1}}{2\alpha-2}}$$

Verified OK.

7.10.3 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2 y'' + \alpha t y' + \beta y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = \frac{\alpha}{t}$$
$$q(t) = \frac{\beta}{t^2}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} + \frac{n\alpha}{t^2} + \frac{\beta}{t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = -\frac{\alpha}{2} + \frac{1}{2} + \frac{\sqrt{\alpha^2 - 2\alpha - 4\beta + 1}}{2} \tag{6}$$

Substituting this value in (3) gives

$$v''(t) + \left(\frac{-\alpha + 1 + \sqrt{\alpha^2 - 2\alpha - 4\beta + 1}}{t} + \frac{\alpha}{t}\right) v'(t) = 0$$
$$v''(t) + \frac{\left(1 + \sqrt{\alpha^2 - 2\alpha - 4\beta + 1}\right) v'(t)}{t} = 0 \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{\left(1 + \sqrt{\alpha^2 - 2\alpha - 4\beta + 1}\right) u(t)}{t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t) g(u) \\ &= \frac{\left(-1 - \sqrt{\alpha^2 - 2\alpha - 4\beta + 1}\right) u}{t} \end{aligned}$$

Where $f(t) = \frac{-1 - \sqrt{\alpha^2 - 2\alpha - 4\beta + 1}}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\, du &= \frac{-1 - \sqrt{\alpha^2 - 2\alpha - 4\beta + 1}}{t}\, dt \\ \int \frac{1}{u}\, du &= \int \frac{-1 - \sqrt{\alpha^2 - 2\alpha - 4\beta + 1}}{t}\, dt \\ \ln(u) &= \left(-1 - \sqrt{\alpha^2 - 2\alpha - 4\beta + 1}\right) \ln(t) + c_1 \\ u &= e^{\left(-1 - \sqrt{\alpha^2 - 2\alpha - 4\beta + 1}\right) \ln(t) + c_1} \\ &= c_1 e^{\left(-1 - \sqrt{\alpha^2 - 2\alpha - 4\beta + 1}\right) \ln(t)} \end{aligned}$$

Which simplifies to

$$u(t) = \frac{c_1 t^{-\sqrt{\alpha^2 - 2\alpha - 4\beta + 1}}}{t}$$

Now that $u(t)$ is known, then

$$\begin{aligned} v'(t) &= u(t) \\ v(t) &= \int u(t)\,dt + c_2 \\ &= -\frac{c_1 t^{-\sqrt{\alpha^2-2\alpha-4\beta+1}}}{\sqrt{\alpha^2-2\alpha-4\beta+1}} + c_2 \end{aligned}$$

Hence

$$\begin{aligned} y &= v(t)\, t^n \\ &= \left(-\frac{c_1 t^{-\sqrt{\alpha^2-2\alpha-4\beta+1}}}{\sqrt{\alpha^2-2\alpha-4\beta+1}} + c_2\right) t^{-\frac{\alpha}{2}+\frac{1}{2}+\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}} \\ &= -\frac{t^{-\frac{\alpha}{2}+\frac{1}{2}-\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}}\left(-c_2\sqrt{\alpha^2-2\alpha-4\beta+1}\, t^{\sqrt{\alpha^2-2\alpha-4\beta+1}} + c_1\right)}{\sqrt{\alpha^2-2\alpha-4\beta+1}} \end{aligned}$$

Summary
The solution(s) found are the following

$$y = \left(-\frac{c_1 t^{-\sqrt{\alpha^2-2\alpha-4\beta+1}}}{\sqrt{\alpha^2-2\alpha-4\beta+1}} + c_2\right) t^{-\frac{\alpha}{2}+\frac{1}{2}+\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}} \tag{1}$$

Verification of solutions

$$y = \left(-\frac{c_1 t^{-\sqrt{\alpha^2-2\alpha-4\beta+1}}}{\sqrt{\alpha^2-2\alpha-4\beta+1}} + c_2\right) t^{-\frac{\alpha}{2}+\frac{1}{2}+\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}}$$

Verified OK.

7.10.4 Solving using Kovacic algorithm

Writing the ode as

$$t^2 y'' + \alpha t y' + \beta y = 0 \tag{1}$$
$$A y'' + B y' + C y = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= \alpha t \\ C &= \beta \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{\alpha^2 - 2\alpha - 4\beta}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= \alpha^2 - 2\alpha - 4\beta \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(\frac{\alpha^2 - 2\alpha - 4\beta}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 131: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 2 - 0 \\
&= 2
\end{aligned}
$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$
L = [1, 2, 4, 6, 12]
$$

Attempting to find a solution using case $n = 1$.

Unable to find solution using case one

Attempting to find a solution using case $n = 2$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$
r = \frac{\frac{1}{4}\alpha^2 - \frac{1}{2}\alpha - \beta}{t^2}
$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = \frac{1}{4}\alpha^2 - \frac{1}{2}\alpha - \beta$. Hence

$$\begin{aligned} E_c &= \{2, 2 + 2\sqrt{1 + 4b}, 2 - 2\sqrt{1 + 4b}\} \\ &= \left\{2, 2 - 2\sqrt{\alpha^2 - 2\alpha - 4\beta + 1}, 2 + 2\sqrt{\alpha^2 - 2\alpha - 4\beta + 1}\right\} \end{aligned}$$

Since the order of r at ∞ is 2 then let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = \frac{\alpha^2 - 2\alpha - 4\beta}{4t^2}$$

Since the $\gcd(s, t) = 1$. This gives $b = \frac{1}{4}$. Hence

$$\begin{aligned} E_\infty &= \{2, 2 + 2\sqrt{1 + 4b}, 2 - 2\sqrt{1 + 4b}\} \\ &= \{2\} \end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ for case 2 of Kovacic algorithm.

pole c location	pole order	E_c
0	2	$\left\{2, 2 - 2\sqrt{\alpha^2 - 2\alpha - 4\beta + 1}, 2 + 2\sqrt{\alpha^2 - 2\alpha - 4\beta + 1}\right\}$

Order of r at ∞	E_∞
2	$\{2\}$

Using the family $\{e_1, e_2, \dots, e_\infty\}$ given by

$$e_1 = 2, \; e_\infty = 2$$

Gives a non negative integer d (the degree of the polynomial $p(t)$), which is generated using

$$\begin{aligned} d &= \frac{1}{2}\left(e_\infty - \sum_{c \in \Gamma} e_c\right) \\ &= \frac{1}{2}(2 - (2)) \\ &= 0 \end{aligned}$$

We now form the following rational function

$$
\begin{aligned}
\theta &= \frac{1}{2}\sum_{c\in\Gamma}\frac{e_c}{t-c}\\
&= \frac{1}{2}\left(\frac{2}{(t-(0))}\right)\\
&= \frac{1}{t}
\end{aligned}
$$

Now we search for a monic polynomial $p(t)$ of degree $d=0$ such that

$$
p''' + 3\theta p'' + \left(3\theta^2 + 3\theta' - 4r\right)p' + \left(\theta'' + 3\theta\theta' + \theta^3 - 4r\theta - 2r'\right)p = 0 \tag{1A}
$$

Since $d=0$, then letting

$$
p = 1 \tag{2A}
$$

Substituting p and θ into Eq. (1A) gives

$$
0 = 0
$$

And solving for p gives

$$
p = 1
$$

Now that $p(t)$ is found let

$$
\begin{aligned}
\phi &= \theta + \frac{p'}{p}\\
&= \frac{1}{t}
\end{aligned}
$$

Let ω be the solution of

$$
\omega^2 - \phi\omega + \left(\frac{1}{2}\phi' + \frac{1}{2}\phi^2 - r\right) = 0
$$

Substituting the values for ϕ and r into the above equation gives

$$
w^2 - \frac{w}{t} + \frac{-\alpha^2 + 2\alpha + 4\beta}{4t^2} = 0
$$

Solving for ω gives

$$
\omega = \frac{1 + \sqrt{\alpha^2 - 2\alpha - 4\beta + 1}}{2t}
$$

Therefore the first solution to the ode $z'' = rz$ is

$$
\begin{aligned}
z_1(t) &= e^{\int \omega \, dt} \\
&= e^{\int \frac{1+\sqrt{\alpha^2-2\alpha-4\beta+1}}{2t} dt} \\
&= t^{\frac{1}{2}+\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}}
\end{aligned}
$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A} dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{\alpha t}{t^2} dt} \\
&= z_1 e^{-\frac{\alpha \ln(t)}{2}} \\
&= z_1 \left(t^{-\frac{\alpha}{2}}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = t^{-\frac{\alpha}{2}+\frac{1}{2}+\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}}
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A} dt}}{y_1^2} \, dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{\alpha t}{t^2} dt}}{(y_1)^2} \, dt \\
&= y_1 \int \frac{e^{-\alpha \ln(t)}}{(y_1)^2} \, dt \\
&= y_1 \left(-\frac{t^{-\sqrt{\alpha^2-2\alpha-4\beta+1}}}{\sqrt{\alpha^2-2\alpha-4\beta+1}}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(t^{-\frac{\alpha}{2}+\frac{1}{2}+\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}}\right) + c_2 \left(t^{-\frac{\alpha}{2}+\frac{1}{2}+\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}} \left(-\frac{t^{-\sqrt{\alpha^2-2\alpha-4\beta+1}}}{\sqrt{\alpha^2-2\alpha-4\beta+1}}\right)\right)
\end{aligned}
$$

Summary
The solution(s) found are the following

$$y = c_1 t^{-\frac{\alpha}{2}+\frac{1}{2}+\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}} - \frac{c_2 t^{-\frac{\alpha}{2}+\frac{1}{2}-\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}}}{\sqrt{\alpha^2-2\alpha-4\beta+1}} \tag{1}$$

Verification of solutions

$$y = c_1 t^{-\frac{\alpha}{2}+\frac{1}{2}+\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}} - \frac{c_2 t^{-\frac{\alpha}{2}+\frac{1}{2}-\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}}}{\sqrt{\alpha^2-2\alpha-4\beta+1}}$$

Verified OK.

7.10.5 Maple step by step solution

Let's solve

$y''t^2 + \alpha t y' + \beta y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{\alpha y'}{t} - \frac{\beta y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{\alpha y'}{t} + \frac{\beta y}{t^2} = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

- ◦ Define functions

  $\left[P_2(t) = \frac{\alpha}{t}, P_3(t) = \frac{\beta}{t^2}\right]$

- ◦ $t \cdot P_2(t)$ is analytic at $t = 0$

  $\left.(t \cdot P_2(t))\right|_{t=0} = \alpha$

- ◦ $t^2 \cdot P_3(t)$ is analytic at $t = 0$

  $\left.(t^2 \cdot P_3(t))\right|_{t=0} = \beta$

- ◦ $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $y''t^2 + \alpha t y' + \beta y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

☐ Rewrite DE with series expansions

  - Convert $t \cdot y'$ to series expansion

    $t \cdot y' = \sum_{k=0}^{\infty} a_k (k+r)\, t^{k+r}$

  - Convert $t^2 \cdot y''$ to series expansion

    $t^2 \cdot y'' = \sum_{k=0}^{\infty} a_k (k+r)\,(k+r-1)\, t^{k+r}$

  Rewrite DE with series expansions

  $\sum_{k=0}^{\infty} a_k (\alpha k + \alpha r + k^2 + 2kr + r^2 + \beta - k - r)\, t^{k+r} = 0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $r = 0$

- Each term in the series must be 0, giving the recursion relation

  $(k^2 + (\alpha - 1)\, k + \beta)\, a_k = 0$

- Recursion relation that defines series solution to ODE

  $a_k = 0$

- Recursion relation for $r = 0$

  $a_k = 0$

- Solution for $r = 0$

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_k = 0\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 52

```
dsolve(t^2*diff(y(t),t$2)+alpha*t*diff(y(t),t)+beta*y(t)=0,y(t), singsol=all)
```

$$y(t) = \sqrt{t}\, t^{-\frac{\alpha}{2}} \left(t^{\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}} c_1 + t^{-\frac{\sqrt{\alpha^2-2\alpha-4\beta+1}}{2}} c_2\right)$$

✓ Solution by Mathematica

Time used: 0.043 (sec). Leaf size: 57

```
DSolve[t^2*y''[t]+\[Alpha]*t*y'[t]+\[Beta]*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to t^{\frac{1}{2}\left(-\sqrt{\alpha^2-2\alpha-4\beta+1}-\alpha+1\right)} \left(c_2 t^{\sqrt{\alpha^2-2\alpha-4\beta+1}} + c_1\right)$$

7.11 problem 11

Internal problem ID [1726]
Internal file name [`OUTPUT/1727_Sunday_June_05_2022_02_28_58_AM_24497315/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2, linear equations with constant coefficients. Page 138
Problem number: 11.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2", "second_order_ode_non_constant_coeff_transformation_on_B"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler]]
```

$$\boxed{t^2y'' + 5ty' - 5y = 0}$$

7.11.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} + 5trt^{r-1} - 5t^r = 0$$

Simplifying gives

$$r(r-1)\,t^r + 5r\,t^r - 5t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

$$r(r-1) + 5r - 5 = 0$$

Or

$$r^2 + 4r - 5 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = -5$$
$$r_2 = 1$$

Since the roots are real and distinct, then the general solution is

$$y = c_1 y_1 + c_2 y_2$$

Where $y_1 = t^{r_1}$ and $y_2 = t^{r_2}$. Hence

$$y = \frac{c_1}{t^5} + c_2 t$$

Summary

The solution(s) found are the following

$$y = \frac{c_1}{t^5} + c_2 t \tag{1}$$

Verification of solutions

$$y = \frac{c_1}{t^5} + c_2 t$$

Verified OK.

7.11.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2 y'' + 5ty' - 5y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = \frac{5}{t}$$
$$q(t) = -\frac{5}{t^2}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned}
\tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)} dt \\
&= \int \mathrm{e}^{-\left(\int \frac{5}{t}dt\right)} dt \\
&= \int e^{-5\ln(t)}\,dt \\
&= \int \frac{1}{t^5}dt \\
&= -\frac{1}{4t^4}
\end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned}
q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\
&= \frac{-\frac{5}{t^2}}{\frac{1}{t^{10}}} \\
&= -5t^8
\end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\begin{gathered}
\frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) = 0 \\
\frac{d^2}{d\tau^2}y(\tau) - 5t^8 y(\tau) = 0
\end{gathered}$$

But in terms of τ

$$-5t^8 = -\frac{5}{16\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) - \frac{5y(\tau)}{16\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$16\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 - 5y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$16\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} - 5\tau^r = 0$$

Simplifying gives

$$16r(r-1)\,\tau^r + 0\,\tau^r - 5\tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

$$16r(r-1) + 0 - 5 = 0$$

Or

$$16r^2 - 16r - 5 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = -\frac{1}{4}$$
$$r_2 = \frac{5}{4}$$

Since the roots are real and distinct, then the general solution is

$$y(\tau) = c_1y_1 + c_2y_2$$

Where $y_1 = \tau^{r_1}$ and $y_2 = \tau^{r_2}$. Hence

$$y(\tau) = \frac{c_1}{\tau^{\frac{1}{4}}} + c_2\tau^{\frac{5}{4}}$$

The above solution is now transformed back to y using (6) which results in

$$y = -\frac{\left(-8c_1 t^4 + c_2\sqrt{-\frac{1}{t^4}}\right)\sqrt{2}}{8t^4 \left(-\frac{1}{t^4}\right)^{\frac{1}{4}}}$$

Summary

The solution(s) found are the following

$$y = -\frac{\left(-8c_1 t^4 + c_2\sqrt{-\frac{1}{t^4}}\right)\sqrt{2}}{8t^4 \left(-\frac{1}{t^4}\right)^{\frac{1}{4}}} \tag{1}$$

Verification of solutions

$$y = -\frac{\left(-8c_1 t^4 + c_2\sqrt{-\frac{1}{t^4}}\right)\sqrt{2}}{8t^4 \left(-\frac{1}{t^4}\right)^{\frac{1}{4}}}$$

Verified OK.

7.11.3 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2 y'' + 5ty' - 5y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= \frac{5}{t} \\ q(t) &= -\frac{5}{t^2} \end{aligned}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} + \frac{5n}{t^2} - \frac{5}{t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = 1 \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \frac{7v'(t)}{t} &= 0 \\ v''(t) + \frac{7v'(t)}{t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{7u(t)}{t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t)g(u) \\ &= -\frac{7u}{t} \end{aligned}$$

Where $f(t) = -\frac{7}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\, du &= -\frac{7}{t}\, dt \\ \int \frac{1}{u}\, du &= \int -\frac{7}{t}\, dt \\ \ln(u) &= -7\ln(t) + c_1 \\ u &= e^{-7\ln(t)+c_1} \\ &= \frac{c_1}{t^7} \end{aligned}$$

Now that $u(t)$ is known, then

$$\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\, dt + c_2 \\
&= -\frac{c_1}{6t^6} + c_2
\end{aligned}$$

Hence

$$\begin{aligned}
y &= v(t)\, t^n \\
&= \left(-\frac{c_1}{6t^6} + c_2\right) t \\
&= \left(-\frac{c_1}{6t^6} + c_2\right) t
\end{aligned}$$

Summary
The solution(s) found are the following

$$y = \left(-\frac{c_1}{6t^6} + c_2\right) t \tag{1}$$

Verification of solutions

$$y = \left(-\frac{c_1}{6t^6} + c_2\right) t$$

Verified OK.

7.11.4 Solving as second order ode non constant coeff transformation on B ode

Given an ode of the form

$$Ay'' + By' + Cy = F(t)$$

This method reduces the order ode the ODE by one by applying the transformation

$$y = Bv$$

This results in

$$\begin{aligned}
y' &= B'v + v'B \\
y'' &= B''v + B'v' + v''B + v'B' \\
&= v''B + 2v' + B' + B''v
\end{aligned}$$

And now the original ode becomes

$$\begin{aligned} A(v''B + 2v'B' + B''v) + B(B'v + v'B) + CBv &= 0 \\ ABv'' + \left(2AB' + B^2\right) v' + \left(AB'' + BB' + CB\right) v &= 0 \end{aligned} \tag{1}$$

If the term $AB'' + BB' + CB$ is zero, then this method works and can be used to solve

$$ABv'' + \left(2AB' + B^2\right) v' = 0$$

By Using $u = v'$ which reduces the order of the above ode to one. The new ode is

$$ABu' + \left(2AB' + B^2\right) u = 0$$

The above ode is first order ode which is solved for u. Now a new ode $v' = u$ is solved for v as first order ode. Then the final solution is obtain from $y = Bv$.

This method works only if the term $AB'' + BB' + CB$ is zero. The given ODE shows that

$$\begin{aligned} A &= t^2 \\ B &= 5t \\ C &= -5 \\ F &= 0 \end{aligned}$$

The above shows that for this ode

$$\begin{aligned} AB'' + BB' + CB &= \left(t^2\right)(0) + (5t)(5) + (-5)(5t) \\ &= 0 \end{aligned}$$

Hence the ode in v given in (1) now simplifies to

$$5t^3v'' + \left(35t^2\right) v' = 0$$

Now by applying $v' = u$ the above becomes

$$5t^2(u'(t)\, t + 7u(t)) = 0$$

Which is now solved for u. In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t)g(u) \\ &= -\frac{7u}{t} \end{aligned}$$

Where $f(t) = -\frac{7}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned}
\frac{1}{u}\,du &= -\frac{7}{t}\,dt \\
\int \frac{1}{u}\,du &= \int -\frac{7}{t}\,dt \\
\ln(u) &= -7\ln(t) + c_1 \\
u &= e^{-7\ln(t)+c_1} \\
&= \frac{c_1}{t^7}
\end{aligned}$$

The ode for v now becomes

$$\begin{aligned}
v' &= u \\
&= \frac{c_1}{t^7}
\end{aligned}$$

Which is now solved for v. Integrating both sides gives

$$\begin{aligned}
v(t) &= \int \frac{c_1}{t^7}\,\mathrm{d}t \\
&= -\frac{c_1}{6t^6} + c_2
\end{aligned}$$

Therefore the solution is

$$\begin{aligned}
y(t) &= Bv \\
&= (5t)\left(-\frac{c_1}{6t^6} + c_2\right) \\
&= \frac{5c_2t^6 - \frac{5c_1}{6}}{t^5}
\end{aligned}$$

Summary

The solution(s) found are the following

$$y = \frac{5c_2t^6 - \frac{5c_1}{6}}{t^5} \tag{1}$$

Verification of solutions

$$y = \frac{5c_2t^6 - \frac{5c_1}{6}}{t^5}$$

Verified OK.

7.11.5 Solving using Kovacic algorithm

Writing the ode as

$$t^2y'' + 5ty' - 5y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= 5t \\ C &= -5 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{35}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 35 \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(\frac{35}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0,1,2,4,6,8,\cdots\}$	$\{\cdots,-6,-4,-2,0,2,3,4,5,6,\cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1,2\}$	$\{2,3,4,5,6,7,\cdots\}$

Table 133: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}O(\infty) &= \deg(t) - \deg(s)\\ &= 2 - 0\\ &= 2\end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = \frac{35}{4t^2}$$

For the pole at $t=0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b=\frac{35}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^{+} &= \frac{1}{2}+\sqrt{1+4b}=\frac{7}{2} \\
\alpha_c^{-} &= \frac{1}{2}-\sqrt{1+4b}=-\frac{5}{2}
\end{aligned}
$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty=0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$
r=\frac{s}{t}=\frac{35}{4t^2}
$$

Since the $\gcd(s,t)=1$. This gives $b=\frac{35}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^{+} &= \frac{1}{2}+\sqrt{1+4b}=\frac{7}{2} \\
\alpha_\infty^{-} &= \frac{1}{2}-\sqrt{1+4b}=-\frac{5}{2}
\end{aligned}
$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$
r=\frac{35}{4t^2}
$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^{+}	α_c^{-}
0	2	0	$\frac{7}{2}$	$-\frac{5}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^{+}	α_∞^{-}
2	0	$\frac{7}{2}$	$-\frac{5}{2}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^{\pm}$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^{\pm}$ have also been found, the next step is to determine possible non negative integer d from these using

$$
d=\alpha_\infty^{s(\infty)}-\sum_{c\in\Gamma}\alpha_c^{s(c)}
$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^{\pm}$. This is done by trial over all set of families $s=(s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω.

Trying $\alpha_\infty^- = -\frac{5}{2}$ then

$$
\begin{aligned}
d &= \alpha_\infty^- - \left(\alpha_{c_1}^-\right) \\
&= -\frac{5}{2} - \left(-\frac{5}{2}\right) \\
&= 0
\end{aligned}
$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$
\omega = \sum_{c\in\Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_\infty
$$

The above gives

$$
\begin{aligned}
\omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t-c_1} \right) + (-)[\sqrt{r}]_\infty \\
&= -\frac{5}{2t} + (-)\,(0) \\
&= -\frac{5}{2t} \\
&= -\frac{5}{2t}
\end{aligned}
$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$
p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}
$$

Let

$$
p(t) = 1 \tag{2A}
$$

Substituting the above in eq. (1A) gives

$$
\begin{aligned}
(0) + 2\left(-\frac{5}{2t}\right)(0) + \left(\left(\frac{5}{2t^2}\right) + \left(-\frac{5}{2t}\right)^2 - \left(\frac{35}{4t^2}\right) \right) &= 0 \\
0 &= 0
\end{aligned}
$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$
\begin{aligned}
z_1(t) &= p e^{\int \omega \, dt} \\
&= e^{\int -\frac{5}{2t} dt} \\
&= \frac{1}{t^{\frac{5}{2}}}
\end{aligned}
$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{5t}{t^2}\,dt} \\
&= z_1 e^{-\frac{5\ln(t)}{2}} \\
&= z_1\left(\frac{1}{t^{\frac{5}{2}}}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = \frac{1}{t^5}
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{5t}{t^2}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{-5\ln(t)}}{(y_1)^2}\,dt \\
&= y_1\left(\frac{t^6}{6}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(\frac{1}{t^5}\right) + c_2\left(\frac{1}{t^5}\left(\frac{t^6}{6}\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = \frac{c_1}{t^5} + \frac{c_2 t}{6} \tag{1}
$$

Verification of solutions

$$y = \frac{c_1}{t^5} + \frac{c_2 t}{6}$$

Verified OK.

7.11.6 Maple step by step solution

Let's solve

$y''t^2 + 5ty' - 5y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{5y'}{t} + \frac{5y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{5y'}{t} - \frac{5y}{t^2} = 0$

- Multiply by denominators of the ODE

  $y''t^2 + 5ty' - 5y = 0$

- Make a change of variables

  $s = \ln(t)$

☐ Substitute the change of variables back into the ODE

  ◦ Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$

  ◦ Compute derivative

    $y' = \frac{\frac{d}{ds}y(s)}{t}$

  ◦ Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$

  ◦ Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right) t^2 + 5\frac{d}{ds}y(s) - 5y(s) = 0$

- Simplify

  $\frac{d^2}{ds^2}y(s) + 4\frac{d}{ds}y(s) - 5y(s) = 0$
- Characteristic polynomial of ODE

  $r^2 + 4r - 5 = 0$
- Factor the characteristic polynomial

  $(r + 5)(r - 1) = 0$
- Roots of the characteristic polynomial

  $r = (-5, 1)$
- 1st solution of the ODE

  $y_1(s) = \mathrm{e}^{-5s}$
- 2nd solution of the ODE

  $y_2(s) = \mathrm{e}^{s}$
- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$
- Substitute in solutions

  $y(s) = c_1 \mathrm{e}^{-5s} + c_2 \mathrm{e}^{s}$
- Change variables back using $s = \ln(t)$

  $y = \frac{c_1}{t^5} + c_2 t$
- Simplify

  $y = \frac{c_1}{t^5} + c_2 t$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 15

```
dsolve(t^2*diff(y(t),t$2)+5*t*diff(y(t),t)-5*y(t)=0,y(t), singsol=all)
```

$$y(t) = \frac{c_2 t^6 + c_1}{t^5}$$

✓ Solution by Mathematica

Time used: 0.011 (sec). Leaf size: 16

```
DSolve[t^2*y''[t]+5*t*y'[t]-5*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{c_1}{t^5} + c_2 t$$

7.12 problem 12

Internal problem ID [1727]
Internal file name [`OUTPUT/1728_Sunday_June_05_2022_02_28_59_AM_73103516/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2, linear equations with constant coefficients. Page 138
Problem number: 12.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler]]
```

$$\boxed{t^2y'' - ty' - 2y = 0}$$

With initial conditions

$$[y(1) = 0, y'(1) = 1]$$

7.12.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$p(t) = -\frac{1}{t}$$
$$q(t) = -\frac{2}{t^2}$$
$$F = 0$$

Hence the ode is

$$y'' - \frac{y'}{t} - \frac{2y}{t^2} = 0$$

The domain of $p(t) = -\frac{1}{t}$ is

$$\{t < 0 \lor 0 < t\}$$

And the point $t_0 = 1$ is inside this domain. The domain of $q(t) = -\frac{2}{t^2}$ is

$$\{t < 0 \lor 0 < t\}$$

And the point $t_0 = 1$ is also inside this domain. Hence solution exists and is unique.

7.12.2 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} - trt^{r-1} - 2t^r = 0$$

Simplifying gives

$$r(r-1)\,t^r - r\,t^r - 2t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

$$r(r-1) - r - 2 = 0$$

Or

$$r^2 - 2r - 2 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = 1 - \sqrt{3}$$
$$r_2 = 1 + \sqrt{3}$$

Since the roots are real and distinct, then the general solution is

$$y = c_1 y_1 + c_2 y_2$$

Where $y_1 = t^{r_1}$ and $y_2 = t^{r_2}$. Hence

$$y = c_1 t^{1-\sqrt{3}} + c_2 t^{1+\sqrt{3}}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 t^{1-\sqrt{3}} + c_2 t^{1+\sqrt{3}} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 1$ in the above gives

$$0 = c_1 + c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{c_1 t^{1-\sqrt{3}} (1 - \sqrt{3})}{t} + \frac{c_2 t^{1+\sqrt{3}} (1 + \sqrt{3})}{t}$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = (-c_1 + c_2)\sqrt{3} + c_1 + c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = -\frac{\sqrt{3}}{6}$$
$$c_2 = \frac{\sqrt{3}}{6}$$

Substituting these values back in above solution results in

$$y = -\frac{\sqrt{3}\, t^{1-\sqrt{3}}}{6} + \frac{\sqrt{3}\, t^{1+\sqrt{3}}}{6}$$

Which simplifies to

$$y = \frac{\sqrt{3}\, t \left(-t^{-\sqrt{3}} + t^{\sqrt{3}}\right)}{6}$$

Summary

The solution(s) found are the following

$$y = \frac{\sqrt{3}\, t \left(-t^{-\sqrt{3}} + t^{\sqrt{3}}\right)}{6} \tag{1}$$

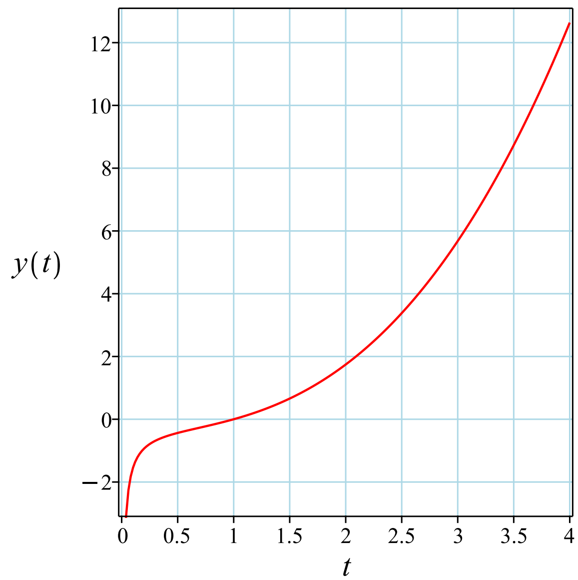


Figure 168: Solution plot

<u>Verification of solutions</u>

$$y = \frac{\sqrt{3}\, t \left(-t^{-\sqrt{3}} + t^{\sqrt{3}}\right)}{6}$$

Verified OK.

7.12.3 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2 y'' - t y' - 2y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = -\frac{1}{t}$$
$$q(t) = -\frac{2}{t^2}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2} y(\tau) + p_1 \left(\frac{d}{d\tau} y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned}
\tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)} dt \\
&= \int \mathrm{e}^{-\left(\int -\frac{1}{t}dt\right)} dt \\
&= \int e^{\ln(t)}\, dt \\
&= \int t dt \\
&= \frac{t^2}{2}
\end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned}
q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\
&= \frac{-\frac{2}{t^2}}{t^2} \\
&= -\frac{2}{t^4}
\end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\begin{aligned}
\frac{d^2}{d\tau^2} y(\tau) + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2} y(\tau) - \frac{2y(\tau)}{t^4} &= 0
\end{aligned}$$

But in terms of τ

$$-\frac{2}{t^4} = -\frac{1}{2\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) - \frac{y(\tau)}{2\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$2\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 - y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$2\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} - \tau^r = 0$$

Simplifying gives

$$2r(r-1)\,\tau^r + 0\,\tau^r - \tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

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

Or

$$2r^2 - 2r - 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = \frac{1}{2} + \frac{\sqrt{3}}{2}$$
$$r_2 = -\frac{\sqrt{3}}{2} + \frac{1}{2}$$

Since the roots are real and distinct, then the general solution is

$$y(\tau) = c_1y_1 + c_2y_2$$

Where $y_1 = \tau^{r_1}$ and $y_2 = \tau^{r_2}$. Hence

$$y(\tau) = c_1\tau^{\frac{1}{2}+\frac{\sqrt{3}}{2}} + c_2\tau^{-\frac{\sqrt{3}}{2}+\frac{1}{2}}$$

The above solution is now transformed back to y using (6) which results in

$$y = c_1 2^{-\frac{1}{2}-\frac{\sqrt{3}}{2}}\left(t^2\right)^{\frac{1}{2}+\frac{\sqrt{3}}{2}} + c_2 2^{\frac{\sqrt{3}}{2}-\frac{1}{2}}\left(t^2\right)^{-\frac{\sqrt{3}}{2}+\frac{1}{2}}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 2^{-\frac{1}{2}-\frac{\sqrt{3}}{2}} \left(t^2\right)^{\frac{1}{2}+\frac{\sqrt{3}}{2}} + c_2 2^{\frac{\sqrt{3}}{2}-\frac{1}{2}} \left(t^2\right)^{-\frac{\sqrt{3}}{2}+\frac{1}{2}} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 1$ in the above gives

$$0 = c_1 2^{-\frac{1}{2}-\frac{\sqrt{3}}{2}} + c_2 2^{\frac{\sqrt{3}}{2}-\frac{1}{2}} \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{2c_1 2^{-\frac{1}{2}-\frac{\sqrt{3}}{2}} (t^2)^{\frac{1}{2}+\frac{\sqrt{3}}{2}} \left(\frac{1}{2}+\frac{\sqrt{3}}{2}\right)}{t} + \frac{2c_2 2^{\frac{\sqrt{3}}{2}-\frac{1}{2}} (t^2)^{-\frac{\sqrt{3}}{2}+\frac{1}{2}} \left(-\frac{\sqrt{3}}{2}+\frac{1}{2}\right)}{t}$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = c_1 \left(1+\sqrt{3}\right) 2^{-\frac{1}{2}-\frac{\sqrt{3}}{2}} - c_2 2^{\frac{\sqrt{3}}{2}-\frac{1}{2}} \left(\sqrt{3}-1\right) \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$\begin{aligned} c_1 &= \frac{2^{\frac{1}{2}+\frac{\sqrt{3}}{2}} \sqrt{3}}{6} \\ c_2 &= -\frac{\sqrt{3}\, 2^{-\frac{\sqrt{3}}{2}+\frac{1}{2}}}{6} \end{aligned}$$

Substituting these values back in above solution results in

$$y = \frac{\sqrt{3}\, (t^2)^{\frac{1}{2}+\frac{\sqrt{3}}{2}}}{6} - \frac{\sqrt{3}\, (t^2)^{-\frac{\sqrt{3}}{2}+\frac{1}{2}}}{6}$$

Which simplifies to

$$y = -\frac{\sqrt{3}\, \operatorname{csgn}(t)\, t \left(-(t^2)^{\frac{\sqrt{3}}{2}} + (t^2)^{-\frac{\sqrt{3}}{2}}\right)}{6}$$

Summary

The solution(s) found are the following

$$y = -\frac{\sqrt{3}\, \operatorname{csgn}(t)\, t \left(-(t^2)^{\frac{\sqrt{3}}{2}} + (t^2)^{-\frac{\sqrt{3}}{2}}\right)}{6} \tag{1}$$

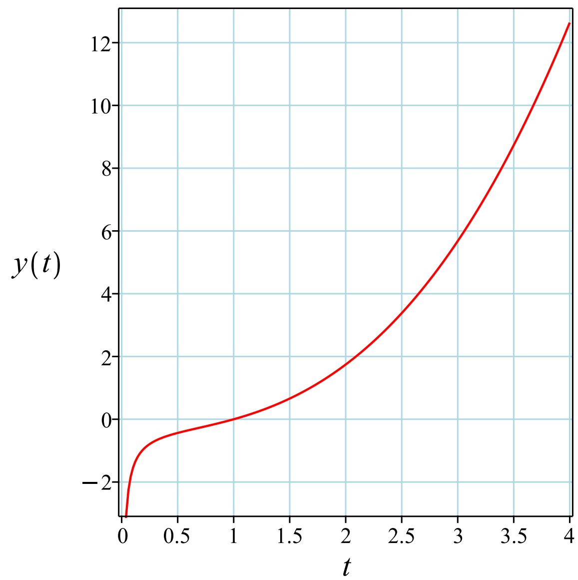


Figure 169: Solution plot

Verification of solutions

$$y = -\frac{\sqrt{3}\,\mathrm{csgn}\left(t\right) t \left(-\left(t^{2}\right)^{\frac{\sqrt{3}}{2}}+\left(t^{2}\right)^{-\frac{\sqrt{3}}{2}}\right)}{6}$$

Verified OK.

7.12.4 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2y'' - ty' - 2y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$p(t) = -\frac{1}{t}$$
$$q(t) = -\frac{2}{t^2}$$

Applying change of variables on the depndent variable $y = v(t)\,t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2}+\frac{np}{t}+q=0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2}-\frac{n}{t^2}-\frac{2}{t^2}=0 \tag{5}$$

Solving (5) for n gives

$$n=1+\sqrt{3} \tag{6}$$

Substituting this value in (3) gives

$$v''(t)+\left(\frac{2+2\sqrt{3}}{t}-\frac{1}{t}\right)v'(t)=0$$

$$v''(t)+\frac{\left(2\sqrt{3}+1\right)v'(t)}{t}=0 \tag{7}$$

Using the substitution

$$u(t)=v'(t)$$

Then (7) becomes

$$u'(t)+\frac{\left(2\sqrt{3}+1\right)u(t)}{t}=0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned}u'&=F(t,u)\\&=f(t)g(u)\\&=\frac{\left(-2\sqrt{3}-1\right)u}{t}\end{aligned}$$

Where $f(t)=\frac{-2\sqrt{3}-1}{t}$ and $g(u)=u$. Integrating both sides gives

$$\begin{aligned}\frac{1}{u}\,du&=\frac{-2\sqrt{3}-1}{t}\,dt\\\int\frac{1}{u}\,du&=\int\frac{-2\sqrt{3}-1}{t}\,dt\\\ln(u)&=\left(-2\sqrt{3}-1\right)\ln(t)+c_1\\u&=\mathrm{e}^{\left(-2\sqrt{3}-1\right)\ln(t)+c_1}\\&=c_1\mathrm{e}^{\left(-2\sqrt{3}-1\right)\ln(t)}\end{aligned}$$

Which simplifies to

$$u(t) = \frac{c_1 t^{-2\sqrt{3}}}{t}$$

Now that $u(t)$ is known, then

$$\begin{aligned} v'(t) &= u(t) \\ v(t) &= \int u(t)\, dt + c_2 \\ &= -\frac{\sqrt{3}\, c_1 t^{-2\sqrt{3}}}{6} + c_2 \end{aligned}$$

Hence

$$\begin{aligned} y &= v(t)\, t^n \\ &= \left(-\frac{\sqrt{3}\, c_1 t^{-2\sqrt{3}}}{6} + c_2\right) t^{1+\sqrt{3}} \\ &= t \left(c_2 t^{\sqrt{3}} - \frac{t^{-\sqrt{3}} \sqrt{3}\, c_1}{6}\right) \end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = \left(-\frac{\sqrt{3}\, c_1 t^{-2\sqrt{3}}}{6} + c_2\right) t^{1+\sqrt{3}} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 1$ in the above gives

$$0 = -\frac{\sqrt{3}\, c_1}{6} + c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{c_1 t^{-2\sqrt{3}} t^{1+\sqrt{3}}}{t} + \frac{\left(-\frac{\sqrt{3}\, c_1 t^{-2\sqrt{3}}}{6} + c_2\right) t^{1+\sqrt{3}} (1 + \sqrt{3})}{t}$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = \frac{(-c_1 + 6c_2)\sqrt{3}}{6} + \frac{c_1}{2} + c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 1$$
$$c_2 = \frac{\sqrt{3}}{6}$$

Substituting these values back in above solution results in

$$y = -\frac{\sqrt{3}\, t^{1+\sqrt{3}} t^{-2\sqrt{3}}}{6} + \frac{\sqrt{3}\, t^{1+\sqrt{3}}}{6}$$

Which simplifies to

$$y = \frac{\sqrt{3}\, t \left(-t^{-\sqrt{3}} + t^{\sqrt{3}}\right)}{6}$$

Summary

The solution(s) found are the following

$$y = \frac{\sqrt{3}\, t \left(-t^{-\sqrt{3}} + t^{\sqrt{3}}\right)}{6} \tag{1}$$

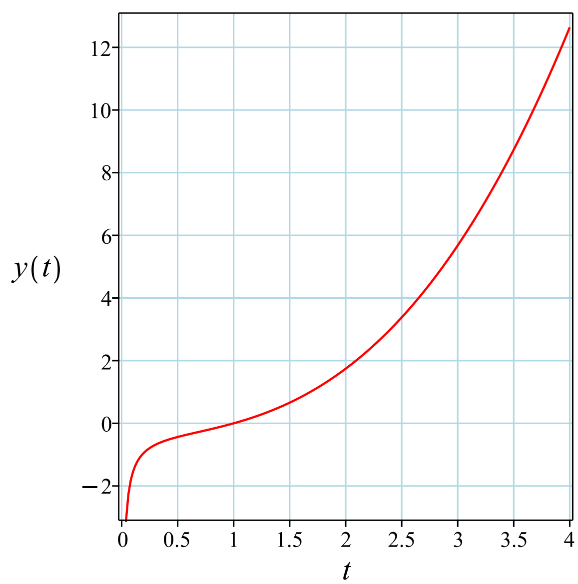


Figure 170: Solution plot

Verification of solutions

$$y = \frac{\sqrt{3}\, t \left(-t^{-\sqrt{3}} + t^{\sqrt{3}}\right)}{6}$$

Verified OK.

7.12.5 Solving using Kovacic algorithm

Writing the ode as

$$t^2y'' - ty' - 2y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= -t \\ C &= -2 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A} \,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{11}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 11 \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(\frac{11}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A} \,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 135: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 2 - 0 \\
&= 2
\end{aligned}
$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$
L = [1, 2, 4, 6, 12]
$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$
r = \frac{11}{4t^2}
$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = \frac{11}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} + \sqrt{3} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2} - \sqrt{3}
\end{aligned}
$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$
r = \frac{s}{t} = \frac{11}{4t^2}
$$

Since the $\gcd(s,t) = 1$. This gives $b = \frac{11}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} + \sqrt{3} \\
\alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2} - \sqrt{3}
\end{aligned}
$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$
r = \frac{11}{4t^2}
$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{1}{2} + \sqrt{3}$	$\frac{1}{2} - \sqrt{3}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{1}{2} + \sqrt{3}$	$\frac{1}{2} - \sqrt{3}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$
d = \alpha_\infty^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}
$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c \in \Gamma \cup \infty}$ until such d is found to work in finding candidate ω.

Trying $\alpha_\infty^- = \frac{1}{2} - \sqrt{3}$ then

$$\begin{aligned} d &= \alpha_\infty^- - \left(\alpha_{c_1}^-\right) \\ &= \frac{1}{2} - \sqrt{3} - \left(\frac{1}{2} - \sqrt{3}\right) \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned} \omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t-c_1} \right) + (-)[\sqrt{r}]_\infty \\ &= \frac{\frac{1}{2} - \sqrt{3}}{t} + (-)\,(0) \\ &= \frac{\frac{1}{2} - \sqrt{3}}{t} \\ &= \frac{1 - 2\sqrt{3}}{2t} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$\begin{aligned} (0) + 2\left(\frac{\frac{1}{2} - \sqrt{3}}{t}\right)(0) + \left(\left(-\frac{\frac{1}{2} - \sqrt{3}}{t^2} \right) + \left(\frac{\frac{1}{2} - \sqrt{3}}{t} \right)^2 - \left(\frac{11}{4t^2} \right) \right) &= 0 \\ 0 &= 0 \end{aligned}$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned} z_1(t) &= p e^{\int \omega \, dt} \\ &= e^{\int \frac{\frac{1}{2} - \sqrt{3}}{t} dt} \\ &= t^{\frac{1}{2} - \sqrt{3}} \end{aligned}$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-t}{t^2}\,dt} \\
&= z_1 e^{\frac{\ln(t)}{2}} \\
&= z_1\left(\sqrt{t}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = t^{1-\sqrt{3}}
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-t}{t^2}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{\ln(t)}}{(y_1)^2}\,dt \\
&= y_1\left(\frac{t^{2\sqrt{3}}\sqrt{3}}{6}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(t^{1-\sqrt{3}}\right) + c_2\left(t^{1-\sqrt{3}}\left(\frac{t^{2\sqrt{3}}\sqrt{3}}{6}\right)\right)
\end{aligned}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = c_1 t^{1-\sqrt{3}} + \frac{c_2\sqrt{3}\,t^{1+\sqrt{3}}}{6} \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 1$ in the above gives

$$0 = c_1 + \frac{\sqrt{3}\, c_2}{6} \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{c_1 t^{1-\sqrt{3}} (1 - \sqrt{3})}{t} + \frac{c_2 \sqrt{3}\, t^{1+\sqrt{3}} (1 + \sqrt{3})}{6t}$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = \frac{(-6c_1 + c_2)\sqrt{3}}{6} + c_1 + \frac{c_2}{2} \tag{2A}$$

Equations $\{1A,2A\}$ are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = -\frac{\sqrt{3}}{6}$$
$$c_2 = 1$$

Substituting these values back in above solution results in

$$y = -\frac{\sqrt{3}\, t^{1-\sqrt{3}}}{6} + \frac{\sqrt{3}\, t^{1+\sqrt{3}}}{6}$$

Which simplifies to

$$y = \frac{\sqrt{3}\, t \left(-t^{-\sqrt{3}} + t^{\sqrt{3}}\right)}{6}$$

Summary

The solution(s) found are the following

$$y = \frac{\sqrt{3}\, t \left(-t^{-\sqrt{3}} + t^{\sqrt{3}}\right)}{6} \tag{1}$$

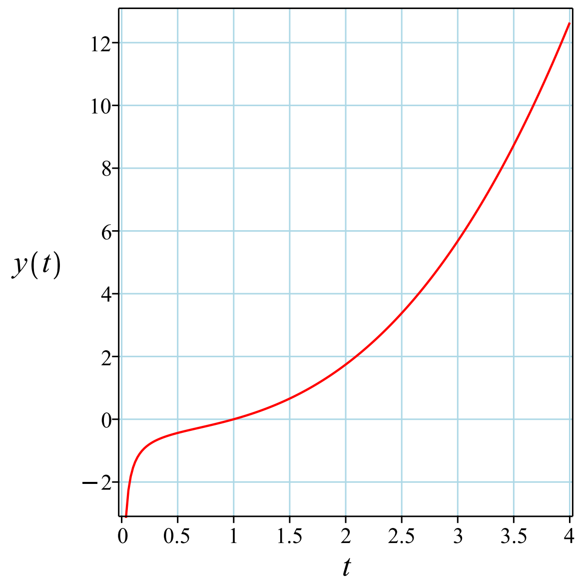


Figure 171: Solution plot

Verification of solutions

$$y = \frac{\sqrt{3}\, t \left(-t^{-\sqrt{3}} + t^{\sqrt{3}}\right)}{6}$$

Verified OK.

7.12.6 Maple step by step solution

Let's solve

$$\left[y'' t^2 - t y' - 2y = 0, y(1) = 0, y'\Big|_{\{t=1\}} = 1\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{y'}{t} + \frac{2y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{y'}{t} - \frac{2y}{t^2} = 0$

- Multiply by denominators of the ODE

  $y'' t^2 - t y' - 2y = 0$

- Make a change of variables

  $s = \ln(t)$

□ Substitute the change of variables back into the ODE

  - Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$

  - Compute derivative

    $y' = \frac{\frac{d}{ds}y(s)}{t}$

  - Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$

  - Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right) t^2 - \frac{d}{ds}y(s) - 2y(s) = 0$

- Simplify

  $\frac{d^2}{ds^2}y(s) - 2\frac{d}{ds}y(s) - 2y(s) = 0$

- Characteristic polynomial of ODE

  $r^2 - 2r - 2 = 0$

- Use quadratic formula to solve for r

  $r = \frac{2 \pm \left(\sqrt{12}\right)}{2}$

- Roots of the characteristic polynomial

  $r = \left(1 - \sqrt{3}, 1 + \sqrt{3}\right)$

- 1st solution of the ODE

  $y_1(s) = e^{\left(1-\sqrt{3}\right)s}$

- 2nd solution of the ODE

  $y_2(s) = e^{\left(1+\sqrt{3}\right)s}$

- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$

- Substitute in solutions

  $y(s) = c_1 e^{\left(1-\sqrt{3}\right)s} + c_2 e^{\left(1+\sqrt{3}\right)s}$
- Change variables back using $s = \ln(t)$

  $y = c_1 e^{\left(1-\sqrt{3}\right)\ln(t)} + c_2 e^{\left(1+\sqrt{3}\right)\ln(t)}$
- Simplify

  $y = t\left(c_2 t^{\sqrt{3}} + t^{-\sqrt{3}} c_1\right)$

□ Check validity of solution $y = t\left(c_2 t^{\sqrt{3}} + t^{-\sqrt{3}} c_1\right)$

- Use initial condition $y(1) = 0$

  $0 = c_1 + c_2$
- Compute derivative of the solution

  $y' = c_2 t^{\sqrt{3}} + t^{-\sqrt{3}} c_1 + t\left(\frac{c_2 t^{\sqrt{3}}\sqrt{3}}{t} - \frac{t^{-\sqrt{3}}\sqrt{3}\, c_1}{t}\right)$
- Use the initial condition $y'\Big|_{\{t=1\}} = 1$

  $1 = -\sqrt{3}\, c_1 + \sqrt{3}\, c_2 + c_1 + c_2$
- Solve for c_1 and c_2

  $\left\{c_1 = -\frac{\sqrt{3}}{6}, c_2 = \frac{\sqrt{3}}{6}\right\}$
- Substitute constant values into general solution and simplify

  $y = \frac{\sqrt{3}\, t\left(-t^{-\sqrt{3}} + t^{\sqrt{3}}\right)}{6}$

- Solution to the IVP

  $y = \frac{\sqrt{3}\, t\left(-t^{-\sqrt{3}} + t^{\sqrt{3}}\right)}{6}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.062 (sec). Leaf size: 25

```
dsolve([t^2*diff(y(t),t$2)-t*diff(y(t),t)-2*y(t)=0,y(1) = 0, D(y)(1) = 1],y(t), singsol=all)
```

$$y(t) = \frac{\sqrt{3}\, t \left(t^{\sqrt{3}} - t^{-\sqrt{3}}\right)}{6}$$

✓ Solution by Mathematica

Time used: 0.017 (sec). Leaf size: 36

```
DSolve[{t^2*y''[t]-t*y'[t]-2*y[t]==0,{y[1]==0,y'[1]==1}},y[t],t,IncludeSingularSolutions ->
```

$$y(t) \to \frac{t^{1-\sqrt{3}}\left(t^{2\sqrt{3}} - 1\right)}{2\sqrt{3}}$$

8 Section 2.2.1, Complex roots. Page 141

8.1 problem Example 2

Internal problem ID [1728]
Internal file name [`OUTPUT/1729_Sunday_June_05_2022_02_29_01_AM_52528429/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.1, Complex roots. Page 141
Problem number: Example 2.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{y'' + 2y' + 4y = 0}$$

With initial conditions

$$[y(0) = 1, y'(0) = 1]$$

8.1.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$p(t) = 2$$
$$q(t) = 4$$
$$F = 0$$

Hence the ode is

$$y'' + 2y' + 4y = 0$$

The domain of $p(t) = 2$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = 4$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

8.1.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = 2, C = 4$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} + 2\lambda e^{\lambda t} + 4 e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 + 2\lambda + 4 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 2, C = 4$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{-2}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{2^2 - (4)(1)(4)} \\ &= -1 \pm i\sqrt{3}\end{aligned}$$

Hence

$$\begin{aligned}\lambda_1 &= -1 + i\sqrt{3} \\ \lambda_2 &= -1 - i\sqrt{3}\end{aligned}$$

Which simplifies to

$$\lambda_1 = i\sqrt{3} - 1$$
$$\lambda_2 = -i\sqrt{3} - 1$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = -1$ and $\beta = \sqrt{3}$. Therefore the final solution, when using Euler relation, can be written as

$$y = e^{\alpha t}(c_1 \cos(\beta t) + c_2 \sin(\beta t))$$

Which becomes

$$y = e^{-t}\left(\cos\left(\sqrt{3}\,t\right) c_1 + \sin\left(\sqrt{3}\,t\right) c_2\right)$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = \mathrm{e}^{-t}\left(\cos\left(\sqrt{3}\,t\right) c_1 + \sin\left(\sqrt{3}\,t\right) c_2\right) \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$1 = c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -\mathrm{e}^{-t}\left(\cos\left(\sqrt{3}\,t\right) c_1 + \sin\left(\sqrt{3}\,t\right) c_2\right) + \mathrm{e}^{-t}\left(-\sqrt{3}\,\sin\left(\sqrt{3}\,t\right) c_1 + \sqrt{3}\,\cos\left(\sqrt{3}\,t\right) c_2\right)$$

substituting $y' = 1$ and $t = 0$ in the above gives

$$1 = -c_1 + \sqrt{3}\,c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 1$$
$$c_2 = \frac{2\sqrt{3}}{3}$$

Substituting these values back in above solution results in

$$y = \frac{2\sqrt{3}\,\mathrm{e}^{-t}\sin\left(\sqrt{3}\,t\right)}{3} + \mathrm{e}^{-t}\cos\left(\sqrt{3}\,t\right)$$

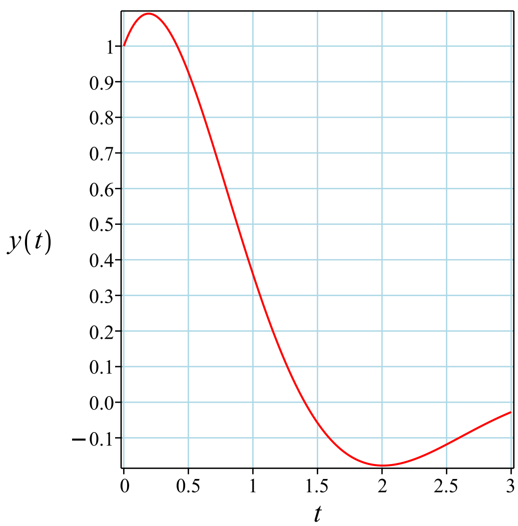
Which simplifies to

$$y = \frac{\left(2\sin\left(\sqrt{3}\,t\right)\sqrt{3} + 3\cos\left(\sqrt{3}\,t\right)\right)\mathrm{e}^{-t}}{3}$$

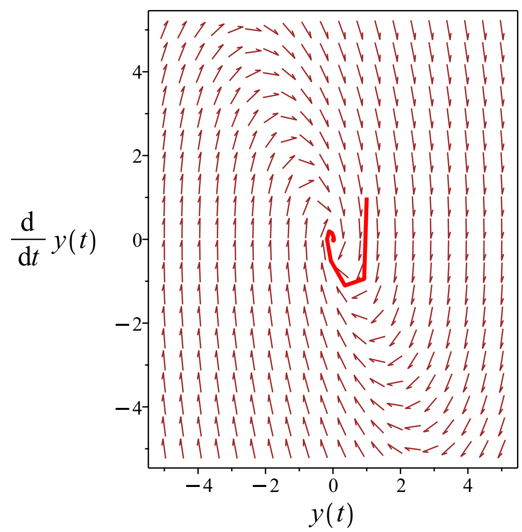
Summary

The solution(s) found are the following

$$y = \frac{\left(2\sin\left(\sqrt{3}\,t\right)\sqrt{3} + 3\cos\left(\sqrt{3}\,t\right)\right)\mathrm{e}^{-t}}{3} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{\left(2\sin\left(\sqrt{3}\,t\right)\sqrt{3} + 3\cos\left(\sqrt{3}\,t\right)\right)\mathrm{e}^{-t}}{3}$$

Verified OK.

8.1.3 Solving using Kovacic algorithm

Writing the ode as

$$y'' + 2y' + 4y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= 2 \\ C &= 4 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A} \, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-3}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -3 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = -3z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t) \, e^{-\int \frac{B}{2A} \, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 137: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = -3$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \cos\left(\sqrt{3}\, t\right)$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$y_1 = z_1 e^{\int -\frac{1}{2} \frac{B}{A} \, dt}$$

$$
\begin{aligned}
&= z_1 e^{-\int \frac{1}{2}\frac{2}{1}\,dt} \\
&= z_1 e^{-t} \\
&= z_1\left(\mathrm{e}^{-t}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = \mathrm{e}^{-t}\cos\left(\sqrt{3}\,t\right)
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{2}{1}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{-2t}}{(y_1)^2}\,dt \\
&= y_1\left(\frac{\sqrt{3}\,\tan\left(\sqrt{3}\,t\right)}{3}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1y_1 + c_2y_2 \\
&= c_1\left(\mathrm{e}^{-t}\cos\left(\sqrt{3}\,t\right)\right) + c_2\left(\mathrm{e}^{-t}\cos\left(\sqrt{3}\,t\right)\left(\frac{\sqrt{3}\,\tan\left(\sqrt{3}\,t\right)}{3}\right)\right)
\end{aligned}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = c_1\mathrm{e}^{-t}\cos\left(\sqrt{3}\,t\right) + \frac{c_2\sqrt{3}\,\mathrm{e}^{-t}\sin\left(\sqrt{3}\,t\right)}{3} \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$
1 = c_1 \tag{1A}
$$

Taking derivative of the solution gives

$$y' = -c_1 e^{-t} \cos\left(\sqrt{3}\, t\right) - c_1 e^{-t} \sin\left(\sqrt{3}\, t\right) \sqrt{3} - \frac{c_2 \sqrt{3}\, e^{-t} \sin\left(\sqrt{3}\, t\right)}{3} + c_2 e^{-t} \cos\left(\sqrt{3}\, t\right)$$

substituting $y' = 1$ and $t = 0$ in the above gives

$$1 = -c_1 + c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 1$$
$$c_2 = 2$$

Substituting these values back in above solution results in

$$y = \frac{2\sqrt{3}\, e^{-t} \sin\left(\sqrt{3}\, t\right)}{3} + e^{-t} \cos\left(\sqrt{3}\, t\right)$$

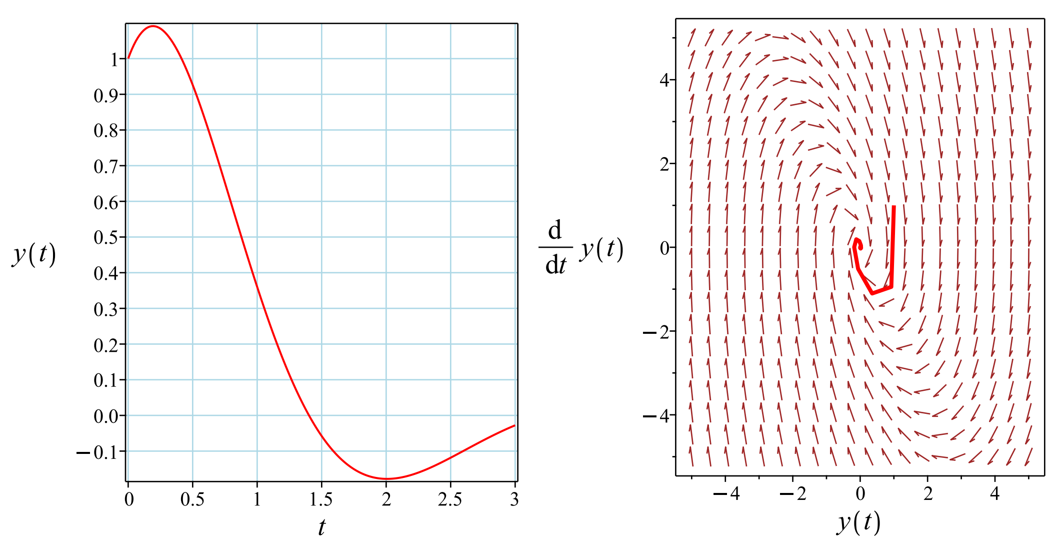
Which simplifies to

$$y = \frac{\left(2 \sin\left(\sqrt{3}\, t\right) \sqrt{3} + 3 \cos\left(\sqrt{3}\, t\right)\right) e^{-t}}{3}$$

Summary

The solution(s) found are the following

$$y = \frac{\left(2 \sin\left(\sqrt{3}\, t\right) \sqrt{3} + 3 \cos\left(\sqrt{3}\, t\right)\right) e^{-t}}{3} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \frac{\left(2\sin\left(\sqrt{3}\,t\right)\sqrt{3}+3\cos\left(\sqrt{3}\,t\right)\right)\mathrm{e}^{-t}}{3}$$

Verified OK.

8.1.4 Maple step by step solution

Let's solve

$\left[y''+2y'+4y=0, y(0)=1, y'\Big|_{\{t=0\}}=1\right]$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of ODE

  $r^2+2r+4=0$

- Use quadratic formula to solve for r

  $r=\frac{(-2)\pm\left(\sqrt{-12}\right)}{2}$

- Roots of the characteristic polynomial

  $r=\left(-\mathrm{I}\sqrt{3}-1, \mathrm{I}\sqrt{3}-1\right)$

- 1st solution of the ODE

  $y_1(t)=\mathrm{e}^{-t}\cos\left(\sqrt{3}\,t\right)$

- 2nd solution of the ODE

  $y_2(t)=\mathrm{e}^{-t}\sin\left(\sqrt{3}\,t\right)$

- General solution of the ODE

  $y=c_1y_1(t)+c_2y_2(t)$

- Substitute in solutions

  $y=c_1\mathrm{e}^{-t}\cos\left(\sqrt{3}\,t\right)+\mathrm{e}^{-t}\sin\left(\sqrt{3}\,t\right)c_2$

☐ Check validity of solution $y=c_1\mathrm{e}^{-t}\cos\left(\sqrt{3}\,t\right)+\mathrm{e}^{-t}\sin\left(\sqrt{3}\,t\right)c_2$

- ∘ Use initial condition $y(0)=1$

  $1=c_1$

- ∘ Compute derivative of the solution

  $y'=-c_1\mathrm{e}^{-t}\cos\left(\sqrt{3}\,t\right)-c_1\mathrm{e}^{-t}\sin\left(\sqrt{3}\,t\right)\sqrt{3}-\mathrm{e}^{-t}\sin\left(\sqrt{3}\,t\right)c_2+\mathrm{e}^{-t}\sqrt{3}\,\cos\left(\sqrt{3}\,t\right)c_2$

- Use the initial condition $y'\Big|_{\{t=0\}} = 1$

  $1 = -c_1 + \sqrt{3}\, c_2$
- Solve for c_1 and c_2

  $\left\{c_1 = 1, c_2 = \frac{2\sqrt{3}}{3}\right\}$
- Substitute constant values into general solution and simplify

  $y = \frac{\left(2\sin\left(\sqrt{3}\, t\right)\sqrt{3}+3\cos\left(\sqrt{3}\, t\right)\right)\mathrm{e}^{-t}}{3}$

- Solution to the IVP

  $y = \frac{\left(2\sin\left(\sqrt{3}\, t\right)\sqrt{3}+3\cos\left(\sqrt{3}\, t\right)\right)\mathrm{e}^{-t}}{3}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.047 (sec). Leaf size: 31

```
dsolve([diff(y(t),t$2)+2*diff(y(t),t)+4*y(t)=0,y(0) = 1, D(y)(0) = 1],y(t), singsol=all)
```

$$y(t) = \frac{\mathrm{e}^{-t}\left(2\sqrt{3}\,\sin\left(\sqrt{3}\, t\right)+3\cos\left(\sqrt{3}\, t\right)\right)}{3}$$

✓ Solution by Mathematica

Time used: 0.026 (sec). Leaf size: 40

```
DSolve[{y''[t]+2*y'[t]+4*y[t]==0,{y[0]==1,y'[0]==1}},y[t],t,IncludeSingularSolutions -> True
```

$$y(t) \to \frac{1}{3}e^{-t}\left(2\sqrt{3}\sin\left(\sqrt{3}t\right)+3\cos\left(\sqrt{3}t\right)\right)$$

8.2 problem 1

Internal problem ID [1729]
Internal file name [`OUTPUT/1730_Sunday_June_05_2022_02_29_03_AM_51733985/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.1, Complex roots. Page 141
Problem number: 1.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{y'' + y' + y = 0}$$

8.2.1 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = 1, C = 1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} + \lambda e^{\lambda t} + e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 + \lambda + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 1, C = 1$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{-1}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{1^2 - (4)(1)(1)}\\ &= -\frac{1}{2} \pm \frac{i\sqrt{3}}{2}\end{aligned}$$

Hence

$$\begin{aligned}\lambda_1 &= -\frac{1}{2} + \frac{i\sqrt{3}}{2}\\ \lambda_2 &= -\frac{1}{2} - \frac{i\sqrt{3}}{2}\end{aligned}$$

Which simplifies to

$$\begin{aligned}\lambda_1 &= -\frac{1}{2} + \frac{i\sqrt{3}}{2}\\ \lambda_2 &= -\frac{1}{2} - \frac{i\sqrt{3}}{2}\end{aligned}$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = -\frac{1}{2}$ and $\beta = \frac{\sqrt{3}}{2}$. Therefore the final solution, when using Euler relation, can be written as

$$y = e^{\alpha t}(c_1 \cos(\beta t) + c_2 \sin(\beta t))$$

Which becomes

$$y = e^{-\frac{t}{2}}\left(c_1 \cos\left(\frac{\sqrt{3}\,t}{2}\right) + c_2 \sin\left(\frac{\sqrt{3}\,t}{2}\right)\right)$$

Summary

The solution(s) found are the following

$$y = \mathrm{e}^{-\frac{t}{2}}\left(c_1 \cos\left(\frac{\sqrt{3}\,t}{2}\right) + c_2 \sin\left(\frac{\sqrt{3}\,t}{2}\right)\right) \tag{1}$$

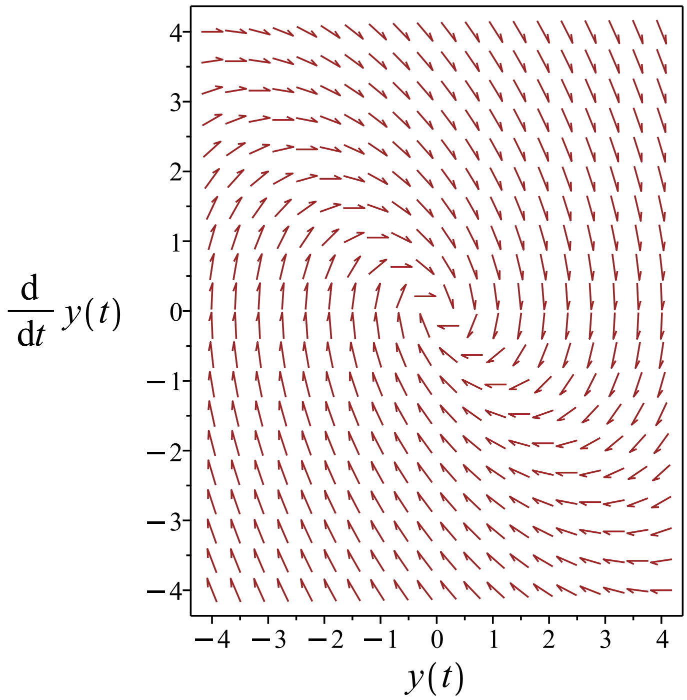


Figure 174: Slope field plot

Verification of solutions

$$y = e^{-\frac{t}{2}}\left(c_1 \cos\left(\frac{\sqrt{3}\,t}{2}\right) + c_2 \sin\left(\frac{\sqrt{3}\,t}{2}\right)\right)$$

Verified OK.

8.2.2 Solving using Kovacic algorithm

Writing the ode as

$$y'' + y' + y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= 1 \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-3}{4} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -3 \\ t &= 4 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = -\frac{3z(t)}{4} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 139: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = -\frac{3}{4}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \cos\left(\frac{\sqrt{3}\,t}{2}\right)$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{1}{1}\,dt} \\ &= z_1 e^{-\frac{t}{2}} \\ &= z_1\left(\mathrm{e}^{-\frac{t}{2}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-\frac{t}{2}} \cos\left(\frac{\sqrt{3}\,t}{2}\right)$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{1}{1}\, dt}}{(y_1)^2}\, dt \\
&= y_1 \int \frac{e^{-t}}{(y_1)^2}\, dt \\
&= y_1 \left(\frac{2\sqrt{3}\, \tan\left(\frac{\sqrt{3}\, t}{2}\right)}{3} \right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{-\frac{t}{2}} \cos\left(\frac{\sqrt{3}\, t}{2}\right) \right) + c_2 \left(\mathrm{e}^{-\frac{t}{2}} \cos\left(\frac{\sqrt{3}\, t}{2}\right) \left(\frac{2\sqrt{3}\, \tan\left(\frac{\sqrt{3}\, t}{2}\right)}{3} \right) \right)
\end{aligned}
$$

Summary
The solution(s) found are the following

$$
y = c_1 \mathrm{e}^{-\frac{t}{2}} \cos\left(\frac{\sqrt{3}\, t}{2}\right) + \frac{2 c_2 \sin\left(\frac{\sqrt{3}\, t}{2}\right) \mathrm{e}^{-\frac{t}{2}} \sqrt{3}}{3} \tag{1}
$$

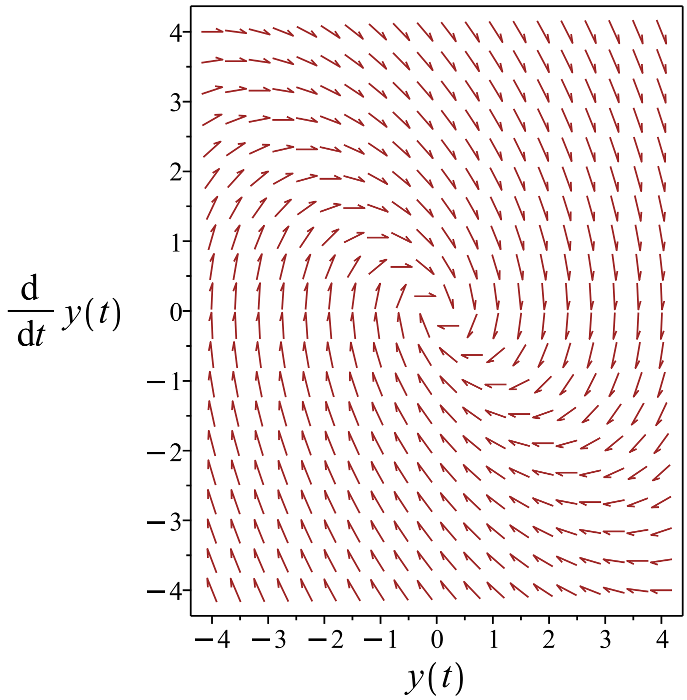


Figure 175: Slope field plot

Verification of solutions

$$y = c_1 e^{-\frac{t}{2}} \cos\left(\frac{\sqrt{3}\, t}{2}\right) + \frac{2c_2 \sin\left(\frac{\sqrt{3}\, t}{2}\right) e^{-\frac{t}{2}} \sqrt{3}}{3}$$

Verified OK.

8.2.3 Maple step by step solution

Let's solve

$y'' + y' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of ODE

  $r^2 + r + 1 = 0$

- Use quadratic formula to solve for r

  $r = \frac{(-1) \pm (\sqrt{-3})}{2}$

- Roots of the characteristic polynomial

  $r = \left(-\frac{1}{2} - \frac{I\sqrt{3}}{2}, -\frac{1}{2} + \frac{I\sqrt{3}}{2}\right)$

- 1st solution of the ODE

  $y_1(t) = e^{-\frac{t}{2}} \cos\left(\frac{\sqrt{3}\, t}{2}\right)$

- 2nd solution of the ODE

  $y_2(t) = e^{-\frac{t}{2}} \sin\left(\frac{\sqrt{3}\, t}{2}\right)$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 e^{-\frac{t}{2}} \cos\left(\frac{\sqrt{3}\, t}{2}\right) + c_2 e^{-\frac{t}{2}} \sin\left(\frac{\sqrt{3}\, t}{2}\right)$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 28

```
dsolve(diff(y(t),t$2)+diff(y(t),t)+y(t)=0,y(t), singsol=all)
```

$$y(t) = e^{-\frac{t}{2}} \left(c_1 \sin\left(\frac{\sqrt{3}\, t}{2}\right) + c_2 \cos\left(\frac{\sqrt{3}\, t}{2}\right)\right)$$

✓ Solution by Mathematica

Time used: 0.025 (sec). Leaf size: 42

```
DSolve[y''[t]+y'[t]+y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to e^{-t/2}\left(c_2 \cos\left(\frac{\sqrt{3}t}{2}\right) + c_1 \sin\left(\frac{\sqrt{3}t}{2}\right)\right)$$

8.3 problem 2

Internal problem ID [1730]
Internal file name [`OUTPUT/1731_Sunday_June_05_2022_02_29_05_AM_23989158/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.1, Complex roots. Page 141
Problem number: 2.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{2y'' + 3y' + 4y = 0}$$

8.3.1 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 2, B = 3, C = 4$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$2\lambda^2 e^{\lambda t} + 3\lambda e^{\lambda t} + 4 e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$2\lambda^2 + 3\lambda + 4 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 2, B = 3, C = 4$ into the above gives

$$\lambda_{1,2} = \frac{-3}{(2)(2)} \pm \frac{1}{(2)(2)}\sqrt{3^2 - (4)(2)(4)}$$
$$= -\frac{3}{4} \pm \frac{i\sqrt{23}}{4}$$

Hence

$$\lambda_1 = -\frac{3}{4} + \frac{i\sqrt{23}}{4}$$
$$\lambda_2 = -\frac{3}{4} - \frac{i\sqrt{23}}{4}$$

Which simplifies to

$$\lambda_1 = -\frac{3}{4} + \frac{i\sqrt{23}}{4}$$
$$\lambda_2 = -\frac{3}{4} - \frac{i\sqrt{23}}{4}$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = -\frac{3}{4}$ and $\beta = \frac{\sqrt{23}}{4}$. Therefore the final solution, when using Euler relation, can be written as

$$y = e^{\alpha t}(c_1 \cos(\beta t) + c_2 \sin(\beta t))$$

Which becomes

$$y = e^{-\frac{3t}{4}}\left(c_1 \cos\left(\frac{\sqrt{23}\,t}{4}\right) + c_2 \sin\left(\frac{\sqrt{23}\,t}{4}\right)\right)$$

<u>Summary</u>
The solution(s) found are the following

$$y = \mathrm{e}^{-\frac{3t}{4}}\left(c_1 \cos\left(\frac{\sqrt{23}\,t}{4}\right) + c_2 \sin\left(\frac{\sqrt{23}\,t}{4}\right)\right) \tag{1}$$

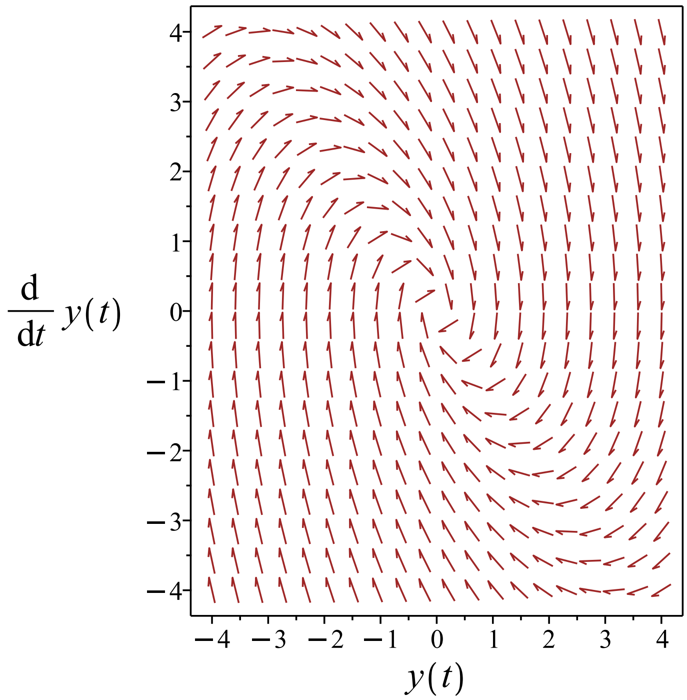


Figure 176: Slope field plot

Verification of solutions

$$y = e^{-\frac{3t}{4}}\left(c_1 \cos\left(\frac{\sqrt{23}\,t}{4}\right) + c_2 \sin\left(\frac{\sqrt{23}\,t}{4}\right)\right)$$

Verified OK.

8.3.2 Solving using Kovacic algorithm

Writing the ode as

$$2y'' + 3y' + 4y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 2 \\ B &= 3 \\ C &= 4 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-23}{16} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -23 \\ t &= 16 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = -\frac{23z(t)}{16} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 141: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = -\frac{23}{16}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \cos\left(\frac{\sqrt{23}\, t}{4}\right)$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{3}{2}\, dt} \\ &= z_1 e^{-\frac{3t}{4}} \\ &= z_1 \left(\mathrm{e}^{-\frac{3t}{4}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-\frac{3t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right)$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{3}{2}\, dt}}{(y_1)^2}\, dt \\
&= y_1 \int \frac{e^{-\frac{3t}{2}}}{(y_1)^2}\, dt \\
&= y_1 \left(\frac{4\sqrt{23}\, \tan\left(\frac{\sqrt{23}\, t}{4}\right)}{23} \right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{-\frac{3t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right)\right) + c_2 \left(\mathrm{e}^{-\frac{3t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right) \left(\frac{4\sqrt{23}\, \tan\left(\frac{\sqrt{23}\, t}{4}\right)}{23} \right)\right)
\end{aligned}
$$

Summary
The solution(s) found are the following

$$
y = c_1 \mathrm{e}^{-\frac{3t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right) + \frac{4c_2 \sin\left(\frac{\sqrt{23}\, t}{4}\right) \mathrm{e}^{-\frac{3t}{4}} \sqrt{23}}{23} \tag{1}
$$

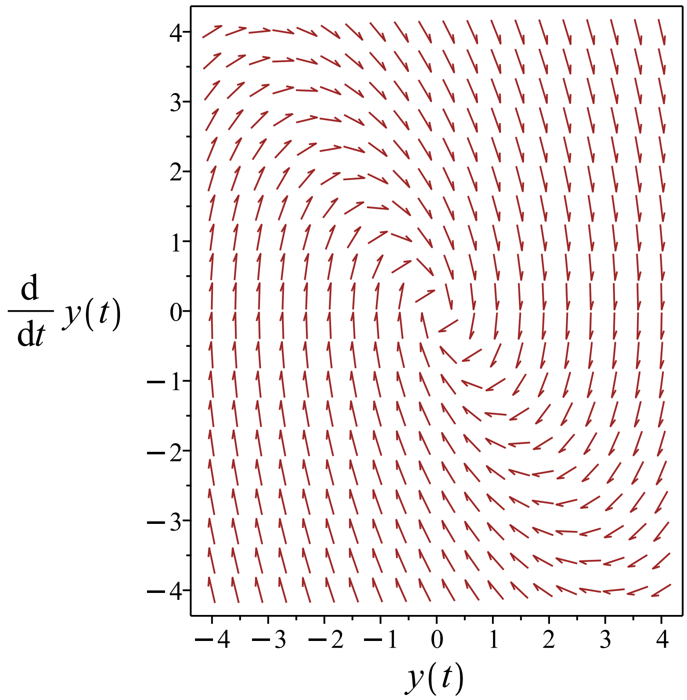


Figure 177: Slope field plot

Verification of solutions

$$y = c_1 e^{-\frac{3t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right) + \frac{4c_2 \sin\left(\frac{\sqrt{23}\, t}{4}\right) e^{-\frac{3t}{4}} \sqrt{23}}{23}$$

Verified OK.

8.3.3 Maple step by step solution

Let's solve

$2y'' + 3y' + 4y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{3y'}{2} - 2y$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{3y'}{2} + 2y = 0$

- Characteristic polynomial of ODE

  $r^2 + \frac{3}{2}r + 2 = 0$
- Use quadratic formula to solve for r

  $r = \frac{(-\frac{3}{2}) \pm \left(\sqrt{-\frac{23}{4}}\right)}{2}$
- Roots of the characteristic polynomial

  $r = \left(-\frac{3}{4} - \frac{I\sqrt{23}}{4}, -\frac{3}{4} + \frac{I\sqrt{23}}{4}\right)$
- 1st solution of the ODE

  $y_1(t) = e^{-\frac{3t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right)$
- 2nd solution of the ODE

  $y_2(t) = e^{-\frac{3t}{4}} \sin\left(\frac{\sqrt{23}\, t}{4}\right)$
- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$
- Substitute in solutions

  $y = c_1 e^{-\frac{3t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right) + c_2 e^{-\frac{3t}{4}} \sin\left(\frac{\sqrt{23}\, t}{4}\right)$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 28

```
dsolve(2*diff(y(t),t$2)+3*diff(y(t),t)+4*y(t)=0,y(t), singsol=all)
```

$$y(t) = e^{-\frac{3t}{4}} \left(c_1 \sin\left(\frac{\sqrt{23}\, t}{4}\right) + c_2 \cos\left(\frac{\sqrt{23}\, t}{4}\right)\right)$$

✓ Solution by Mathematica

Time used: 0.025 (sec). Leaf size: 42

```
DSolve[2*y''[t]+3*y'[t]+4*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to e^{-3t/4}\left(c_2 \cos\left(\frac{\sqrt{23}t}{4}\right) + c_1 \sin\left(\frac{\sqrt{23}t}{4}\right)\right)$$

8.4 problem 3

Internal problem ID [1731]
Internal file name [`OUTPUT/1732_Sunday_June_05_2022_02_29_06_AM_35968892/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.1, Complex roots. Page 141
Problem number: 3.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{y'' + 2y' + 3y = 0}$$

8.4.1 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = 2, C = 3$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} + 2\lambda e^{\lambda t} + 3 e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 + 2\lambda + 3 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 2, C = 3$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{-2}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{2^2 - (4)(1)(3)} \\ &= -1 \pm i\sqrt{2}\end{aligned}$$

Hence

$$\lambda_1 = -1 + i\sqrt{2}$$
$$\lambda_2 = -1 - i\sqrt{2}$$

Which simplifies to

$$\lambda_1 = -1 + i\sqrt{2}$$
$$\lambda_2 = -1 - i\sqrt{2}$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = -1$ and $\beta = \sqrt{2}$. Therefore the final solution, when using Euler relation, can be written as

$$y = e^{\alpha t}(c_1 \cos(\beta t) + c_2 \sin(\beta t))$$

Which becomes

$$y = e^{-t}\left(c_1 \cos\left(\sqrt{2}\, t\right) + c_2 \sin\left(\sqrt{2}\, t\right)\right)$$

Summary
The solution(s) found are the following

$$y = \mathrm{e}^{-t}\left(c_1 \cos\left(\sqrt{2}\, t\right) + c_2 \sin\left(\sqrt{2}\, t\right)\right) \tag{1}$$

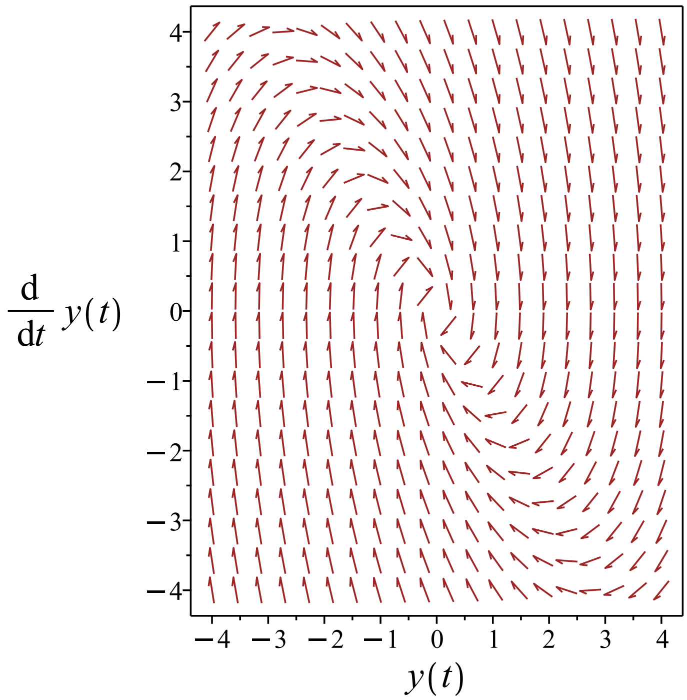


Figure 178: Slope field plot

Verification of solutions

$$y = e^{-t}\left(c_1 \cos\left(\sqrt{2}\, t\right) + c_2 \sin\left(\sqrt{2}\, t\right)\right)$$

Verified OK.

8.4.2 Solving using Kovacic algorithm

Writing the ode as

$$y'' + 2y' + 3y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= 2 \\ C &= 3 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-2}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -2 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = -2z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 143: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - 0 \\
&= 0
\end{aligned}
$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$
L = [1]
$$

Since $r = -2$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$
z_1(t) = \cos\left(\sqrt{2}\, t\right)
$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{2}{1}\, dt} \\
&= z_1 e^{-t} \\
&= z_1 \left(\mathrm{e}^{-t}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = \mathrm{e}^{-t} \cos\left(\sqrt{2}\, t\right)
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{2}{1}\, dt}}{(y_1)^2}\, dt \\
&= y_1 \int \frac{e^{-2t}}{(y_1)^2}\, dt \\
&= y_1 \left(\frac{\sqrt{2}\, \tan\left(\sqrt{2}\, t\right)}{2}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(\mathrm{e}^{-t}\cos\left(\sqrt{2}\,t\right)\right) + c_2\left(\mathrm{e}^{-t}\cos\left(\sqrt{2}\,t\right)\left(\frac{\sqrt{2}\,\tan\left(\sqrt{2}\,t\right)}{2}\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = c_1\mathrm{e}^{-t}\cos\left(\sqrt{2}\,t\right) + \frac{\sqrt{2}\,\mathrm{e}^{-t}\sin\left(\sqrt{2}\,t\right) c_2}{2} \tag{1}
$$

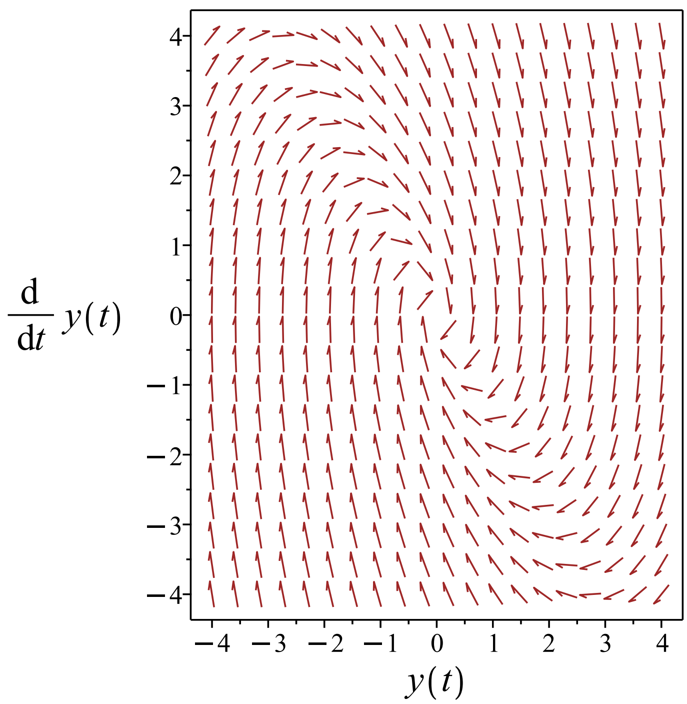


Figure 179: Slope field plot

Verification of solutions

$$
y = c_1\mathrm{e}^{-t}\cos\left(\sqrt{2}\,t\right) + \frac{\sqrt{2}\,\mathrm{e}^{-t}\sin\left(\sqrt{2}\,t\right) c_2}{2}
$$

Verified OK.

8.4.3 Maple step by step solution

Let's solve

$y'' + 2y' + 3y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of ODE

  $r^2 + 2r + 3 = 0$

- Use quadratic formula to solve for r

  $r = \frac{(-2)\pm(\sqrt{-8})}{2}$

- Roots of the characteristic polynomial

  $r = \left(-1 - \mathrm{I}\sqrt{2}, -1 + \mathrm{I}\sqrt{2}\right)$

- 1st solution of the ODE

  $y_1(t) = \mathrm{e}^{-t} \cos\left(\sqrt{2}\, t\right)$

- 2nd solution of the ODE

  $y_2(t) = \mathrm{e}^{-t} \sin\left(\sqrt{2}\, t\right)$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 \mathrm{e}^{-t} \cos\left(\sqrt{2}\, t\right) + c_2 \mathrm{e}^{-t} \sin\left(\sqrt{2}\, t\right)$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 26

```
dsolve(diff(y(t),t$2)+2*diff(y(t),t)+3*y(t)=0,y(t), singsol=all)
```

$$y(t) = e^{-t}\left(c_1 \sin\left(t\sqrt{2}\right) + c_2 \cos\left(t\sqrt{2}\right)\right)$$

✓ Solution by Mathematica

Time used: 0.025 (sec). Leaf size: 34

```
DSolve[y''[t]+2*y'[t]+3*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to e^{-t}\left(c_2 \cos\left(\sqrt{2}t\right) + c_1 \sin\left(\sqrt{2}t\right)\right)$$

8.5 problem 4

Internal problem ID [1732]
Internal file name [`OUTPUT/1733_Sunday_June_05_2022_02_29_08_AM_36381953/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.1, Complex roots. Page 141
Problem number: 4.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{4y'' - y' + y = 0}$$

8.5.1 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 4, B = -1, C = 1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$4\lambda^2 e^{\lambda t} - \lambda e^{\lambda t} + e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$4\lambda^2 - \lambda + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 4, B = -1, C = 1$ into the above gives

$$\lambda_{1,2} = \frac{1}{(2)\,(4)} \pm \frac{1}{(2)\,(4)} \sqrt{-1^2 - (4)\,(4)\,(1)}$$
$$= \frac{1}{8} \pm \frac{i\sqrt{15}}{8}$$

Hence

$$\lambda_1 = \frac{1}{8} + \frac{i\sqrt{15}}{8}$$
$$\lambda_2 = \frac{1}{8} - \frac{i\sqrt{15}}{8}$$

Which simplifies to

$$\lambda_1 = \frac{1}{8} + \frac{i\sqrt{15}}{8}$$
$$\lambda_2 = \frac{1}{8} - \frac{i\sqrt{15}}{8}$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = \frac{1}{8}$ and $\beta = \frac{\sqrt{15}}{8}$. Therefore the final solution, when using Euler relation, can be written as

$$y = e^{\alpha t}(c_1 \cos(\beta t) + c_2 \sin(\beta t))$$

Which becomes

$$y = e^{\frac{t}{8}} \left(c_1 \cos\left(\frac{\sqrt{15}\,t}{8} \right) + c_2 \sin\left(\frac{\sqrt{15}\,t}{8} \right) \right)$$

Summary

The solution(s) found are the following

$$y = \mathrm{e}^{\frac{t}{8}} \left(c_1 \cos\left(\frac{\sqrt{15}\,t}{8} \right) + c_2 \sin\left(\frac{\sqrt{15}\,t}{8} \right) \right) \tag{1}$$

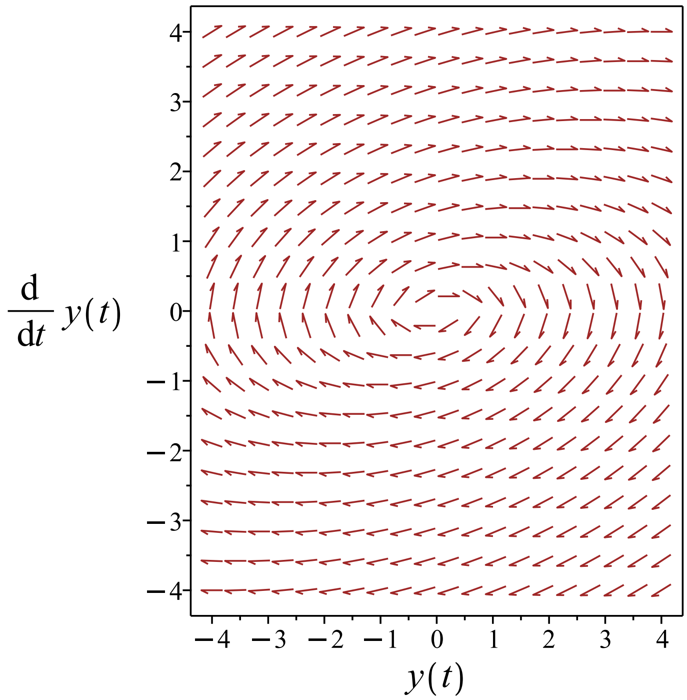


Figure 180: Slope field plot

Verification of solutions

$$y = e^{\frac{t}{8}} \left(c_1 \cos\left(\frac{\sqrt{15}\, t}{8}\right) + c_2 \sin\left(\frac{\sqrt{15}\, t}{8}\right)\right)$$

Verified OK.

8.5.2 Solving using Kovacic algorithm

Writing the ode as

$$4y'' - y' + y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 4 \\ B &= -1 \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-15}{64} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -15 \\ t &= 64 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = -\frac{15z(t)}{64} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 145: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = -\frac{15}{64}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \cos\left(\frac{\sqrt{15}\,t}{8}\right)$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{-1}{4}\,dt} \\ &= z_1 e^{\frac{t}{8}} \\ &= z_1\left(\mathrm{e}^{\frac{t}{8}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{\frac{t}{8}} \cos\left(\frac{\sqrt{15}\,t}{8}\right)$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-1}{4}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{\frac{t}{4}}}{(y_1)^2}\,dt \\
&= y_1 \left(\frac{8\sqrt{15}\,\tan\left(\frac{\sqrt{15}\,t}{8}\right)}{15}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{\frac{t}{8}} \cos\left(\frac{\sqrt{15}\,t}{8}\right)\right) + c_2 \left(\mathrm{e}^{\frac{t}{8}} \cos\left(\frac{\sqrt{15}\,t}{8}\right) \left(\frac{8\sqrt{15}\,\tan\left(\frac{\sqrt{15}\,t}{8}\right)}{15}\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = c_1 \mathrm{e}^{\frac{t}{8}} \cos\left(\frac{\sqrt{15}\,t}{8}\right) + \frac{8c_2 \sin\left(\frac{\sqrt{15}\,t}{8}\right) \mathrm{e}^{\frac{t}{8}} \sqrt{15}}{15} \tag{1}
$$

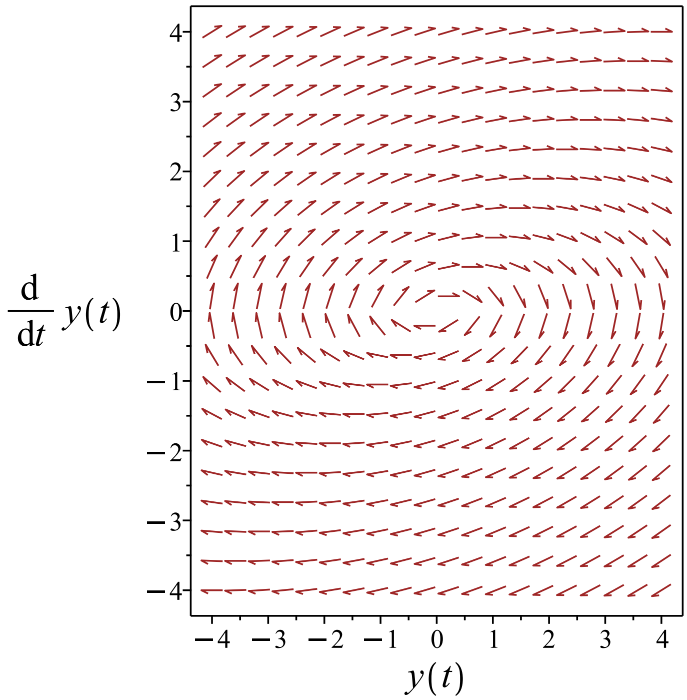


Figure 181: Slope field plot

Verification of solutions

$$y = c_1 e^{\frac{t}{8}} \cos\left(\frac{\sqrt{15}\, t}{8}\right) + \frac{8c_2 \sin\left(\frac{\sqrt{15}\, t}{8}\right) e^{\frac{t}{8}} \sqrt{15}}{15}$$

Verified OK.

8.5.3 Maple step by step solution

Let's solve

$4y'' - y' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{y'}{4} - \frac{y}{4}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{y'}{4} + \frac{y}{4} = 0$

- Characteristic polynomial of ODE

  $r^2 - \frac{1}{4}r + \frac{1}{4} = 0$
- Use quadratic formula to solve for r

  $r = \frac{\left(\frac{1}{4}\right) \pm \left(\sqrt{-\frac{15}{16}}\right)}{2}$
- Roots of the characteristic polynomial

  $r = \left(\frac{1}{8} - \frac{I\sqrt{15}}{8}, \frac{1}{8} + \frac{I\sqrt{15}}{8}\right)$
- 1st solution of the ODE

  $y_1(t) = e^{\frac{t}{8}} \cos\left(\frac{\sqrt{15}\,t}{8}\right)$
- 2nd solution of the ODE

  $y_2(t) = e^{\frac{t}{8}} \sin\left(\frac{\sqrt{15}\,t}{8}\right)$
- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$
- Substitute in solutions

  $y = c_1 e^{\frac{t}{8}} \cos\left(\frac{\sqrt{15}\,t}{8}\right) + c_2 e^{\frac{t}{8}} \sin\left(\frac{\sqrt{15}\,t}{8}\right)$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 28

```
dsolve(4*diff(y(t),t$2)-diff(y(t),t)+y(t)=0,y(t), singsol=all)
```

$$y(t) = e^{\frac{t}{8}} \left(c_1 \sin\left(\frac{\sqrt{15}\,t}{8}\right) + c_2 \cos\left(\frac{\sqrt{15}\,t}{8}\right)\right)$$

✓ Solution by Mathematica

Time used: 0.027 (sec). Leaf size: 42

```
DSolve[4*y''[t]-y'[t]+y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to e^{t/8}\left(c_2 \cos\left(\frac{\sqrt{15}t}{8}\right) + c_1 \sin\left(\frac{\sqrt{15}t}{8}\right)\right)$$

8.6 problem 5

Internal problem ID [1733]
Internal file name [`OUTPUT/1734_Sunday_June_05_2022_02_29_10_AM_61008549/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.1, Complex roots. Page 141
Problem number: 5.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{y'' + y' + 2y = 0}$$

With initial conditions

$$[y(0) = 1, y'(0) = 2]$$

8.6.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= 1 \\ q(t) &= 2 \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + y' + 2y = 0$$

The domain of $p(t) = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = 2$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

8.6.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = 1, C = 2$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} + \lambda e^{\lambda t} + 2 e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 + \lambda + 2 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 1, C = 2$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{-1}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{1^2 - (4)(1)(2)}\\ &= -\frac{1}{2} \pm \frac{i\sqrt{7}}{2}\end{aligned}$$

Hence

$$\begin{aligned}\lambda_1 &= -\frac{1}{2} + \frac{i\sqrt{7}}{2}\\ \lambda_2 &= -\frac{1}{2} - \frac{i\sqrt{7}}{2}\end{aligned}$$

Which simplifies to

$$\lambda_1 = -\frac{1}{2} + \frac{i\sqrt{7}}{2}$$
$$\lambda_2 = -\frac{1}{2} - \frac{i\sqrt{7}}{2}$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = -\frac{1}{2}$ and $\beta = \frac{\sqrt{7}}{2}$. Therefore the final solution, when using Euler relation, can be written as

$$y = e^{\alpha t}(c_1 \cos(\beta t) + c_2 \sin(\beta t))$$

Which becomes

$$y = e^{-\frac{t}{2}}\left(c_1 \cos\left(\frac{\sqrt{7}\,t}{2}\right) + c_2 \sin\left(\frac{\sqrt{7}\,t}{2}\right)\right)$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = \mathrm{e}^{-\frac{t}{2}}\left(c_1 \cos\left(\frac{\sqrt{7}\,t}{2}\right) + c_2 \sin\left(\frac{\sqrt{7}\,t}{2}\right)\right) \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$1 = c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -\frac{\mathrm{e}^{-\frac{t}{2}}\left(c_1 \cos\left(\frac{\sqrt{7}\,t}{2}\right) + c_2 \sin\left(\frac{\sqrt{7}\,t}{2}\right)\right)}{2} + \mathrm{e}^{-\frac{t}{2}}\left(-\frac{c_1\sqrt{7}\,\sin\left(\frac{\sqrt{7}\,t}{2}\right)}{2} + \frac{c_2\sqrt{7}\,\cos\left(\frac{\sqrt{7}\,t}{2}\right)}{2}\right)$$

substituting $y' = 2$ and $t = 0$ in the above gives

$$2 = -\frac{c_1}{2} + \frac{\sqrt{7}\,c_2}{2} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 1$$
$$c_2 = \frac{5\sqrt{7}}{7}$$

Substituting these values back in above solution results in

$$y = \frac{5\,\mathrm{e}^{-\frac{t}{2}}\sqrt{7}\,\sin\left(\frac{\sqrt{7}\,t}{2}\right)}{7} + \mathrm{e}^{-\frac{t}{2}}\cos\left(\frac{\sqrt{7}\,t}{2}\right)$$

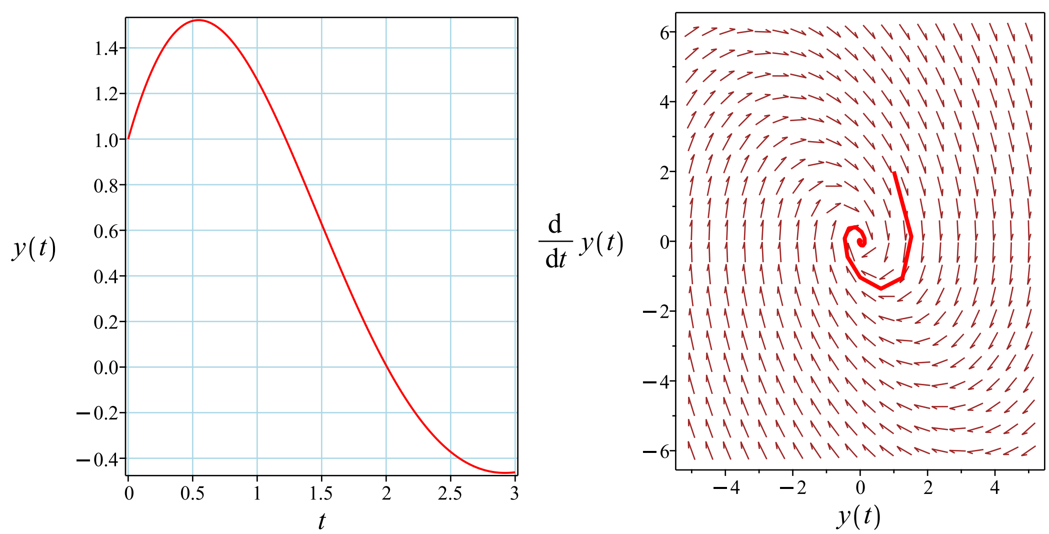
Which simplifies to

$$y = \frac{\left(5\sqrt{7}\,\sin\left(\frac{\sqrt{7}\,t}{2}\right) + 7\cos\left(\frac{\sqrt{7}\,t}{2}\right)\right)\mathrm{e}^{-\frac{t}{2}}}{7}$$

Summary

The solution(s) found are the following

$$y = \frac{\left(5\sqrt{7}\,\sin\left(\frac{\sqrt{7}\,t}{2}\right) + 7\cos\left(\frac{\sqrt{7}\,t}{2}\right)\right)\mathrm{e}^{-\frac{t}{2}}}{7} \tag{1}$$



(a) Solution plot (b) Slope field plot

Verification of solutions

$$y = \frac{\left(5\sqrt{7}\,\sin\left(\frac{\sqrt{7}\,t}{2}\right) + 7\cos\left(\frac{\sqrt{7}\,t}{2}\right)\right)\mathrm{e}^{-\frac{t}{2}}}{7}$$

Verified OK.

8.6.3 Solving using Kovacic algorithm

Writing the ode as

$$y'' + y' + 2y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= 1 \\ C &= 2 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-7}{4} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -7 \\ t &= 4 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = -\frac{7z(t)}{4} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 147: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - 0 \\
&= 0
\end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = -\frac{7}{4}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \cos\left(\frac{\sqrt{7}\, t}{2}\right)$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{1}{1}\,dt} \\
&= z_1 e^{-\frac{t}{2}} \\
&= z_1\left(\mathrm{e}^{-\frac{t}{2}}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = \mathrm{e}^{-\frac{t}{2}} \cos\left(\frac{\sqrt{7}\,t}{2}\right)
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{1}{1}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{-t}}{(y_1)^2}\,dt \\
&= y_1\left(\frac{2\sqrt{7}\,\tan\left(\frac{\sqrt{7}\,t}{2}\right)}{7}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(\mathrm{e}^{-\frac{t}{2}} \cos\left(\frac{\sqrt{7}\,t}{2}\right)\right) + c_2\left(\mathrm{e}^{-\frac{t}{2}} \cos\left(\frac{\sqrt{7}\,t}{2}\right)\left(\frac{2\sqrt{7}\,\tan\left(\frac{\sqrt{7}\,t}{2}\right)}{7}\right)\right)
\end{aligned}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 e^{-\frac{t}{2}} \cos\left(\frac{\sqrt{7}\,t}{2}\right) + \frac{2c_2 e^{-\frac{t}{2}} \sqrt{7}\, \sin\left(\frac{\sqrt{7}\,t}{2}\right)}{7} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$1 = c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -\frac{c_1 e^{-\frac{t}{2}} \cos\left(\frac{\sqrt{7}\,t}{2}\right)}{2} - \frac{c_1 e^{-\frac{t}{2}} \sqrt{7}\, \sin\left(\frac{\sqrt{7}\,t}{2}\right)}{2} - \frac{c_2 e^{-\frac{t}{2}} \sqrt{7}\, \sin\left(\frac{\sqrt{7}\,t}{2}\right)}{7} + c_2 e^{-\frac{t}{2}} \cos\left(\frac{\sqrt{7}\,t}{2}\right)$$

substituting $y' = 2$ and $t = 0$ in the above gives

$$2 = -\frac{c_1}{2} + c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 1$$
$$c_2 = \frac{5}{2}$$

Substituting these values back in above solution results in

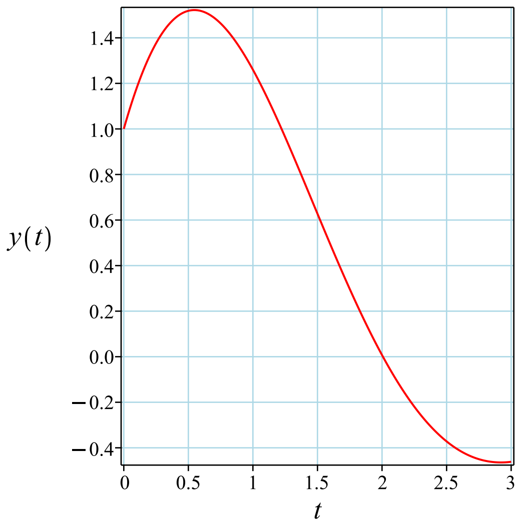
$$y = \frac{5\, e^{-\frac{t}{2}} \sqrt{7}\, \sin\left(\frac{\sqrt{7}\,t}{2}\right)}{7} + e^{-\frac{t}{2}} \cos\left(\frac{\sqrt{7}\,t}{2}\right)$$

Which simplifies to

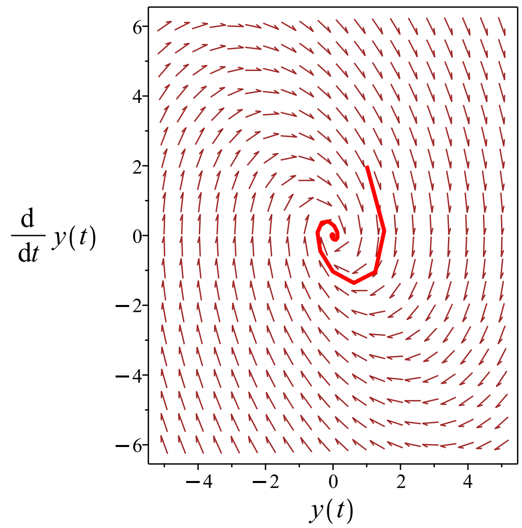
$$y = \frac{\left(5\sqrt{7}\, \sin\left(\frac{\sqrt{7}\,t}{2}\right) + 7\cos\left(\frac{\sqrt{7}\,t}{2}\right)\right) e^{-\frac{t}{2}}}{7}$$

Summary
The solution(s) found are the following

$$y = \frac{\left(5\sqrt{7}\, \sin\left(\frac{\sqrt{7}\,t}{2}\right) + 7\cos\left(\frac{\sqrt{7}\,t}{2}\right)\right) e^{-\frac{t}{2}}}{7} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{\left(5\sqrt{7}\,\sin\left(\frac{\sqrt{7}\,t}{2}\right) + 7\cos\left(\frac{\sqrt{7}\,t}{2}\right)\right) e^{-\frac{t}{2}}}{7}$$

Verified OK.

8.6.4 Maple step by step solution

Let's solve

$$\left[y'' + y' + 2y = 0, y(0) = 1, y'\Big|_{\{t=0\}} = 2\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of ODE

  $r^2 + r + 2 = 0$

- Use quadratic formula to solve for r

  $r = \frac{(-1)\pm(\sqrt{-7})}{2}$

- Roots of the characteristic polynomial

  $r = \left(-\frac{1}{2} - \frac{I\sqrt{7}}{2}, -\frac{1}{2} + \frac{I\sqrt{7}}{2}\right)$

- 1st solution of the ODE

  $y_1(t) = \mathrm{e}^{-\frac{t}{2}} \cos\left(\frac{\sqrt{7}\, t}{2}\right)$

- 2nd solution of the ODE

  $y_2(t) = \mathrm{e}^{-\frac{t}{2}} \sin\left(\frac{\sqrt{7}\, t}{2}\right)$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 \mathrm{e}^{-\frac{t}{2}} \cos\left(\frac{\sqrt{7}\, t}{2}\right) + \mathrm{e}^{-\frac{t}{2}} \sin\left(\frac{\sqrt{7}\, t}{2}\right) c_2$

- ☐ Check validity of solution $y = c_1 \mathrm{e}^{-\frac{t}{2}} \cos\left(\frac{\sqrt{7}\, t}{2}\right) + \mathrm{e}^{-\frac{t}{2}} \sin\left(\frac{\sqrt{7}\, t}{2}\right) c_2$

  - Use initial condition $y(0) = 1$

    $1 = c_1$

  - Compute derivative of the solution

    $y' = -\frac{c_1 \mathrm{e}^{-\frac{t}{2}} \cos\left(\frac{\sqrt{7}\, t}{2}\right)}{2} - \frac{c_1 \mathrm{e}^{-\frac{t}{2}} \sqrt{7} \sin\left(\frac{\sqrt{7}\, t}{2}\right)}{2} - \frac{\mathrm{e}^{-\frac{t}{2}} \sin\left(\frac{\sqrt{7}\, t}{2}\right) c_2}{2} + \frac{\mathrm{e}^{-\frac{t}{2}} \sqrt{7} \cos\left(\frac{\sqrt{7}\, t}{2}\right) c_2}{2}$

  - Use the initial condition $y'\Big|_{\{t=0\}} = 2$

    $2 = -\frac{c_1}{2} + \frac{\sqrt{7}\, c_2}{2}$

  - Solve for c_1 and c_2

    $\left\{c_1 = 1, c_2 = \frac{5\sqrt{7}}{7}\right\}$

  - Substitute constant values into general solution and simplify

    $y = \frac{\left(5\sqrt{7} \sin\left(\frac{\sqrt{7}\, t}{2}\right) + 7 \cos\left(\frac{\sqrt{7}\, t}{2}\right)\right) \mathrm{e}^{-\frac{t}{2}}}{7}$

- Solution to the IVP

  $y = \frac{\left(5\sqrt{7} \sin\left(\frac{\sqrt{7}\, t}{2}\right) + 7 \cos\left(\frac{\sqrt{7}\, t}{2}\right)\right) \mathrm{e}^{-\frac{t}{2}}}{7}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.062 (sec). Leaf size: 32

```
dsolve([diff(y(t),t$2)+diff(y(t),t)+2*y(t)=0,y(0) = 1, D(y)(0) = 2],y(t), singsol=all)
```

$$y(t) = \frac{e^{-\frac{t}{2}} \left(5\sqrt{7}\, \sin\left(\frac{\sqrt{7}\, t}{2}\right) + 7\cos\left(\frac{\sqrt{7}\, t}{2}\right)\right)}{7}$$

✓ Solution by Mathematica

Time used: 0.021 (sec). Leaf size: 48

```
DSolve[{2*y''[t]+3*y'[t]+4*y[t]==0,{y[0]==1,y'[0]==2}},y[t],t,IncludeSingularSolutions -> Tr
```

$$y(t) \to \frac{1}{23} e^{-3t/4} \left(11\sqrt{23} \sin\left(\frac{\sqrt{23}t}{4}\right) + 23\cos\left(\frac{\sqrt{23}t}{4}\right)\right)$$

8.7 problem 6

Internal problem ID [1734]
Internal file name [`OUTPUT/1735_Sunday_June_05_2022_02_29_12_AM_90156360/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.1, Complex roots. Page 141
Problem number: 6.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{y'' + 2y' + 5y = 0}$$

With initial conditions

$$[y(0) = 0, y'(0) = 2]$$

8.7.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= 2 \\ q(t) &= 5 \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + 2y' + 5y = 0$$

The domain of $p(t) = 2$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = 5$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

8.7.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = 2, C = 5$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} + 2\lambda\, e^{\lambda t} + 5\, e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 + 2\lambda + 5 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 2, C = 5$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{-2}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{2^2 - (4)(1)(5)} \\ &= -1 \pm 2i\end{aligned}$$

Hence

$$\begin{aligned}\lambda_1 &= -1 + 2i \\ \lambda_2 &= -1 - 2i\end{aligned}$$

Which simplifies to

$$\lambda_1 = -1 + 2i$$
$$\lambda_2 = -1 - 2i$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = -1$ and $\beta = 2$. Therefore the final solution, when using Euler relation, can be written as

$$y = e^{\alpha t}(c_1 \cos(\beta t) + c_2 \sin(\beta t))$$

Which becomes

$$y = e^{-t}(c_1 \cos(2t) + c_2 \sin(2t))$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = \mathrm{e}^{-t}(c_1 \cos(2t) + c_2 \sin(2t)) \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -\mathrm{e}^{-t}(c_1 \cos(2t) + c_2 \sin(2t)) + \mathrm{e}^{-t}(-2c_1 \sin(2t) + 2c_2 \cos(2t))$$

substituting $y' = 2$ and $t = 0$ in the above gives

$$2 = -c_1 + 2c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

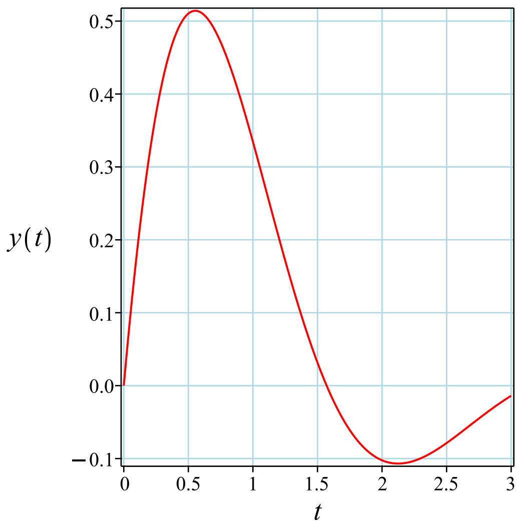
$$c_1 = 0$$
$$c_2 = 1$$

Substituting these values back in above solution results in

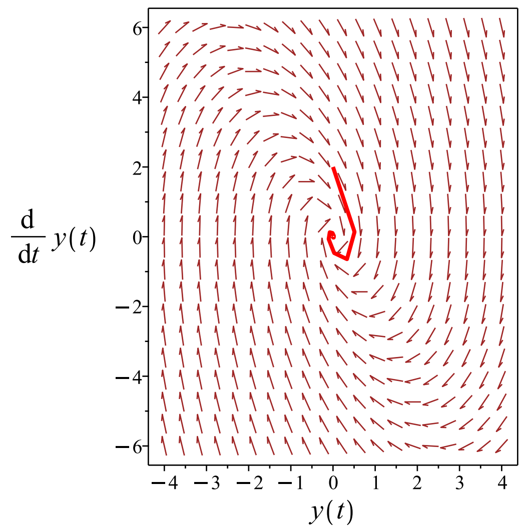
$$y = \mathrm{e}^{-t} \sin(2t)$$

Summary
The solution(s) found are the following

$$y = \mathrm{e}^{-t} \sin(2t) \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \mathrm{e}^{-t} \sin(2t)$$

Verified OK.

8.7.3 Solving using Kovacic algorithm

Writing the ode as

$$y'' + 2y' + 5y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= 2 \\ C &= 5 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A} \, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-4}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -4 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = -4z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 149: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = -4$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \cos(2t)$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{2}{1}\,dt} \\ &= z_1 e^{-t} \\ &= z_1\left(\mathrm{e}^{-t}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-t}\cos(2t)$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{2}{1}\,dt}}{(y_1)^2}\,dt \\ &= y_1 \int \frac{e^{-2t}}{(y_1)^2}\,dt \\ &= y_1\left(\frac{\tan(2t)}{2}\right) \end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{-t} \cos\left(2t\right)\right) + c_2 \left(\mathrm{e}^{-t} \cos\left(2t\right) \left(\frac{\tan\left(2t\right)}{2}\right)\right)
\end{aligned}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = c_1 \mathrm{e}^{-t} \cos\left(2t\right) + \frac{c_2 \mathrm{e}^{-t} \sin\left(2t\right)}{2} \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$
0 = c_1 \tag{1A}
$$

Taking derivative of the solution gives

$$
y' = -c_1 \mathrm{e}^{-t} \cos\left(2t\right) - 2c_1 \mathrm{e}^{-t} \sin\left(2t\right) - \frac{c_2 \mathrm{e}^{-t} \sin\left(2t\right)}{2} + c_2 \mathrm{e}^{-t} \cos\left(2t\right)
$$

substituting $y' = 2$ and $t = 0$ in the above gives

$$
2 = -c_1 + c_2 \tag{2A}
$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= 0 \\
c_2 &= 2
\end{aligned}
$$

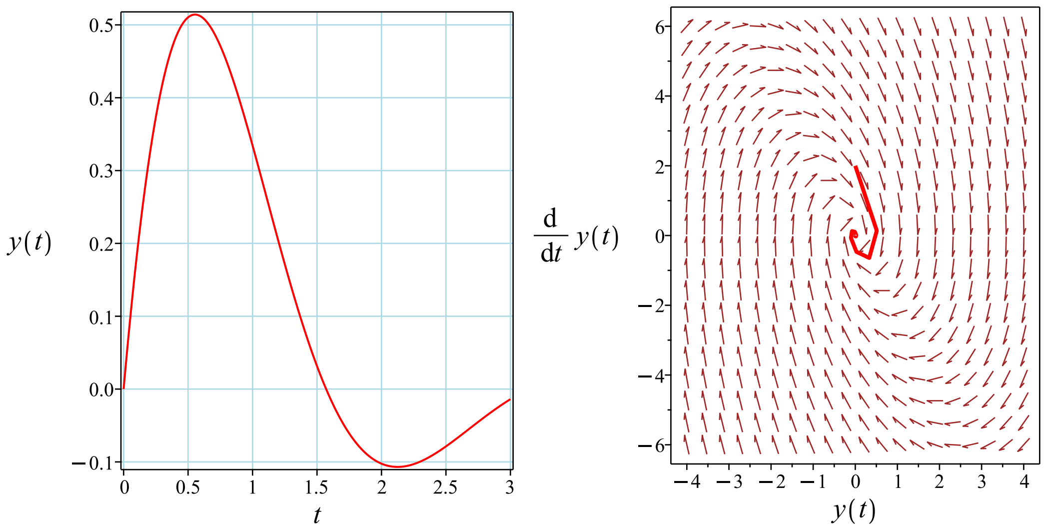
Substituting these values back in above solution results in

$$
y = \mathrm{e}^{-t} \sin\left(2t\right)
$$

Summary

The solution(s) found are the following

$$
y = \mathrm{e}^{-t} \sin\left(2t\right) \tag{1}
$$



(a) Solution plot (b) Slope field plot

<u>Verification of solutions</u>

$$y = e^{-t} \sin(2t)$$

Verified OK.

8.7.4 Maple step by step solution

Let's solve

$\left[y'' + 2y' + 5y = 0, y(0) = 0, y'\Big|_{\{t=0\}} = 2\right]$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of ODE

  $r^2 + 2r + 5 = 0$

- Use quadratic formula to solve for r

  $r = \frac{(-2)\pm(\sqrt{-16})}{2}$

- Roots of the characteristic polynomial

  $r = (-1 - 2\,\mathrm{I}, -1 + 2\,\mathrm{I})$

- 1st solution of the ODE

$y_1(t) = e^{-t}\cos(2t)$

- 2nd solution of the ODE

  $y_2(t) = e^{-t}\sin(2t)$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 e^{-t}\cos(2t) + c_2 e^{-t}\sin(2t)$

□ Check validity of solution $y = c_1 e^{-t}\cos(2t) + c_2 e^{-t}\sin(2t)$

  - Use initial condition $y(0) = 0$

    $0 = c_1$

  - Compute derivative of the solution

    $y' = -c_1 e^{-t}\cos(2t) - 2c_1 e^{-t}\sin(2t) - c_2 e^{-t}\sin(2t) + 2c_2 e^{-t}\cos(2t)$

  - Use the initial condition $y'\Big|_{\{t=0\}} = 2$

    $2 = -c_1 + 2c_2$

  - Solve for c_1 and c_2

    $\{c_1 = 0, c_2 = 1\}$

  - Substitute constant values into general solution and simplify

    $y = e^{-t}\sin(2t)$

- Solution to the IVP

  $y = e^{-t}\sin(2t)$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 13

```
dsolve([diff(y(t),t$2)+2*diff(y(t),t)+5*y(t)=0,y(0) = 0, D(y)(0) = 2],y(t), singsol=all)
```

$$y(t) = \mathrm{e}^{-t} \sin(2t)$$

✓ Solution by Mathematica

Time used: 0.021 (sec). Leaf size: 15

```
DSolve[{y''[t]+2*y'[t]+5*y[t]==0,{y[0]==0,y'[0]==2}},y[t],t,IncludeSingularSolutions -> True
```

$$y(t) \to e^{-t} \sin(2t)$$

8.8 problem 8

Internal problem ID [1735]
Internal file name [`OUTPUT/1736_Sunday_June_05_2022_02_29_14_AM_74064646/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.1, Complex roots. Page 141
Problem number: 8.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

`[[_2nd_order, _missing_x]]`

$$\boxed{2y'' - y' + 3y = 0}$$

With initial conditions

$$[y(1) = 1, y'(1) = 1]$$

8.8.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$p(t) = -\frac{1}{2}$$
$$q(t) = \frac{3}{2}$$
$$F = 0$$

Hence the ode is

$$y'' - \frac{y'}{2} + \frac{3y}{2} = 0$$

The domain of $p(t) = -\frac{1}{2}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 1$ is inside this domain. The domain of $q(t) = \frac{3}{2}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 1$ is also inside this domain. Hence solution exists and is unique.

8.8.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 2, B = -1, C = 3$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$2\lambda^2 e^{\lambda t} - \lambda e^{\lambda t} + 3 e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$2\lambda^2 - \lambda + 3 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 2, B = -1, C = 3$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{1}{(2)\,(2)} \pm \frac{1}{(2)\,(2)}\sqrt{-1^2 - (4)\,(2)\,(3)}\\ &= \frac{1}{4} \pm \frac{i\sqrt{23}}{4}\end{aligned}$$

Hence

$$\begin{aligned}\lambda_1 &= \frac{1}{4} + \frac{i\sqrt{23}}{4}\\ \lambda_2 &= \frac{1}{4} - \frac{i\sqrt{23}}{4}\end{aligned}$$

Which simplifies to

$$\lambda_1 = \frac{1}{4} + \frac{i\sqrt{23}}{4}$$
$$\lambda_2 = \frac{1}{4} - \frac{i\sqrt{23}}{4}$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = \frac{1}{4}$ and $\beta = \frac{\sqrt{23}}{4}$. Therefore the final solution, when using Euler relation, can be written as

$$y = e^{\alpha t}(c_1 \cos(\beta t) + c_2 \sin(\beta t))$$

Which becomes

$$y = e^{\frac{t}{4}}\left(c_1 \cos\left(\frac{\sqrt{23}\, t}{4}\right) + c_2 \sin\left(\frac{\sqrt{23}\, t}{4}\right)\right)$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = \mathrm{e}^{\frac{t}{4}}\left(c_1 \cos\left(\frac{\sqrt{23}\, t}{4}\right) + c_2 \sin\left(\frac{\sqrt{23}\, t}{4}\right)\right) \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 1$ in the above gives

$$1 = \left(c_1 \cos\left(\frac{\sqrt{23}}{4}\right) + c_2 \sin\left(\frac{\sqrt{23}}{4}\right)\right)\mathrm{e}^{\frac{1}{4}} \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{\mathrm{e}^{\frac{t}{4}}\left(c_1 \cos\left(\frac{\sqrt{23}\, t}{4}\right) + c_2 \sin\left(\frac{\sqrt{23}\, t}{4}\right)\right)}{4} + \mathrm{e}^{\frac{t}{4}}\left(-\frac{c_1\sqrt{23}\, \sin\left(\frac{\sqrt{23}\, t}{4}\right)}{4} + \frac{c_2\sqrt{23}\, \cos\left(\frac{\sqrt{23}\, t}{4}\right)}{4}\right)$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = -\frac{\left(\left(-c_2\sqrt{23} - c_1\right)\cos\left(\frac{\sqrt{23}}{4}\right) + \sin\left(\frac{\sqrt{23}}{4}\right)\left(c_1\sqrt{23} - c_2\right)\right)\mathrm{e}^{\frac{1}{4}}}{4} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= \frac{\left(\cos\left(\frac{\sqrt{23}}{4}\right)\sqrt{23} - 3\sin\left(\frac{\sqrt{23}}{4}\right)\right)\mathrm{e}^{-\frac{1}{4}}\sqrt{23}}{23}\\
c_2 &= \frac{\left(\sqrt{23}\,\sin\left(\frac{\sqrt{23}}{4}\right) + 3\cos\left(\frac{\sqrt{23}}{4}\right)\right)\mathrm{e}^{-\frac{1}{4}}\sqrt{23}}{23}
\end{aligned}
$$

Substituting these values back in above solution results in

$$
y = \cos\left(\frac{\sqrt{23}\,t}{4}\right)\cos\left(\frac{\sqrt{23}}{4}\right)\mathrm{e}^{\frac{t}{4}-\frac{1}{4}} - \frac{3\sqrt{23}\,\cos\left(\frac{\sqrt{23}\,t}{4}\right)\sin\left(\frac{\sqrt{23}}{4}\right)\mathrm{e}^{\frac{t}{4}-\frac{1}{4}}}{23} + \sin\left(\frac{\sqrt{23}\,t}{4}\right)\mathrm{e}^{\frac{t}{4}-\frac{1}{4}}\sin\left(\frac{\sqrt{23}}{4}\right)
$$

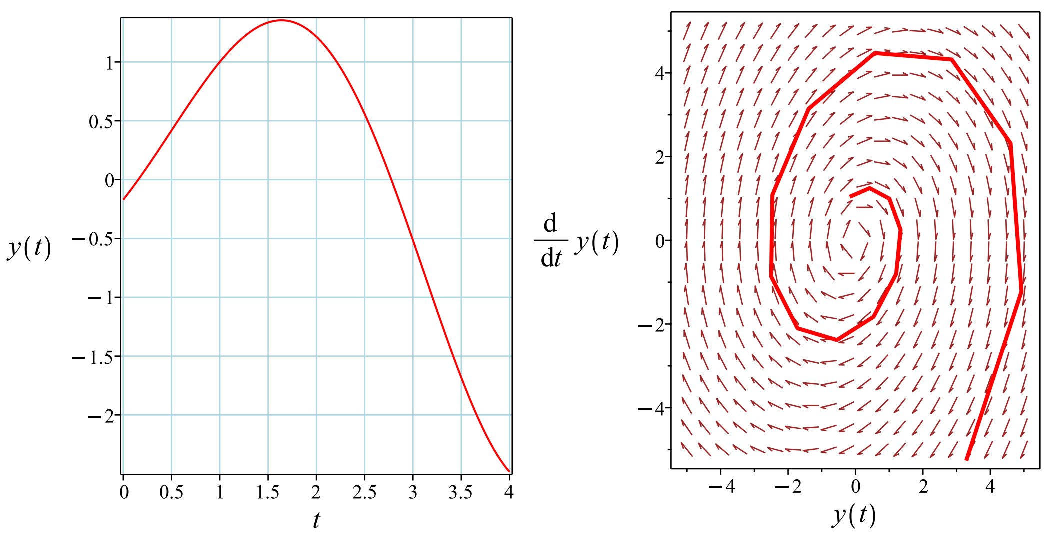
Which simplifies to

$$
y = -\frac{\mathrm{e}^{\frac{t}{4}-\frac{1}{4}}\left(3\sqrt{23}\,\cos\left(\frac{\sqrt{23}\,t}{4}\right)\sin\left(\frac{\sqrt{23}}{4}\right) - 3\sin\left(\frac{\sqrt{23}\,t}{4}\right)\sqrt{23}\,\cos\left(\frac{\sqrt{23}}{4}\right) - 23\cos\left(\frac{\sqrt{23}\,t}{4}\right)\cos\left(\frac{\sqrt{23}}{4}\right) - 23\sin\right.}{23}
$$

Summary

The solution(s) found are the following

$$
y = -\frac{\mathrm{e}^{\frac{t}{4}-\frac{1}{4}}\left(3\sqrt{23}\,\cos\left(\frac{\sqrt{23}\,t}{4}\right)\sin\left(\frac{\sqrt{23}}{4}\right) - 3\sin\left(\frac{\sqrt{23}\,t}{4}\right)\sqrt{23}\,\cos\left(\frac{\sqrt{23}}{4}\right) - 23\cos\left(\frac{\sqrt{23}\,t}{4}\right)\cos\left(\frac{\sqrt{23}}{4}\right) - 23\sin\right.}{23} \tag{1}
$$



(a) Solution plot (b) Slope field plot

Verification of solutions

$y =$

$$-\frac{e^{\frac{t}{4}-\frac{1}{4}}\left(3\sqrt{23}\,\cos\left(\frac{\sqrt{23}\,t}{4}\right)\sin\left(\frac{\sqrt{23}}{4}\right)-3\sin\left(\frac{\sqrt{23}\,t}{4}\right)\sqrt{23}\,\cos\left(\frac{\sqrt{23}}{4}\right)-23\cos\left(\frac{\sqrt{23}\,t}{4}\right)\cos\left(\frac{\sqrt{23}}{4}\right)-23\sin\right.}{23}$$

Verified OK.

8.8.3 Solving using Kovacic algorithm

Writing the ode as

$$2y''-y'+3y=0 \tag{1}$$
$$Ay''+By'+Cy=0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 2 \\ B &= -1 \\ C &= 3 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t)=ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t)=rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB'-2BA'+B^2-4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A,B,C from (3) in the above and simplifying gives

$$r=\frac{-23}{16} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -23 \\ t &= 16 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = -\frac{23z(t)}{16} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 151: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = -\frac{23}{16}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \cos\left(\frac{\sqrt{23}\, t}{4}\right)$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{-1}{2}\, dt} \\ &= z_1 e^{\frac{t}{4}} \\ &= z_1 \left(\mathrm{e}^{\frac{t}{4}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{\frac{t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right)$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{-1}{2}\, dt}}{(y_1)^2}\, dt \\ &= y_1 \int \frac{e^{\frac{t}{2}}}{(y_1)^2}\, dt \\ &= y_1 \left(\frac{4\sqrt{23}\, \tan\left(\frac{\sqrt{23}\, t}{4}\right)}{23}\right) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1 \left(\mathrm{e}^{\frac{t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right)\right) + c_2 \left(\mathrm{e}^{\frac{t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right) \left(\frac{4\sqrt{23}\, \tan\left(\frac{\sqrt{23}\, t}{4}\right)}{23}\right)\right) \end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 \mathrm{e}^{\frac{t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right) + \frac{4 c_2 \sin\left(\frac{\sqrt{23}\, t}{4}\right) \mathrm{e}^{\frac{t}{4}} \sqrt{23}}{23} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 1$ in the above gives

$$1 = \frac{4\sqrt{23}\, \sin\left(\frac{\sqrt{23}}{4}\right) \mathrm{e}^{\frac{1}{4}} c_2}{23} + \cos\left(\frac{\sqrt{23}}{4}\right) \mathrm{e}^{\frac{1}{4}} c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{c_1 \mathrm{e}^{\frac{t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right)}{4} - \frac{c_1 \mathrm{e}^{\frac{t}{4}} \sqrt{23}\, \sin\left(\frac{\sqrt{23}\, t}{4}\right)}{4} + c_2 \cos\left(\frac{\sqrt{23}\, t}{4}\right) \mathrm{e}^{\frac{t}{4}} + \frac{c_2 \sin\left(\frac{\sqrt{23}\, t}{4}\right) \mathrm{e}^{\frac{t}{4}} \sqrt{23}}{23}$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = -\frac{\left(\left(-c_1 - 4c_2\right) \cos\left(\frac{\sqrt{23}}{4}\right) + \sin\left(\frac{\sqrt{23}}{4}\right) \sqrt{23}\, \left(c_1 - \frac{4c_2}{23}\right)\right) \mathrm{e}^{\frac{1}{4}}}{4} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$\begin{aligned} c_1 &= -\frac{\left(3\sqrt{23}\, \sin\left(\frac{\sqrt{23}}{4}\right) - 23 \cos\left(\frac{\sqrt{23}}{4}\right)\right) \mathrm{e}^{-\frac{1}{4}}}{23} \\ c_2 &= \frac{\left(\sqrt{23}\, \sin\left(\frac{\sqrt{23}}{4}\right) + 3 \cos\left(\frac{\sqrt{23}}{4}\right)\right) \mathrm{e}^{-\frac{1}{4}}}{4} \end{aligned}$$

Substituting these values back in above solution results in

$$y = \cos\left(\frac{\sqrt{23}\, t}{4}\right) \cos\left(\frac{\sqrt{23}}{4}\right) \mathrm{e}^{\frac{t}{4}-\frac{1}{4}} - \frac{3\sqrt{23}\, \cos\left(\frac{\sqrt{23}\, t}{4}\right) \sin\left(\frac{\sqrt{23}}{4}\right) \mathrm{e}^{\frac{t}{4}-\frac{1}{4}}}{23} + \sin\left(\frac{\sqrt{23}\, t}{4}\right) \mathrm{e}^{\frac{t}{4}-\frac{1}{4}} \sin\left(\frac{\sqrt{23}}{4}\right.$$

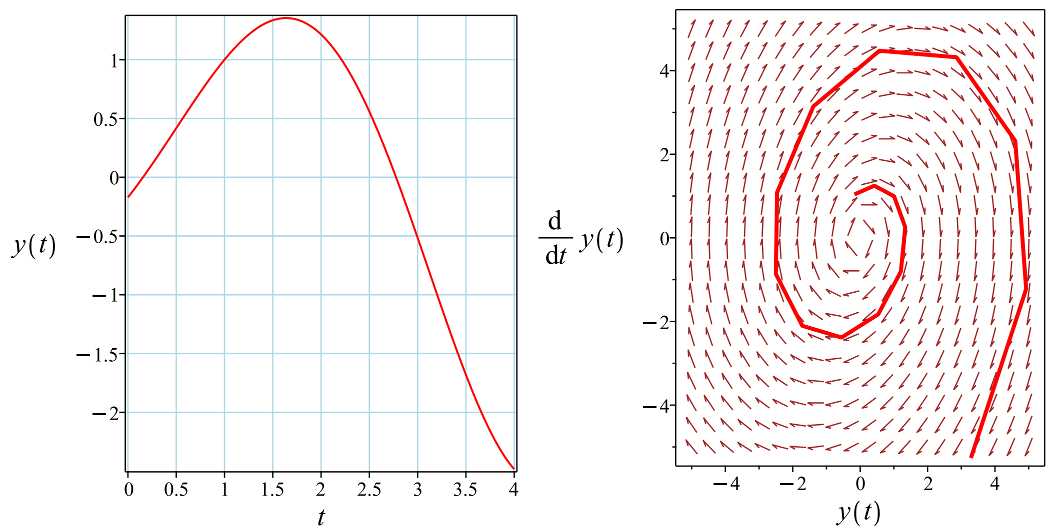
Which simplifies to

$$y = -\frac{\mathrm{e}^{\frac{t}{4}-\frac{1}{4}} \left(3\sqrt{23}\, \cos\left(\frac{\sqrt{23}\, t}{4}\right) \sin\left(\frac{\sqrt{23}}{4}\right) - 3 \sin\left(\frac{\sqrt{23}\, t}{4}\right) \sqrt{23}\, \cos\left(\frac{\sqrt{23}}{4}\right) - 23 \cos\left(\frac{\sqrt{23}\, t}{4}\right) \cos\left(\frac{\sqrt{23}}{4}\right) - 23 \sin\right.}{23}$$

Summary

The solution(s) found are the following

$$y = -\frac{e^{\frac{t}{4}-\frac{1}{4}}\Big(3\sqrt{23}\cos\left(\frac{\sqrt{23}\,t}{4}\right)\sin\left(\frac{\sqrt{23}}{4}\right) - 3\sin\left(\frac{\sqrt{23}\,t}{4}\right)\sqrt{23}\cos\left(\frac{\sqrt{23}}{4}\right) - 23\cos\left(\frac{\sqrt{23}\,t}{4}\right)\cos\left(\frac{\sqrt{23}}{4}\right) - 23\sin}{23} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = -\frac{e^{\frac{t}{4}-\frac{1}{4}}\Big(3\sqrt{23}\cos\left(\frac{\sqrt{23}\,t}{4}\right)\sin\left(\frac{\sqrt{23}}{4}\right) - 3\sin\left(\frac{\sqrt{23}\,t}{4}\right)\sqrt{23}\cos\left(\frac{\sqrt{23}}{4}\right) - 23\cos\left(\frac{\sqrt{23}\,t}{4}\right)\cos\left(\frac{\sqrt{23}}{4}\right) - 23\sin}{23}$$

Verified OK.

8.8.4 Maple step by step solution

Let's solve

$$\left[2y'' - y' + 3y = 0, y(1) = 1, y'\Big|_{\{t=1\}} = 1\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

$y'' = \frac{y'}{2} - \frac{3y}{2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{y'}{2} + \frac{3y}{2} = 0$

- Characteristic polynomial of ODE

  $r^2 - \frac{1}{2}r + \frac{3}{2} = 0$

- Use quadratic formula to solve for r

  $r = \frac{(\frac{1}{2}) \pm \left(\sqrt{-\frac{23}{4}}\right)}{2}$

- Roots of the characteristic polynomial

  $r = \left(\frac{1}{4} - \frac{I\sqrt{23}}{4}, \frac{1}{4} + \frac{I\sqrt{23}}{4}\right)$

- 1st solution of the ODE

  $y_1(t) = e^{\frac{t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right)$

- 2nd solution of the ODE

  $y_2(t) = e^{\frac{t}{4}} \sin\left(\frac{\sqrt{23}\, t}{4}\right)$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 e^{\frac{t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right) + e^{\frac{t}{4}} c_2 \sin\left(\frac{\sqrt{23}\, t}{4}\right)$

□ Check validity of solution $y = c_1 e^{\frac{t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right) + e^{\frac{t}{4}} c_2 \sin\left(\frac{\sqrt{23}\, t}{4}\right)$

- Use initial condition $y(1) = 1$

  $1 = \cos\left(\frac{\sqrt{23}}{4}\right) e^{\frac{1}{4}} c_1 + \sin\left(\frac{\sqrt{23}}{4}\right) e^{\frac{1}{4}} c_2$

- Compute derivative of the solution

  $y' = \frac{c_1 e^{\frac{t}{4}} \cos\left(\frac{\sqrt{23}\, t}{4}\right)}{4} - \frac{c_1 e^{\frac{t}{4}} \sqrt{23} \sin\left(\frac{\sqrt{23}\, t}{4}\right)}{4} + \frac{e^{\frac{t}{4}} c_2 \sin\left(\frac{\sqrt{23}\, t}{4}\right)}{4} + \frac{e^{\frac{t}{4}} c_2 \sqrt{23} \cos\left(\frac{\sqrt{23}\, t}{4}\right)}{4}$

- Use the initial condition $y'\Big|_{\{t=1\}} = 1$

  $1 = \frac{\cos\left(\frac{\sqrt{23}}{4}\right) \sqrt{23}\, e^{\frac{1}{4}} c_2}{4} - \frac{\sin\left(\frac{\sqrt{23}}{4}\right) \sqrt{23}\, e^{\frac{1}{4}} c_1}{4} + \frac{\cos\left(\frac{\sqrt{23}}{4}\right) e^{\frac{1}{4}} c_1}{4} + \frac{\sin\left(\frac{\sqrt{23}}{4}\right) e^{\frac{1}{4}} c_2}{4}$

- Solve for c_1 and c_2

$$\left\{c_1 = \frac{\left(\cos\left(\frac{\sqrt{23}}{4}\right)\sqrt{23}-3\sin\left(\frac{\sqrt{23}}{4}\right)\right)\sqrt{23}}{23\,\mathrm{e}^{\frac{1}{4}}\left(\cos\left(\frac{\sqrt{23}}{4}\right)^2+\sin\left(\frac{\sqrt{23}}{4}\right)^2\right)}, c_2 = \frac{\sqrt{23}\left(\sqrt{23}\sin\left(\frac{\sqrt{23}}{4}\right)+3\cos\left(\frac{\sqrt{23}}{4}\right)\right)}{23\,\mathrm{e}^{\frac{1}{4}}\left(\cos\left(\frac{\sqrt{23}}{4}\right)^2+\sin\left(\frac{\sqrt{23}}{4}\right)^2\right)}\right\}$$

- Substitute constant values into general solution and simplify

$$y = -\frac{\mathrm{e}^{\frac{t}{4}-\frac{1}{4}}\left(3\sqrt{23}\cos\left(\frac{\sqrt{23}\,t}{4}\right)\sin\left(\frac{\sqrt{23}}{4}\right)-3\sin\left(\frac{\sqrt{23}\,t}{4}\right)\sqrt{23}\cos\left(\frac{\sqrt{23}}{4}\right)-23\cos\left(\frac{\sqrt{23}\,t}{4}\right)\cos\left(\frac{\sqrt{23}}{4}\right)-23\sin\left(\frac{\sqrt{23}\,t}{4}\right)\sin\left(\frac{\sqrt{23}}{4}\right)\right)}{23}$$

- Solution to the IVP

$$y = -\frac{\mathrm{e}^{\frac{t}{4}-\frac{1}{4}}\left(3\sqrt{23}\cos\left(\frac{\sqrt{23}\,t}{4}\right)\sin\left(\frac{\sqrt{23}}{4}\right)-3\sin\left(\frac{\sqrt{23}\,t}{4}\right)\sqrt{23}\cos\left(\frac{\sqrt{23}}{4}\right)-23\cos\left(\frac{\sqrt{23}\,t}{4}\right)\cos\left(\frac{\sqrt{23}}{4}\right)-23\sin\left(\frac{\sqrt{23}\,t}{4}\right)\sin\left(\frac{\sqrt{23}}{4}\right)\right)}{23}$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.39 (sec). Leaf size: 79

```
dsolve([2*diff(y(t),t$2)-diff(y(t),t)+3*y(t)=0,y(1) = 1, D(y)(1) = 1],y(t), singsol=all)
```

$$y(t) = -\frac{\mathrm{e}^{-\frac{1}{4}+\frac{t}{4}}\left(3\sin\left(\frac{\sqrt{23}}{4}\right)\sqrt{23}\cos\left(\frac{\sqrt{23}\,t}{4}\right)-3\sqrt{23}\cos\left(\frac{\sqrt{23}}{4}\right)\sin\left(\frac{\sqrt{23}\,t}{4}\right)-23\sin\left(\frac{\sqrt{23}}{4}\right)\sin\left(\frac{\sqrt{23}\,t}{4}\right)-23\cos\right.}{23}$$

✓ Solution by Mathematica

Time used: 0.031 (sec). Leaf size: 54

```
DSolve[{2*y''[t]-y'[t]+3*y[t]==0,{y[1]==1,y'[1]==1}},y[t],t,IncludeSingularSolutions -> True
```

$$y(t) \to \frac{1}{23}e^{\frac{t-1}{4}}\left(3\sqrt{23}\sin\left(\frac{1}{4}\sqrt{23}(t-1)\right)+23\cos\left(\frac{1}{4}\sqrt{23}(t-1)\right)\right)$$

8.9 problem 9

Internal problem ID [1736]
Internal file name [`OUTPUT/1737_Sunday_June_05_2022_02_29_17_AM_46078538/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.1, Complex roots. Page 141
Problem number: 9.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{3y'' - 2y' + 4y = 0}$$

With initial conditions

$$[y(2) = 1, y'(2) = -1]$$

8.9.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= -\frac{2}{3} \\ q(t) &= \frac{4}{3} \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' - \frac{2y'}{3} + \frac{4y}{3} = 0$$

The domain of $p(t) = -\frac{2}{3}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 2$ is inside this domain. The domain of $q(t) = \frac{4}{3}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 2$ is also inside this domain. Hence solution exists and is unique.

8.9.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 3, B = -2, C = 4$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$3\lambda^2 e^{\lambda t} - 2\lambda\, e^{\lambda t} + 4\, e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$3\lambda^2 - 2\lambda + 4 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 3, B = -2, C = 4$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{2}{(2)\,(3)} \pm \frac{1}{(2)\,(3)}\sqrt{-2^2 - (4)\,(3)\,(4)} \\ &= \frac{1}{3} \pm \frac{i\sqrt{11}}{3}\end{aligned}$$

Hence

$$\begin{aligned}\lambda_1 &= \frac{1}{3} + \frac{i\sqrt{11}}{3} \\ \lambda_2 &= \frac{1}{3} - \frac{i\sqrt{11}}{3}\end{aligned}$$

Which simplifies to

$$\lambda_1 = \frac{1}{3} + \frac{i\sqrt{11}}{3}$$
$$\lambda_2 = \frac{1}{3} - \frac{i\sqrt{11}}{3}$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = \frac{1}{3}$ and $\beta = \frac{\sqrt{11}}{3}$. Therefore the final solution, when using Euler relation, can be written as

$$y = e^{\alpha t}(c_1 \cos(\beta t) + c_2 \sin(\beta t))$$

Which becomes

$$y = e^{\frac{t}{3}}\left(c_1 \cos\left(\frac{\sqrt{11}\, t}{3}\right) + c_2 \sin\left(\frac{\sqrt{11}\, t}{3}\right)\right)$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = e^{\frac{t}{3}}\left(c_1 \cos\left(\frac{\sqrt{11}\, t}{3}\right) + c_2 \sin\left(\frac{\sqrt{11}\, t}{3}\right)\right) \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 2$ in the above gives

$$1 = \left(c_1 \cos\left(\frac{2\sqrt{11}}{3}\right) + c_2 \sin\left(\frac{2\sqrt{11}}{3}\right)\right) e^{\frac{2}{3}} \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{e^{\frac{t}{3}}\left(c_1 \cos\left(\frac{\sqrt{11}\, t}{3}\right) + c_2 \sin\left(\frac{\sqrt{11}\, t}{3}\right)\right)}{3} + e^{\frac{t}{3}}\left(-\frac{c_1\sqrt{11}\, \sin\left(\frac{\sqrt{11}\, t}{3}\right)}{3} + \frac{c_2\sqrt{11}\, \cos\left(\frac{\sqrt{11}\, t}{3}\right)}{3}\right)$$

substituting $y' = -1$ and $t = 2$ in the above gives

$$-1 = -\frac{\left(\left(-c_2\sqrt{11} - c_1\right) \cos\left(\frac{2\sqrt{11}}{3}\right) + \sin\left(\frac{2\sqrt{11}}{3}\right)\left(c_1\sqrt{11} - c_2\right)\right) e^{\frac{2}{3}}}{3} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = \frac{\left(\cos\left(\frac{2\sqrt{11}}{3}\right)\sqrt{11} + 4\sin\left(\frac{2\sqrt{11}}{3}\right)\right)\mathrm{e}^{-\frac{2}{3}}\sqrt{11}}{11}$$

$$c_2 = \frac{\sqrt{11}\left(\sqrt{11}\sin\left(\frac{2\sqrt{11}}{3}\right) - 4\cos\left(\frac{2\sqrt{11}}{3}\right)\right)\mathrm{e}^{-\frac{2}{3}}}{11}$$

Substituting these values back in above solution results in

$$y = \cos\left(\frac{\sqrt{11}\,t}{3}\right)\cos\left(\frac{2\sqrt{11}}{3}\right)\mathrm{e}^{\frac{t}{3}-\frac{2}{3}} + \frac{4\sqrt{11}\cos\left(\frac{\sqrt{11}\,t}{3}\right)\sin\left(\frac{2\sqrt{11}}{3}\right)\mathrm{e}^{\frac{t}{3}-\frac{2}{3}}}{11} + \sin\left(\frac{\sqrt{11}\,t}{3}\right)\mathrm{e}^{\frac{t}{3}-\frac{2}{3}}\sin\left(\frac{2\sqrt{1}}{3}\right.$$

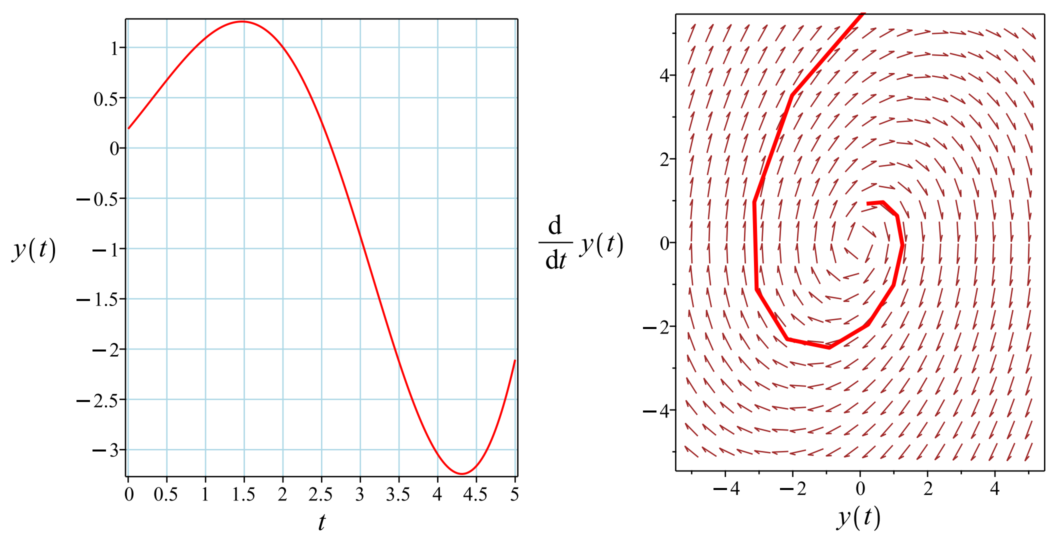
Which simplifies to

$$y = -\frac{\mathrm{e}^{\frac{t}{3}-\frac{2}{3}}\left(4\sin\left(\frac{\sqrt{11}\,t}{3}\right)\sqrt{11}\cos\left(\frac{2\sqrt{11}}{3}\right) - 4\sqrt{11}\cos\left(\frac{\sqrt{11}\,t}{3}\right)\sin\left(\frac{2\sqrt{11}}{3}\right) - 11\cos\left(\frac{\sqrt{11}\,t}{3}\right)\cos\left(\frac{2\sqrt{11}}{3}\right) - 11\,\mathrm{s}\right.}{11}$$

Summary

The solution(s) found are the following

$$y = -\frac{\mathrm{e}^{\frac{t}{3}-\frac{2}{3}}\left(4\sin\left(\frac{\sqrt{11}\,t}{3}\right)\sqrt{11}\cos\left(\frac{2\sqrt{11}}{3}\right) - 4\sqrt{11}\cos\left(\frac{\sqrt{11}\,t}{3}\right)\sin\left(\frac{2\sqrt{11}}{3}\right) - 11\cos\left(\frac{\sqrt{11}\,t}{3}\right)\cos\left(\frac{2\sqrt{11}}{3}\right) - 11\,\mathrm{s}\right.}{11} \quad (1)$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$y =$

$$-\frac{e^{\frac{t}{3}-\frac{2}{3}}\left(4\sin\left(\frac{\sqrt{11}\,t}{3}\right)\sqrt{11}\,\cos\left(\frac{2\sqrt{11}}{3}\right)-4\sqrt{11}\,\cos\left(\frac{\sqrt{11}\,t}{3}\right)\sin\left(\frac{2\sqrt{11}}{3}\right)-11\cos\left(\frac{\sqrt{11}\,t}{3}\right)\cos\left(\frac{2\sqrt{11}}{3}\right)-11\,\mathrm{s}}{11}$$

Verified OK.

8.9.3 Solving using Kovacic algorithm

Writing the ode as

$$3y''-2y'+4y=0 \tag{1}$$
$$Ay''+By'+Cy=0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A&=3\\ B&=-2\\ C&=4 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t)=ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t)=rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r&=\frac{s}{t} \\ &=\frac{2AB'-2BA'+B^2-4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A,B,C from (3) in the above and simplifying gives

$$r=\frac{-11}{9} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s&=-11\\ t&=9 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = -\frac{11z(t)}{9} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 153: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = -\frac{11}{9}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \cos\left(\frac{\sqrt{11}\,t}{3}\right)$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-2}{3}\,dt} \\
&= z_1 e^{\frac{t}{3}} \\
&= z_1 \left(\mathrm{e}^{\frac{t}{3}}\right)
\end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{\frac{t}{3}} \cos\left(\frac{\sqrt{11}\,t}{3}\right)$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-2}{3}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{\frac{2t}{3}}}{(y_1)^2}\,dt \\
&= y_1 \left(\frac{3\sqrt{11}\,\tan\left(\frac{\sqrt{11}\,t}{3}\right)}{11}\right)
\end{aligned}$$

Therefore the solution is

$$\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(\mathrm{e}^{\frac{t}{3}} \cos\left(\frac{\sqrt{11}\,t}{3}\right)\right) + c_2\left(\mathrm{e}^{\frac{t}{3}} \cos\left(\frac{\sqrt{11}\,t}{3}\right)\left(\frac{3\sqrt{11}\,\tan\left(\frac{\sqrt{11}\,t}{3}\right)}{11}\right)\right)
\end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 e^{\frac{t}{3}} \cos\left(\frac{\sqrt{11}\, t}{3}\right) + \frac{3 c_2 \sin\left(\frac{\sqrt{11}\, t}{3}\right) e^{\frac{t}{3}} \sqrt{11}}{11} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 2$ in the above gives

$$1 = \frac{3\sqrt{11}\, e^{\frac{2}{3}} \sin\left(\frac{2\sqrt{11}}{3}\right) c_2}{11} + e^{\frac{2}{3}} \cos\left(\frac{2\sqrt{11}}{3}\right) c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{c_1 e^{\frac{t}{3}} \cos\left(\frac{\sqrt{11}\, t}{3}\right)}{3} - \frac{c_1 e^{\frac{t}{3}} \sqrt{11} \sin\left(\frac{\sqrt{11}\, t}{3}\right)}{3} + c_2 \cos\left(\frac{\sqrt{11}\, t}{3}\right) e^{\frac{t}{3}} + \frac{c_2 \sin\left(\frac{\sqrt{11}\, t}{3}\right) e^{\frac{t}{3}} \sqrt{11}}{11}$$

substituting $y' = -1$ and $t = 2$ in the above gives

$$-1 = -\frac{\left((-c_1 - 3c_2) \cos\left(\frac{2\sqrt{11}}{3}\right) + \sin\left(\frac{2\sqrt{11}}{3}\right) \sqrt{11}\left(c_1 - \frac{3c_2}{11}\right)\right) e^{\frac{2}{3}}}{3} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = \frac{\left(4\sqrt{11} \sin\left(\frac{2\sqrt{11}}{3}\right) + 11 \cos\left(\frac{2\sqrt{11}}{3}\right)\right) e^{-\frac{2}{3}}}{11}$$
$$c_2 = \frac{\left(\sqrt{11} \sin\left(\frac{2\sqrt{11}}{3}\right) - 4 \cos\left(\frac{2\sqrt{11}}{3}\right)\right) e^{-\frac{2}{3}}}{3}$$

Substituting these values back in above solution results in

$$y = \cos\left(\frac{\sqrt{11}\, t}{3}\right) \cos\left(\frac{2\sqrt{11}}{3}\right) e^{\frac{t}{3}-\frac{2}{3}} + \frac{4\sqrt{11} \cos\left(\frac{\sqrt{11}\, t}{3}\right) \sin\left(\frac{2\sqrt{11}}{3}\right) e^{\frac{t}{3}-\frac{2}{3}}}{11} + \sin\left(\frac{\sqrt{11}\, t}{3}\right) e^{\frac{t}{3}-\frac{2}{3}} \sin\left(\frac{2\sqrt{1}}{3}\right.$$

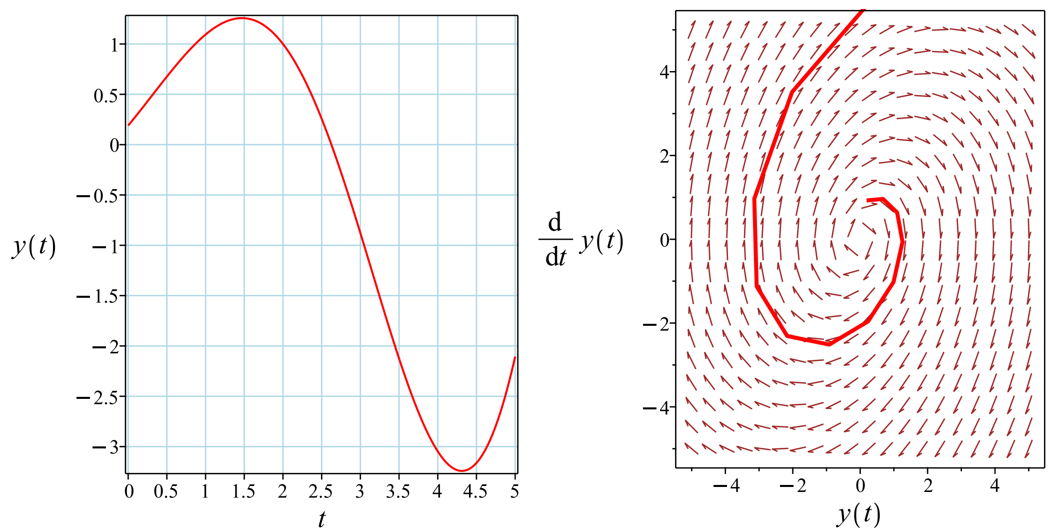
Which simplifies to

$$y = -\frac{e^{\frac{t}{3}-\frac{2}{3}}\left(4 \sin\left(\frac{\sqrt{11}\, t}{3}\right) \sqrt{11} \cos\left(\frac{2\sqrt{11}}{3}\right) - 4\sqrt{11} \cos\left(\frac{\sqrt{11}\, t}{3}\right) \sin\left(\frac{2\sqrt{11}}{3}\right) - 11 \cos\left(\frac{\sqrt{11}\, t}{3}\right) \cos\left(\frac{2\sqrt{11}}{3}\right) - 11 s\right.}{11}$$

Summary

The solution(s) found are the following

$$y = -\frac{e^{\frac{t}{3}-\frac{2}{3}}\left(4\sin\left(\frac{\sqrt{11}\,t}{3}\right)\sqrt{11}\,\cos\left(\frac{2\sqrt{11}}{3}\right) - 4\sqrt{11}\,\cos\left(\frac{\sqrt{11}\,t}{3}\right)\sin\left(\frac{2\sqrt{11}}{3}\right) - 11\cos\left(\frac{\sqrt{11}\,t}{3}\right)\cos\left(\frac{2\sqrt{11}}{3}\right) - 11\,\mathrm{s}}{11} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = -\frac{e^{\frac{t}{3}-\frac{2}{3}}\left(4\sin\left(\frac{\sqrt{11}\,t}{3}\right)\sqrt{11}\,\cos\left(\frac{2\sqrt{11}}{3}\right) - 4\sqrt{11}\,\cos\left(\frac{\sqrt{11}\,t}{3}\right)\sin\left(\frac{2\sqrt{11}}{3}\right) - 11\cos\left(\frac{\sqrt{11}\,t}{3}\right)\cos\left(\frac{2\sqrt{11}}{3}\right) - 11\,\mathrm{s}}{11}$$

Verified OK.

8.9.4 Maple step by step solution

Let's solve

$$\left[3y'' - 2y' + 4y = 0, y(2) = 1, y'\Big|_{\{t=2\}} = -1\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

$y'' = \frac{2y'}{3} - \frac{4y}{3}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

$y'' - \frac{2y'}{3} + \frac{4y}{3} = 0$

- Characteristic polynomial of ODE

$r^2 - \frac{2}{3}r + \frac{4}{3} = 0$

- Use quadratic formula to solve for r

$r = \frac{\left(\frac{2}{3}\right) \pm \left(\sqrt{-\frac{44}{9}}\right)}{2}$

- Roots of the characteristic polynomial

$r = \left(\frac{1}{3} - \frac{\mathrm{I}\sqrt{11}}{3}, \frac{1}{3} + \frac{\mathrm{I}\sqrt{11}}{3}\right)$

- 1st solution of the ODE

$y_1(t) = \mathrm{e}^{\frac{t}{3}} \cos\left(\frac{\sqrt{11}\, t}{3}\right)$

- 2nd solution of the ODE

$y_2(t) = \mathrm{e}^{\frac{t}{3}} \sin\left(\frac{\sqrt{11}\, t}{3}\right)$

- General solution of the ODE

$y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

$y = c_1 \mathrm{e}^{\frac{t}{3}} \cos\left(\frac{\sqrt{11}\, t}{3}\right) + \mathrm{e}^{\frac{t}{3}} c_2 \sin\left(\frac{\sqrt{11}\, t}{3}\right)$

□ Check validity of solution $y = c_1 \mathrm{e}^{\frac{t}{3}} \cos\left(\frac{\sqrt{11}\, t}{3}\right) + \mathrm{e}^{\frac{t}{3}} c_2 \sin\left(\frac{\sqrt{11}\, t}{3}\right)$

  - Use initial condition $y(2) = 1$

    $1 = \mathrm{e}^{\frac{2}{3}} \cos\left(\frac{2\sqrt{11}}{3}\right) c_1 + \mathrm{e}^{\frac{2}{3}} \sin\left(\frac{2\sqrt{11}}{3}\right) c_2$

  - Compute derivative of the solution

    $y' = \frac{c_1 \mathrm{e}^{\frac{t}{3}} \cos\left(\frac{\sqrt{11}\, t}{3}\right)}{3} - \frac{c_1 \mathrm{e}^{\frac{t}{3}} \sqrt{11} \sin\left(\frac{\sqrt{11}\, t}{3}\right)}{3} + \frac{\mathrm{e}^{\frac{t}{3}} c_2 \sin\left(\frac{\sqrt{11}\, t}{3}\right)}{3} + \frac{\mathrm{e}^{\frac{t}{3}} c_2 \sqrt{11} \cos\left(\frac{\sqrt{11}\, t}{3}\right)}{3}$

  - Use the initial condition $y'\Big|_{\{t=2\}} = -1$

    $-1 = \frac{\mathrm{e}^{\frac{2}{3}} \cos\left(\frac{2\sqrt{11}}{3}\right) \sqrt{11}\, c_2}{3} - \frac{\mathrm{e}^{\frac{2}{3}} \sin\left(\frac{2\sqrt{11}}{3}\right) \sqrt{11}\, c_1}{3} + \frac{\mathrm{e}^{\frac{2}{3}} \cos\left(\frac{2\sqrt{11}}{3}\right) c_1}{3} + \frac{\mathrm{e}^{\frac{2}{3}} \sin\left(\frac{2\sqrt{11}}{3}\right) c_2}{3}$

  - Solve for c_1 and c_2

$$\left\{c_1 = \frac{\left(\cos\left(\frac{2\sqrt{11}}{3}\right)\sqrt{11}+4\sin\left(\frac{2\sqrt{11}}{3}\right)\right)\sqrt{11}}{11\,e^{\frac{2}{3}}\left(\cos\left(\frac{2\sqrt{11}}{3}\right)^2+\sin\left(\frac{2\sqrt{11}}{3}\right)^2\right)}, c_2 = -\frac{\sqrt{11}\left(-\sqrt{11}\sin\left(\frac{2\sqrt{11}}{3}\right)+4\cos\left(\frac{2\sqrt{11}}{3}\right)\right)}{11\,e^{\frac{2}{3}}\left(\cos\left(\frac{2\sqrt{11}}{3}\right)^2+\sin\left(\frac{2\sqrt{11}}{3}\right)^2\right)}\right\}$$

- Substitute constant values into general solution and simplify

$$y = -\frac{e^{\frac{t}{3}-\frac{2}{3}}\left(4\sin\left(\frac{\sqrt{11}\,t}{3}\right)\sqrt{11}\cos\left(\frac{2\sqrt{11}}{3}\right)-4\sqrt{11}\cos\left(\frac{\sqrt{11}\,t}{3}\right)\sin\left(\frac{2\sqrt{11}}{3}\right)-11\cos\left(\frac{\sqrt{11}\,t}{3}\right)\cos\left(\frac{2\sqrt{11}}{3}\right)-11\sin\left(\frac{\sqrt{11}\,t}{3}\right)\sin\left(\frac{2\sqrt{11}}{3}\right)\right)}{11}$$

- Solution to the IVP

$$y = -\frac{e^{\frac{t}{3}-\frac{2}{3}}\left(4\sin\left(\frac{\sqrt{11}\,t}{3}\right)\sqrt{11}\cos\left(\frac{2\sqrt{11}}{3}\right)-4\sqrt{11}\cos\left(\frac{\sqrt{11}\,t}{3}\right)\sin\left(\frac{2\sqrt{11}}{3}\right)-11\cos\left(\frac{\sqrt{11}\,t}{3}\right)\cos\left(\frac{2\sqrt{11}}{3}\right)-11\sin\left(\frac{\sqrt{11}\,t}{3}\right)\sin\left(\frac{2\sqrt{11}}{3}\right)\right)}{11}$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.328 (sec). Leaf size: 79

```
dsolve([3*diff(y(t),t$2)-2*diff(y(t),t)+4*y(t)=0,y(2) = 1, D(y)(2) = -1],y(t), singsol=all)
```

$$y(t) = \frac{e^{-\frac{2}{3}+\frac{t}{3}}\left(4\sin\left(\frac{2\sqrt{11}}{3}\right)\cos\left(\frac{\sqrt{11}\,t}{3}\right)\sqrt{11}-4\cos\left(\frac{2\sqrt{11}}{3}\right)\sin\left(\frac{\sqrt{11}\,t}{3}\right)\sqrt{11}+11\sin\left(\frac{2\sqrt{11}}{3}\right)\sin\left(\frac{\sqrt{11}\,t}{3}\right)+11\cos\right.}{11}$$

✓ Solution by Mathematica

Time used: 0.03 (sec). Leaf size: 54

```
DSolve[{3*y''[t]-2*y'[t]+4*y[t]==0,{y[2]==1,y'[2]==-1}},y[t],t,IncludeSingularSolutions -> T
```

$$y(t) \to \frac{1}{11}e^{\frac{t-2}{3}}\left(11\cos\left(\frac{1}{3}\sqrt{11}(t-2)\right)-4\sqrt{11}\sin\left(\frac{1}{3}\sqrt{11}(t-2)\right)\right)$$

8.10 problem 18

Internal problem ID [1737]
Internal file name [`OUTPUT/1738_Sunday_June_05_2022_02_29_19_AM_87116262/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.1, Complex roots. Page 141
Problem number: 18.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "second_order_change_of_variable_on_x_method_1", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler], [_2nd_order, _linear, `_with_symmetry_[0,F(
   x)]`]]
```

$$\boxed{t^2y'' + ty' + y = 0}$$

8.10.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} + trt^{r-1} + t^r = 0$$

Simplifying gives

$$r(r-1)\,t^r + r\,t^r + t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

$$r(r-1) + r + 1 = 0$$

Or

$$r^2 + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$\begin{aligned} r_1 &= -i \\ r_2 &= i \end{aligned}$$

The roots are complex conjugate of each others. Let the roots be

$$\begin{aligned} r_1 &= \alpha + i\beta \\ r_2 &= \alpha - i\beta \end{aligned}$$

Where in this case $\alpha = 0$ and $\beta = -1$. Hence the solution becomes

$$\begin{aligned} y &= c_1 t^{r_1} + c_2 t^{r_2} \\ &= c_1 t^{\alpha + i\beta} + c_2 t^{\alpha - i\beta} \\ &= t^{\alpha}\left(c_1 t^{i\beta} + c_2 t^{-i\beta}\right) \\ &= t^{\alpha}\left(c_1 e^{\ln\left(t^{i\beta}\right)} + c_2 e^{\ln\left(t^{-i\beta}\right)}\right) \\ &= t^{\alpha}\left(c_1 e^{i(\beta \ln t)} + c_2 e^{-i(\beta \ln t)}\right) \end{aligned}$$

Using the values for $\alpha = 0, \beta = -1$, the above becomes

$$y = t^0\left(c_1 e^{-i\ln(t)} + c_2 e^{i\ln(t)}\right)$$

Using Euler relation, the expression $c_1 e^{iA} + c_2 e^{-iA}$ is transformed to $c_1 \cos A + c_1 \sin A$ where the constants are free to change. Applying this to the above result gives

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$$

Summary

The solution(s) found are the following

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t)) \tag{1}$$

Verification of solutions

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$$

Verified OK.

8.10.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2y'' + ty' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= \frac{1}{t} \\ q(t) &= \frac{1}{t^2} \end{aligned}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\, \tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\, \tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned} \tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)}dt \\ &= \int \mathrm{e}^{-\left(\int \frac{1}{t}dt\right)}dt \\ &= \int e^{-\ln(t)}\, dt \\ &= \int \frac{1}{t}dt \\ &= \ln(t) \end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned} q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\ &= \frac{\frac{1}{t^2}}{\frac{1}{t^2}} \\ &= 1 \end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\begin{aligned} \frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) &= 0 \\ \frac{d^2}{d\tau^2}y(\tau) + y(\tau) &= 0 \end{aligned}$$

The above ode is now solved for $y(\tau)$.This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(\tau) + By'(\tau) + Cy(\tau) = 0$$

Where in the above $A = 1, B = 0, C = 1$. Let the solution be $y(\tau) = e^{\lambda\tau}$. Substituting this into the ODE gives

$$\lambda^2 \mathrm{e}^{\lambda\tau} + \mathrm{e}^{\lambda\tau} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda\tau}$ gives

$$\lambda^2 + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 0, C = 1$ into the above gives

$$\begin{aligned} \lambda_{1,2} &= \frac{0}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{0^2 - (4)(1)(1)} \\ &= \pm i \end{aligned}$$

Hence

$$\begin{aligned} \lambda_1 &= +i \\ \lambda_2 &= -i \end{aligned}$$

Which simplifies to

$$\lambda_1 = i$$
$$\lambda_2 = -i$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = 0$ and $\beta = 1$. Therefore the final solution, when using Euler relation, can be written as

$$y(\tau) = e^{\alpha \tau}(c_1 \cos(\beta \tau) + c_2 \sin(\beta \tau))$$

Which becomes

$$y(\tau) = e^{0}(c_1 \cos(\tau) + c_2 \sin(\tau))$$

Or

$$y(\tau) = c_1 \cos(\tau) + c_2 \sin(\tau)$$

The above solution is now transformed back to y using (6) which results in

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$$

Summary

The solution(s) found are the following

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t)) \tag{1}$$

Verification of solutions

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$$

Verified OK.

8.10.3 Solving as second order change of variable on x method 1 ode

In normal form the ode

$$t^2y'' + ty' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$
\begin{aligned}
p(t) &= \frac{1}{t} \\
q(t) &= \frac{1}{t^2}
\end{aligned}
$$

Applying change of variables $\tau = g(t)$ to (2) results

$$
\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}
$$

Where τ is the new independent variable, and

$$
p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}
$$

$$
q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}
$$

Let $q_1 = c^2$ where c is some constant. Therefore from (5)

$$
\begin{aligned}
\tau' &= \frac{1}{c}\sqrt{q} \\
&= \frac{\sqrt{\frac{1}{t^2}}}{c} \qquad (6)\\
\tau'' &= -\frac{1}{c\sqrt{\frac{1}{t^2}}\,t^3}
\end{aligned}
$$

Substituting the above into (4) results in

$$
\begin{aligned}
p_1(\tau) &= \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \\
&= \frac{-\frac{1}{c\sqrt{\frac{1}{t^2}}\,t^3} + \frac{1}{t}\frac{\sqrt{\frac{1}{t^2}}}{c}}{\left(\frac{\sqrt{\frac{1}{t^2}}}{c}\right)^2} \\
&= 0
\end{aligned}
$$

Therefore ode (3) now becomes

$$
\begin{aligned}
y(\tau)'' + p_1 y(\tau)' + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2}y(\tau) + c^2 y(\tau) &= 0 \qquad (7)
\end{aligned}
$$

The above ode is now solved for $y(\tau)$. Since the ode is now constant coefficients, it can be easily solved to give

$$y(\tau) = c_1 \cos(c\tau) + c_2 \sin(c\tau)$$

Now from (6)

$$\begin{aligned}
\tau &= \int \frac{1}{c}\sqrt{q}\, dt \\
&= \frac{\int \sqrt{\frac{1}{t^2}} dt}{c} \\
&= \frac{\sqrt{\frac{1}{t^2}}\, t \ln(t)}{c}
\end{aligned}$$

Substituting the above into the solution obtained gives

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$$

<u>Summary</u>
The solution(s) found are the following

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t)) \tag{1}$$

<u>Verification of solutions</u>

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$$

Verified OK.

8.10.4 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2 y'' + t y' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned}
p(t) &= \frac{1}{t} \\
q(t) &= \frac{1}{t^2}
\end{aligned}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} + \frac{n}{t^2} + \frac{1}{t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = i \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \left(\frac{2i}{t} + \frac{1}{t}\right) v'(t) &= 0 \\ v''(t) + \frac{(1 + 2i)\, v'(t)}{t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{(1 + 2i)\, u(t)}{t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t)g(u) \\ &= \frac{(-1 - 2i)\, u}{t} \end{aligned}$$

Where $f(t) = \frac{-1-2i}{t}$ and $g(u) = u$. Integrating both sides gives

$$
\begin{aligned}
\frac{1}{u}\, du &= \frac{-1-2i}{t}\, dt \\
\int \frac{1}{u}\, du &= \int \frac{-1-2i}{t}\, dt \\
\ln(u) &= (-1-2i)\ln(t) + c_1 \\
u &= e^{(-1-2i)\ln(t)+c_1} \\
&= c_1 e^{(-1-2i)\ln(t)}
\end{aligned}
$$

Which simplifies to

$$
u(t) = \frac{c_1 t^{-2i}}{t}
$$

Now that $u(t)$ is known, then

$$
\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\, dt + c_2 \\
&= \frac{i c_1 t^{-2i}}{2} + c_2
\end{aligned}
$$

Hence

$$
\begin{aligned}
y &= v(t)\, t^n \\
&= \left(\frac{i c_1 t^{-2i}}{2} + c_2\right) t^i \\
&= t^i c_2 + \frac{i t^{-i} c_1}{2}
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = \left(\frac{i c_1 t^{-2i}}{2} + c_2\right) t^i \tag{1}
$$

Verification of solutions

$$
y = \left(\frac{i c_1 t^{-2i}}{2} + c_2\right) t^i
$$

Verified OK.

8.10.5 Solving using Kovacic algorithm

Writing the ode as

$$t^2y'' + ty' + y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= t \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-5}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -5 \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(-\frac{5}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 155: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 2 - 0 \\
&= 2
\end{aligned}
$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$
L = [1, 2, 4, 6, 12]
$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$
r = -\frac{5}{4t^2}
$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{5}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} + i \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2} - i
\end{aligned}
$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$
r = \frac{s}{t} = -\frac{5}{4t^2}
$$

Since the $\gcd(s,t) = 1$. This gives $b = -\frac{5}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} + i \\
\alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2} - i
\end{aligned}
$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$
r = -\frac{5}{4t^2}
$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{1}{2} + i$	$\frac{1}{2} - i$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{1}{2} + i$	$\frac{1}{2} - i$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$
d = \alpha_\infty^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}
$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c \in \Gamma \cup \infty}$ until such d is found to work in finding candidate ω.

Trying $\alpha_\infty^- = \frac{1}{2} - i$ then

$$\begin{aligned} d &= \alpha_\infty^- - \left(\alpha_{c1}^-\right) \\ &= \frac{1}{2} - i - \left(\frac{1}{2} - i\right) \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t - c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned} \omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t - c_1} \right) + (-)[\sqrt{r}]_\infty \\ &= \frac{\frac{1}{2} - i}{t} + (-)\,(0) \\ &= \frac{\frac{1}{2} - i}{t} \\ &= \frac{\frac{1}{2} - i}{t} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$\begin{aligned} (0) + 2\left(\frac{\frac{1}{2} - i}{t}\right)(0) + \left(\left(\frac{-\frac{1}{2} + i}{t^2}\right) + \left(\frac{\frac{1}{2} - i}{t}\right)^2 - \left(-\frac{5}{4t^2}\right) \right) &= 0 \\ 0 &= 0 \end{aligned}$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned} z_1(t) &= p e^{\int \omega \, dt} \\ &= e^{\int \frac{\frac{1}{2} - i}{t} dt} \\ &= t^{\frac{1}{2} - i} \end{aligned}$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{t}{t^2}\,dt} \\
&= z_1 e^{-\frac{\ln(t)}{2}} \\
&= z_1 \left(\frac{1}{\sqrt{t}}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = t^{-i}
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{t}{t^2}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{-\ln(t)}}{(y_1)^2}\,dt \\
&= y_1 \left(-\frac{i t^{2i}}{2}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(t^{-i}\right) + c_2 \left(t^{-i} \left(-\frac{i t^{2i}}{2}\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = t^{-i} c_1 - \frac{i c_2 t^i}{2} \tag{1}
$$

Verification of solutions

$$
y = t^{-i} c_1 - \frac{i c_2 t^i}{2}
$$

Verified OK.

8.10.6 Maple step by step solution

Let's solve

$y''t^2 + ty' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{y'}{t} - \frac{y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{y'}{t} + \frac{y}{t^2} = 0$

- Multiply by denominators of the ODE

  $y''t^2 + ty' + y = 0$

- Make a change of variables

  $s = \ln(t)$

□ Substitute the change of variables back into the ODE

  - Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$

  - Compute derivative

    $y' = \frac{\frac{d}{ds}y(s)}{t}$

  - Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$

  - Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right) t^2 + \frac{d}{ds}y(s) + y(s) = 0$

- Simplify

  $\frac{d^2}{ds^2}y(s) + y(s) = 0$

- Characteristic polynomial of ODE

  $r^2 + 1 = 0$

- Use quadratic formula to solve for r

  $r = \frac{0 \pm (\sqrt{-4})}{2}$
- Roots of the characteristic polynomial

  $r = (-\mathrm{I}, \mathrm{I})$
- 1st solution of the ODE

  $y_1(s) = \cos(s)$
- 2nd solution of the ODE

  $y_2(s) = \sin(s)$
- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$
- Substitute in solutions

  $y(s) = c_1 \cos(s) + c_2 \sin(s)$
- Change variables back using $s = \ln(t)$

  $y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 15

```
dsolve(t^2*diff(y(t),t$2)+t*diff(y(t),t)+y(t)=0,y(t), singsol=all)
```

$$y(t) = c_1 \sin(\ln(t)) + c_2 \cos(\ln(t))$$

✓ Solution by Mathematica

Time used: 0.017 (sec). Leaf size: 18

```
DSolve[t^2*y''[t]+t*y'[t]+y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to c_1 \cos(\log(t)) + c_2 \sin(\log(t))$$

8.11 problem 19

Internal problem ID [1738]
Internal file name [`OUTPUT/1739_Sunday_June_05_2022_02_29_21_AM_93717605/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.1, Complex roots. Page 141
Problem number: 19.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "second_order_change_of_variable_on_x_method_1", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler]]
```

$$\boxed{t^2y'' + 2ty' + 2y = 0}$$

8.11.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} + 2trt^{r-1} + 2t^r = 0$$

Simplifying gives

$$r(r-1)\,t^r + 2r\,t^r + 2t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

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

Or

$$r^2 + r + 2 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$\begin{aligned} r_1 &= -\frac{1}{2} - \frac{i\sqrt{7}}{2} \\ r_2 &= -\frac{1}{2} + \frac{i\sqrt{7}}{2} \end{aligned}$$

The roots are complex conjugate of each others. Let the roots be

$$\begin{aligned} r_1 &= \alpha + i\beta \\ r_2 &= \alpha - i\beta \end{aligned}$$

Where in this case $\alpha = -\frac{1}{2}$ and $\beta = -\frac{\sqrt{7}}{2}$. Hence the solution becomes

$$\begin{aligned} y &= c_1 t^{r_1} + c_2 t^{r_2} \\ &= c_1 t^{\alpha + i\beta} + c_2 t^{\alpha - i\beta} \\ &= t^{\alpha}\left(c_1 t^{i\beta} + c_2 t^{-i\beta}\right) \\ &= t^{\alpha}\left(c_1 e^{\ln\left(t^{i\beta}\right)} + c_2 e^{\ln\left(t^{-i\beta}\right)}\right) \\ &= t^{\alpha}\left(c_1 e^{i(\beta \ln t)} + c_2 e^{-i(\beta \ln t)}\right) \end{aligned}$$

Using the values for $\alpha = -\frac{1}{2}, \beta = -\frac{\sqrt{7}}{2}$, the above becomes

$$y = t^{-\frac{1}{2}}\left(c_1 e^{-\frac{i\sqrt{7}\,\ln(t)}{2}} + c_2 e^{\frac{i\sqrt{7}\,\ln(t)}{2}}\right)$$

Using Euler relation, the expression $c_1 e^{iA} + c_2 e^{-iA}$ is transformed to $c_1 \cos A + c_1 \sin A$ where the constants are free to change. Applying this to the above result gives

$$y = \frac{1}{\sqrt{t}}\left(c_1 \cos\left(\frac{\sqrt{7}\,\ln(t)}{2}\right) + c_2 \sin\left(\frac{\sqrt{7}\,\ln(t)}{2}\right)\right)$$

Summary

The solution(s) found are the following

$$y = \frac{c_1 \cos\left(\frac{\sqrt{7}\,\ln(t)}{2}\right) + c_2 \sin\left(\frac{\sqrt{7}\,\ln(t)}{2}\right)}{\sqrt{t}} \tag{1}$$

Verification of solutions

$$y = \frac{c_1 \cos\left(\frac{\sqrt{7}\,\ln(t)}{2}\right) + c_2 \sin\left(\frac{\sqrt{7}\,\ln(t)}{2}\right)}{\sqrt{t}}$$

Verified OK.

8.11.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2 y'' + 2ty' + 2y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$p(t) = \frac{2}{t}$$
$$q(t) = \frac{2}{t^2}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$
\begin{aligned}
\tau &= \int e^{-\left(\int p(t)dt\right)} dt \\
&= \int e^{-\left(\int \frac{2}{t}dt\right)} dt \\
&= \int e^{-2\ln(t)}\, dt \\
&= \int \frac{1}{t^2} dt \\
&= -\frac{1}{t} \qquad (6)
\end{aligned}
$$

Using (6) to evaluate q_1 from (5) gives

$$
\begin{aligned}
q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\
&= \frac{\frac{2}{t^2}}{\frac{1}{t^4}} \\
&= 2t^2 \qquad (7)
\end{aligned}
$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$
\begin{aligned}
\frac{d^2}{d\tau^2} y(\tau) + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2} y(\tau) + 2t^2 y(\tau) &= 0
\end{aligned}
$$

But in terms of τ

$$
2t^2 = \frac{2}{\tau^2}
$$

Hence the above ode becomes

$$
\frac{d^2}{d\tau^2} y(\tau) + \frac{2y(\tau)}{\tau^2} = 0
$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$
\left(\frac{d^2}{d\tau^2} y(\tau)\right)\tau^2 + 2y(\tau) = 0
$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$
\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} + 2\tau^r = 0
$$

Simplifying gives

$$r(r-1)\,\tau^{r}+0\,\tau^{r}+2\tau^{r}=0$$

Since $\tau^{r}\neq 0$ then dividing throughout by τ^{r} gives

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

Or

$$r^{2}-r+2=0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$\begin{aligned} r_1 &= \frac{1}{2}-\frac{i\sqrt{7}}{2} \\ r_2 &= \frac{1}{2}+\frac{i\sqrt{7}}{2} \end{aligned}$$

The roots are complex conjugate of each others. Let the roots be

$$\begin{aligned} r_1 &= \alpha + i\beta \\ r_2 &= \alpha - i\beta \end{aligned}$$

Where in this case $\alpha=\frac{1}{2}$ and $\beta=-\frac{\sqrt{7}}{2}$. Hence the solution becomes

$$\begin{aligned} y(\tau) &= c_1\tau^{r_1}+c_2\tau^{r_2} \\ &= c_1\tau^{\alpha+i\beta}+c_2\tau^{\alpha-i\beta} \\ &= \tau^{\alpha}\left(c_1\tau^{i\beta}+c_2\tau^{-i\beta}\right) \\ &= \tau^{\alpha}\left(c_1 e^{\ln\left(\tau^{i\beta}\right)}+c_2 e^{\ln\left(\tau^{-i\beta}\right)}\right) \\ &= \tau^{\alpha}\left(c_1 e^{i(\beta\ln\tau)}+c_2 e^{-i(\beta\ln\tau)}\right) \end{aligned}$$

Using the values for $\alpha=\frac{1}{2}, \beta=-\frac{\sqrt{7}}{2}$, the above becomes

$$y(\tau)=\tau^{\frac{1}{2}}\left(c_1 e^{-\frac{i\sqrt{7}\,\ln(\tau)}{2}}+c_2 e^{\frac{i\sqrt{7}\,\ln(\tau)}{2}}\right)$$

Using Euler relation, the expression $c_1e^{iA}+c_2e^{-iA}$ is transformed to $c_1\cos A+c_1\sin A$ where the constants are free to change. Applying this to the above result gives

$$y(\tau)=\sqrt{\tau}\left(c_1\cos\left(\frac{\sqrt{7}\,\ln(\tau)}{2}\right)+c_2\sin\left(\frac{\sqrt{7}\,\ln(\tau)}{2}\right)\right)$$

The above solution is now transformed back to y using (6) which results in

$$y = \sqrt{-\frac{1}{t}}\left(c_1 \cos\left(\frac{\sqrt{7}\,\ln\left(-\frac{1}{t}\right)}{2}\right) + c_2 \sin\left(\frac{\sqrt{7}\,\ln\left(-\frac{1}{t}\right)}{2}\right)\right)$$

Summary

The solution(s) found are the following

$$y = \sqrt{-\frac{1}{t}}\left(c_1 \cos\left(\frac{\sqrt{7}\,\ln\left(-\frac{1}{t}\right)}{2}\right) + c_2 \sin\left(\frac{\sqrt{7}\,\ln\left(-\frac{1}{t}\right)}{2}\right)\right) \tag{1}$$

Verification of solutions

$$y = \sqrt{-\frac{1}{t}}\left(c_1 \cos\left(\frac{\sqrt{7}\,\ln\left(-\frac{1}{t}\right)}{2}\right) + c_2 \sin\left(\frac{\sqrt{7}\,\ln\left(-\frac{1}{t}\right)}{2}\right)\right)$$

Verified OK.

8.11.3 Solving as second order change of variable on x method 1 ode

In normal form the ode

$$t^2y'' + 2ty' + 2y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= \frac{2}{t} \\ q(t) &= \frac{2}{t^2} \end{aligned}$$

Applying change of variables $\tau = g(t)$ to (2) results

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $q_1 = c^2$ where c is some constant. Therefore from (5)

$$\begin{aligned} \tau' &= \frac{1}{c}\sqrt{q} \\ &= \frac{\sqrt{2}\,\sqrt{\frac{1}{t^2}}}{c} \\ \tau'' &= -\frac{\sqrt{2}}{c\sqrt{\frac{1}{t^2}}\,t^3} \end{aligned} \tag{6}$$

Substituting the above into (4) results in

$$\begin{aligned} p_1(\tau) &= \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \\ &= \frac{-\frac{\sqrt{2}}{c\sqrt{\frac{1}{t^2}}\,t^3} + \frac{2}{t}\frac{\sqrt{2}\,\sqrt{\frac{1}{t^2}}}{c}}{\left(\frac{\sqrt{2}\,\sqrt{\frac{1}{t^2}}}{c}\right)^2} \\ &= \frac{c\sqrt{2}}{2} \end{aligned}$$

Therefore ode (3) now becomes

$$\begin{gathered} y(\tau)'' + p_1 y(\tau)' + q_1 y(\tau) = 0 \\ \frac{d^2}{d\tau^2}y(\tau) + \frac{c\sqrt{2}\left(\frac{d}{d\tau}y(\tau)\right)}{2} + c^2 y(\tau) = 0 \end{gathered} \tag{7}$$

The above ode is now solved for $y(\tau)$. Since the ode is now constant coefficients, it can be easily solved to give

$$y(\tau) = \mathrm{e}^{-\frac{\sqrt{2}\,c\tau}{4}}\left(c_1 \cos\left(\frac{c\sqrt{14}\,\tau}{4}\right) + c_2 \sin\left(\frac{c\sqrt{14}\,\tau}{4}\right)\right)$$

Now from (6)

$$\begin{aligned} \tau &= \int \frac{1}{c}\sqrt{q}\,dt \\ &= \frac{\int \sqrt{2}\,\sqrt{\frac{1}{t^2}}dt}{c} \\ &= \frac{\sqrt{2}\,\sqrt{\frac{1}{t^2}}\,t\ln(t)}{c} \end{aligned}$$

Substituting the above into the solution obtained gives

$$y = \frac{c_1 \cos\left(\frac{\sqrt{7}\,\ln(t)}{2}\right) + c_2 \sin\left(\frac{\sqrt{7}\,\ln(t)}{2}\right)}{\sqrt{t}}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1 \cos\left(\frac{\sqrt{7}\,\ln(t)}{2}\right) + c_2 \sin\left(\frac{\sqrt{7}\,\ln(t)}{2}\right)}{\sqrt{t}} \tag{1}$$

Verification of solutions

$$y = \frac{c_1 \cos\left(\frac{\sqrt{7}\,\ln(t)}{2}\right) + c_2 \sin\left(\frac{\sqrt{7}\,\ln(t)}{2}\right)}{\sqrt{t}}$$

Verified OK.

8.11.4 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2 y'' + 2ty' + 2y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= \frac{2}{t} \\ q(t) &= \frac{2}{t^2} \end{aligned}$$

Applying change of variables on the depndent variable $y = v(t)\,t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} + \frac{2n}{t^2} + \frac{2}{t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = -\frac{1}{2} + \frac{i\sqrt{7}}{2} \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \left(\frac{-1+i\sqrt{7}}{t} + \frac{2}{t}\right) v'(t) &= 0 \\ v''(t) + \frac{\left(i\sqrt{7}+1\right) v'(t)}{t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{\left(i\sqrt{7}+1\right) u(t)}{t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= \frac{\left(-i\sqrt{7}-1\right) u}{t} \end{aligned}$$

Where $f(t) = \frac{-i\sqrt{7}-1}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\,du &= \frac{-i\sqrt{7}-1}{t}\,dt \\ \int \frac{1}{u}\,du &= \int \frac{-i\sqrt{7}-1}{t}\,dt \\ \ln(u) &= \left(-i\sqrt{7}-1\right)\ln(t) + c_1 \\ u &= \mathrm{e}^{\left(-i\sqrt{7}-1\right)\ln(t)+c_1} \\ &= c_1 \mathrm{e}^{\left(-i\sqrt{7}-1\right)\ln(t)} \end{aligned}$$

Which simplifies to

$$u(t) = \frac{c_1 t^{-i\sqrt{7}}}{t}$$

Now that $u(t)$ is known, then

$$\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\, dt + c_2 \\
&= \frac{i\sqrt{7}\, c_1 t^{-i\sqrt{7}}}{7} + c_2
\end{aligned}$$

Hence

$$\begin{aligned}
y &= v(t)\, t^n \\
&= \left(\frac{i\sqrt{7}\, c_1 t^{-i\sqrt{7}}}{7} + c_2\right) t^{-\frac{1}{2}+\frac{i\sqrt{7}}{2}} \\
&= \frac{t^{-\frac{1}{2}-\frac{i\sqrt{7}}{2}} \left(i\sqrt{7}\, c_1 + 7 c_2 t^{i\sqrt{7}}\right)}{7}
\end{aligned}$$

Summary

The solution(s) found are the following

$$y = \left(\frac{i\sqrt{7}\, c_1 t^{-i\sqrt{7}}}{7} + c_2\right) t^{-\frac{1}{2}+\frac{i\sqrt{7}}{2}} \tag{1}$$

Verification of solutions

$$y = \left(\frac{i\sqrt{7}\, c_1 t^{-i\sqrt{7}}}{7} + c_2\right) t^{-\frac{1}{2}+\frac{i\sqrt{7}}{2}}$$

Verified OK.

8.11.5 Solving using Kovacic algorithm

Writing the ode as

$$t^2y'' + 2ty' + 2y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= 2t \\ C &= 2 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-2}{t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -2 \\ t &= t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(-\frac{2}{t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 157: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 2 - 0 \\
&= 2
\end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = -\frac{2}{t^2}$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = -2$. Hence

$$\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} + \frac{i\sqrt{7}}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2} - \frac{i\sqrt{7}}{2}
\end{aligned}$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = -\frac{2}{t^2}$$

Since the $\gcd(s,t) = 1$. This gives $b = -2$. Hence

$$\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} + \frac{i\sqrt{7}}{2} \\
\alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2} - \frac{i\sqrt{7}}{2}
\end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = -\frac{2}{t^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{1}{2} + \frac{i\sqrt{7}}{2}$	$\frac{1}{2} - \frac{i\sqrt{7}}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{1}{2} + \frac{i\sqrt{7}}{2}$	$\frac{1}{2} - \frac{i\sqrt{7}}{2}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c \in \Gamma \cup \infty}$ until such d is found to work in finding candidate ω.

Trying $\alpha_{\infty}^{-} = \frac{1}{2} - \frac{i\sqrt{7}}{2}$ then

$$
\begin{aligned}
d &= \alpha_{\infty}^{-} - \left(\alpha_{c_1}^{-}\right) \\
&= \frac{1}{2} - \frac{i\sqrt{7}}{2} - \left(\frac{1}{2} - \frac{i\sqrt{7}}{2}\right) \\
&= 0
\end{aligned}
$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$
\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t - c} \right) + s(\infty)[\sqrt{r}]_{\infty}
$$

The above gives

$$
\begin{aligned}
\omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^{-}}{t - c_1} \right) + (-)[\sqrt{r}]_{\infty} \\
&= \frac{\frac{1}{2} - \frac{i\sqrt{7}}{2}}{t} + (-)\,(0) \\
&= \frac{\frac{1}{2} - \frac{i\sqrt{7}}{2}}{t} \\
&= \frac{-i\sqrt{7} + 1}{2t}
\end{aligned}
$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$
p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}
$$

Let

$$
p(t) = 1 \tag{2A}
$$

Substituting the above in eq. (1A) gives

$$
\begin{aligned}
(0) + 2\left(\frac{\frac{1}{2} - \frac{i\sqrt{7}}{2}}{t}\right)(0) + \left(\left(-\frac{\frac{1}{2} - \frac{i\sqrt{7}}{2}}{t^2}\right) + \left(\frac{\frac{1}{2} - \frac{i\sqrt{7}}{2}}{t}\right)^2 - \left(-\frac{2}{t^2}\right)\right) &= 0 \\
0 &= 0
\end{aligned}
$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$
\begin{aligned}
z_1(t) &= p e^{\int \omega \, dt} \\
&= \mathrm{e}^{\int \frac{\frac{1}{2} - \frac{i\sqrt{7}}{2}}{t} dt} \\
&= t^{\frac{1}{2} - \frac{i\sqrt{7}}{2}}
\end{aligned}
$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{2t}{t^2}\,dt} \\
&= z_1 e^{-\ln(t)} \\
&= z_1 \left(\frac{1}{t}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = t^{-\frac{1}{2}-\frac{i\sqrt{7}}{2}}
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{2t}{t^2}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{-2\ln(t)}}{(y_1)^2}\,dt \\
&= y_1 \left(-\frac{i t^{i\sqrt{7}}\sqrt{7}}{7}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(t^{-\frac{1}{2}-\frac{i\sqrt{7}}{2}}\right) + c_2 \left(t^{-\frac{1}{2}-\frac{i\sqrt{7}}{2}} \left(-\frac{i t^{i\sqrt{7}}\sqrt{7}}{7}\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = c_1 t^{-\frac{1}{2}-\frac{i\sqrt{7}}{2}} - \frac{i c_2 \sqrt{7}\, t^{-\frac{1}{2}+\frac{i\sqrt{7}}{2}}}{7} \tag{1}
$$

Verification of solutions

$$y = c_1 t^{-\frac{1}{2}-\frac{i\sqrt{7}}{2}} - \frac{i c_2 \sqrt{7}\, t^{-\frac{1}{2}+\frac{i\sqrt{7}}{2}}}{7}$$

Verified OK.

8.11.6 Maple step by step solution

Let's solve

$y''t^2 + 2ty' + 2y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{2y'}{t} - \frac{2y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{2y'}{t} + \frac{2y}{t^2} = 0$

- Multiply by denominators of the ODE

  $y''t^2 + 2ty' + 2y = 0$

- Make a change of variables

  $s = \ln(t)$

□ Substitute the change of variables back into the ODE

- ○ Calculate the 1st derivative of y with respect to t , using the chain rule

  $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$

- ○ Compute derivative

  $y' = \frac{\frac{d}{ds}y(s)}{t}$

- ○ Calculate the 2nd derivative of y with respect to t , using the chain rule

  $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$

- ○ Compute derivative

  $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

$$\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right)t^2 + 2\frac{d}{ds}y(s) + 2y(s) = 0$$

- Simplify

$$\frac{d^2}{ds^2}y(s) + \frac{d}{ds}y(s) + 2y(s) = 0$$

- Characteristic polynomial of ODE

$$r^2 + r + 2 = 0$$

- Use quadratic formula to solve for r

$$r = \frac{(-1) \pm (\sqrt{-7})}{2}$$

- Roots of the characteristic polynomial

$$r = \left(-\frac{1}{2} - \frac{\mathrm{I}\sqrt{7}}{2}, -\frac{1}{2} + \frac{\mathrm{I}\sqrt{7}}{2}\right)$$

- 1st solution of the ODE

$$y_1(s) = \mathrm{e}^{-\frac{s}{2}} \cos\left(\frac{\sqrt{7}\, s}{2}\right)$$

- 2nd solution of the ODE

$$y_2(s) = \mathrm{e}^{-\frac{s}{2}} \sin\left(\frac{\sqrt{7}\, s}{2}\right)$$

- General solution of the ODE

$$y(s) = c_1 y_1(s) + c_2 y_2(s)$$

- Substitute in solutions

$$y(s) = c_1 \mathrm{e}^{-\frac{s}{2}} \cos\left(\frac{\sqrt{7}\, s}{2}\right) + c_2 \mathrm{e}^{-\frac{s}{2}} \sin\left(\frac{\sqrt{7}\, s}{2}\right)$$

- Change variables back using $s = \ln(t)$

$$y = \frac{c_1 \cos\left(\frac{\sqrt{7}\,\ln(t)}{2}\right)}{\sqrt{t}} + \frac{c_2 \sin\left(\frac{\sqrt{7}\,\ln(t)}{2}\right)}{\sqrt{t}}$$

- Simplify

$$y = \frac{c_1 \cos\left(\frac{\sqrt{7}\,\ln(t)}{2}\right)}{\sqrt{t}} + \frac{c_2 \sin\left(\frac{\sqrt{7}\,\ln(t)}{2}\right)}{\sqrt{t}}$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 29

```
dsolve(t^2*diff(y(t),t$2)+2*t*diff(y(t),t)+2*y(t)=0,y(t), singsol=all)
```

$$y(t) = \frac{c_1 \sin\left(\frac{\sqrt{7}\,\ln(t)}{2}\right) + c_2 \cos\left(\frac{\sqrt{7}\,\ln(t)}{2}\right)}{\sqrt{t}}$$

✓ Solution by Mathematica

Time used: 0.032 (sec). Leaf size: 42

```
DSolve[t^2*y''[t]+2*t*y'[t]+2*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{c_2 \cos\left(\frac{1}{2}\sqrt{7}\log(t)\right) + c_1 \sin\left(\frac{1}{2}\sqrt{7}\log(t)\right)}{\sqrt{t}}$$

9 Section 2.2.2, Equal roots, reduction of order. Page 147

9.1 problem 1

Internal problem ID [1739]
Internal file name [`OUTPUT/1740_Sunday_June_05_2022_02_29_22_AM_54310461/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 1.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff", "linear_second_order_ode_solved_by_an_integrating_factor"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{y'' - 6y' + 9y = 0}$$

9.1.1 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = -6, C = 9$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 \mathrm{e}^{\lambda t} - 6\lambda\, \mathrm{e}^{\lambda t} + 9\, \mathrm{e}^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 - 6\lambda + 9 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = -6, C = 9$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{6}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{(-6)^2 - (4)(1)(9)}\\ &= 3\end{aligned}$$

Hence this is the case of a double root $\lambda_{1,2} = -3$. Therefore the solution is

$$y = c_1 e^{3t} + c_2 e^{3t} t \tag{1}$$

Summary

The solution(s) found are the following

$$y = c_1 e^{3t} + c_2 e^{3t} t \tag{1}$$

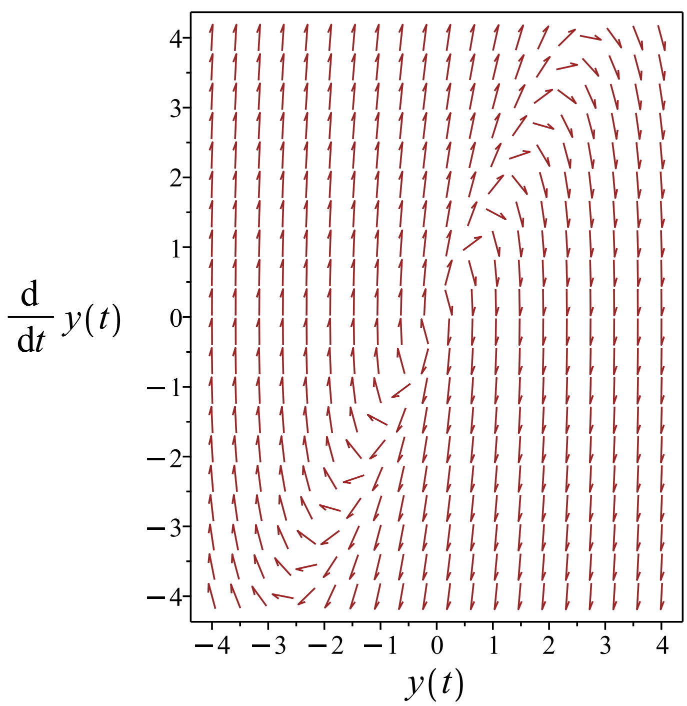


Figure 190: Slope field plot

Verification of solutions

$$y = c_1 e^{3t} + c_2 e^{3t} t$$

Verified OK.

9.1.2 Solving as linear second order ode solved by an integrating factor ode

The ode satisfies this form

$$y'' + p(t)\, y' + \frac{\left(p(t)^{2}+p'(t)\right) y}{2} = f(t)$$

Where $p(t) = -6$. Therefore, there is an integrating factor given by

$$\begin{aligned} M(x) &= e^{\frac{1}{2}\int p\, dx} \\ &= e^{\int -6\, dx} \\ &= \mathrm{e}^{-3t} \end{aligned}$$

Multiplying both sides of the ODE by the integrating factor $M(x)$ makes the left side of the ODE a complete differential

$$\begin{aligned} (M(x)y)'' &= 0 \\ \left(\mathrm{e}^{-3t} y\right)'' &= 0 \end{aligned}$$

Integrating once gives

$$\left(\mathrm{e}^{-3t} y\right)' = c_1$$

Integrating again gives

$$\left(\mathrm{e}^{-3t} y\right) = c_1 t + c_2$$

Hence the solution is

$$y = \frac{c_1 t + c_2}{\mathrm{e}^{-3t}}$$

Or

$$y = c_1 t\, \mathrm{e}^{3t} + c_2 \mathrm{e}^{3t}$$

<u>Summary</u>

The solution(s) found are the following

$$y = c_1 t\, \mathrm{e}^{3t} + c_2 \mathrm{e}^{3t} \tag{1}$$

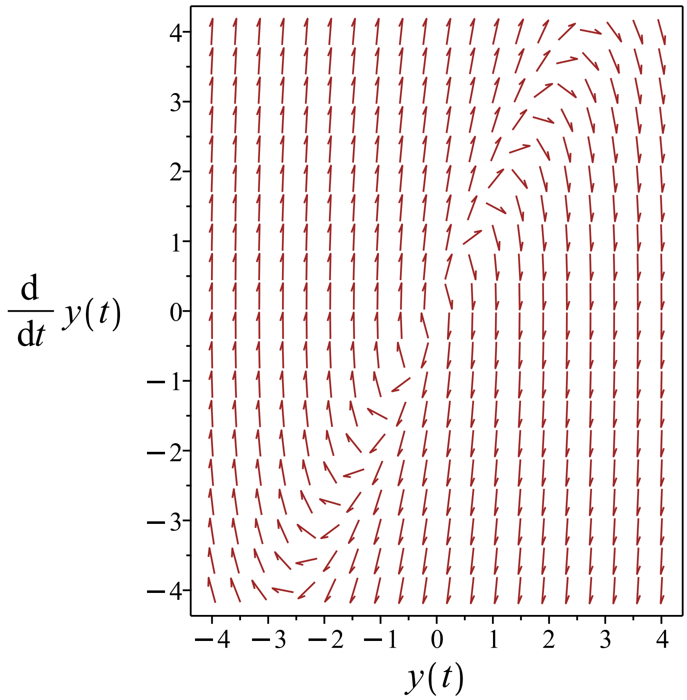


Figure 191: Slope field plot

Verification of solutions

$$y = c_1 t\, e^{3t} + c_2 e^{3t}$$

Verified OK.

9.1.3 Solving using Kovacic algorithm

Writing the ode as

$$y'' - 6y' + 9y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= -6 \\ C &= 9 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{0}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 0 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = 0 \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 159: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - -\infty \\ &= \infty \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is $infinity$ then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = 0$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = 1$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2} \frac{B}{A} \, dt} \\ &= z_1 e^{-\int \frac{1}{2} \frac{-6}{1} \, dt} \\ &= z_1 e^{3t} \\ &= z_1 \left(\mathrm{e}^{3t}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{3t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A} \, dt}}{y_1^2} \, dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{-6}{1} \, dt}}{(y_1)^2} \, dt \\ &= y_1 \int \frac{e^{6t}}{(y_1)^2} \, dt \\ &= y_1(t) \end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(e^{3t}\right) + c_2\left(e^{3t}(t)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = c_1 e^{3t} + c_2 e^{3t} t \tag{1}
$$

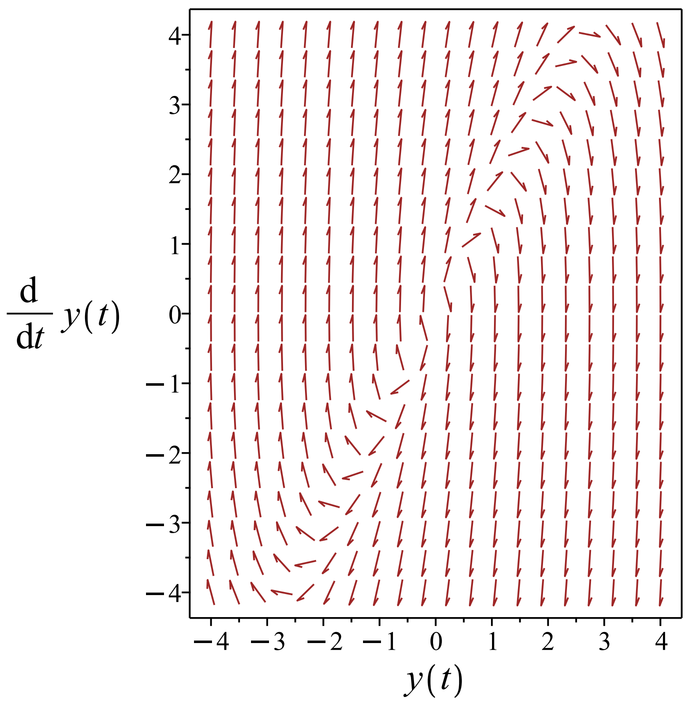


Figure 192: Slope field plot

Verification of solutions

$$
y = c_1 e^{3t} + c_2 e^{3t} t
$$

Verified OK.

9.1.4 Maple step by step solution

Let's solve

$y'' - 6y' + 9y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of ODE

  $r^2 - 6r + 9 = 0$

- Factor the characteristic polynomial

  $(r - 3)^2 = 0$

- Root of the characteristic polynomial

  $r = 3$

- 1st solution of the ODE

  $y_1(t) = e^{3t}$

- Repeated root, multiply $y_1(t)$ by t to ensure linear independence

  $y_2(t) = e^{3t}t$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 e^{3t} + c_2 e^{3t}t$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 14

```
dsolve(diff(y(t),t$2)-6*diff(y(t),t)+9*y(t)=0,y(t), singsol=all)
```

$$y(t) = e^{3t}(c_2t + c_1)$$

✓ Solution by Mathematica

Time used: 0.014 (sec). Leaf size: 18

```
DSolve[y''[t]-6*y'[t]+9*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to e^{3t}(c_2t + c_1)$$

9.2 problem 2

Internal problem ID [1740]
Internal file name [`OUTPUT/1741_Sunday_June_05_2022_02_29_24_AM_34999761/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 2.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff", "linear_second_order_ode_solved_by_an_integrating_factor"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{4y'' - 12y' + 9y = 0}$$

9.2.1 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 4, B = -12, C = 9$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$4\lambda^2 e^{\lambda t} - 12\lambda e^{\lambda t} + 9 e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$4\lambda^2 - 12\lambda + 9 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 4, B = -12, C = 9$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{12}{(2)(4)} \pm \frac{1}{(2)(4)}\sqrt{(-12)^2 - (4)(4)(9)} \\ &= \frac{3}{2}\end{aligned}$$

Hence this is the case of a double root $\lambda_{1,2} = -\frac{3}{2}$. Therefore the solution is

$$y = c_1 \mathrm{e}^{\frac{3t}{2}} + c_2 t\, \mathrm{e}^{\frac{3t}{2}} \tag{1}$$

<u>Summary</u>

The solution(s) found are the following

$$y = c_1 \mathrm{e}^{\frac{3t}{2}} + c_2 t\, \mathrm{e}^{\frac{3t}{2}} \tag{1}$$

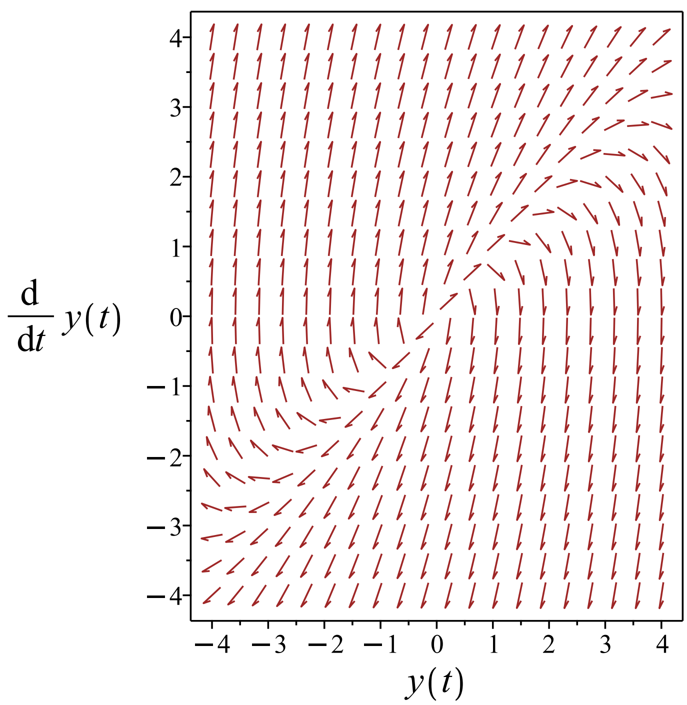


Figure 193: Slope field plot

<u>Verification of solutions</u>

$$y = c_1 \mathrm{e}^{\frac{3t}{2}} + c_2 t\, \mathrm{e}^{\frac{3t}{2}}$$

Verified OK.

9.2.2 Solving as linear second order ode solved by an integrating factor ode

The ode satisfies this form

$$y'' + p(t)\,y' + \frac{\left(p(t)^2 + p'(t)\right)y}{2} = f(t)$$

Where $p(t) = -3$. Therefore, there is an integrating factor given by

$$\begin{aligned} M(x) &= e^{\frac{1}{2}\int p\,dx} \\ &= e^{\int -3\,dx} \\ &= \mathrm{e}^{-\frac{3t}{2}} \end{aligned}$$

Multiplying both sides of the ODE by the integrating factor $M(x)$ makes the left side of the ODE a complete differential

$$\begin{aligned} (M(x)y)'' &= 0 \\ \left(\mathrm{e}^{-\frac{3t}{2}}y\right)'' &= 0 \end{aligned}$$

Integrating once gives

$$\left(\mathrm{e}^{-\frac{3t}{2}}y\right)' = c_1$$

Integrating again gives

$$\left(\mathrm{e}^{-\frac{3t}{2}}y\right) = c_1 t + c_2$$

Hence the solution is

$$y = \frac{c_1 t + c_2}{\mathrm{e}^{-\frac{3t}{2}}}$$

Or

$$y = c_1 t\,\mathrm{e}^{\frac{3t}{2}} + c_2 \mathrm{e}^{\frac{3t}{2}}$$

Summary

The solution(s) found are the following

$$y = c_1 t\,\mathrm{e}^{\frac{3t}{2}} + c_2 \mathrm{e}^{\frac{3t}{2}} \tag{1}$$

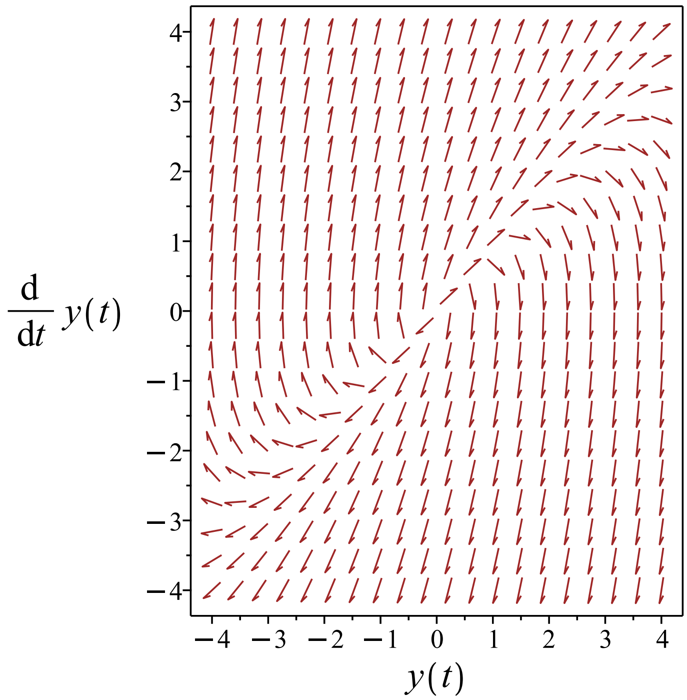


Figure 194: Slope field plot

Verification of solutions

$$y = c_1 t\,\mathrm{e}^{\frac{3t}{2}} + c_2 \mathrm{e}^{\frac{3t}{2}}$$

Verified OK.

9.2.3 Solving using Kovacic algorithm

Writing the ode as

$$4y'' - 12y' + 9y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 4 \\ B &= -12 \\ C &= 9 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{0}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 0 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = 0 \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1, 2\}$,$\{1, 3\}$,$\{2\}$,$\{3\}$,$\{3, 4\}$,$\{1, 2, 5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 161: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - -\infty \\ &= \infty\end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is $infinity$ then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = 0$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = 1$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned}y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{-12}{4}\,dt} \\ &= z_1 e^{\frac{3t}{2}} \\ &= z_1 \left(\mathrm{e}^{\frac{3t}{2}}\right)\end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{\frac{3t}{2}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned}y_2 &= y_1 \int \frac{e^{\int -\frac{-12}{4}\,dt}}{(y_1)^2}\,dt \\ &= y_1 \int \frac{e^{3t}}{(y_1)^2}\,dt \\ &= y_1(t)\end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(\mathrm{e}^{\frac{3t}{2}}\right) + c_2\left(\mathrm{e}^{\frac{3t}{2}}(t)\right)
\end{aligned}
$$

<u>Summary</u>
The solution(s) found are the following

$$
y = c_1 \mathrm{e}^{\frac{3t}{2}} + c_2 t\,\mathrm{e}^{\frac{3t}{2}} \tag{1}
$$

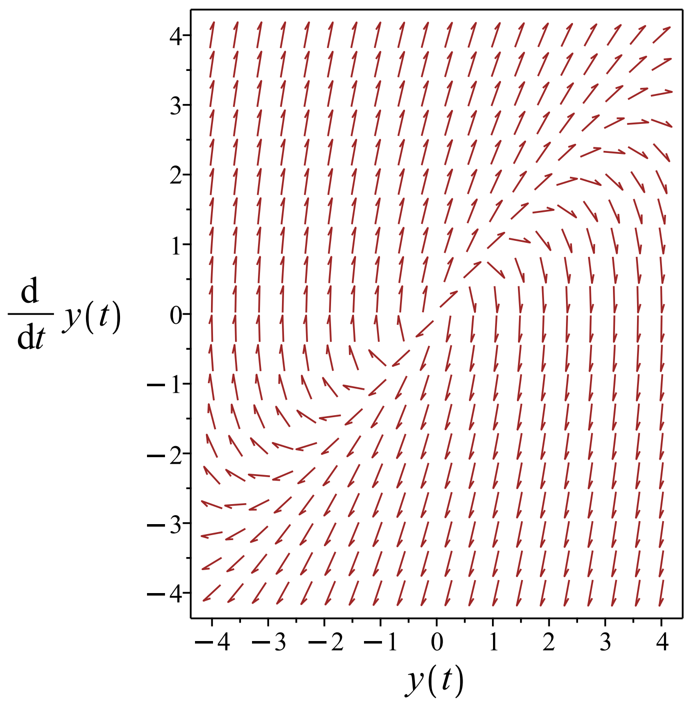


Figure 195: Slope field plot

<u>Verification of solutions</u>

$$
y = c_1 \mathrm{e}^{\frac{3t}{2}} + c_2 t\,\mathrm{e}^{\frac{3t}{2}}
$$

Verified OK.

9.2.4 Maple step by step solution

Let's solve

$4y'' - 12y' + 9y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = 3y' - \frac{9y}{4}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - 3y' + \frac{9y}{4} = 0$

- Characteristic polynomial of ODE

  $r^2 - 3r + \frac{9}{4} = 0$

- Factor the characteristic polynomial

  $\frac{(2r-3)^2}{4} = 0$

- Root of the characteristic polynomial

  $r = \frac{3}{2}$

- 1st solution of the ODE

  $y_1(t) = e^{\frac{3t}{2}}$

- Repeated root, multiply $y_1(t)$ by t to ensure linear independence

  $y_2(t) = t\, e^{\frac{3t}{2}}$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 e^{\frac{3t}{2}} + c_2 t\, e^{\frac{3t}{2}}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 14

```
dsolve(4*diff(y(t),t$2)-12*diff(y(t),t)+9*y(t)=0,y(t), singsol=all)
```

$$y(t) = e^{\frac{3t}{2}}(c_2t + c_1)$$

✓ Solution by Mathematica

Time used: 0.015 (sec). Leaf size: 20

```
DSolve[4*y''[t]-12*y'[t]+9*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to e^{3t/2}(c_2t + c_1)$$

9.3 problem 3

Internal problem ID [1741]
Internal file name [`OUTPUT/1742_Sunday_June_05_2022_02_29_25_AM_95088522/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 3.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff", "linear_second_order_ode_solved_by_an_integrating_factor"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{9y'' + 6y' + y = 0}$$

With initial conditions

$$[y(0) = 1, y'(0) = 0]$$

9.3.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$p(t) = \frac{2}{3}$$
$$q(t) = \frac{1}{9}$$
$$F = 0$$

Hence the ode is

$$y'' + \frac{2y'}{3} + \frac{y}{9} = 0$$

The domain of $p(t) = \frac{2}{3}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = \frac{1}{9}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

9.3.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 9, B = 6, C = 1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$9\lambda^2 e^{\lambda t} + 6\lambda\, e^{\lambda t} + e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$9\lambda^2 + 6\lambda + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 9, B = 6, C = 1$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{-6}{(2)\,(9)} \pm \frac{1}{(2)\,(9)}\sqrt{(6)^2 - (4)\,(9)\,(1)} \\ &= -\frac{1}{3}\end{aligned}$$

Hence this is the case of a double root $\lambda_{1,2} = \frac{1}{3}$. Therefore the solution is

$$y = c_1 e^{-\frac{t}{3}} + c_2 t\, e^{-\frac{t}{3}} \tag{1}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 \mathrm{e}^{-\frac{t}{3}} + c_2 t \,\mathrm{e}^{-\frac{t}{3}} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$1 = c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -\frac{c_1 \mathrm{e}^{-\frac{t}{3}}}{3} + c_2 \mathrm{e}^{-\frac{t}{3}} - \frac{c_2 t \,\mathrm{e}^{-\frac{t}{3}}}{3}$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = -\frac{c_1}{3} + c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$\begin{aligned} c_1 &= 1 \\ c_2 &= \frac{1}{3} \end{aligned}$$

Substituting these values back in above solution results in

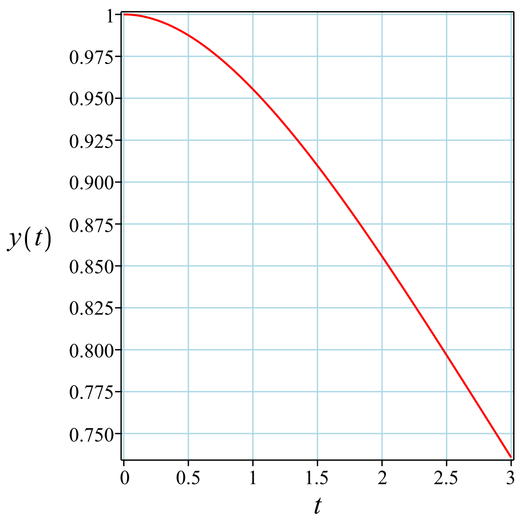
$$y = \frac{t \,\mathrm{e}^{-\frac{t}{3}}}{3} + \mathrm{e}^{-\frac{t}{3}}$$

Which simplifies to

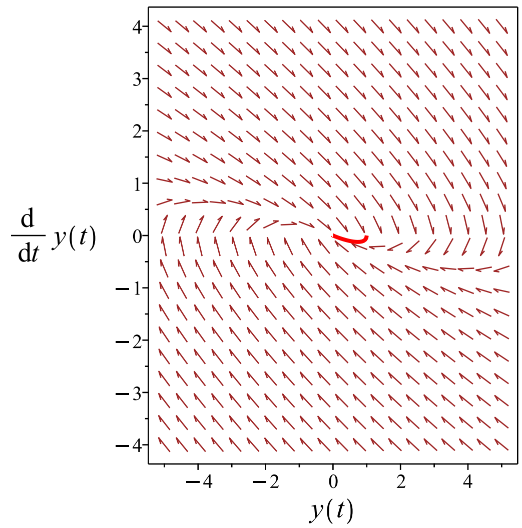
$$y = \mathrm{e}^{-\frac{t}{3}} \left(\frac{t}{3} + 1\right)$$

<u>Summary</u>
The solution(s) found are the following

$$y = \mathrm{e}^{-\frac{t}{3}} \left(\frac{t}{3} + 1\right) \tag{1}$$



(a) Solution plot



(b) Slope field plot

<u>Verification of solutions</u>

$$y = \mathrm{e}^{-\frac{t}{3}}\left(\frac{t}{3}+1\right)$$

Verified OK.

9.3.3 Solving as linear second order ode solved by an integrating factor ode

The ode satisfies this form

$$y'' + p(t)\, y' + \frac{\left(p(t)^2 + p'(t)\right) y}{2} = f(t)$$

Where $p(t) = \frac{2}{3}$. Therefore, there is an integrating factor given by

$$\begin{aligned} M(x) &= e^{\frac{1}{2}\int p\, dx} \\ &= e^{\int \frac{2}{3}\, dx} \\ &= \mathrm{e}^{\frac{t}{3}} \end{aligned}$$

Multiplying both sides of the ODE by the integrating factor $M(x)$ makes the left side of the ODE a complete differential

$$\begin{aligned} (M(x)y)'' &= 0 \\ \left(\mathrm{e}^{\frac{t}{3}} y\right)'' &= 0 \end{aligned}$$

Integrating once gives

$$\left(e^{\frac{t}{3}} y\right)' = c_1$$

Integrating again gives

$$\left(e^{\frac{t}{3}} y\right) = c_1 t + c_2$$

Hence the solution is

$$y = \frac{c_1 t + c_2}{e^{\frac{t}{3}}}$$

Or

$$y = c_1 t\, e^{-\frac{t}{3}} + c_2 e^{-\frac{t}{3}}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 t\, e^{-\frac{t}{3}} + c_2 e^{-\frac{t}{3}} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$1 = c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = c_1 e^{-\frac{t}{3}} - \frac{c_1 t\, e^{-\frac{t}{3}}}{3} - \frac{c_2 e^{-\frac{t}{3}}}{3}$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = c_1 - \frac{c_2}{3} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = \frac{1}{3}$$
$$c_2 = 1$$

Substituting these values back in above solution results in

$$y = \frac{t\, e^{-\frac{t}{3}}}{3} + e^{-\frac{t}{3}}$$

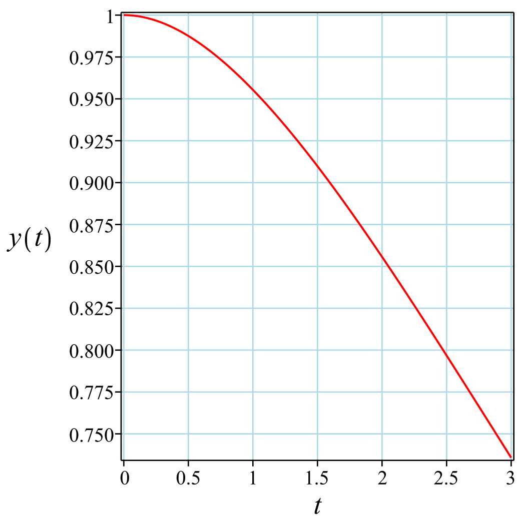
Which simplifies to

$$y = e^{-\frac{t}{3}} \left(\frac{t}{3} + 1\right)$$

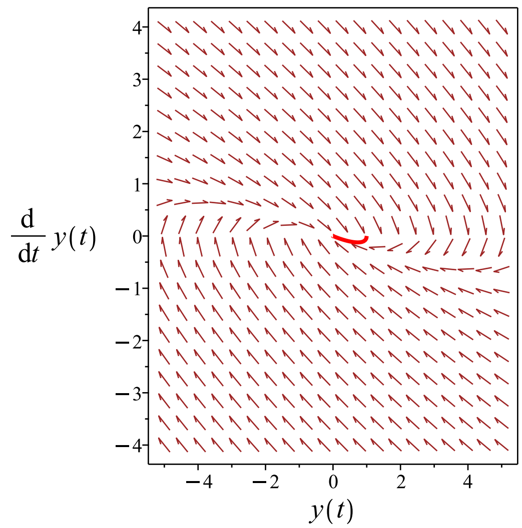
Summary

The solution(s) found are the following

$$y = e^{-\frac{t}{3}} \left(\frac{t}{3} + 1\right) \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = e^{-\frac{t}{3}} \left(\frac{t}{3} + 1\right)$$

Verified OK.

9.3.4 Solving using Kovacic algorithm

Writing the ode as

$$9y'' + 6y' + y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 9 \\ B &= 6 \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A} \, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{0}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 0 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = 0 \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t) \, e^{-\int \frac{B}{2A} \, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 163: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - -\infty \\
&= \infty
\end{aligned}
$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is $infinity$ then the necessary conditions for case one are met. Therefore

$$
L = [1]
$$

Since $r = 0$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$
z_1(t) = 1
$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{6}{9}\,dt}
\end{aligned}
$$

$$
\begin{aligned}
&= z_1 e^{-\frac{t}{3}} \\
&= z_1 \left(\mathrm{e}^{-\frac{t}{3}}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = \mathrm{e}^{-\frac{t}{3}}
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{6}{9}\, dt}}{(y_1)^2}\, dt \\
&= y_1 \int \frac{e^{-\frac{2t}{3}}}{(y_1)^2}\, dt \\
&= y_1(t)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{-\frac{t}{3}}\right) + c_2 \left(\mathrm{e}^{-\frac{t}{3}}(t)\right)
\end{aligned}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = c_1 \mathrm{e}^{-\frac{t}{3}} + c_2 t\, \mathrm{e}^{-\frac{t}{3}} \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$
1 = c_1 \tag{1A}
$$

Taking derivative of the solution gives

$$
y' = -\frac{c_1 \mathrm{e}^{-\frac{t}{3}}}{3} + c_2 \mathrm{e}^{-\frac{t}{3}} - \frac{c_2 t\, \mathrm{e}^{-\frac{t}{3}}}{3}
$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = -\frac{c_1}{3} + c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 1$$
$$c_2 = \frac{1}{3}$$

Substituting these values back in above solution results in

$$y = \frac{t\,\mathrm{e}^{-\frac{t}{3}}}{3} + \mathrm{e}^{-\frac{t}{3}}$$

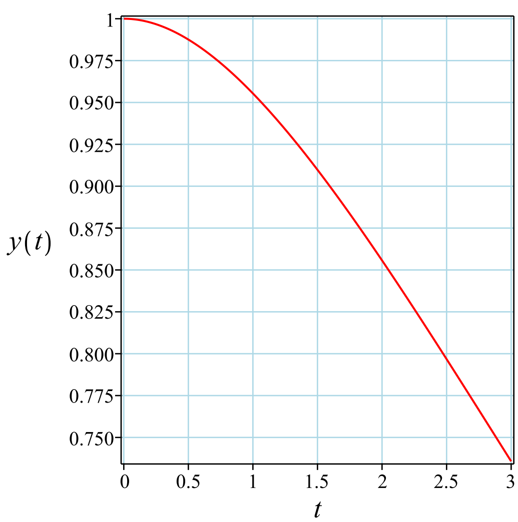
Which simplifies to

$$y = \mathrm{e}^{-\frac{t}{3}}\left(\frac{t}{3} + 1\right)$$

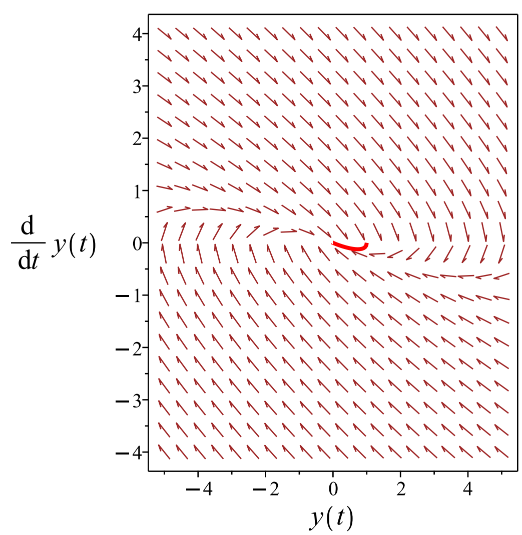
Summary

The solution(s) found are the following

$$y = \mathrm{e}^{-\frac{t}{3}}\left(\frac{t}{3} + 1\right) \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = e^{-\frac{t}{3}}\left(\frac{t}{3}+1\right)$$

Verified OK.

9.3.5 Maple step by step solution

Let's solve

$\left[9y''+6y'+y=0, y(0)=1, y'\Big|_{\{t=0\}}=0\right]$

- Highest derivative means the order of the ODE is 2

  y''
- Isolate 2nd derivative

  $y'' = -\frac{2y'}{3} - \frac{y}{9}$
- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{2y'}{3} + \frac{y}{9} = 0$
- Characteristic polynomial of ODE

  $r^2 + \frac{2}{3}r + \frac{1}{9} = 0$
- Factor the characteristic polynomial

  $\frac{(3r+1)^2}{9} = 0$
- Root of the characteristic polynomial

  $r = -\frac{1}{3}$
- 1st solution of the ODE

  $y_1(t) = e^{-\frac{t}{3}}$
- Repeated root, multiply $y_1(t)$ by t to ensure linear independence

  $y_2(t) = t\,e^{-\frac{t}{3}}$
- General solution of the ODE

  $y = c_1y_1(t) + c_2y_2(t)$
- Substitute in solutions

  $y = c_1e^{-\frac{t}{3}} + c_2t\,e^{-\frac{t}{3}}$

□ Check validity of solution $y = c_1e^{-\frac{t}{3}} + c_2te^{-\frac{t}{3}}$

- Use initial condition $y(0) = 1$

  $1 = c_1$

- Compute derivative of the solution

  $y' = -\frac{c_1 e^{-\frac{t}{3}}}{3} + c_2 e^{-\frac{t}{3}} - \frac{c_2 t e^{-\frac{t}{3}}}{3}$

- Use the initial condition $y'\Big|_{\{t=0\}} = 0$

  $0 = -\frac{c_1}{3} + c_2$

- Solve for c_1 and c_2

  $\left\{c_1 = 1, c_2 = \frac{1}{3}\right\}$

- Substitute constant values into general solution and simplify

  $y = e^{-\frac{t}{3}}\left(\frac{t}{3} + 1\right)$

- Solution to the IVP

  $y = e^{-\frac{t}{3}}\left(\frac{t}{3} + 1\right)$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.032 (sec). Leaf size: 14

```
dsolve([9*diff(y(t),t$2)+6*diff(y(t),t)+y(t)=0,y(0) = 1, D(y)(0) = 0],y(t), singsol=all)
```

$$y(t) = \frac{e^{-\frac{t}{3}}(t + 3)}{3}$$

✓ Solution by Mathematica

Time used: 0.015 (sec). Leaf size: 19

```
DSolve[{9*y''[t]+6*y'[t]+y[t]==0,{y[0]==1,y'[0]==0}},y[t],t,IncludeSingularSolutions -> True
```

$$y(t) \to \frac{1}{3}e^{-t/3}(t+3)$$

9.4 problem 4

Internal problem ID [1742]
Internal file name [`OUTPUT/1743_Sunday_June_05_2022_02_29_27_AM_19559780/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 4.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff", "linear_second_order_ode_solved_by_an_integrating_factor"**

Maple gives the following as the ode type

`[[_2nd_order, _missing_x]]`

$$\boxed{4y'' - 4y' + y = 0}$$

With initial conditions

$$[y(0) = 0, y'(0) = 3]$$

9.4.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= -1 \\ q(t) &= \frac{1}{4} \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' - y' + \frac{y}{4} = 0$$

The domain of $p(t) = -1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = \frac{1}{4}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

9.4.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 4, B = -4, C = 1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$4\lambda^2 e^{\lambda t} - 4\lambda\, e^{\lambda t} + e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$4\lambda^2 - 4\lambda + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 4, B = -4, C = 1$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{4}{(2)(4)} \pm \frac{1}{(2)(4)}\sqrt{(-4)^2 - (4)(4)(1)}\\ &= \frac{1}{2}\end{aligned}$$

Hence this is the case of a double root $\lambda_{1,2} = -\frac{1}{2}$. Therefore the solution is

$$y = c_1 e^{\frac{t}{2}} + c_2 t\, e^{\frac{t}{2}} \tag{1}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 e^{\frac{t}{2}} + c_2 t\, e^{\frac{t}{2}} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{c_1 e^{\frac{t}{2}}}{2} + c_2 e^{\frac{t}{2}} + \frac{c_2 t\, e^{\frac{t}{2}}}{2}$$

substituting $y' = 3$ and $t = 0$ in the above gives

$$3 = \frac{c_1}{2} + c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

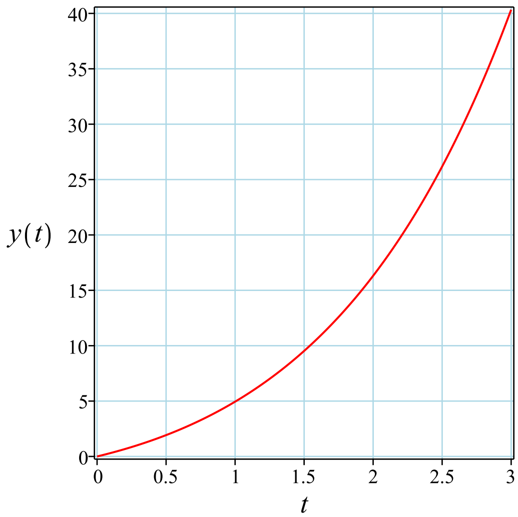
$$c_1 = 0$$
$$c_2 = 3$$

Substituting these values back in above solution results in

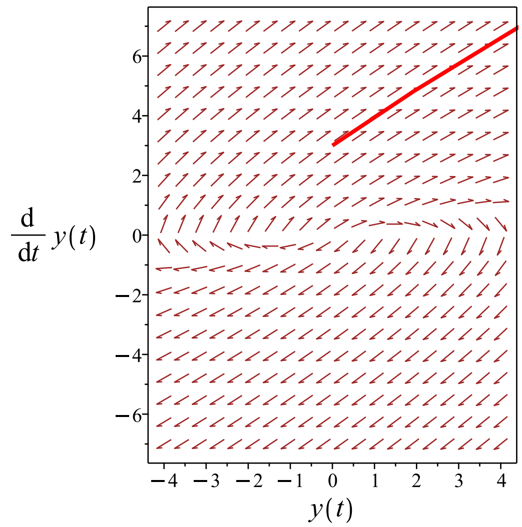
$$y = 3t\, e^{\frac{t}{2}}$$

Summary
The solution(s) found are the following

$$y = 3t\, e^{\frac{t}{2}} \tag{1}$$



(a) Solution plot



(b) Slope field plot

<u>Verification of solutions</u>

$$y = 3t\,\mathrm{e}^{\frac{t}{2}}$$

Verified OK.

9.4.3 Solving as linear second order ode solved by an integrating factor ode

The ode satisfies this form

$$y'' + p(t)\,y' + \frac{\left(p(t)^2 + p'(t)\right)y}{2} = f(t)$$

Where $p(t) = -1$. Therefore, there is an integrating factor given by

$$\begin{aligned} M(x) &= e^{\frac{1}{2}\int p\,dx} \\ &= e^{\int -1\,dx} \\ &= \mathrm{e}^{-\frac{t}{2}} \end{aligned}$$

Multiplying both sides of the ODE by the integrating factor $M(x)$ makes the left side of the ODE a complete differential

$$(M(x)y)'' = 0$$

$$\left(\mathrm{e}^{-\frac{t}{2}}y\right)'' = 0$$

Integrating once gives

$$\left(e^{-\frac{t}{2}}y\right)' = c_1$$

Integrating again gives

$$\left(e^{-\frac{t}{2}}y\right) = c_1 t + c_2$$

Hence the solution is

$$y = \frac{c_1 t + c_2}{e^{-\frac{t}{2}}}$$

Or

$$y = c_1 t\, e^{\frac{t}{2}} + c_2 e^{\frac{t}{2}}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 t\, e^{\frac{t}{2}} + c_2 e^{\frac{t}{2}} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = c_1 e^{\frac{t}{2}} + \frac{c_1 t\, e^{\frac{t}{2}}}{2} + \frac{c_2 e^{\frac{t}{2}}}{2}$$

substituting $y' = 3$ and $t = 0$ in the above gives

$$3 = c_1 + \frac{c_2}{2} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 3$$
$$c_2 = 0$$

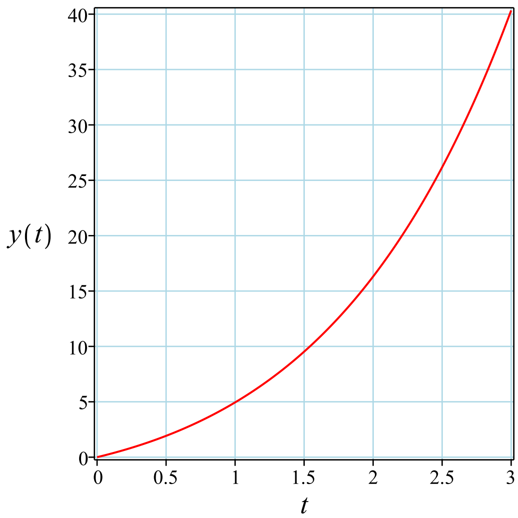
Substituting these values back in above solution results in

$$y = 3t\, e^{\frac{t}{2}}$$

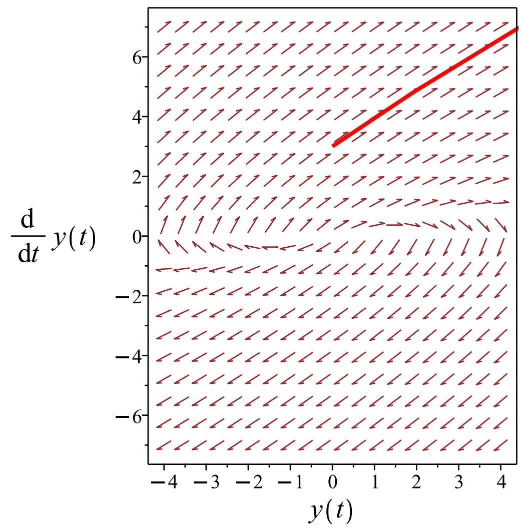
Summary

The solution(s) found are the following

$$y = 3t\,\mathrm{e}^{\frac{t}{2}} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = 3t\,\mathrm{e}^{\frac{t}{2}}$$

Verified OK.

9.4.4 Solving using Kovacic algorithm

Writing the ode as

$$4y'' - 4y' + y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 4 \\ B &= -4 \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{0}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 0 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = 0 \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 165: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - -\infty \\ &= \infty \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is $infinity$ then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = 0$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = 1$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{-4}{4}\,dt} \\ &= z_1 e^{\frac{t}{2}} \\ &= z_1\left(\mathrm{e}^{\frac{t}{2}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{\frac{t}{2}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{-4}{4}\,dt}}{(y_1)^2}\,dt \\ &= y_1 \int \frac{e^t}{(y_1)^2}\,dt \\ &= y_1(t) \end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{\frac{t}{2}}\right) + c_2 \left(\mathrm{e}^{\frac{t}{2}} (t)\right)
\end{aligned}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = c_1 \mathrm{e}^{\frac{t}{2}} + c_2 t \,\mathrm{e}^{\frac{t}{2}} \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$
0 = c_1 \tag{1A}
$$

Taking derivative of the solution gives

$$
y' = \frac{c_1 \mathrm{e}^{\frac{t}{2}}}{2} + c_2 \mathrm{e}^{\frac{t}{2}} + \frac{c_2 t \,\mathrm{e}^{\frac{t}{2}}}{2}
$$

substituting $y' = 3$ and $t = 0$ in the above gives

$$
3 = \frac{c_1}{2} + c_2 \tag{2A}
$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= 0 \\
c_2 &= 3
\end{aligned}
$$

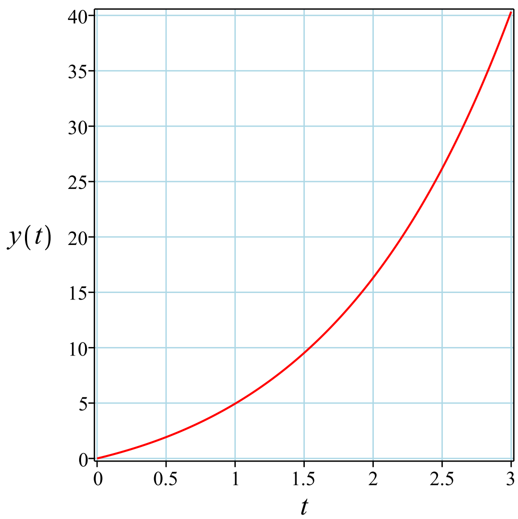
Substituting these values back in above solution results in

$$
y = 3t \,\mathrm{e}^{\frac{t}{2}}
$$

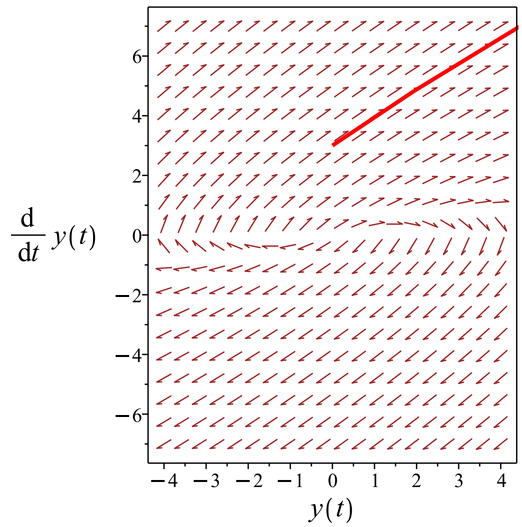
Summary

The solution(s) found are the following

$$
y = 3t \,\mathrm{e}^{\frac{t}{2}} \tag{1}
$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = 3t\,\mathrm{e}^{\frac{t}{2}}$$

Verified OK.

9.4.5 Maple step by step solution

Let's solve

$\left[4y'' - 4y' + y = 0, y(0) = 0, y'\Big|_{\{t=0\}} = 3\right]$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = y' - \frac{y}{4}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - y' + \frac{y}{4} = 0$

- Characteristic polynomial of ODE

  $r^2 - r + \frac{1}{4} = 0$

- Factor the characteristic polynomial

$\frac{(2r-1)^2}{4} = 0$

- Root of the characteristic polynomial

  $r = \frac{1}{2}$

- 1st solution of the ODE

  $y_1(t) = \mathrm{e}^{\frac{t}{2}}$

- Repeated root, multiply $y_1(t)$ by t to ensure linear independence

  $y_2(t) = t\,\mathrm{e}^{\frac{t}{2}}$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 \mathrm{e}^{\frac{t}{2}} + c_2 t\,\mathrm{e}^{\frac{t}{2}}$

☐ Check validity of solution $y = c_1 \mathrm{e}^{\frac{t}{2}} + c_2 t \mathrm{e}^{\frac{t}{2}}$

  - Use initial condition $y(0) = 0$

    $0 = c_1$

  - Compute derivative of the solution

    $y' = \frac{c_1 \mathrm{e}^{\frac{t}{2}}}{2} + c_2 \mathrm{e}^{\frac{t}{2}} + \frac{c_2 t\,\mathrm{e}^{\frac{t}{2}}}{2}$

  - Use the initial condition $y'\Big|_{\{t=0\}} = 3$

    $3 = \frac{c_1}{2} + c_2$

  - Solve for c_1 and c_2

    $\{c_1 = 0, c_2 = 3\}$

  - Substitute constant values into general solution and simplify

    $y = 3t\,\mathrm{e}^{\frac{t}{2}}$

- Solution to the IVP

  $y = 3t\,\mathrm{e}^{\frac{t}{2}}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 11

```
dsolve([4*diff(y(t),t$2)-4*diff(y(t),t)+y(t)=0,y(0) = 0, D(y)(0) = 3],y(t), singsol=all)
```

$$y(t) = 3t\,\mathrm{e}^{\frac{t}{2}}$$

✓ Solution by Mathematica

Time used: 0.014 (sec). Leaf size: 15

```
DSolve[{4*y''[t]-4*y'[t]+y[t]==0,{y[0]==0,y'[0]==3}},y[t],t,IncludeSingularSolutions -> True
```

$$y(t) \to 3e^{t/2}t$$

9.5 problem 6

Internal problem ID [1743]
Internal file name [`OUTPUT/1744_Sunday_June_05_2022_02_29_28_AM_98068073/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 6.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff", "linear_second_order_ode_solved_by_an_integrating_factor"**

Maple gives the following as the ode type

`[[_2nd_order, _missing_x]]`

$$\boxed{y'' + 2y' + y = 0}$$

With initial conditions

$$[y(2) = 1, y'(2) = -1]$$

9.5.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= 2 \\ q(t) &= 1 \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + 2y' + y = 0$$

The domain of $p(t) = 2$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 2$ is inside this domain. The domain of $q(t) = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 2$ is also inside this domain. Hence solution exists and is unique.

9.5.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = 2, C = 1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} + 2\lambda \, e^{\lambda t} + e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 + 2\lambda + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 2, C = 1$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{-2}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{(2)^2 - (4)(1)(1)} \\ &= -1\end{aligned}$$

Hence this is the case of a double root $\lambda_{1,2} = 1$. Therefore the solution is

$$y = c_1 e^{-t} + c_2 t \, e^{-t} \tag{1}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 e^{-t} + c_2 e^{-t} t \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 2$ in the above gives

$$1 = e^{-2}(c_1 + 2c_2) \tag{1A}$$

Taking derivative of the solution gives

$$y' = -c_1 e^{-t} - c_2 e^{-t} t + c_2 e^{-t}$$

substituting $y' = -1$ and $t = 2$ in the above gives

$$-1 = e^{-2}(-c_1 - c_2) \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$\begin{aligned} c_1 &= e^2 \\ c_2 &= 0 \end{aligned}$$

Substituting these values back in above solution results in

$$y = e^{-t} e^2$$

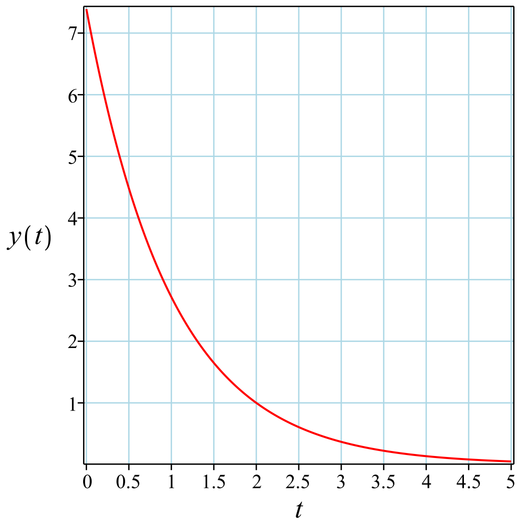
Which simplifies to

$$y = e^{-t+2}$$

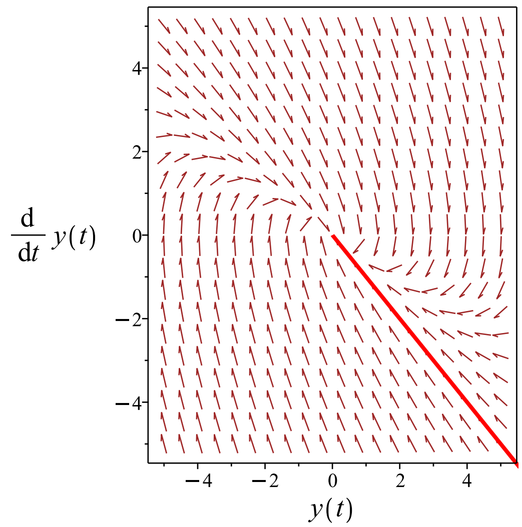
Summary

The solution(s) found are the following

$$y = e^{-t+2} \tag{1}$$



(a) Solution plot



(b) Slope field plot

<u>Verification of solutions</u>

$$y = \mathrm{e}^{-t+2}$$

Verified OK.

9.5.3 Solving as linear second order ode solved by an integrating factor ode

The ode satisfies this form

$$y'' + p(t)\, y' + \frac{\left(p(t)^2 + p'(t)\right) y}{2} = f(t)$$

Where $p(t) = 2$. Therefore, there is an integrating factor given by

$$\begin{aligned} M(x) &= e^{\frac{1}{2}\int p\, dx} \\ &= e^{\int 2\, dx} \\ &= \mathrm{e}^{t} \end{aligned}$$

Multiplying both sides of the ODE by the integrating factor $M(x)$ makes the left side of the ODE a complete differential

$$\begin{aligned} (M(x)y)'' &= 0 \\ \left(y\, \mathrm{e}^{t}\right)'' &= 0 \end{aligned}$$

Integrating once gives

$$\left(y\,\mathrm{e}^{t}\right)' = c_1$$

Integrating again gives

$$\left(y\,\mathrm{e}^{t}\right) = c_1 t + c_2$$

Hence the solution is

$$y = \frac{c_1 t + c_2}{\mathrm{e}^{t}}$$

Or

$$y = c_1 t\,\mathrm{e}^{-t} + c_2 \mathrm{e}^{-t}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 t\,\mathrm{e}^{-t} + c_2 \mathrm{e}^{-t} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 2$ in the above gives

$$1 = (2c_1 + c_2)\,\mathrm{e}^{-2} \tag{1A}$$

Taking derivative of the solution gives

$$y' = c_1 \mathrm{e}^{-t} - c_1 t\,\mathrm{e}^{-t} - c_2 \mathrm{e}^{-t}$$

substituting $y' = -1$ and $t = 2$ in the above gives

$$-1 = \mathrm{e}^{-2}(-c_1 - c_2) \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 0$$
$$c_2 = \mathrm{e}^{2}$$

Substituting these values back in above solution results in

$$y = \mathrm{e}^{-t}\mathrm{e}^{2}$$

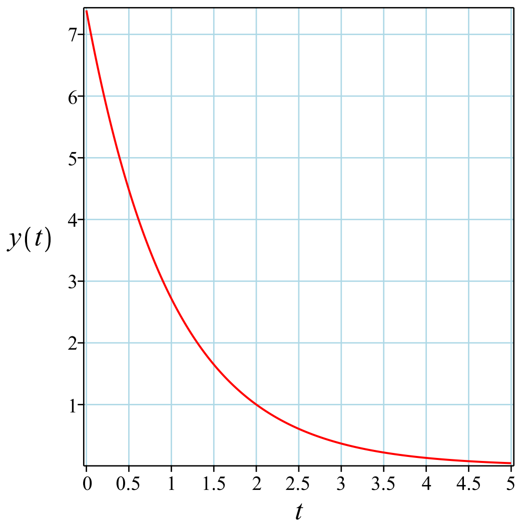
Which simplifies to

$$y = \mathrm{e}^{-t+2}$$

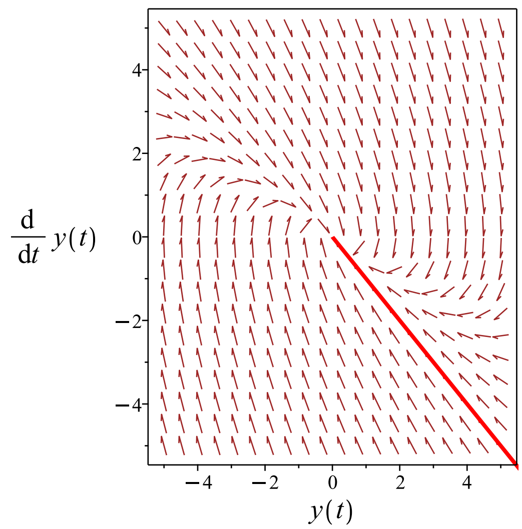
Summary

The solution(s) found are the following

$$y = e^{-t+2} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = e^{-t+2}$$

Verified OK.

9.5.4 Solving using Kovacic algorithm

Writing the ode as

$$y'' + 2y' + y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= 2 \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A} \, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{0}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 0 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = 0 \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 167: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}O(\infty) &= \deg(t) - \deg(s)\\ &= 0 - -\infty\\ &= \infty\end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is $infinity$ then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = 0$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = 1$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned}y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt}\\ &= z_1 e^{-\int \frac{1}{2}\frac{2}{1}\,dt}\\ &= z_1 e^{-t}\\ &= z_1\left(\mathrm{e}^{-t}\right)\end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned}y_2 &= y_1 \int \frac{e^{\int -\frac{2}{1}\,dt}}{(y_1)^2}\,dt\\ &= y_1 \int \frac{e^{-2t}}{(y_1)^2}\,dt\\ &= y_1(t)\end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{-t}\right) + c_2 \left(\mathrm{e}^{-t}(t)\right)
\end{aligned}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = c_1 \mathrm{e}^{-t} + c_2 \mathrm{e}^{-t} t \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 2$ in the above gives

$$
1 = \mathrm{e}^{-2}(c_1 + 2c_2) \tag{1A}
$$

Taking derivative of the solution gives

$$
y' = -c_1 \mathrm{e}^{-t} - c_2 \mathrm{e}^{-t} t + c_2 \mathrm{e}^{-t}
$$

substituting $y' = -1$ and $t = 2$ in the above gives

$$
-1 = \mathrm{e}^{-2}(-c_1 - c_2) \tag{2A}
$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= \mathrm{e}^2 \\
c_2 &= 0
\end{aligned}
$$

Substituting these values back in above solution results in

$$
y = \mathrm{e}^{-t} \mathrm{e}^2
$$

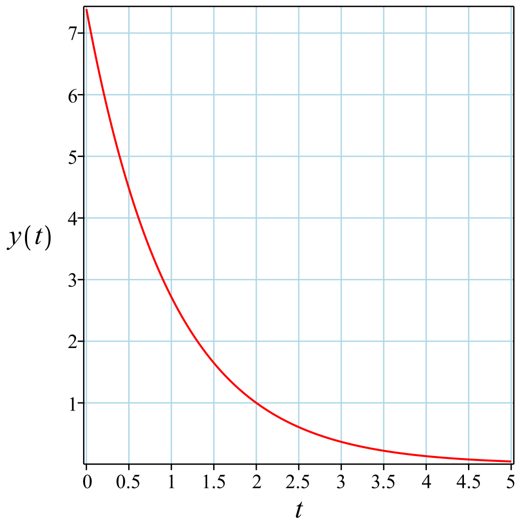
Which simplifies to

$$
y = \mathrm{e}^{-t+2}
$$

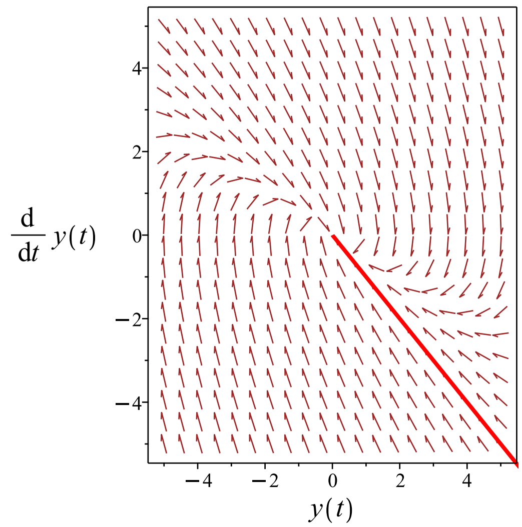
Summary

The solution(s) found are the following

$$
y = \mathrm{e}^{-t+2} \tag{1}
$$



(a) Solution plot



(b) Slope field plot

<u>Verification of solutions</u>

$$y = e^{-t+2}$$

Verified OK.

9.5.5 Maple step by step solution

Let's solve

$$\left[y'' + 2y' + y = 0, y(2) = 1, y'\Big|_{\{t=2\}} = -1\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of ODE

  $r^2 + 2r + 1 = 0$

- Factor the characteristic polynomial

  $(r + 1)^2 = 0$

- Root of the characteristic polynomial

  $r = -1$

- 1st solution of the ODE

$y_1(t) = \mathrm{e}^{-t}$

- Repeated root, multiply $y_1(t)$ by t to ensure linear independence

  $y_2(t) = t\,\mathrm{e}^{-t}$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t)$

- Substitute in solutions

  $y = c_1 \mathrm{e}^{-t} + c_2 \mathrm{e}^{-t} t$

□ Check validity of solution $y = c_1 \mathrm{e}^{-t} + c_2 \mathrm{e}^{-t} t$

  - Use initial condition $y(2) = 1$

    $1 = \mathrm{e}^{-2} c_1 + 2c_2 \mathrm{e}^{-2}$

  - Compute derivative of the solution

    $y' = -c_1 \mathrm{e}^{-t} - c_2 \mathrm{e}^{-t} t + c_2 \mathrm{e}^{-t}$

  - Use the initial condition $y'\Big|_{\{t=2\}} = -1$

    $-1 = -\mathrm{e}^{-2} c_1 - c_2 \mathrm{e}^{-2}$

  - Solve for c_1 and c_2

    $\left\{c_1 = \frac{1}{\mathrm{e}^{-2}}, c_2 = 0\right\}$

  - Substitute constant values into general solution and simplify

    $y = \mathrm{e}^{-t+2}$

- Solution to the IVP

  $y = \mathrm{e}^{-t+2}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.032 (sec). Leaf size: 11

```
dsolve([diff(y(t),t$2)+2*diff(y(t),t)+y(t)=0,y(2) = 1, D(y)(2) = -1],y(t), singsol=all)
```

$$y(t) = e^{2-t}$$

✓ Solution by Mathematica

Time used: 0.014 (sec). Leaf size: 12

```
DSolve[{y''[t]+2*y'[t]+y[t]==0,{y[2]==1,y'[2]==-1}},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to e^{2-t}$$

9.6 problem 7

Internal problem ID [1744]
Internal file name [`OUTPUT/1745_Sunday_June_05_2022_02_29_30_AM_56224856/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 7.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff", "linear_second_order_ode_solved_by_an_integrating_factor"**

Maple gives the following as the ode type

```
[[_2nd_order, _missing_x]]
```

$$\boxed{9y'' - 12y' + 4y = 0}$$

With initial conditions

$$[y(\pi) = 0, y'(\pi) = 2]$$

9.6.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= -\frac{4}{3} \\ q(t) &= \frac{4}{9} \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' - \frac{4y'}{3} + \frac{4y}{9} = 0$$

The domain of $p(t) = -\frac{4}{3}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = \pi$ is inside this domain. The domain of $q(t) = \frac{4}{9}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = \pi$ is also inside this domain. Hence solution exists and is unique.

9.6.2 Solving as second order linear constant coeff ode

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 9, B = -12, C = 4$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$9\lambda^2 e^{\lambda t} - 12\lambda\, e^{\lambda t} + 4\, e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$9\lambda^2 - 12\lambda + 4 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 9, B = -12, C = 4$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{12}{(2)\,(9)} \pm \frac{1}{(2)\,(9)}\sqrt{(-12)^2 - (4)\,(9)\,(4)}\\ &= \frac{2}{3}\end{aligned}$$

Hence this is the case of a double root $\lambda_{1,2} = -\frac{2}{3}$. Therefore the solution is

$$y = c_1 e^{\frac{2t}{3}} + c_2 e^{\frac{2t}{3}} t \tag{1}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 e^{\frac{2t}{3}} + c_2 t\, e^{\frac{2t}{3}} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = \pi$ in the above gives

$$0 = (\pi c_2 + c_1)\, e^{\frac{2\pi}{3}} \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{2c_1 e^{\frac{2t}{3}}}{3} + c_2 e^{\frac{2t}{3}} + \frac{2c_2 t\, e^{\frac{2t}{3}}}{3}$$

substituting $y' = 2$ and $t = \pi$ in the above gives

$$2 = \frac{((2\pi + 3)\, c_2 + 2c_1)\, e^{\frac{2\pi}{3}}}{3} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$\begin{aligned} c_1 &= -2\pi\, e^{-\frac{2\pi}{3}} \\ c_2 &= 2\, e^{-\frac{2\pi}{3}} \end{aligned}$$

Substituting these values back in above solution results in

$$y = -2\pi\, e^{\frac{2t}{3} - \frac{2\pi}{3}} + 2t\, e^{\frac{2t}{3} - \frac{2\pi}{3}}$$

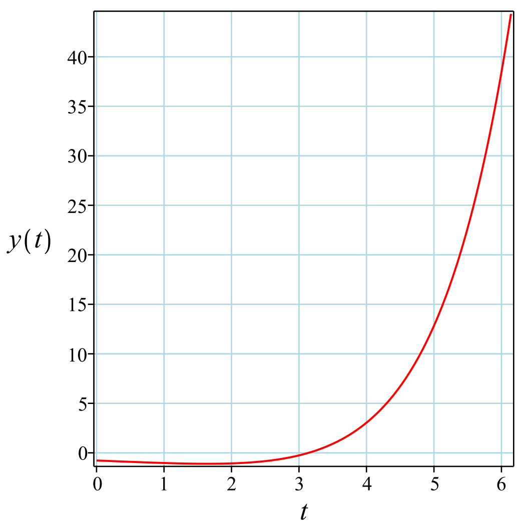
Which simplifies to

$$y = -2\, e^{\frac{2t}{3} - \frac{2\pi}{3}} (\pi - t)$$

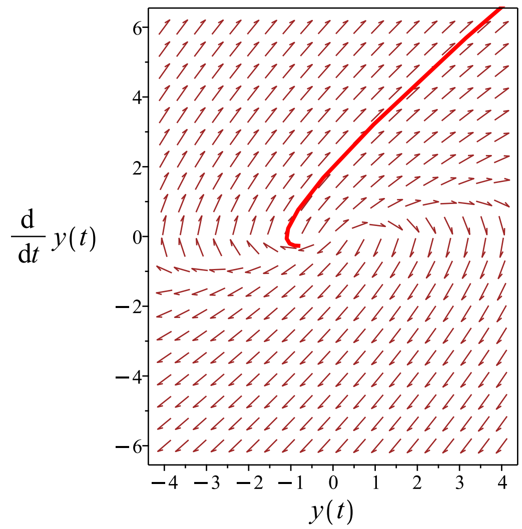
Summary

The solution(s) found are the following

$$y = -2\, e^{\frac{2t}{3} - \frac{2\pi}{3}} (\pi - t) \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = -2\,\mathrm{e}^{\frac{2t}{3}-\frac{2\pi}{3}}(\pi - t)$$

Verified OK.

9.6.3 Solving as linear second order ode solved by an integrating factor ode

The ode satisfies this form

$$y'' + p(t)\,y' + \frac{\left(p(t)^2 + p'(t)\right)y}{2} = f(t)$$

Where $p(t) = -\frac{4}{3}$. Therefore, there is an integrating factor given by

$$\begin{aligned} M(x) &= e^{\frac{1}{2}\int p\,dx} \\ &= e^{\int -\frac{4}{3}\,dx} \\ &= \mathrm{e}^{-\frac{2t}{3}} \end{aligned}$$

Multiplying both sides of the ODE by the integrating factor $M(x)$ makes the left side of the ODE a complete differential

$$(M(x)y)'' = 0$$

$$\left(\mathrm{e}^{-\frac{2t}{3}}y\right)'' = 0$$

Integrating once gives

$$\left(\mathrm{e}^{-\frac{2t}{3}} y\right)' = c_1$$

Integrating again gives

$$\left(\mathrm{e}^{-\frac{2t}{3}} y\right) = c_1 t + c_2$$

Hence the solution is

$$y = \frac{c_1 t + c_2}{\mathrm{e}^{-\frac{2t}{3}}}$$

Or

$$y = c_1 t\, \mathrm{e}^{\frac{2t}{3}} + c_2 \mathrm{e}^{\frac{2t}{3}}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 t\, \mathrm{e}^{\frac{2t}{3}} + c_2 \mathrm{e}^{\frac{2t}{3}} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = \pi$ in the above gives

$$0 = (\pi c_1 + c_2)\, \mathrm{e}^{\frac{2\pi}{3}} \tag{1A}$$

Taking derivative of the solution gives

$$y' = c_1 \mathrm{e}^{\frac{2t}{3}} + \frac{2c_1 t\, \mathrm{e}^{\frac{2t}{3}}}{3} + \frac{2c_2 \mathrm{e}^{\frac{2t}{3}}}{3}$$

substituting $y' = 2$ and $t = \pi$ in the above gives

$$2 = \frac{((2\pi + 3)\, c_1 + 2c_2)\, \mathrm{e}^{\frac{2\pi}{3}}}{3} \tag{2A}$$

Equations $\{1\text{A}, 2\text{A}\}$ are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 2\, \mathrm{e}^{-\frac{2\pi}{3}}$$
$$c_2 = -2\pi\, \mathrm{e}^{-\frac{2\pi}{3}}$$

Substituting these values back in above solution results in

$$y = -2\pi\, \mathrm{e}^{\frac{2t}{3} - \frac{2\pi}{3}} + 2t\, \mathrm{e}^{\frac{2t}{3} - \frac{2\pi}{3}}$$

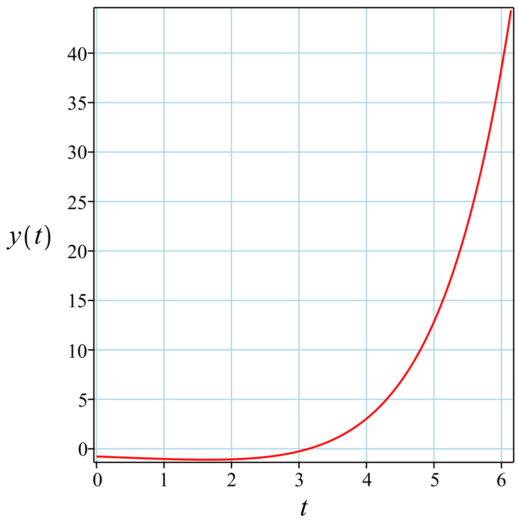
Which simplifies to

$$y = -2\,e^{\frac{2t}{3}-\frac{2\pi}{3}}(\pi - t)$$

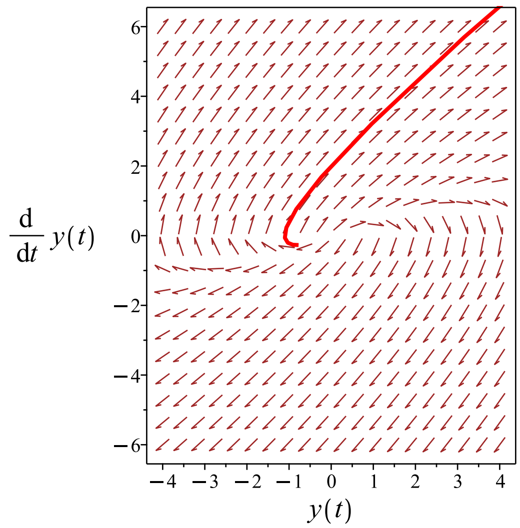
Summary

The solution(s) found are the following

$$y = -2\,e^{\frac{2t}{3}-\frac{2\pi}{3}}(\pi - t) \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = -2\,e^{\frac{2t}{3}-\frac{2\pi}{3}}(\pi - t)$$

Verified OK.

9.6.4 Solving using Kovacic algorithm

Writing the ode as

$$9y'' - 12y' + 4y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 9 \\ B &= -12 \\ C &= 4 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{0}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 0 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = 0 \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\,e^{-\int \frac{B}{2A}\,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 169: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}O(\infty) &= \deg(t) - \deg(s)\\&= 0 - -\infty\\&= \infty\end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is $infinity$ then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = 0$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = 1$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned}y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt}\\&= z_1 e^{-\int \frac{1}{2}\frac{-12}{9}\,dt}\\&= z_1 e^{\frac{2t}{3}}\\&= z_1\left(\mathrm{e}^{\frac{2t}{3}}\right)\end{aligned}$$

Which simplifies to

$$y_1 = e^{\frac{2t}{3}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{-12}{9}\, dt}}{(y_1)^2}\, dt \\ &= y_1 \int \frac{e^{\frac{4t}{3}}}{(y_1)^2}\, dt \\ &= y_1(t) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1 \left(e^{\frac{2t}{3}}\right) + c_2 \left(e^{\frac{2t}{3}} (t)\right) \end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 e^{\frac{2t}{3}} + c_2 t\, e^{\frac{2t}{3}} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = \pi$ in the above gives

$$0 = (\pi c_2 + c_1)\, e^{\frac{2\pi}{3}} \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{2c_1 e^{\frac{2t}{3}}}{3} + c_2 e^{\frac{2t}{3}} + \frac{2c_2 t\, e^{\frac{2t}{3}}}{3}$$

substituting $y' = 2$ and $t = \pi$ in the above gives

$$2 = \frac{((2\pi + 3)\, c_2 + 2c_1)\, e^{\frac{2\pi}{3}}}{3} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= -2\pi \,\mathrm{e}^{-\frac{2\pi}{3}} \\
c_2 &= 2\,\mathrm{e}^{-\frac{2\pi}{3}}
\end{aligned}
$$

Substituting these values back in above solution results in

$$
y = -2\pi \,\mathrm{e}^{\frac{2t}{3}-\frac{2\pi}{3}} + 2t\,\mathrm{e}^{\frac{2t}{3}-\frac{2\pi}{3}}
$$

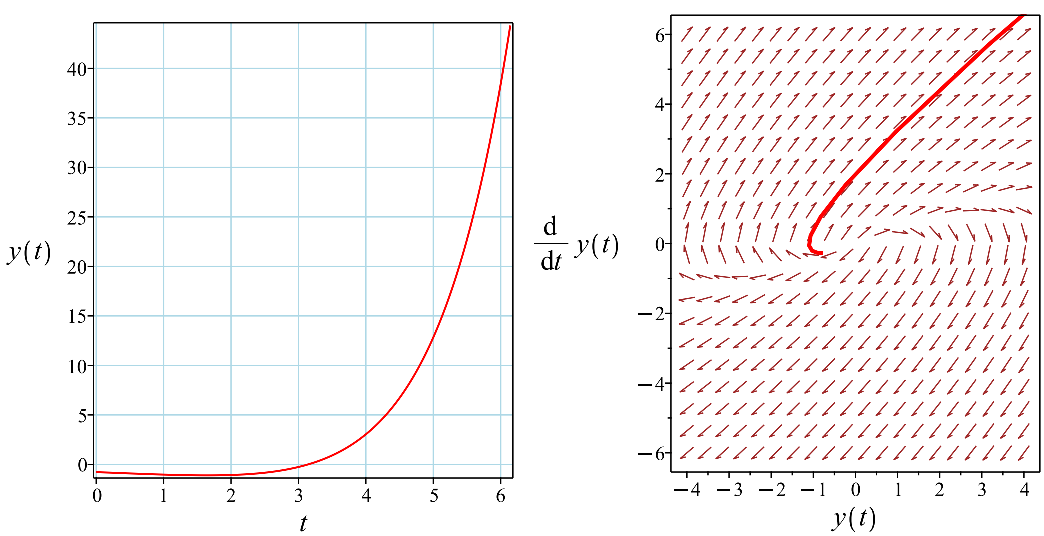
Which simplifies to

$$
y = -2\,\mathrm{e}^{\frac{2t}{3}-\frac{2\pi}{3}}(\pi - t)
$$

<u>Summary</u>

The solution(s) found are the following

$$
y = -2\,\mathrm{e}^{\frac{2t}{3}-\frac{2\pi}{3}}(\pi - t) \tag{1}
$$



(a) Solution plot

(b) Slope field plot

<u>Verification of solutions</u>

$$
y = -2\,\mathrm{e}^{\frac{2t}{3}-\frac{2\pi}{3}}(\pi - t)
$$

Verified OK.

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
<- constant coefficients successful`
```

✓ Solution by Maple

Time used: 0.078 (sec). Leaf size: 19

```
dsolve([9*diff(y(t),t$2)-12*diff(y(t),t)+4*y(t)=0,y(Pi) = 0, D(y)(Pi) = 2],y(t), singsol=all
```

$$y(t) = -2\,\mathrm{e}^{-\frac{2\pi}{3}+\frac{2t}{3}}(\pi - t)$$

✓ Solution by Mathematica

Time used: 0.016 (sec). Leaf size: 24

```
DSolve[{9*y''[t]-12*y'[t]+4*y[t]==0,{y[Pi]==0,y'[Pi]==2}},y[t],t,IncludeSingularSolutions ->
```

$$y(t) \to e^{-\frac{2}{3}(\pi - t)}(2t - 2\pi)$$

9.7 problem 10

Internal problem ID [1745]
Internal file name [`OUTPUT/1746_Sunday_June_05_2022_02_29_32_AM_24308926/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 10.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_ode_non_constant_coeff_transformation_on_B"**

Maple gives the following as the ode type

`[[_2nd_order, _with_linear_symmetries]]`

$$\boxed{y'' - \frac{2(t+1)\, y'}{t^2 + 2t - 1} + \frac{2y}{t^2 + 2t - 1} = 0}$$

9.7.1 Solving as second order ode non constant coeff transformation on B ode

Given an ode of the form

$$Ay'' + By' + Cy = F(t)$$

This method reduces the order ode the ODE by one by applying the transformation

$$y = Bv$$

This results in

$$\begin{aligned} y' &= B'v + v'B \\ y'' &= B''v + B'v' + v''B + v'B' \\ &= v''B + 2v' + B' + B''v \end{aligned}$$

And now the original ode becomes

$$
\begin{aligned}
A(v''B + 2v'B' + B''v) + B(B'v + v'B) + CBv &= 0 \\
ABv'' + \left(2AB' + B^2\right) v' + \left(AB'' + BB' + CB\right) v &= 0 \qquad (1)
\end{aligned}
$$

If the term $AB'' + BB' + CB$ is zero, then this method works and can be used to solve

$$
ABv'' + \left(2AB' + B^2\right) v' = 0
$$

By Using $u = v'$ which reduces the order of the above ode to one. The new ode is

$$
ABu' + \left(2AB' + B^2\right) u = 0
$$

The above ode is first order ode which is solved for u. Now a new ode $v' = u$ is solved for v as first order ode. Then the final solution is obtain from $y = Bv$.

This method works only if the term $AB'' + BB' + CB$ is zero. The given ODE shows that

$$
\begin{aligned}
A &= t^2 + 2t - 1 \\
B &= -2t - 2 \\
C &= 2 \\
F &= 0
\end{aligned}
$$

The above shows that for this ode

$$
\begin{aligned}
AB'' + BB' + CB &= \left(t^2 + 2t - 1\right)(0) + (-2t - 2)(-2) + (2)(-2t - 2) \\
&= 0
\end{aligned}
$$

Hence the ode in v given in (1) now simplifies to

$$
-2\left(t^2 + 2t - 1\right)(t + 1) v'' + (8) v' = 0
$$

Now by applying $v' = u$ the above becomes

$$
\left(-2t^3 - 6t^2 - 2t + 2\right) u'(t) + 8u(t) = 0
$$

Which is now solved for u. In canonical form the ODE is

$$
\begin{aligned}
u' &= F(t, u) \\
&= f(t)g(u) \\
&= \frac{4u}{t^3 + 3t^2 + t - 1}
\end{aligned}
$$

Where $f(t) = \frac{4}{t^3+3t^2+t-1}$ and $g(u) = u$. Integrating both sides gives

$$
\begin{aligned}
\frac{1}{u}\, du &= \frac{4}{t^3 + 3t^2 + t - 1}\, dt \\
\int \frac{1}{u}\, du &= \int \frac{4}{t^3 + 3t^2 + t - 1}\, dt \\
\ln(u) &= \ln\left(t^2 + 2t - 1\right) - 2\ln(t+1) + c_1 \\
u &= \mathrm{e}^{\ln(t^2+2t-1)-2\ln(t+1)+c_1} \\
&= c_1 \mathrm{e}^{\ln(t^2+2t-1)-2\ln(t+1)}
\end{aligned}
$$

The ode for v now becomes

$$
\begin{aligned}
v' &= u \\
&= c_1 \mathrm{e}^{\ln(t^2+2t-1)-2\ln(t+1)}
\end{aligned}
$$

Which is now solved for v. Integrating both sides gives

$$
\begin{aligned}
v(t) &= \int c_1 \mathrm{e}^{\ln(t^2+2t-1)-2\ln(t+1)}\, \mathrm{d}t \\
&= \frac{(t+1)\left(t^2+1\right) c_1 \mathrm{e}^{\ln(t^2+2t-1)-2\ln(t+1)}}{t^2+2t-1} + c_2
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y(t) &= Bv \\
&= (-2t-2)\left(\frac{(t+1)\left(t^2+1\right) c_1 \mathrm{e}^{\ln(t^2+2t-1)-2\ln(t+1)}}{t^2+2t-1} + c_2\right) \\
&= -2c_1 t^2 - 2c_2 t - 2c_1 - 2c_2
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = -2c_1 t^2 - 2c_2 t - 2c_1 - 2c_2 \tag{1}
$$

Verification of solutions

$$
y = -2c_1 t^2 - 2c_2 t - 2c_1 - 2c_2
$$

Verified OK.

9.7.2 Solving using Kovacic algorithm

Writing the ode as

$$y''(t^2+2t-1)+(-2t-2)\,y'+2y=0 \tag{1}$$
$$Ay''+By'+Cy=0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned}A&=t^2+2t-1\\B&=-2t-2\\C&=2\end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t)=ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t)=rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned}r&=\frac{s}{t}\\&=\frac{2AB'-2BA'+B^2-4AC}{4A^2}\end{aligned} \tag{5}$$

Substituting the values of A,B,C from (3) in the above and simplifying gives

$$r=\frac{6}{\left(t^2+2t-1\right)^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned}s&=6\\t&=\left(t^2+2t-1\right)^2\end{aligned}$$

Therefore eq. (4) becomes

$$z''(t)=\left(\frac{6}{\left(t^2+2t-1\right)^2}\right)z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y=z(t)\,e^{-\int \frac{B}{2A}\,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 170: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 4 - 0 \\
&= 4
\end{aligned}
$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = (t^2 + 2t - 1)^2$. There is a pole at $t = \sqrt{2} - 1$ of order 2. There is a pole at $t = -1 - \sqrt{2}$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 4 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 4 then the necessary conditions for case three are met. Therefore

$$
L = [1, 2, 4, 6, 12]
$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$
r = \frac{3}{4 \left(t - \sqrt{2} + 1\right)^2} + \frac{3}{4 \left(t + 1 + \sqrt{2}\right)^2} - \frac{3\sqrt{2}}{8 \left(t - \sqrt{2} + 1\right)} + \frac{3\sqrt{2}}{8 \left(t + 1 + \sqrt{2}\right)}
$$

For the pole at $t = \sqrt{2} - 1$ let b be the coefficient of $\frac{1}{\left(t-\sqrt{2}+1\right)^2}$ in the partial fractions decomposition of r given above. Therefore $b = \frac{3}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{3}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{1}{2}
\end{aligned}
$$

For the pole at $t = -1 - \sqrt{2}$ let b be the coefficient of $\frac{1}{\left(t+1+\sqrt{2}\right)^2}$ in the partial fractions decomposition of r given above. Therefore $b = \frac{3}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{3}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{1}{2}
\end{aligned}
$$

Since the order of r at ∞ is $4 > 2$ then

$$
\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= 0 \\
\alpha_\infty^- &= 1
\end{aligned}
$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$
r = \frac{6}{(t^2 + 2t - 1)^2}
$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
$\sqrt{2} - 1$	2	0	$\frac{3}{2}$	$-\frac{1}{2}$
$-1 - \sqrt{2}$	2	0	$\frac{3}{2}$	$-\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
4	0	0	1

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$
d = \alpha_\infty^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}
$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_\infty^- = 1$ then

$$\begin{aligned}
d &= \alpha_\infty^- - \left(\alpha_{c_1}^- + \alpha_{c_2}^+\right) \\
&= 1 - (1) \\
&= 0
\end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c\in\Gamma}\left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c}\right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned}
\omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t-c_1}\right) + \left((+)[\sqrt{r}]_{c_2} + \frac{\alpha_{c_2}^+}{t-c_2}\right) + (-)[\sqrt{r}]_\infty \\
&= -\frac{1}{2\left(t-\sqrt{2}+1\right)} + \frac{3}{2\left(t+1+\sqrt{2}\right)} + (-)\,(0) \\
&= -\frac{1}{2\left(t-\sqrt{2}+1\right)} + \frac{3}{2\left(t+1+\sqrt{2}\right)} \\
&= \frac{t+1-2\sqrt{2}}{t^2+2t-1}
\end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right)p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$(0) + 2\left(-\frac{1}{2\left(t-\sqrt{2}+1\right)} + \frac{3}{2\left(t+1+\sqrt{2}\right)}\right)(0) + \left(\left(\frac{1}{2\left(t-\sqrt{2}+1\right)^2} - \frac{3}{2\left(t+1+\sqrt{2}\right)^2}\right) + \left(-\frac{}{2\,(t -}\right.\right.$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$
\begin{aligned}
z_1(t) &= p e^{\int \omega \, dt} \\
&= \mathrm{e}^{\int \left(-\frac{1}{2\left(t-\sqrt{2}+1\right)}+\frac{3}{2\left(t+1+\sqrt{2}\right)}\right)dt} \\
&= \frac{\left(t+1+\sqrt{2}\right)^{\frac{3}{2}}}{\sqrt{t-\sqrt{2}+1}}
\end{aligned}
$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-2t-2}{t^2+2t-1}\,dt} \\
&= z_1 e^{\frac{\ln\left(t^2+2t-1\right)}{2}} \\
&= z_1\left(\sqrt{t^2+2t-1}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = \frac{\left(t+1+\sqrt{2}\right)^{\frac{3}{2}}\sqrt{t^2+2t-1}}{\sqrt{t-\sqrt{2}+1}}
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-2t-2}{t^2+2t-1}\,dt}}{\left(y_1\right)^2}\,dt \\
&= y_1 \int \frac{e^{\ln\left(t^2+2t-1\right)}}{\left(y_1\right)^2}\,dt \\
&= y_1\left(\frac{-t-1}{\left(t+1+\sqrt{2}\right)^2}\right)
\end{aligned}
$$

Therefore the solution is

$$y = c_1 y_1 + c_2 y_2$$

$$= c_1 \left(\frac{\left(t+1+\sqrt{2}\right)^{\frac{3}{2}} \sqrt{t^2+2t-1}}{\sqrt{t-\sqrt{2}+1}}\right) + c_2 \left(\frac{\left(t+1+\sqrt{2}\right)^{\frac{3}{2}} \sqrt{t^2+2t-1}}{\sqrt{t-\sqrt{2}+1}} \left(\frac{-t-1}{\left(t+1+\sqrt{2}\right)^2}\right)\right)$$

Summary

The solution(s) found are the following

$$y = \frac{c_1 \left(t+1+\sqrt{2}\right)^{\frac{3}{2}} \sqrt{t^2+2t-1}}{\sqrt{t-\sqrt{2}+1}} + \frac{c_2 \sqrt{t^2+2t-1}\,(-t-1)}{\sqrt{t+1+\sqrt{2}}\,\sqrt{t-\sqrt{2}+1}} \tag{1}$$

Verification of solutions

$$y = \frac{c_1 \left(t+1+\sqrt{2}\right)^{\frac{3}{2}} \sqrt{t^2+2t-1}}{\sqrt{t-\sqrt{2}+1}} + \frac{c_2 \sqrt{t^2+2t-1}\,(-t-1)}{\sqrt{t+1+\sqrt{2}}\,\sqrt{t-\sqrt{2}+1}}$$

Verified OK.

9.7.3 Maple step by step solution

Let's solve

$y''(t^2+2t-1) + (-2t-2)\,y' + 2y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{2(t+1)y'}{t^2+2t-1} - \frac{2y}{t^2+2t-1}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{2(t+1)y'}{t^2+2t-1} + \frac{2y}{t^2+2t-1} = 0$

☐ Check to see if t_0 is a regular singular point

- ○ Define functions

  $\left[P_2(t) = -\frac{2(t+1)}{t^2+2t-1}, P_3(t) = \frac{2}{t^2+2t-1}\right]$

- ○ $\left(t+1+\sqrt{2}\right) \cdot P_2(t)$ is analytic at $t = -1-\sqrt{2}$

  $\left(\left(t+1+\sqrt{2}\right) \cdot P_2(t)\right)\Big|_{t=-1-\sqrt{2}} = 0$

- ○ $\left(t+1+\sqrt{2}\right)^2 \cdot P_3(t)$ is analytic at $t = -1-\sqrt{2}$

$$\left(\left(t+1+\sqrt{2}\right)^{2}\cdot P_{3}(t)\right)\bigg|_{t=-1-\sqrt{2}}=0$$

- $t=-1-\sqrt{2}$is a regular singular point

  Check to see if t_0 is a regular singular point

  $t_0=-1-\sqrt{2}$

- Multiply by denominators

  $y''(t^2+2t-1)+(-2t-2)\,y'+2y=0$

- Change variables using $t=u-1-\sqrt{2}$ so that the regular singular point is at $u=0$

  $\left(u^2-2u\sqrt{2}\right)\left(\frac{d^2}{du^2}y(u)\right)+\left(-2u+2\sqrt{2}\right)\left(\frac{d}{du}y(u)\right)+2y(u)=0$

- Assume series solution for $y(u)$

  $y(u)=\sum_{k=0}^{\infty}a_k u^{k+r}$

☐ Rewrite ODE with series expansions

- Convert $u^m\cdot\left(\frac{d}{du}y(u)\right)$ to series expansion for $m=0..1$

  $u^m\cdot\left(\frac{d}{du}y(u)\right)=\sum_{k=0}^{\infty}a_k(k+r)\,u^{k+r-1+m}$

- Shift index using $k->k+1-m$

  $u^m\cdot\left(\frac{d}{du}y(u)\right)=\sum_{k=-1+m}^{\infty}a_{k+1-m}(k+1-m+r)\,u^{k+r}$

- Convert $u^m\cdot\left(\frac{d^2}{du^2}y(u)\right)$ to series expansion for $m=1..2$

  $u^m\cdot\left(\frac{d^2}{du^2}y(u)\right)=\sum_{k=0}^{\infty}a_k(k+r)\,(k+r-1)\,u^{k+r-2+m}$

- Shift index using $k->k+2-m$

  $u^m\cdot\left(\frac{d^2}{du^2}y(u)\right)=\sum_{k=-2+m}^{\infty}a_{k+2-m}(k+2-m+r)\,(k+1-m+r)\,u^{k+r}$

  Rewrite ODE with series expansions

  $-2\sqrt{2}\,r(r-2)\,a_0u^{r-1}+\left(\sum_{k=0}^{\infty}\left(-2\sqrt{2}\,(k+1+r)\,(k+r-1)\,a_{k+1}+a_k(k+r-1)\,(k+r-2)\right)u\right.$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $-2\sqrt{2}\,r(r-2)=0$

- Values of r that satisfy the indicial equation

$r \in \{0, 2\}$

- Each term in the series must be 0, giving the recursion relation

  $\left(-2a_{k+1}(k+1+r)\sqrt{2}+a_k(k+r-2)\right)(k+r-1)=0$

- Recursion relation that defines series solution to ODE

  $a_{k+1}=\frac{a_k(k+r-2)\sqrt{2}}{4(k+1+r)}$

- Recursion relation for $r=0$; series terminates at $k=2$

  $a_{k+1}=\frac{a_k(k-2)\sqrt{2}}{4(k+1)}$

- Apply recursion relation for $k=0$

  $a_1=-\frac{a_0\sqrt{2}}{2}$

- Apply recursion relation for $k=1$

  $a_2=-\frac{a_1\sqrt{2}}{8}$

- Express in terms of a_0

  $a_2=\frac{a_0}{8}$

- Terminating series solution of the ODE for $r=0$. Use reduction of order to find the second li

  $y(u)=a_0\cdot\left(1-\frac{u\sqrt{2}}{2}+\frac{u^2}{8}\right)$

- Revert the change of variables $u=t+1+\sqrt{2}$

  $\left[y=a_0\left(\frac{(-2t-2)\sqrt{2}}{8}+\frac{t^2}{8}+\frac{t}{4}+\frac{3}{8}\right)\right]$

- Recursion relation for $r=2$

  $a_{k+1}=\frac{a_k k\sqrt{2}}{4(k+3)}$

- Solution for $r=2$

  $\left[y(u)=\sum_{k=0}^{\infty}a_k u^{k+2}, a_{k+1}=\frac{a_k k\sqrt{2}}{4(k+3)}\right]$

- Revert the change of variables $u=t+1+\sqrt{2}$

  $\left[y=\sum_{k=0}^{\infty}a_k\left(t+1+\sqrt{2}\right)^{k+2}, a_{k+1}=\frac{a_k k\sqrt{2}}{4(k+3)}\right]$

- Combine solutions and rename parameters

  $\left[y=a_0\left(\frac{(-2t-2)\sqrt{2}}{8}+\frac{t^2}{8}+\frac{t}{4}+\frac{3}{8}\right)+\left(\sum_{k=0}^{\infty}b_k\left(t+1+\sqrt{2}\right)^{k+2}\right), b_{1+k}=\frac{b_k k\sqrt{2}}{4(k+3)}\right]$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
<- Kovacics algorithm successful`
```

✓ Solution by Maple
Time used: 0.0 (sec). Leaf size: 15

```
dsolve(diff(y(t),t$2)-2*(t+1)/(t^2+2*t-1)*diff(y(t),t)+2/(t^2+2*t-1)*y(t)=0,y(t), singsol=al
```

$$y(t) = c_2t^2 + c_1t + c_1 + c_2$$

✓ Solution by Mathematica
Time used: 0.212 (sec). Leaf size: 64

```
DSolve[y''[t]-2*(t+1)/(t^2+2*t-1)*y'[t]+2/(t^2+2*t-1)*y[t]==0,y[t],t,IncludeSingularSolution
```

$$y(t) \to \frac{\sqrt{t^2 + 2t - 1}\left(c_1\left(t^2 - 2\left(\sqrt{2} - 1\right)t - 2\sqrt{2} + 3\right) + c_2(t + 1)\right)}{\sqrt{-t^2 - 2t + 1}}$$

9.8 problem 11

Internal problem ID [1746]
Internal file name [`OUTPUT/1747_Sunday_June_05_2022_02_29_36_AM_25475377/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 11.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_change_of_variable_on_y_method_1", "linear_second_order_ode_solved_by_an_integrating_factor"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{y'' - 4ty' + \left(4t^2 - 2\right) y = 0}$$

9.8.1 Solving as linear second order ode solved by an integrating factor ode

The ode satisfies this form

$$y'' + p(t)\, y' + \frac{\left(p(t)^2 + p'(t)\right) y}{2} = f(t)$$

Where $p(t) = -4t$. Therefore, there is an integrating factor given by

$$\begin{aligned} M(x) &= e^{\frac{1}{2}\int p\, dx} \\ &= e^{\int -4t\, dx} \\ &= \mathrm{e}^{-t^2} \end{aligned}$$

Multiplying both sides of the ODE by the integrating factor $M(x)$ makes the left side of the ODE a complete differential

$$
\begin{aligned}
(M(x)y)'' &= 0 \\
\left(\mathrm{e}^{-t^2} y\right)'' &= 0
\end{aligned}
$$

Integrating once gives

$$
\left(\mathrm{e}^{-t^2} y\right)' = c_1
$$

Integrating again gives

$$
\left(\mathrm{e}^{-t^2} y\right) = c_1 t + c_2
$$

Hence the solution is

$$
y = \frac{c_1 t + c_2}{\mathrm{e}^{-t^2}}
$$

Or

$$
y = c_1 t\, \mathrm{e}^{t^2} + c_2 \mathrm{e}^{t^2}
$$

Summary

The solution(s) found are the following

$$
y = c_1 t\, \mathrm{e}^{t^2} + c_2 \mathrm{e}^{t^2} \tag{1}
$$

Verification of solutions

$$
y = c_1 t\, \mathrm{e}^{t^2} + c_2 \mathrm{e}^{t^2}
$$

Verified OK.

9.8.2 Solving as second order change of variable on y method 1 ode

In normal form the given ode is written as

$$
y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}
$$

Where

$$
\begin{aligned}
p(t) &= -4t \\
q(t) &= 4t^2 - 2
\end{aligned}
$$

Calculating the Liouville ode invariant Q given by

$$
\begin{aligned}
Q &= q - \frac{p'}{2} - \frac{p^2}{4} \\
&= 4t^2 - 2 - \frac{(-4t)'}{2} - \frac{(-4t)^2}{4} \\
&= 4t^2 - 2 - \frac{(-4)}{2} - \frac{(16t^2)}{4} \\
&= 4t^2 - 2 - (-2) - 4t^2 \\
&= 0
\end{aligned}
$$

Since the Liouville ode invariant does not depend on the independent variable t then the transformation

$$
y = v(t)\, z(t) \tag{3}
$$

is used to change the original ode to a constant coefficients ode in v. In (3) the term $z(t)$ is given by

$$
\begin{aligned}
z(t) &= \mathrm{e}^{-\left(\int \frac{p(t)}{2} dt\right)} \\
&= e^{-\int \frac{-4t}{2}} \\
&= \mathrm{e}^{t^2}
\end{aligned} \tag{5}
$$

Hence (3) becomes

$$
y = v(t)\, \mathrm{e}^{t^2} \tag{4}
$$

Applying this change of variable to the original ode results in

$$
v''(t)\, \mathrm{e}^{t^2} = 0
$$

Which is now solved for $v(t)$ Integrating twice gives the solution

$$
v(t) = c_1 t + c_2
$$

Now that $v(t)$ is known, then

$$
\begin{aligned}
y &= v(t)\, z(t) \\
&= (c_1 t + c_2)\, (z(t))
\end{aligned} \tag{7}
$$

But from (5)

$$
z(t) = \mathrm{e}^{t^2}
$$

Hence (7) becomes

$$y = e^{t^2}(c_1 t + c_2)$$

Summary
The solution(s) found are the following

$$y = e^{t^2}(c_1 t + c_2) \tag{1}$$

Verification of solutions

$$y = e^{t^2}(c_1 t + c_2)$$

Verified OK.

9.8.3 Solving using Kovacic algorithm

Writing the ode as

$$y'' - 4ty' + (4t^2 - 2)\, y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= -4t \\ C &= 4t^2 - 2 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = r z(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{0}{1} \tag{6}$$

Comparing the above to (5) shows that

$$
\begin{aligned}
s &= 0 \\
t &= 1
\end{aligned}
$$

Therefore eq. (4) becomes

$$
z''(t) = 0 \tag{7}
$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$
y = z(t)\, e^{-\int \frac{B}{2A}\, dt}
$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 172: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - -\infty \\
&= \infty
\end{aligned}
$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is $infinity$ then the necessary conditions for case one are met. Therefore

$$
L = [1]
$$

Since $r = 0$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = 1$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-4t}{1}\,dt} \\
&= z_1 e^{t^2} \\
&= z_1\left(\mathrm{e}^{t^2}\right)
\end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{t^2}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-4t}{1}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{2t^2}}{(y_1)^2}\,dt \\
&= y_1(t)
\end{aligned}$$

Therefore the solution is

$$\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(\mathrm{e}^{t^2}\right) + c_2\left(\mathrm{e}^{t^2}(t)\right)
\end{aligned}$$

<u>Summary</u>

The solution(s) found are the following

$$y = c_1 \mathrm{e}^{t^2} + c_2 t\,\mathrm{e}^{t^2} \tag{1}$$

Verification of solutions

$$y = c_1 e^{t^2} + c_2 t\, e^{t^2}$$

Verified OK.

9.8.4 Maple step by step solution

Let's solve

$y'' - 4ty' + (4t^2 - 2)\, y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^k$

□ Rewrite ODE with series expansions

  ◦ Convert $t^m \cdot y$ to series expansion for $m = 0..2$

  $t^m \cdot y = \sum_{k=\max(0,-m)}^{\infty} a_k t^{k+m}$

  ◦ Shift index using $k- >k - m$

  $t^m \cdot y = \sum_{k=\max(0,-m)+m}^{\infty} a_{k-m} t^k$

  ◦ Convert $t \cdot y'$ to series expansion

  $t \cdot y' = \sum_{k=0}^{\infty} a_k k\, t^k$

  ◦ Convert y'' to series expansion

  $y'' = \sum_{k=2}^{\infty} a_k k(k-1)\, t^{k-2}$

  ◦ Shift index using $k- >k + 2$

  $y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)\,(k+1)\, t^k$

  Rewrite ODE with series expansions

  $2a_2 - 2a_0 + (6a_3 - 6a_1)\, t + \left(\sum_{k=2}^{\infty} (a_{k+2}(k+2)\,(k+1) - 2a_k(2k+1) + 4a_{k-2})\, t^k\right) = 0$

- The coefficients of each power of t must be 0

$[2a_2 - 2a_0 = 0, 6a_3 - 6a_1 = 0]$

- Solve for the dependent coefficient(s)

  $\{a_2 = a_0, a_3 = a_1\}$

- Each term in the series must be 0, giving the recursion relation

  $(k^2 + 3k + 2)\, a_{k+2} - 4a_k k - 2a_k + 4a_{k-2} = 0$

- Shift index using $k- >k + 2$

  $\left((k+2)^2 + 3k + 8\right) a_{k+4} - 4a_{k+2}(k+2) - 2a_{k+2} + 4a_k = 0$

- Recursion relation that defines the series solution to the ODE

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+4} = \frac{2(2ka_{k+2} - 2a_k + 5a_{k+2})}{k^2+7k+12}, a_2 = a_0, a_3 = a_1\right]$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
<- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 14

```
dsolve(diff(y(t),t$2)-4*t*diff(y(t),t)+(4*t^2-2)*y(t)=0,y(t), singsol=all)
```

$$y(t) = e^{t^2}(c_2 t + c_1)$$

✓ Solution by Mathematica

Time used: 0.022 (sec). Leaf size: 18

```
DSolve[y''[t]-4*t*y'[t]+(4*t^2-2)*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to e^{t^2}(c_2 t + c_1)$$

9.9 problem 12

Internal problem ID [1747]
Internal file name [`OUTPUT/1748_Sunday_June_05_2022_02_29_37_AM_38544256/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 12.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_change_of_variable_on_y_method_2", "second_order_ode_non_constant_coeff_transformation_on_B"**

Maple gives the following as the ode type

`[_Gegenbauer]`

$$\boxed{(-t^2+1)\,y''-2ty'+2y=0}$$

9.9.1 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$(-t^2+1)\,y''-2ty'+2y=0 \tag{1}$$

Becomes

$$y''+p(t)\,y'+q(t)\,y=0 \tag{2}$$

Where

$$p(t)=\frac{2t}{t^2-1}$$
$$q(t)=-\frac{2}{t^2-1}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} + \frac{2n}{t^2-1} - \frac{2}{t^2-1} = 0 \tag{5}$$

Solving (5) for n gives

$$n = 1 \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \left(\frac{2}{t} + \frac{2t}{t^2-1}\right) v'(t) &= 0 \\ v''(t) + \frac{(4t^2-2)\, v'(t)}{t^3-t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{(4t^2-2)\, u(t)}{t^3-t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= -\frac{2u(2t^2-1)}{t\,(t^2-1)} \end{aligned}$$

Where $f(t) = -\frac{2(2t^2-1)}{t(t^2-1)}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned}
\frac{1}{u}\, du &= -\frac{2(2t^2-1)}{t\,(t^2-1)}\, dt \\
\int \frac{1}{u}\, du &= \int -\frac{2(2t^2-1)}{t\,(t^2-1)}\, dt \\
\ln(u) &= -2\ln(t) - \ln(t+1) - \ln(-1+t) + c_1 \\
u &= e^{-2\ln(t)-\ln(t+1)-\ln(-1+t)+c_1} \\
&= c_1 e^{-2\ln(t)-\ln(t+1)-\ln(-1+t)}
\end{aligned}$$

Which simplifies to

$$u(t) = \frac{c_1}{t^2\,(t+1)\,(-1+t)}$$

Now that $u(t)$ is known, then

$$\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\, dt + c_2 \\
&= c_1\left(-\frac{\ln(t+1)}{2} + \frac{1}{t} + \frac{\ln(-1+t)}{2}\right) + c_2
\end{aligned}$$

Hence

$$\begin{aligned}
y &= v(t)\, t^n \\
&= \left(c_1\left(-\frac{\ln(t+1)}{2} + \frac{1}{t} + \frac{\ln(-1+t)}{2}\right) + c_2\right) t \\
&= -\frac{\ln(t+1)\, c_1 t}{2} + \frac{\ln(-1+t)\, c_1 t}{2} + c_2 t + c_1
\end{aligned}$$

Summary

The solution(s) found are the following

$$y = \left(c_1\left(-\frac{\ln(t+1)}{2} + \frac{1}{t} + \frac{\ln(-1+t)}{2}\right) + c_2\right) t \tag{1}$$

Verification of solutions

$$y = \left(c_1\left(-\frac{\ln(t+1)}{2} + \frac{1}{t} + \frac{\ln(-1+t)}{2}\right) + c_2\right) t$$

Verified OK.

9.9.2 Solving as second order ode non constant coeff transformation on B ode

Given an ode of the form

$$Ay'' + By' + Cy = F(t)$$

This method reduces the order ode the ODE by one by applying the transformation

$$y = Bv$$

This results in

$$\begin{aligned} y' &= B'v + v'B \\ y'' &= B''v + B'v' + v''B + v'B' \\ &= v''B + 2v' + B' + B''v \end{aligned}$$

And now the original ode becomes

$$\begin{aligned} A(v''B + 2v'B' + B''v) + B(B'v + v'B) + CBv &= 0 \\ ABv'' + \left(2AB' + B^2\right) v' + (AB'' + BB' + CB)\, v &= 0 \end{aligned} \tag{1}$$

If the term $AB'' + BB' + CB$ is zero, then this method works and can be used to solve

$$ABv'' + \left(2AB' + B^2\right) v' = 0$$

By Using $u = v'$ which reduces the order of the above ode to one. The new ode is

$$ABu' + \left(2AB' + B^2\right) u = 0$$

The above ode is first order ode which is solved for u. Now a new ode $v' = u$ is solved for v as first order ode. Then the final solution is obtain from $y = Bv$.

This method works only if the term $AB'' + BB' + CB$ is zero. The given ODE shows that

$$\begin{aligned} A &= -t^2 + 1 \\ B &= -2t \\ C &= 2 \\ F &= 0 \end{aligned}$$

The above shows that for this ode

$$\begin{aligned} AB'' + BB' + CB &= \left(-t^2 + 1\right)(0) + (-2t)(-2) + (2)(-2t) \\ &= 0 \end{aligned}$$

Hence the ode in v given in (1) now simplifies to

$$2t^3 - 2tv'' + (8t^2 - 4)\,v' = 0$$

Now by applying $v' = u$ the above becomes

$$(2t^3 - 2t)\,u'(t) + (8t^2 - 4)\,u(t) = 0$$

Which is now solved for u. In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= -\frac{2u(2t^2-1)}{t\,(t^2-1)} \end{aligned}$$

Where $f(t) = -\frac{2(2t^2-1)}{t(t^2-1)}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\,du &= -\frac{2(2t^2-1)}{t\,(t^2-1)}\,dt \\ \int \frac{1}{u}\,du &= \int -\frac{2(2t^2-1)}{t\,(t^2-1)}\,dt \\ \ln(u) &= -2\ln(t) - \ln(t+1) - \ln(-1+t) + c_1 \\ u &= \mathrm{e}^{-2\ln(t)-\ln(t+1)-\ln(-1+t)+c_1} \\ &= c_1 \mathrm{e}^{-2\ln(t)-\ln(t+1)-\ln(-1+t)} \end{aligned}$$

Which simplifies to

$$u(t) = \frac{c_1}{t^2\,(t+1)\,(-1+t)}$$

The ode for v now becomes

$$\begin{aligned} v' &= u \\ &= \frac{c_1}{t^2\,(t+1)\,(-1+t)} \end{aligned}$$

Which is now solved for v. Integrating both sides gives

$$\begin{aligned} v(t) &= \int \frac{c_1}{t^2\,(t+1)\,(-1+t)}\,\mathrm{d}t \\ &= c_1\left(-\frac{\ln(t+1)}{2} + \frac{1}{t} + \frac{\ln(-1+t)}{2}\right) + c_2 \end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y(t) &= Bv \\
&= (-2t)\left(c_1\left(-\frac{\ln(t+1)}{2}+\frac{1}{t}+\frac{\ln(-1+t)}{2}\right)+c_2\right) \\
&= \ln(t+1)\,c_1 t-\ln(-1+t)\,c_1 t-2c_2 t-2c_1
\end{aligned}
$$

Summary
The solution(s) found are the following

$$
y = \ln(t+1)\,c_1 t-\ln(-1+t)\,c_1 t-2c_2 t-2c_1 \tag{1}
$$

Verification of solutions

$$
y = \ln(t+1)\,c_1 t-\ln(-1+t)\,c_1 t-2c_2 t-2c_1
$$

Verified OK.

9.9.3 Solving using Kovacic algorithm

Writing the ode as

$$
\left(-t^2+1\right)y''-2ty'+2y=0 \tag{1}
$$
$$
Ay''+By'+Cy=0 \tag{2}
$$

Comparing (1) and (2) shows that

$$
\begin{aligned}
A &= -t^2+1 \\
B &= -2t \\
C &= 2
\end{aligned} \tag{3}
$$

Applying the Liouville transformation on the dependent variable gives

$$
z(t) = ye^{\int \frac{B}{2A}\,dt}
$$

Then (2) becomes

$$
z''(t) = rz(t) \tag{4}
$$

Where r is given by

$$
\begin{aligned}
r &= \frac{s}{t} \\
&= \frac{2AB'-2BA'+B^2-4AC}{4A^2}
\end{aligned} \tag{5}
$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{2t^2 - 3}{(t^2 - 1)^2} \tag{6}$$

Comparing the above to (5) shows that

$$s = 2t^2 - 3$$
$$t = (t^2 - 1)^2$$

Therefore eq. (4) becomes

$$z''(t) = \left(\frac{2t^2 - 3}{(t^2 - 1)^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 174: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 4 - 2 \\ &= 2 \end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = (t^2 - 1)^2$. There is a pole at $t = 1$ of order 2. There is a pole at $t = -1$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = \frac{5}{4(-1+t)} - \frac{1}{4(-1+t)^2} - \frac{5}{4(t+1)} - \frac{1}{4(t+1)^2}$$

For the pole at $t = 1$ let b be the coefficient of $\frac{1}{(-1+t)^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{1}{4}$. Hence

$$\begin{aligned}[\sqrt{r}]_c &= 0 \\ \alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\ \alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}\end{aligned}$$

For the pole at $t = -1$ let b be the coefficient of $\frac{1}{(t+1)^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{1}{4}$. Hence

$$\begin{aligned}[\sqrt{r}]_c &= 0 \\ \alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\ \alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}\end{aligned}$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = \frac{2t^2 - 3}{(t^2 - 1)^2}$$

Since the $\gcd(s, t) = 1$. This gives $b = 2$. Hence

$$\begin{aligned}[\sqrt{r}]_\infty &= 0 \\ \alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = 2 \\ \alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = -1\end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = \frac{2t^2 - 3}{(t^2 - 1)^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
1	2	0	$\frac{1}{2}$	$\frac{1}{2}$
-1	2	0	$\frac{1}{2}$	$\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	2	-1

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c \in \Gamma \cup \infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_\infty^+ = 2$ then

$$\begin{aligned} d &= \alpha_\infty^+ - \left(\alpha_{c_1}^- + \alpha_{c_2}^-\right) \\ &= 2 - (1) \\ &= 1 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t - c} \right) + s(\infty)[\sqrt{r}]_\infty$$

Substituting the above values in the above results in

$$\begin{aligned} \omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t - c_1} \right) + \left((-)[\sqrt{r}]_{c_2} + \frac{\alpha_{c_2}^-}{t - c_2} \right) + (+)[\sqrt{r}]_\infty \\ &= \frac{1}{2t - 2} + \frac{1}{2t + 2} + (0) \\ &= \frac{1}{2t - 2} + \frac{1}{2t + 2} \\ &= \frac{t}{t^2 - 1} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 1$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = t + a_0 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$(0) + 2\left(\frac{1}{2t-2} + \frac{1}{2t+2}\right)(1) + \left(\left(-\frac{1}{2\left(-1+t\right)^2} - \frac{1}{2\left(t+1\right)^2}\right) + \left(\frac{1}{2t-2} + \frac{1}{2t+2}\right)^2 - \left(\frac{2t^2-3}{\left(t^2-1\right)^2}\right)\right) - \frac{2a_0}{t^2-1} = 0$$

Solving for the coefficients a_i in the above using method of undetermined coefficients gives

$$\{a_0 = 0\}$$

Substituting these coefficients in $p(t)$ in eq. (2A) results in

$$p(t) = t$$

Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned}
z_1(t) &= p e^{\int \omega \, dt} \\
&= (t)\, \mathrm{e}^{\int \left(\frac{1}{2t-2} + \frac{1}{2t+2}\right) dt} \\
&= (t)\, \mathrm{e}^{\frac{\ln(-1+t)}{2} + \frac{\ln(t+1)}{2}} \\
&= t\sqrt{-1+t}\,\sqrt{t+1}
\end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A} \, dt} \\
&= z_1 e^{-\int \frac{1}{2} \frac{-2t}{-t^2+1} \, dt} \\
&= z_1 e^{-\frac{\ln(-1+t)}{2} - \frac{\ln(t+1)}{2}} \\
&= z_1 \left(\frac{1}{\sqrt{-1+t}\,\sqrt{t+1}}\right)
\end{aligned}$$

Which simplifies to

$$y_1 = \frac{t\sqrt{t^2-1}}{\sqrt{-1+t}\,\sqrt{t+1}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-2t}{-t^2+1}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{-\ln(-1+t)-\ln(t+1)}}{(y_1)^2}\,dt \\
&= y_1 \left(-\frac{\ln(t+1)}{2} + \frac{1}{t} + \frac{\ln(-1+t)}{2}\right)
\end{aligned}$$

Therefore the solution is

$$\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\frac{t\sqrt{t^2-1}}{\sqrt{-1+t}\,\sqrt{t+1}}\right) + c_2 \left(\frac{t\sqrt{t^2-1}}{\sqrt{-1+t}\,\sqrt{t+1}}\left(-\frac{\ln(t+1)}{2} + \frac{1}{t} + \frac{\ln(-1+t)}{2}\right)\right)
\end{aligned}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1 t\sqrt{t^2-1}}{\sqrt{-1+t}\,\sqrt{t+1}} - \frac{c_2\sqrt{t^2-1}\,(\ln(t+1)\,t - \ln(-1+t)\,t - 2)}{2\sqrt{-1+t}\,\sqrt{t+1}} \tag{1}$$

Verification of solutions

$$y = \frac{c_1 t\sqrt{t^2-1}}{\sqrt{-1+t}\,\sqrt{t+1}} - \frac{c_2\sqrt{t^2-1}\,(\ln(t+1)\,t - \ln(-1+t)\,t - 2)}{2\sqrt{-1+t}\,\sqrt{t+1}}$$

Verified OK.

9.9.4 Maple step by step solution

Let's solve

$(-t^2+1)\,y''-2ty'+2y=0$

- Highest derivative means the order of the ODE is 2

y''

- Isolate 2nd derivative

$y''=-\frac{2ty'}{t^2-1}+\frac{2y}{t^2-1}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

$y''+\frac{2ty'}{t^2-1}-\frac{2y}{t^2-1}=0$

□ Check to see if t_0 is a regular singular point

◦ Define functions

$\left[P_2(t)=\frac{2t}{t^2-1}, P_3(t)=-\frac{2}{t^2-1}\right]$

◦ $(t+1)\cdot P_2(t)$ is analytic at $t=-1$

$\left((t+1)\cdot P_2(t)\right)\Big|_{t=-1}=1$

◦ $(t+1)^2\cdot P_3(t)$ is analytic at $t=-1$

$\left((t+1)^2\cdot P_3(t)\right)\Big|_{t=-1}=0$

◦ $t=-1$is a regular singular point

Check to see if t_0 is a regular singular point

$t_0=-1$

- Multiply by denominators

$y''(t^2-1)+2ty'-2y=0$

- Change variables using $t=u-1$ so that the regular singular point is at $u=0$

$(u^2-2u)\left(\frac{d^2}{du^2}y(u)\right)+(2u-2)\left(\frac{d}{du}y(u)\right)-2y(u)=0$

- Assume series solution for $y(u)$

$y(u)=\sum_{k=0}^{\infty}a_k u^{k+r}$

□ Rewrite ODE with series expansions

◦ Convert $u^m\cdot\left(\frac{d}{du}y(u)\right)$ to series expansion for $m=0..1$

$$u^m \cdot \left(\frac{d}{du}y(u)\right) = \sum_{k=0}^{\infty} a_k(k+r)\, u^{k+r-1+m}$$

- Shift index using $k->k+1-m$

$$u^m \cdot \left(\frac{d}{du}y(u)\right) = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, u^{k+r}$$

- Convert $u^m \cdot \left(\frac{d^2}{du^2}y(u)\right)$ to series expansion for $m = 1..2$

$$u^m \cdot \left(\frac{d^2}{du^2}y(u)\right) = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, u^{k+r-2+m}$$

- Shift index using $k->k+2-m$

$$u^m \cdot \left(\frac{d^2}{du^2}y(u)\right) = \sum_{k=-2+m}^{\infty} a_{k+2-m}(k+2-m+r)\,(k+1-m+r)\, u^{k+r}$$

Rewrite ODE with series expansions

$$-2a_0r^2u^{-1+r} + \left(\sum_{k=0}^{\infty} \left(-2a_{k+1}(k+1+r)^2 + a_k(k+r+2)\,(k+r-1)\right) u^{k+r}\right) = 0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

$$-2r^2 = 0$$

- Values of r that satisfy the indicial equation

$$r = 0$$

- Each term in the series must be 0, giving the recursion relation

$$-2a_{k+1}(k+1)^2 + a_k(k+2)\,(k-1) = 0$$

- Recursion relation that defines series solution to ODE

$$a_{k+1} = \frac{a_k(k+2)(k-1)}{2(k+1)^2}$$

- Recursion relation for $r = 0$; series terminates at $k = 1$

$$a_{k+1} = \frac{a_k(k+2)(k-1)}{2(k+1)^2}$$

- Apply recursion relation for $k = 0$

$$a_1 = -a_0$$

- Terminating series solution of the ODE for $r = 0$. Use reduction of order to find the second li

$$y(u) = a_0 \cdot (-u+1)$$

- Revert the change of variables $u = t+1$

$$[y = -a_0t]$$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Group is reducible, not completely reducible
<- Kovacics algorithm successful`
```

✓ Solution by Maple
Time used: 0.016 (sec). Leaf size: 25

```
dsolve((1-t^2)*diff(y(t),t$2)-2*t*diff(y(t),t)+2*y(t)=0,y(t), singsol=all)
```

$$y(t) = -\frac{c_2 \ln(t+1)\, t}{2} + \frac{c_2 \ln(t-1)\, t}{2} + c_1 t + c_2$$

✓ Solution by Mathematica
Time used: 0.021 (sec). Leaf size: 33

```
DSolve[(1-t^2)*y''[t]-2*t*y'[t]+2*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to c_1 t - \frac{1}{2} c_2 (t \log(1-t) - t \log(t+1) + 2)$$

9.10 problem 13

Internal problem ID [1748]
Internal file name [`OUTPUT/1749_Sunday_June_05_2022_02_29_40_AM_10172363/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 13.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_change_of_variable_on_y_method_2", "second_order_ode_non_constant_coeff_transformation_on_B"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{\left(t^{2}+1\right) y''-2 t y'+2 y=0}$$

9.10.1 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$\left(t^{2}+1\right) y''-2 t y'+2 y=0 \tag{1}$$

Becomes

$$y''+p(t) y'+q(t) y=0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= -\frac{2 t}{t^{2}+1} \\ q(t) &= \frac{2}{t^{2}+1} \end{aligned}$$

Applying change of variables on the depndent variable $y = v(t)\,t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} - \frac{2n}{t^2+1} + \frac{2}{t^2+1} = 0 \tag{5}$$

Solving (5) for n gives

$$n = 1 \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \left(\frac{2}{t} - \frac{2t}{t^2+1}\right) v'(t) &= 0 \\ v''(t) + \frac{2v'(t)}{t\,(t^2+1)} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{2u(t)}{t\,(t^2+1)} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= -\frac{2u}{t\,(t^2+1)} \end{aligned}$$

Where $f(t) = -\frac{2}{t(t^2+1)}$ and $g(u) = u$. Integrating both sides gives

$$
\begin{aligned}
\frac{1}{u}\, du &= -\frac{2}{t\,(t^2+1)}\, dt \\
\int \frac{1}{u}\, du &= \int -\frac{2}{t\,(t^2+1)}\, dt \\
\ln(u) &= -2\ln(t) + \ln(t^2+1) + c_1 \\
u &= \mathrm{e}^{-2\ln(t)+\ln(t^2+1)+c_1} \\
&= c_1 \mathrm{e}^{-2\ln(t)+\ln(t^2+1)}
\end{aligned}
$$

Which simplifies to

$$
u(t) = c_1\left(1 + \frac{1}{t^2}\right)
$$

Now that $u(t)$ is known, then

$$
\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\, dt + c_2 \\
&= c_1\left(t - \frac{1}{t}\right) + c_2
\end{aligned}
$$

Hence

$$
\begin{aligned}
y &= v(t)\, t^n \\
&= \left(c_1\left(t - \frac{1}{t}\right) + c_2\right) t \\
&= c_1 t^2 + c_2 t - c_1
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = \left(c_1\left(t - \frac{1}{t}\right) + c_2\right) t \tag{1}
$$

Verification of solutions

$$
y = \left(c_1\left(t - \frac{1}{t}\right) + c_2\right) t
$$

Verified OK.

9.10.2 Solving as second order ode non constant coeff transformation on B ode

Given an ode of the form

$$Ay'' + By' + Cy = F(t)$$

This method reduces the order ode the ODE by one by applying the transformation

$$y = Bv$$

This results in

$$\begin{aligned} y' &= B'v + v'B \\ y'' &= B''v + B'v' + v''B + v'B' \\ &= v''B + 2v' + B' + B''v \end{aligned}$$

And now the original ode becomes

$$\begin{aligned} A(v''B + 2v'B' + B''v) + B(B'v + v'B) + CBv &= 0 \\ ABv'' + (2AB' + B^2)\, v' + (AB'' + BB' + CB)\, v &= 0 \end{aligned} \tag{1}$$

If the term $AB'' + BB' + CB$ is zero, then this method works and can be used to solve

$$ABv'' + (2AB' + B^2)\, v' = 0$$

By Using $u = v'$ which reduces the order of the above ode to one. The new ode is

$$ABu' + (2AB' + B^2)\, u = 0$$

The above ode is first order ode which is solved for u. Now a new ode $v' = u$ is solved for v as first order ode. Then the final solution is obtain from $y = Bv$.

This method works only if the term $AB'' + BB' + CB$ is zero. The given ODE shows that

$$\begin{aligned} A &= t^2 + 1 \\ B &= -2t \\ C &= 2 \\ F &= 0 \end{aligned}$$

The above shows that for this ode

$$\begin{aligned} AB'' + BB' + CB &= (t^2 + 1)\,(0) + (-2t)\,(-2) + (2)\,(-2t) \\ &= 0 \end{aligned}$$

Hence the ode in v given in (1) now simplifies to

$$-2t(t^2+1)\,v'' + (-4)\,v' = 0$$

Now by applying $v' = u$ the above becomes

$$(-2t^3 - 2t)\,u'(t) - 4u(t) = 0$$

Which is now solved for u. In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= -\frac{2u}{t\,(t^2+1)} \end{aligned}$$

Where $f(t) = -\frac{2}{t(t^2+1)}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\,du &= -\frac{2}{t\,(t^2+1)}\,dt \\ \int \frac{1}{u}\,du &= \int -\frac{2}{t\,(t^2+1)}\,dt \\ \ln(u) &= -2\ln(t) + \ln(t^2+1) + c_1 \\ u &= \mathrm{e}^{-2\ln(t)+\ln(t^2+1)+c_1} \\ &= c_1 \mathrm{e}^{-2\ln(t)+\ln(t^2+1)} \end{aligned}$$

Which simplifies to

$$u(t) = c_1\left(1 + \frac{1}{t^2}\right)$$

The ode for v now becomes

$$\begin{aligned} v' &= u \\ &= c_1\left(1 + \frac{1}{t^2}\right) \end{aligned}$$

Which is now solved for v. Integrating both sides gives

$$\begin{aligned} v(t) &= \int \frac{c_1(t^2+1)}{t^2}\,\mathrm{d}t \\ &= c_1\left(t - \frac{1}{t}\right) + c_2 \end{aligned}$$

Therefore the solution is

$$\begin{aligned}
y(t) &= Bv \\
&= (-2t)\left(c_1\left(t-\frac{1}{t}\right)+c_2\right) \\
&= -2c_1t^2-2c_2t+2c_1
\end{aligned}$$

Summary
The solution(s) found are the following

$$y = -2c_1t^2-2c_2t+2c_1 \tag{1}$$

Verification of solutions

$$y = -2c_1t^2-2c_2t+2c_1$$

Verified OK.

9.10.3 Solving using Kovacic algorithm

Writing the ode as

$$(t^2+1)\,y''-2ty'+2y = 0 \tag{1}$$
$$Ay''+By'+Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned}
A &= t^2+1 \\
B &= -2t \\
C &= 2
\end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned}
r &= \frac{s}{t} \\
&= \frac{2AB'-2BA'+B^2-4AC}{4A^2}
\end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-3}{(t^2+1)^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -3 \\ t &= (t^2+1)^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(-\frac{3}{(t^2+1)^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 176: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 4 - 0 \\ &= 4 \end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = (t^2+1)^2$. There is a pole at $t = i$ of order 2. There is a pole at $t = -i$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 4 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 4 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = \frac{3}{4(t-i)^2} + \frac{3}{4(t+i)^2} + \frac{3i}{4(t-i)} - \frac{3i}{4(t+i)}$$

For the pole at $t = i$ let b be the coefficient of $\frac{1}{(t-i)^2}$ in the partial fractions decomposition of r given above. Therefore $b = \frac{3}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{3}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{1}{2}
\end{aligned}$$

For the pole at $t = -i$ let b be the coefficient of $\frac{1}{(t+i)^2}$ in the partial fractions decomposition of r given above. Therefore $b = \frac{3}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{3}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{1}{2}
\end{aligned}$$

Since the order of r at ∞ is $4 > 2$ then

$$\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= 0 \\
\alpha_\infty^- &= 1
\end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = -\frac{3}{(t^2+1)^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
i	2	0	$\frac{3}{2}$	$-\frac{1}{2}$
$-i$	2	0	$\frac{3}{2}$	$-\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
4	0	0	1

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c \in \Gamma \cup \infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_\infty^- = 1$ then

$$\begin{aligned} d &= \alpha_\infty^- - \left(\alpha_{c_1}^- + \alpha_{c_2}^+\right) \\ &= 1 - (1) \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t - c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned} \omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t - c_1} \right) + \left((+)[\sqrt{r}]_{c_2} + \frac{\alpha_{c_2}^+}{t - c_2} \right) + (-)[\sqrt{r}]_\infty \\ &= -\frac{1}{2(t - i)} + \frac{3}{2(t + i)} + (-)(0) \\ &= -\frac{1}{2(t - i)} + \frac{3}{2(t + i)} \\ &= \frac{t - 2i}{t^2 + 1} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$(0) + 2\left(-\frac{1}{2(t-i)} + \frac{3}{2(t+i)}\right)(0) + \left(\left(\frac{1}{2(t-i)^2} - \frac{3}{2(t+i)^2}\right) + \left(-\frac{1}{2(t-i)} + \frac{3}{2(t+i)}\right)^2 - \left(-\frac{3}{(t^2 -$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned}
z_1(t) &= p e^{\int \omega \, dt} \\
&= \mathrm{e}^{\int \left(-\frac{1}{2(t-i)} + \frac{3}{2(t+i)}\right) dt} \\
&= \frac{(t^2+1)^{\frac{3}{2}}}{(it+1)^2}
\end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-2t}{t^2+1}\, dt} \\
&= z_1 e^{\frac{\ln(t^2+1)}{2}} \\
&= z_1\left(\sqrt{t^2+1}\right)
\end{aligned}$$

Which simplifies to

$$y_1 = \frac{(t^2+1)^2}{(it+1)^2}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-2t}{t^2+1}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{\ln(t^2+1)}}{(y_1)^2}\,dt \\
&= y_1 \left(-\frac{t}{(t+i)^2}\right)
\end{aligned}$$

Therefore the solution is

$$\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\frac{(t^2+1)^2}{(it+1)^2}\right) + c_2 \left(\frac{(t^2+1)^2}{(it+1)^2}\left(-\frac{t}{(t+i)^2}\right)\right)
\end{aligned}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1 (t^2+1)^2}{(it+1)^2} + \frac{c_2 (t^2+1)^2\, t}{(t-i)^2\,(t+i)^2} \tag{1}$$

Verification of solutions

$$y = \frac{c_1 (t^2+1)^2}{(it+1)^2} + \frac{c_2 (t^2+1)^2\, t}{(t-i)^2\,(t+i)^2}$$

Verified OK.

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
<- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 16

```
dsolve((1+t^2)*diff(y(t),t$2)-2*t*diff(y(t),t)+2*y(t)=0,y(t), singsol=all)
```

$$y(t) = c_2t^2 + c_1t - c_2$$

✓ Solution by Mathematica

Time used: 0.045 (sec). Leaf size: 21

```
DSolve[(1+t^2)*y''[t]-2*t*y'[t]+2*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to c_2t - c_1(t - i)^2$$

9.11 problem 14

Internal problem ID [1749]
Internal file name [`OUTPUT/1750_Sunday_June_05_2022_02_29_42_AM_4531631/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 14.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic"**

Maple gives the following as the ode type

`[_Gegenbauer]`

$$\boxed{(-t^2+1)\,y''-2ty'+6y=0}$$

9.11.1 Solving using Kovacic algorithm

Writing the ode as

$$(-t^2+1)\,y''-2ty'+6y=0 \tag{1}$$
$$Ay''+By'+Cy=0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= -t^2+1 \\ B &= -2t \\ C &= 6 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t)=ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t)=rz(t) \tag{4}$$

Where r is given by

$$r = \frac{s}{t} = \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{6t^2 - 7}{(t^2 - 1)^2} \tag{6}$$

Comparing the above to (5) shows that

$$s = 6t^2 - 7$$
$$t = (t^2 - 1)^2$$

Therefore eq. (4) becomes

$$z''(t) = \left(\frac{6t^2 - 7}{(t^2 - 1)^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 177: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 4 - 2 \\ &= 2 \end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = (t^2 - 1)^2$. There is a pole at $t = 1$ of order 2. There is a pole at $t = -1$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = \frac{13}{4(-1+t)} - \frac{1}{4(-1+t)^2} - \frac{13}{4(t+1)} - \frac{1}{4(t+1)^2}$$

For the pole at $t = 1$ let b be the coefficient of $\frac{1}{(-1+t)^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{1}{4}$. Hence

$$\begin{aligned} [\sqrt{r}]_c &= 0 \\ \alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\ \alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2} \end{aligned}$$

For the pole at $t = -1$ let b be the coefficient of $\frac{1}{(t+1)^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{1}{4}$. Hence

$$\begin{aligned} [\sqrt{r}]_c &= 0 \\ \alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\ \alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2} \end{aligned}$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = \frac{6t^2 - 7}{(t^2 - 1)^2}$$

Since the gcd$(s,t)=1$. This gives $b=6$. Hence

$$
\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^{+} &= \frac{1}{2} + \sqrt{1+4b} = 3 \\
\alpha_\infty^{-} &= \frac{1}{2} - \sqrt{1+4b} = -2
\end{aligned}
$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$
r = \frac{6t^2 - 7}{(t^2-1)^2}
$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^{+}	α_c^{-}
1	2	0	$\frac{1}{2}$	$\frac{1}{2}$
-1	2	0	$\frac{1}{2}$	$\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^{+}	α_∞^{-}
2	0	3	-2

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^{\pm}$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^{\pm}$ have also been found, the next step is to determine possible non negative integer d from these using

$$
d = \alpha_\infty^{s(\infty)} - \sum_{c\in\Gamma} \alpha_c^{s(c)}
$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^{\pm}$. This is done by trial over all set of families $s = (s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_\infty^{+} = 3$ then

$$
\begin{aligned}
d &= \alpha_\infty^{+} - \left(\alpha_{c_1}^{-} + \alpha_{c_2}^{-}\right) \\
&= 3 - (1) \\
&= 2
\end{aligned}
$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$
\omega = \sum_{c\in\Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_\infty
$$

Substituting the above values in the above results in

$$
\begin{aligned}
\omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^{-}}{t-c_1}\right) + \left((-)[\sqrt{r}]_{c_2} + \frac{\alpha_{c_2}^{-}}{t-c_2}\right) + (+)[\sqrt{r}]_{\infty} \\
&= \frac{1}{2t-2} + \frac{1}{2t+2} + (0) \\
&= \frac{1}{2t-2} + \frac{1}{2t+2} \\
&= \frac{t}{t^2-1}
\end{aligned}
$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 2$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$
p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}
$$

Let

$$
p(t) = t^2 + a_1 t + a_0 \tag{2A}
$$

Substituting the above in eq. (1A) gives

$$
(2) + 2\left(\frac{1}{2t-2} + \frac{1}{2t+2}\right)(2t + a_1) + \left(\left(-\frac{1}{2(-1+t)^2} - \frac{1}{2(t+1)^2}\right) + \left(\frac{1}{2t-2} + \frac{1}{2t+2}\right)^2 - \left(\frac{6t^2 -}{(t^2 - 1}\right.\right.
$$

$$
\frac{-4a_1 t - 6a_0 -}{t^2 - 1}
$$

Solving for the coefficients a_i in the above using method of undetermined coefficients gives

$$
\left\{a_0 = -\frac{1}{3}, a_1 = 0\right\}
$$

Substituting these coefficients in $p(t)$ in eq. (2A) results in

$$
p(t) = t^2 - \frac{1}{3}
$$

Therefore the first solution to the ode $z'' = rz$ is

$$
\begin{aligned}
z_1(t) &= p e^{\int \omega \, dt} \\
&= \left(t^2 - \frac{1}{3}\right) e^{\int \left(\frac{1}{2t-2} + \frac{1}{2t+2}\right) dt} \\
&= \left(t^2 - \frac{1}{3}\right) e^{\frac{\ln(-1+t)}{2} + \frac{\ln(t+1)}{2}} \\
&= \left(t^2 - \frac{1}{3}\right) \sqrt{-1+t}\, \sqrt{t+1}
\end{aligned}
$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-2t}{-t^2+1}\,dt} \\
&= z_1 e^{-\frac{\ln(-1+t)}{2}-\frac{\ln(t+1)}{2}} \\
&= z_1\left(\frac{1}{\sqrt{-1+t}\,\sqrt{t+1}}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = t^2 - \frac{1}{3}
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-2t}{-t^2+1}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{-\ln(-1+t)-\ln(t+1)}}{(y_1)^2}\,dt \\
&= y_1\left(-\frac{9\ln(t+1)}{8}+\frac{27t}{12t^2-4}+\frac{9\ln(-1+t)}{8}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(t^2-\frac{1}{3}\right)+c_2\left(t^2-\frac{1}{3}\left(-\frac{9\ln(t+1)}{8}+\frac{27t}{12t^2-4}+\frac{9\ln(-1+t)}{8}\right)\right)
\end{aligned}
$$

<u>Summary</u>
The solution(s) found are the following

$$
\begin{aligned}
y = {} & c_1\left(t^2-\frac{1}{3}\right) \\
& + c_2\left(\frac{9\ln(-1+t)\,t^2}{8}-\frac{9\ln(t+1)\,t^2}{8}-\frac{3\ln(-1+t)}{8}+\frac{3\ln(t+1)}{8}+\frac{9t}{4}\right)
\end{aligned} \tag{1}
$$

Verification of solutions

$$y = c_1\left(t^2 - \frac{1}{3}\right) + c_2\left(\frac{9\ln(-1+t)\,t^2}{8} - \frac{9\ln(t+1)\,t^2}{8} - \frac{3\ln(-1+t)}{8} + \frac{3\ln(t+1)}{8} + \frac{9t}{4}\right)$$

Verified OK.

9.11.2 Maple step by step solution

Let's solve

$(-t^2+1)\,y'' - 2ty' + 6y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{2ty'}{t^2-1} + \frac{6y}{t^2-1}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{2ty'}{t^2-1} - \frac{6y}{t^2-1} = 0$

☐ Check to see if t_0 is a regular singular point

  - Define functions

    $\left[P_2(t) = \frac{2t}{t^2-1}, P_3(t) = -\frac{6}{t^2-1}\right]$

  - $(t+1)\cdot P_2(t)$ is analytic at $t = -1$

    $\left((t+1)\cdot P_2(t)\right)\Big|_{t=-1} = 1$

  - $(t+1)^2\cdot P_3(t)$ is analytic at $t = -1$

    $\left((t+1)^2\cdot P_3(t)\right)\Big|_{t=-1} = 0$

  - $t = -1$is a regular singular point

  Check to see if t_0 is a regular singular point

  $t_0 = -1$

- Multiply by denominators

  $y''(t^2-1) + 2ty' - 6y = 0$

- Change variables using $t = u - 1$ so that the regular singular point is at $u = 0$

  $(u^2-2u)\left(\frac{d^2}{du^2}y(u)\right) + (2u-2)\left(\frac{d}{du}y(u)\right) - 6y(u) = 0$

- Assume series solution for $y(u)$

  $y(u) = \sum_{k=0}^{\infty} a_k u^{k+r}$

☐ Rewrite ODE with series expansions

  - Convert $u^m \cdot \left(\frac{d}{du}y(u)\right)$ to series expansion for $m = 0..1$

    $u^m \cdot \left(\frac{d}{du}y(u)\right) = \sum_{k=0}^{\infty} a_k(k+r)\, u^{k+r-1+m}$

  - Shift index using $k->k+1-m$

    $u^m \cdot \left(\frac{d}{du}y(u)\right) = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, u^{k+r}$

  - Convert $u^m \cdot \left(\frac{d^2}{du^2}y(u)\right)$ to series expansion for $m = 1..2$

    $u^m \cdot \left(\frac{d^2}{du^2}y(u)\right) = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, u^{k+r-2+m}$

  - Shift index using $k->k+2-m$

    $u^m \cdot \left(\frac{d^2}{du^2}y(u)\right) = \sum_{k=-2+m}^{\infty} a_{k+2-m}(k+2-m+r)\,(k+1-m+r)\, u^{k+r}$

  Rewrite ODE with series expansions

  $-2a_0 r^2 u^{-1+r} + \left(\sum_{k=0}^{\infty} \left(-2a_{k+1}(k+1+r)^2 + a_k(k+r+3)\,(k+r-2)\right) u^{k+r}\right) = 0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $-2r^2 = 0$

- Values of r that satisfy the indicial equation

  $r = 0$

- Each term in the series must be 0, giving the recursion relation

  $-2a_{k+1}(k+1)^2 + a_k(k+3)\,(k-2) = 0$

- Recursion relation that defines series solution to ODE

  $a_{k+1} = \frac{a_k(k+3)(k-2)}{2(k+1)^2}$

- Recursion relation for $r = 0$; series terminates at $k = 2$

  $a_{k+1} = \frac{a_k(k+3)(k-2)}{2(k+1)^2}$

- Apply recursion relation for $k = 0$

  $a_1 = -3a_0$

- Apply recursion relation for $k = 1$

  $a_2 = -\frac{a_1}{2}$
- Express in terms of a_0

  $a_2 = \frac{3a_0}{2}$
- Terminating series solution of the ODE for $r = 0$. Use reduction of order to find the second li

  $y(u) = a_0 \cdot \left(1 - 3u + \frac{3}{2}u^2\right)$
- Revert the change of variables $u = t + 1$

  $\left[y = a_0\left(\frac{3t^2}{2} - \frac{1}{2}\right)\right]$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Group is reducible, not completely reducible
<- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 44

```
dsolve((1-t^2)*diff(y(t),t$2)-2*t*diff(y(t),t)+6*y(t)=0,y(t), singsol=all)
```

$$y(t) = \frac{c_2(3t^2 - 1)\ln(t - 1)}{2} + \frac{(-3t^2 + 1)\,c_2\ln(t + 1)}{2} - 3c_1t^2 + 3c_2t + c_1$$

✓ Solution by Mathematica

Time used: 0.022 (sec). Leaf size: 55

```
DSolve[(1-t^2)*y''[t]-2*t*y'[t]+6*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{2}c_1(3t^2-1) - \frac{1}{4}c_2\left((3t^2-1)\log(1-t) + (1-3t^2)\log(t+1) + 6t\right)$$

9.12 problem 15

Internal problem ID [1750]
Internal file name [`OUTPUT/1751_Sunday_June_05_2022_02_29_45_AM_80501205/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 15.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_ode_non_constant_coeff_transformation_on_B"**

Maple gives the following as the ode type

`[[_2nd_order, _with_linear_symmetries]]`

$$\boxed{(1+2t)\,y''-4(t+1)\,y'+4y=0}$$

9.12.1 Solving as second order ode non constant coeff transformation on B ode

Given an ode of the form

$$Ay''+By'+Cy=F(t)$$

This method reduces the order ode the ODE by one by applying the transformation

$$y=Bv$$

This results in

$$\begin{aligned}
y' &= B'v+v'B \\
y'' &= B''v+B'v'+v''B+v'B' \\
&= v''B+2v'+B'+B''v
\end{aligned}$$

And now the original ode becomes

$$
\begin{aligned}
A(v''B + 2v'B' + B''v) + B(B'v + v'B) + CBv &= 0 \\
ABv'' + \left(2AB' + B^2\right) v' + (AB'' + BB' + CB)\, v &= 0 \qquad (1)
\end{aligned}
$$

If the term $AB'' + BB' + CB$ is zero, then this method works and can be used to solve

$$ABv'' + \left(2AB' + B^2\right) v' = 0$$

By Using $u = v'$ which reduces the order of the above ode to one. The new ode is

$$ABu' + \left(2AB' + B^2\right) u = 0$$

The above ode is first order ode which is solved for u. Now a new ode $v' = u$ is solved for v as first order ode. Then the final solution is obtain from $y = Bv$.

This method works only if the term $AB'' + BB' + CB$ is zero. The given ODE shows that

$$
\begin{aligned}
A &= 1 + 2t \\
B &= -4t - 4 \\
C &= 4 \\
F &= 0
\end{aligned}
$$

The above shows that for this ode

$$
\begin{aligned}
AB'' + BB' + CB &= (1 + 2t)\,(0) + (-4t - 4)\,(-4) + (4)\,(-4t - 4) \\
&= 0
\end{aligned}
$$

Hence the ode in v given in (1) now simplifies to

$$-8t^2 - 12t - 4v'' + \left(16t^2 + 16t + 8\right) v' = 0$$

Now by applying $v' = u$ the above becomes

$$\left(-8t^2 - 12t - 4\right) u'(t) + 16u(t) \left(t^2 + t + \frac{1}{2}\right) = 0$$

Which is now solved for u. In canonical form the ODE is

$$
\begin{aligned}
u' &= F(t, u) \\
&= f(t)g(u) \\
&= \frac{2u(2t^2 + 2t + 1)}{2t^2 + 3t + 1}
\end{aligned}
$$

Where $f(t) = \frac{4t^2+4t+2}{2t^2+3t+1}$ and $g(u) = u$. Integrating both sides gives

$$
\begin{aligned}
\frac{1}{u}\,du &= \frac{4t^2+4t+2}{2t^2+3t+1}\,dt \\
\int \frac{1}{u}\,du &= \int \frac{4t^2+4t+2}{2t^2+3t+1}\,dt \\
\ln(u) &= 2t - 2\ln(t+1) + \ln(1+2t) + c_1 \\
u &= \mathrm{e}^{2t-2\ln(t+1)+\ln(1+2t)+c_1} \\
&= c_1 \mathrm{e}^{2t-2\ln(t+1)+\ln(1+2t)}
\end{aligned}
$$

The ode for v now becomes

$$
\begin{aligned}
v' &= u \\
&= c_1 \mathrm{e}^{2t-2\ln(t+1)+\ln(1+2t)}
\end{aligned}
$$

Which is now solved for v. Integrating both sides gives

$$
\begin{aligned}
v(t) &= \int c_1 \mathrm{e}^{2t-2\ln(t+1)+\ln(1+2t)}\,\mathrm{d}t \\
&= \frac{(t+1)\,c_1 \mathrm{e}^{2t-2\ln(t+1)+\ln(1+2t)}}{1+2t} + c_2
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y(t) &= Bv \\
&= (-4t-4)\left(\frac{(t+1)\,c_1 \mathrm{e}^{2t-2\ln(t+1)+\ln(1+2t)}}{1+2t} + c_2\right) \\
&= -4c_1 \mathrm{e}^{2t} - 4c_2(t+1)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = -4c_1 \mathrm{e}^{2t} - 4c_2(t+1) \tag{1}
$$

Verification of solutions

$$
y = -4c_1 \mathrm{e}^{2t} - 4c_2(t+1)
$$

Verified OK.

9.12.2 Solving using Kovacic algorithm

Writing the ode as

$$(1+2t)\, y''+(-4t-4)\, y'+4y = 0 \tag{1}$$
$$Ay''+By'+Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1+2t \\ B &= -4t-4 \\ C &= 4 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = r z(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB'-2BA'+B^2-4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{4t^2+2}{\left(1+2t\right)^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 4t^2+2 \\ t &= \left(1+2t\right)^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(\frac{4t^2+2}{\left(1+2t\right)^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 179: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 2 - 2 \\ &= 0 \end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = (1 + 2t)^2$. There is a pole at $t = -\frac{1}{2}$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Therefore

$$L = [1, 2]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = 1 + \frac{3}{4\left(t + \frac{1}{2}\right)^2} - \frac{1}{t + \frac{1}{2}}$$

For the pole at $t=-\frac{1}{2}$ let b be the coefficient of $\frac{1}{\left(t+\frac{1}{2}\right)^2}$ in the partial fractions decomposition of r given above. Therefore $b=\frac{3}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2}+\sqrt{1+4b} = \frac{3}{2} \\
\alpha_c^- &= \frac{1}{2}-\sqrt{1+4b} = -\frac{1}{2}
\end{aligned}
$$

Since the order of r at ∞ is $O_r(\infty)=0$ then

$$
v = \frac{-O_r(\infty)}{2} = \frac{0}{2} = 0
$$

$[\sqrt{r}]_\infty$ is the sum of terms involving t^i for $0 \leq i \leq v$ in the Laurent series for $\sqrt{r}$ at ∞. Therefore

$$
\begin{aligned}
[\sqrt{r}]_\infty &= \sum_{i=0}^{v} a_i t^i \\
&= \sum_{i=0}^{0} a_i t^i
\end{aligned} \tag{8}
$$

Let a be the coefficient of $t^v = t^0$ in the above sum. The Laurent series of $\sqrt{r}$ at ∞ is

$$
\sqrt{r} \approx 1 - \frac{1}{2t} + \frac{1}{2t^2} - \frac{1}{4t^3} + \frac{3}{32t^4} - \frac{3}{64t^5} + \frac{1}{32t^6} - \frac{1}{64t^7} + \dots \tag{9}
$$

Comparing Eq. (9) with Eq. (8) shows that

$$
a = 1
$$

From Eq. (9) the sum up to $v=0$ gives

$$
\begin{aligned}
[\sqrt{r}]_\infty &= \sum_{i=0}^{0} a_i t^i \\
&= 1
\end{aligned} \tag{10}
$$

Now we need to find b, where b be the coefficient of $t^{v-1} = t^{-1} = \frac{1}{t}$ in r minus the coefficient of same term but in $\left([\sqrt{r}]_\infty\right)^2$ where $[\sqrt{r}]_\infty$ was found above in Eq (10). Hence

$$
\left([\sqrt{r}]_\infty\right)^2 = 1
$$

This shows that the coefficient of $\frac{1}{t}$ in the above is 0. Now we need to find the coefficient of $\frac{1}{t}$ in r. How this is done depends on if $v = 0$ or not. Since $v = 0$ then starting from $r = \frac{s}{t}$ and doing long division in the form

$$r = Q + \frac{R}{t}$$

Where Q is the quotient and R is the remainder. Then the coefficient of $\frac{1}{t}$ in r will be the coefficient in R of the term in t of degree of t minus one, divided by the leading coefficient in t. Doing long division gives

$$\begin{aligned}
r &= \frac{s}{t} \\
&= \frac{4t^2 + 2}{4t^2 + 4t + 1} \\
&= Q + \frac{R}{4t^2 + 4t + 1} \\
&= (1) + \left(\frac{1 - 4t}{4t^2 + 4t + 1}\right) \\
&= 1 + \frac{1 - 4t}{4t^2 + 4t + 1}
\end{aligned}$$

Since the degree of t is 2, then we see that the coefficient of the term t in the remainder R is -4. Dividing this by leading coefficient in t which is 4 gives -1. Now b can be found.

$$\begin{aligned}
b &= (-1) - (0) \\
&= -1
\end{aligned}$$

Hence

$$\begin{aligned}
[\sqrt{r}]_\infty &= 1 \\
\alpha_\infty^+ &= \frac{1}{2}\left(\frac{b}{a} - v\right) &&= \frac{1}{2}\left(\frac{-1}{1} - 0\right) &&= -\frac{1}{2} \\
\alpha_\infty^- &= \frac{1}{2}\left(-\frac{b}{a} - v\right) &&= \frac{1}{2}\left(-\frac{-1}{1} - 0\right) &&= \frac{1}{2}
\end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = \frac{4t^2 + 2}{(1 + 2t)^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
$-\frac{1}{2}$	2	0	$\frac{3}{2}$	$-\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
0	1	$-\frac{1}{2}$	$\frac{1}{2}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c\in\Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_\infty^+ = -\frac{1}{2}$ then

$$\begin{aligned}
d &= \alpha_\infty^+ - \left(\alpha_{c_1}^-\right) \\
&= -\frac{1}{2} - \left(-\frac{1}{2}\right) \\
&= 0
\end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c\in\Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_\infty$$

Substituting the above values in the above results in

$$\begin{aligned}
\omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t-c_1} \right) + (+)[\sqrt{r}]_\infty \\
&= -\frac{1}{2\left(t+\frac{1}{2}\right)} + (1) \\
&= -\frac{1}{2\left(t+\frac{1}{2}\right)} + 1 \\
&= \frac{2t}{1+2t}
\end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d=0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$(0)+2\left(-\frac{1}{2\left(t+\frac{1}{2}\right)}+1\right)(0)+\left(\left(\frac{1}{2\left(t+\frac{1}{2}\right)^2}\right)+\left(-\frac{1}{2\left(t+\frac{1}{2}\right)}+1\right)^2-\left(\frac{4t^2+2}{\left(1+2t\right)^2}\right)\right)=0$$
$$0=0$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z''=rz$ is

$$\begin{aligned}
z_1(t) &= p e^{\int \omega\, dt} \\
&= \mathrm{e}^{\int \left(-\frac{1}{2\left(t+\frac{1}{2}\right)}+1\right)dt} \\
&= \frac{\mathrm{e}^t}{\sqrt{1+2t}}
\end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-4t-4}{1+2t}\, dt} \\
&= z_1 e^{t+\frac{\ln(1+2t)}{2}} \\
&= z_1\left(\sqrt{1+2t}\,\mathrm{e}^t\right)
\end{aligned}$$

Which simplifies to

$$y_1=\mathrm{e}^{2t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2=y_1\int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned}
y_2 &= y_1\int \frac{e^{\int -\frac{-4t-4}{1+2t}\, dt}}{\left(y_1\right)^2}\, dt \\
&= y_1\int \frac{e^{2t+\ln(1+2t)}}{\left(y_1\right)^2}\, dt \\
&= y_1\left(-\mathrm{e}^{-2t}(t+1)\right)
\end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(e^{2t}\right) + c_2 \left(e^{2t}\left(-e^{-2t}(t+1)\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$y = c_1 e^{2t} + (-t-1)\, c_2 \tag{1}$$

Verification of solutions

$$y = c_1 e^{2t} + (-t-1)\, c_2$$

Verified OK.

9.12.3 Maple step by step solution

Let's solve

$(1+2t)\, y'' + (-4t-4)\, y' + 4y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{4y}{1+2t} + \frac{4(t+1)y'}{1+2t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{4(t+1)y'}{1+2t} + \frac{4y}{1+2t} = 0$

□ Check to see if $t_0 = -\frac{1}{2}$ is a regular singular point

  ◦ Define functions

    $\left[P_2(t) = -\frac{4(t+1)}{1+2t}, P_3(t) = \frac{4}{1+2t}\right]$

  ◦ $\left(t+\frac{1}{2}\right) \cdot P_2(t)$ is analytic at $t = -\frac{1}{2}$

    $\left(\left(t+\frac{1}{2}\right) \cdot P_2(t)\right)\bigg|_{t=-\frac{1}{2}} = -1$

  ◦ $\left(t+\frac{1}{2}\right)^2 \cdot P_3(t)$ is analytic at $t = -\frac{1}{2}$

    $\left(\left(t+\frac{1}{2}\right)^2 \cdot P_3(t)\right)\bigg|_{t=-\frac{1}{2}} = 0$

- $t=-\frac{1}{2}$ is a regular singular point

  Check to see if $t_0=-\frac{1}{2}$ is a regular singular point

  $t_0=-\frac{1}{2}$

- Multiply by denominators

  $(1+2t)\,y''+(-4t-4)\,y'+4y=0$

- Change variables using $t=u-\frac{1}{2}$ so that the regular singular point is at $u=0$

  $2u\left(\frac{d^2}{du^2}y(u)\right)+(-4u-2)\left(\frac{d}{du}y(u)\right)+4y(u)=0$

- Assume series solution for $y(u)$

  $y(u)=\sum_{k=0}^{\infty}a_k u^{k+r}$

☐ Rewrite ODE with series expansions

- Convert $u^m\cdot\left(\frac{d}{du}y(u)\right)$ to series expansion for $m=0..1$

  $u^m\cdot\left(\frac{d}{du}y(u)\right)=\sum_{k=0}^{\infty}a_k(k+r)\,u^{k+r-1+m}$

- Shift index using $k->k+1-m$

  $u^m\cdot\left(\frac{d}{du}y(u)\right)=\sum_{k=-1+m}^{\infty}a_{k+1-m}(k+1-m+r)\,u^{k+r}$

- Convert $u\cdot\left(\frac{d^2}{du^2}y(u)\right)$ to series expansion

  $u\cdot\left(\frac{d^2}{du^2}y(u)\right)=\sum_{k=0}^{\infty}a_k(k+r)\,(k+r-1)\,u^{k+r-1}$

- Shift index using $k->k+1$

  $u\cdot\left(\frac{d^2}{du^2}y(u)\right)=\sum_{k=-1}^{\infty}a_{k+1}(k+1+r)\,(k+r)\,u^{k+r}$

  Rewrite ODE with series expansions

  $2a_0r(-2+r)\,u^{-1+r}+\left(\sum_{k=0}^{\infty}\left(2a_{k+1}(k+1+r)\,(k+r-1)-4a_k(k+r-1)\right)u^{k+r}\right)=0$

- a_0 cannot be 0 by assumption, giving the indicial equation

  $2r(-2+r)=0$

- Values of r that satisfy the indicial equation

  $r\in\{0,2\}$

- Each term in the series must be 0, giving the recursion relation

$$2(a_{k+1}(k+1+r)-2a_k)\,(k+r-1)=0$$

- Recursion relation that defines series solution to ODE

$$a_{k+1}=\frac{2a_k}{k+1+r}$$

- Recursion relation for $r=0$

$$a_{k+1}=\frac{2a_k}{k+1}$$

- Solution for $r=0$

$$\left[y(u)=\sum_{k=0}^{\infty} a_k u^k, a_{k+1}=\frac{2a_k}{k+1}\right]$$

- Revert the change of variables $u=t+\frac{1}{2}$

$$\left[y=\sum_{k=0}^{\infty} a_k\left(t+\frac{1}{2}\right)^k, a_{k+1}=\frac{2a_k}{k+1}\right]$$

- Recursion relation for $r=2$

$$a_{k+1}=\frac{2a_k}{k+3}$$

- Solution for $r=2$

$$\left[y(u)=\sum_{k=0}^{\infty} a_k u^{k+2}, a_{k+1}=\frac{2a_k}{k+3}\right]$$

- Revert the change of variables $u=t+\frac{1}{2}$

$$\left[y=\sum_{k=0}^{\infty} a_k\left(t+\frac{1}{2}\right)^{k+2}, a_{k+1}=\frac{2a_k}{k+3}\right]$$

- Combine solutions and rename parameters

$$\left[y=\left(\sum_{k=0}^{\infty} a_k\left(t+\frac{1}{2}\right)^k\right)+\left(\sum_{k=0}^{\infty} b_k\left(t+\frac{1}{2}\right)^{k+2}\right), a_{1+k}=\frac{2a_k}{1+k}, b_{1+k}=\frac{2b_k}{k+3}\right]$$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Reducible group (found another exponential solution)
<- Kovacics algorithm successful`
```

✓ Solution by Maple
Time used: 0.016 (sec). Leaf size: 15

```
dsolve((2*t+1)*diff(y(t),t$2)-4*(t+1)*diff(y(t),t)+4*y(t)=0,y(t), singsol=all)
```

$$y(t) = c_2 \mathrm{e}^{2t} + c_1 t + c_1$$

✓ Solution by Mathematica
Time used: 0.126 (sec). Leaf size: 23

```
DSolve[(2*t+1)*y''[t]-4*(t+1)*y'[t]+4*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to c_1 e^{2t+1} - c_2(t+1)$$

9.13 problem 16

Internal problem ID [1751]
Internal file name [`OUTPUT/1752_Sunday_June_05_2022_02_29_48_AM_50805962/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 16.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_bessel_ode", "second_order_change_of_variable_on_y_method_1"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{t^2y'' + ty' + \left(t^2 - \frac{1}{4}\right)y = 0}$$

9.13.1 Solving as second order change of variable on y method 1 ode

In normal form the given ode is written as

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= \frac{1}{t} \\ q(t) &= \frac{t^2 - \frac{1}{4}}{t^2} \end{aligned}$$

Calculating the Liouville ode invariant Q given by

$$
\begin{aligned}
Q &= q - \frac{p'}{2} - \frac{p^2}{4} \\
&= \frac{t^2 - \frac{1}{4}}{t^2} - \frac{\left(\frac{1}{t}\right)'}{2} - \frac{\left(\frac{1}{t}\right)^2}{4} \\
&= \frac{t^2 - \frac{1}{4}}{t^2} - \frac{\left(-\frac{1}{t^2}\right)}{2} - \frac{\left(\frac{1}{t^2}\right)}{4} \\
&= \frac{t^2 - \frac{1}{4}}{t^2} - \left(-\frac{1}{2t^2}\right) - \frac{1}{4t^2} \\
&= 1
\end{aligned}
$$

Since the Liouville ode invariant does not depend on the independent variable t then the transformation

$$
y = v(t)\, z(t) \tag{3}
$$

is used to change the original ode to a constant coefficients ode in v. In (3) the term $z(t)$ is given by

$$
\begin{aligned}
z(t) &= \mathrm{e}^{-\left(\int \frac{p(t)}{2} dt\right)} \\
&= e^{-\int \frac{\frac{1}{t}}{2}} \\
&= \frac{1}{\sqrt{t}}
\end{aligned} \tag{5}
$$

Hence (3) becomes

$$
y = \frac{v(t)}{\sqrt{t}} \tag{4}
$$

Applying this change of variable to the original ode results in

$$
t^{\frac{3}{2}}(v''(t) + v(t)) = 0
$$

Which is now solved for $v(t)$ This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$
Av''(t) + Bv'(t) + Cv(t) = 0
$$

Where in the above $A = 1, B = 0, C = 1$. Let the solution be $v(t) = e^{\lambda t}$. Substituting this into the ODE gives

$$
\lambda^2 \mathrm{e}^{\lambda t} + \mathrm{e}^{\lambda t} = 0 \tag{1}
$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 0, C = 1$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{0}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{0^2 - (4)(1)(1)} \\ &= \pm i\end{aligned}$$

Hence

$$\begin{aligned}\lambda_1 &= +i \\ \lambda_2 &= -i\end{aligned}$$

Which simplifies to

$$\begin{aligned}\lambda_1 &= i \\ \lambda_2 &= -i\end{aligned}$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = 0$ and $\beta = 1$. Therefore the final solution, when using Euler relation, can be written as

$$v(t) = e^{\alpha t}(c_1 \cos(\beta t) + c_2 \sin(\beta t))$$

Which becomes

$$v(t) = e^0(c_1 \cos(t) + c_2 \sin(t))$$

Or

$$v(t) = c_1 \cos(t) + c_2 \sin(t)$$

Now that $v(t)$ is known, then

$$\begin{aligned}y &= v(t)\,z(t) \\ &= (c_1 \cos(t) + c_2 \sin(t))\,(z(t))\end{aligned} \tag{7}$$

But from (5)

$$z(t) = \frac{1}{\sqrt{t}}$$

Hence (7) becomes

$$y = \frac{c_1 \cos(t) + c_2 \sin(t)}{\sqrt{t}}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1 \cos(t) + c_2 \sin(t)}{\sqrt{t}} \tag{1}$$

Verification of solutions

$$y = \frac{c_1 \cos(t) + c_2 \sin(t)}{\sqrt{t}}$$

Verified OK.

9.13.2 Solving as second order bessel ode ode

Writing the ode as

$$t^2 y'' + t y' + \left(t^2 - \frac{1}{4}\right) y = 0 \tag{1}$$

Bessel ode has the form

$$t^2 y'' + t y' + \left(-n^2 + t^2\right) y = 0 \tag{2}$$

The generalized form of Bessel ode is given by Bowman (1958) as the following

$$t^2 y'' + (1 - 2\alpha) t y' + \left(\beta^2 \gamma^2 t^{2\gamma} - n^2 \gamma^2 + \alpha^2\right) y = 0 \tag{3}$$

With the standard solution

$$y = t^{\alpha}(c_1 \operatorname{BesselJ}(n, \beta t^{\gamma}) + c_2 \operatorname{BesselY}(n, \beta t^{\gamma})) \tag{4}$$

Comparing (3) to (1) and solving for α, β, n, γ gives

$$\begin{aligned}
\alpha &= 0 \\
\beta &= 1 \\
n &= -\frac{1}{2} \\
\gamma &= 1
\end{aligned}$$

Substituting all the above into (4) gives the solution as

$$y = \frac{c_1\sqrt{2}\,\cos(t)}{\sqrt{\pi}\,\sqrt{t}} + \frac{c_2\sqrt{2}\,\sin(t)}{\sqrt{\pi}\,\sqrt{t}}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1\sqrt{2}\,\cos(t)}{\sqrt{\pi}\,\sqrt{t}} + \frac{c_2\sqrt{2}\,\sin(t)}{\sqrt{\pi}\,\sqrt{t}} \tag{1}$$

Verification of solutions

$$y = \frac{c_1\sqrt{2}\,\cos(t)}{\sqrt{\pi}\,\sqrt{t}} + \frac{c_2\sqrt{2}\,\sin(t)}{\sqrt{\pi}\,\sqrt{t}}$$

Verified OK.

9.13.3 Solving using Kovacic algorithm

Writing the ode as

$$t^2y'' + ty' + \left(t^2 - \frac{1}{4}\right)y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= t \\ C &= t^2 - \frac{1}{4} \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-1}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -1 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = -z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 181: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = -1$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \cos(t)$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{t}{t^2}\,dt} \\ &= z_1 e^{-\frac{\ln(t)}{2}} \\ &= z_1 \left(\frac{1}{\sqrt{t}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \frac{\cos(t)}{\sqrt{t}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{t}{t^2}\,dt}}{(y_1)^2}\,dt \\ &= y_1 \int \frac{e^{-\ln(t)}}{(y_1)^2}\,dt \\ &= y_1(\tan(t)) \end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\frac{\cos(t)}{\sqrt{t}}\right) + c_2 \left(\frac{\cos(t)}{\sqrt{t}} (\tan(t))\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = \frac{c_1 \cos(t)}{\sqrt{t}} + \frac{c_2 \sin(t)}{\sqrt{t}} \tag{1}
$$

Verification of solutions

$$
y = \frac{c_1 \cos(t)}{\sqrt{t}} + \frac{c_2 \sin(t)}{\sqrt{t}}
$$

Verified OK.

9.13.4 Maple step by step solution

Let's solve

$y''t^2 + ty' + \left(t^2 - \frac{1}{4}\right) y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{(4t^2-1)y}{4t^2} - \frac{y'}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{y'}{t} + \frac{(4t^2-1)y}{4t^2} = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  - Define functions

    $\left[P_2(t) = \frac{1}{t}, P_3(t) = \frac{4t^2-1}{4t^2}\right]$

  - $t \cdot P_2(t)$ is analytic at $t = 0$

    $\left(t \cdot P_2(t)\right)\Big|_{t=0} = 1$

  - $t^2 \cdot P_3(t)$ is analytic at $t = 0$

    $\left(t^2 \cdot P_3(t)\right)\Big|_{t=0} = -\frac{1}{4}$

◦ $t = 0$is a regular singular point

Check to see if $t_0 = 0$ is a regular singular point

$t_0 = 0$

- Multiply by denominators

$4y''t^2 + 4ty' + (4t^2 - 1)\, y = 0$

- Assume series solution for y

$y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

◦ Convert $t^m \cdot y$ to series expansion for $m = 0..2$

$t^m \cdot y = \sum_{k=0}^{\infty} a_k t^{k+r+m}$

◦ Shift index using $k- >k - m$

$t^m \cdot y = \sum_{k=m}^{\infty} a_{k-m} t^{k+r}$

◦ Convert $t \cdot y'$ to series expansion

$t \cdot y' = \sum_{k=0}^{\infty} a_k (k + r)\, t^{k+r}$

◦ Convert $t^2 \cdot y''$ to series expansion

$t^2 \cdot y'' = \sum_{k=0}^{\infty} a_k (k + r)\,(k + r - 1)\, t^{k+r}$

Rewrite ODE with series expansions

$a_0(1 + 2r)\,(-1 + 2r)\, t^r + a_1(3 + 2r)\,(1 + 2r)\, t^{1+r} + \left(\sum_{k=2}^{\infty} (a_k(2k + 2r + 1)\,(2k + 2r - 1) + 4a_{k-2}\right.$

- $a_0$cannot be 0 by assumption, giving the indicial equation

$(1 + 2r)\,(-1 + 2r) = 0$

- Values of r that satisfy the indicial equation

$r \in \left\{-\frac{1}{2}, \frac{1}{2}\right\}$

- Each term must be 0

$a_1(3 + 2r)\,(1 + 2r) = 0$

- Solve for the dependent coefficient(s)

$a_1 = 0$

- Each term in the series must be 0, giving the recursion relation

  $a_k(4k^2+8kr+4r^2-1)+4a_{k-2}=0$

- Shift index using $k->k+2$

  $a_{k+2}\left(4(k+2)^2+8(k+2)r+4r^2-1\right)+4a_k=0$

- Recursion relation that defines series solution to ODE

  $a_{k+2}=-\frac{4a_k}{4k^2+8kr+4r^2+16k+16r+15}$

- Recursion relation for $r=-\frac{1}{2}$

  $a_{k+2}=-\frac{4a_k}{4k^2+12k+8}$

- Solution for $r=-\frac{1}{2}$

  $\left[y=\sum_{k=0}^{\infty} a_k t^{k-\frac{1}{2}}, a_{k+2}=-\frac{4a_k}{4k^2+12k+8}, a_1=0\right]$

- Recursion relation for $r=\frac{1}{2}$

  $a_{k+2}=-\frac{4a_k}{4k^2+20k+24}$

- Solution for $r=\frac{1}{2}$

  $\left[y=\sum_{k=0}^{\infty} a_k t^{k+\frac{1}{2}}, a_{k+2}=-\frac{4a_k}{4k^2+20k+24}, a_1=0\right]$

- Combine solutions and rename parameters

  $\left[y=\left(\sum_{k=0}^{\infty} a_k t^{k-\frac{1}{2}}\right)+\left(\sum_{k=0}^{\infty} b_k t^{k+\frac{1}{2}}\right), a_{k+2}=-\frac{4a_k}{4k^2+12k+8}, a_1=0, b_{k+2}=-\frac{4b_k}{4k^2+20k+24}, b_1=0\right]$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Group is reducible or imprimitive
<- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.031 (sec). Leaf size: 17

```
dsolve(t^2*diff(y(t),t$2)+t*diff(y(t),t)+(t^2-1/4)*y(t)=0,y(t), singsol=all)
```

$$y(t) = \frac{c_1 \sin(t) + c_2 \cos(t)}{\sqrt{t}}$$

✓ Solution by Mathematica

Time used: 0.041 (sec). Leaf size: 39

```
DSolve[t^2*y''[t]+t*y'[t]+(t^2-1/4)*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{e^{-it}(2c_1 - ic_2 e^{2it})}{2\sqrt{t}}$$

9.14 problem 19

Internal problem ID [1752]
Internal file name [`OUTPUT/1753_Sunday_June_05_2022_02_29_50_AM_61674750/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 19.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "exact linear second order ode", "second_order_integrable_as_is", "second_order_change_of_variable_on_x_method_1", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{t^2y'' + 3ty' + y = 0}$$

9.14.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} + 3trt^{r-1} + t^r = 0$$

Simplifying gives

$$r(r-1)\,t^r + 3r\,t^r + t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

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

Or

$$r^2 + 2r + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = -1$$
$$r_2 = -1$$

Since the roots are equal, then the general solution is

$$y = c_1 y_1 + c_2 y_2$$

Where $y_1 = t^r$ and $y_2 = t^r \ln(t)$. Hence

$$y = \frac{c_1}{t} + \frac{c_2 \ln(t)}{t}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1}{t} + \frac{c_2 \ln(t)}{t} \tag{1}$$

Verification of solutions

$$y = \frac{c_1}{t} + \frac{c_2 \ln(t)}{t}$$

Verified OK.

9.14.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2y'' + 3ty' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= \frac{3}{t} \\ q(t) &= \frac{1}{t^2} \end{aligned}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned} \tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)}dt \\ &= \int \mathrm{e}^{-\left(\int \frac{3}{t}dt\right)}dt \\ &= \int e^{-3\ln(t)}\,dt \\ &= \int \frac{1}{t^3}dt \\ &= -\frac{1}{2t^2} \end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned} q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\ &= \frac{\frac{1}{t^2}}{\frac{1}{t^6}} \\ &= t^4 \end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\begin{aligned} \frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) &= 0 \\ \frac{d^2}{d\tau^2}y(\tau) + t^4 y(\tau) &= 0 \end{aligned}$$

But in terms of τ

$$t^4 = \frac{1}{4\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) + \frac{y(\tau)}{4\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$4\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 + y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$4\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} + \tau^r = 0$$

Simplifying gives

$$4r(r-1)\,\tau^r + 0\,\tau^r + \tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

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

Or

$$4r^2 - 4r + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = \frac{1}{2}$$
$$r_2 = \frac{1}{2}$$

Since the roots are equal, then the general solution is

$$y(\tau) = c_1 y_1 + c_2 y_2$$

Where $y_1 = \tau^r$ and $y_2 = \tau^r \ln(\tau)$. Hence

$$y(\tau) = c_1\sqrt{\tau} + c_2\sqrt{\tau}\,\ln(\tau)$$

The above solution is now transformed back to y using (6) which results in

$$y = \frac{\sqrt{2}\,\sqrt{-\frac{1}{t^2}}\,\left(c_1 - c_2\ln(2) + c_2\ln\left(-\frac{1}{t^2}\right)\right)}{2}$$

Summary

The solution(s) found are the following

$$y = \frac{\sqrt{2}\,\sqrt{-\frac{1}{t^2}}\,\left(c_1 - c_2\ln(2) + c_2\ln\left(-\frac{1}{t^2}\right)\right)}{2} \tag{1}$$

Verification of solutions

$$y = \frac{\sqrt{2}\,\sqrt{-\frac{1}{t^2}}\,\left(c_1 - c_2\ln(2) + c_2\ln\left(-\frac{1}{t^2}\right)\right)}{2}$$

Verified OK.

9.14.3 Solving as second order change of variable on x method 1 ode

In normal form the ode

$$t^2y'' + 3ty' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$
\begin{aligned}
p(t) &= \frac{3}{t} \\
q(t) &= \frac{1}{t^2}
\end{aligned}
$$

Applying change of variables $\tau = g(t)$ to (2) results

$$
\frac{d^2}{d\tau^2} y(\tau) + p_1 \left(\frac{d}{d\tau} y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}
$$

Where τ is the new independent variable, and

$$
p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}
$$

$$
q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}
$$

Let $q_1 = c^2$ where c is some constant. Therefore from (5)

$$
\begin{aligned}
\tau' &= \frac{1}{c}\sqrt{q} \\
&= \frac{\sqrt{\frac{1}{t^2}}}{c} \\
\tau'' &= -\frac{1}{c\sqrt{\frac{1}{t^2}}\, t^3}
\end{aligned} \tag{6}
$$

Substituting the above into (4) results in

$$
\begin{aligned}
p_1(\tau) &= \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \\
&= \frac{-\frac{1}{c\sqrt{\frac{1}{t^2}}\, t^3} + \frac{3}{t}\frac{\sqrt{\frac{1}{t^2}}}{c}}{\left(\frac{\sqrt{\frac{1}{t^2}}}{c}\right)^2} \\
&= 2c
\end{aligned}
$$

Therefore ode (3) now becomes

$$
\begin{aligned}
y(\tau)'' + p_1 y(\tau)' + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2} y(\tau) + 2c\left(\frac{d}{d\tau} y(\tau)\right) + c^2 y(\tau) &= 0
\end{aligned} \tag{7}
$$

The above ode is now solved for $y(\tau)$. Since the ode is now constant coefficients, it can be easily solved to give

$$y(\tau) = e^{-c\tau}c_1$$

Now from (6)

$$\begin{aligned}
\tau &= \int \frac{1}{c}\sqrt{q}\,dt \\
&= \frac{\int \sqrt{\frac{1}{t^2}}dt}{c} \\
&= \frac{\sqrt{\frac{1}{t^2}}\,t\ln(t)}{c}
\end{aligned}$$

Substituting the above into the solution obtained gives

$$y = \frac{c_1}{t}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1}{t} \tag{1}$$

Verification of solutions

$$y = \frac{c_1}{t}$$

Verified OK.

9.14.4 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2y'' + 3ty' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$\begin{aligned}
p(t) &= \frac{3}{t} \\
q(t) &= \frac{1}{t^2}
\end{aligned}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} + \frac{3n}{t^2} + \frac{1}{t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = -1 \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \frac{v'(t)}{t} &= 0 \\ v''(t) + \frac{v'(t)}{t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{u(t)}{t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t) g(u) \\ &= -\frac{u}{t} \end{aligned}$$

Where $f(t) = -\frac{1}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned}
\frac{1}{u}\,du &= -\frac{1}{t}\,dt \\
\int \frac{1}{u}\,du &= \int -\frac{1}{t}\,dt \\
\ln(u) &= -\ln(t) + c_1 \\
u &= \mathrm{e}^{-\ln(t)+c_1} \\
&= \frac{c_1}{t}
\end{aligned}$$

Now that $u(t)$ is known, then

$$\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\,dt + c_2 \\
&= c_1 \ln(t) + c_2
\end{aligned}$$

Hence

$$\begin{aligned}
y &= v(t)\,t^n \\
&= \frac{c_1 \ln(t) + c_2}{t} \\
&= \frac{c_1 \ln(t) + c_2}{t}
\end{aligned}$$

<u>Summary</u>
The solution(s) found are the following

$$y = \frac{c_1 \ln(t) + c_2}{t} \tag{1}$$

<u>Verification of solutions</u>

$$y = \frac{c_1 \ln(t) + c_2}{t}$$

Verified OK.

9.14.5 Solving as second order integrable as is ode

Integrating both sides of the ODE w.r.t t gives

$$\int \left(t^2 y'' + 3ty' + y\right) dt = 0$$
$$y' t^2 + yt = c_1$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \frac{1}{t}$$
$$q(t) = \frac{c_1}{t^2}$$

Hence the ode is

$$y' + \frac{y}{t} = \frac{c_1}{t^2}$$

The integrating factor μ is

$$\mu = e^{\int \frac{1}{t} dt}$$
$$= t$$

The ode becomes

$$\frac{\mathrm{d}}{\mathrm{d}t}(\mu y) = (\mu)\left(\frac{c_1}{t^2}\right)$$
$$\frac{\mathrm{d}}{\mathrm{d}t}(ty) = (t)\left(\frac{c_1}{t^2}\right)$$
$$\mathrm{d}(ty) = \left(\frac{c_1}{t}\right) \mathrm{d}t$$

Integrating gives

$$ty = \int \frac{c_1}{t} \,\mathrm{d}t$$
$$ty = c_1 \ln(t) + c_2$$

Dividing both sides by the integrating factor $\mu = t$ results in

$$y = \frac{c_1 \ln(t)}{t} + \frac{c_2}{t}$$

which simplifies to

$$y = \frac{c_1 \ln(t) + c_2}{t}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1 \ln(t) + c_2}{t} \tag{1}$$

Verification of solutions

$$y = \frac{c_1 \ln(t) + c_2}{t}$$

Verified OK.

9.14.6 Solving as type second_order_integrable_as_is (not using ABC version)

Writing the ode as

$$t^2y'' + 3ty' + y = 0$$

Integrating both sides of the ODE w.r.t t gives

$$\int (t^2y'' + 3ty' + y)\, dt = 0$$
$$y't^2 + yt = c_1$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \frac{1}{t}$$
$$q(t) = \frac{c_1}{t^2}$$

Hence the ode is

$$y' + \frac{y}{t} = \frac{c_1}{t^2}$$

The integrating factor μ is

$$\mu = e^{\int \frac{1}{t}dt}$$
$$= t$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)\left(\frac{c_1}{t^2}\right)$$
$$\frac{d}{dt}(ty) = (t)\left(\frac{c_1}{t^2}\right)$$
$$d(ty) = \left(\frac{c_1}{t}\right) dt$$

Integrating gives

$$ty = \int \frac{c_1}{t} dt$$
$$ty = c_1 \ln(t) + c_2$$

Dividing both sides by the integrating factor $\mu = t$ results in

$$y = \frac{c_1 \ln(t)}{t} + \frac{c_2}{t}$$

which simplifies to

$$y = \frac{c_1 \ln(t) + c_2}{t}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1 \ln(t) + c_2}{t} \tag{1}$$

Verification of solutions

$$y = \frac{c_1 \ln(t) + c_2}{t}$$

Verified OK.

9.14.7 Solving using Kovacic algorithm

Writing the ode as

$$t^2y'' + 3ty' + y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= 3t \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A} \,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-1}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -1 \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(-\frac{1}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A} \,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 183: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 2 - 0 \\
&= 2
\end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = -\frac{1}{4t^2}$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{1}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^{+} &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\
\alpha_c^{-} &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}
\end{aligned}$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = -\frac{1}{4t^2}$$

Since the $\gcd(s,t) = 1$. This gives $b = -\frac{1}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^{+} &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\
\alpha_\infty^{-} &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}
\end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = -\frac{1}{4t^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^{+}	α_c^{-}
0	2	0	$\frac{1}{2}$	$\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^{+}	α_∞^{-}
2	0	$\frac{1}{2}$	$\frac{1}{2}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^{\pm}$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^{\pm}$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c\in\Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^{\pm}$. This is done by trial over all set of families $s = (s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω.

Trying $\alpha_\infty^- = \frac{1}{2}$ then

$$\begin{aligned}
d &= \alpha_\infty^- - \left(\alpha_{c_1}^-\right) \\
&= \frac{1}{2} - \left(\frac{1}{2}\right) \\
&= 0
\end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned}
\omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t-c_1} \right) + (-)[\sqrt{r}]_\infty \\
&= \frac{1}{2t} + (-)\left(0\right) \\
&= \frac{1}{2t} \\
&= \frac{1}{2t}
\end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d=0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$\begin{aligned}
(0) + 2\left(\frac{1}{2t}\right)(0) + \left(\left(-\frac{1}{2t^2}\right) + \left(\frac{1}{2t}\right)^2 - \left(-\frac{1}{4t^2}\right) \right) &= 0 \\
0 &= 0
\end{aligned}$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned}
z_1(t) &= p e^{\int \omega \, dt} \\
&= \mathrm{e}^{\int \frac{1}{2t} dt} \\
&= \sqrt{t}
\end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{3t}{t^2}\, dt} \\ &= z_1 e^{-\frac{3\ln(t)}{2}} \\ &= z_1 \left(\frac{1}{t^{\frac{3}{2}}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \frac{1}{t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{3t}{t^2}\, dt}}{(y_1)^2}\, dt \\ &= y_1 \int \frac{e^{-3\ln(t)}}{(y_1)^2}\, dt \\ &= y_1(\ln(t)) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1\left(\frac{1}{t}\right) + c_2\left(\frac{1}{t}(\ln(t))\right) \end{aligned}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1}{t} + \frac{c_2 \ln(t)}{t} \tag{1}$$

Verification of solutions

$$y = \frac{c_1}{t} + \frac{c_2 \ln(t)}{t}$$

Verified OK.

9.14.8 Solving as exact linear second order ode ode

An ode of the form

$$p(t)\,y'' + q(t)\,y' + r(t)\,y = s(t)$$

is exact if

$$p''(t) - q'(t) + r(t) = 0 \tag{1}$$

For the given ode we have

$$\begin{aligned} p(x) &= t^2 \\ q(x) &= 3t \\ r(x) &= 1 \\ s(x) &= 0 \end{aligned}$$

Hence

$$\begin{aligned} p''(x) &= 2 \\ q'(x) &= 3 \end{aligned}$$

Therefore (1) becomes

$$2 - (3) + (1) = 0$$

Hence the ode is exact. Since we now know the ode is exact, it can be written as

$$(p(t)\,y' + (q(t) - p'(t))\,y)' = s(x)$$

Integrating gives

$$p(t)\,y' + (q(t) - p'(t))\,y = \int s(t)\,dt$$

Substituting the above values for p, q, r, s gives

$$y't^2 + yt = c_1$$

We now have a first order ode to solve which is

$$y't^2 + yt = c_1$$

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$
\begin{aligned}
p(t) &= \frac{1}{t} \\
q(t) &= \frac{c_1}{t^2}
\end{aligned}
$$

Hence the ode is

$$
y' + \frac{y}{t} = \frac{c_1}{t^2}
$$

The integrating factor μ is

$$
\begin{aligned}
\mu &= e^{\int \frac{1}{t}dt} \\
&= t
\end{aligned}
$$

The ode becomes

$$
\begin{aligned}
\frac{d}{dt}(\mu y) &= (\mu)\left(\frac{c_1}{t^2}\right) \\
\frac{d}{dt}(ty) &= (t)\left(\frac{c_1}{t^2}\right) \\
d(ty) &= \left(\frac{c_1}{t}\right) dt
\end{aligned}
$$

Integrating gives

$$
\begin{aligned}
ty &= \int \frac{c_1}{t}\, dt \\
ty &= c_1 \ln(t) + c_2
\end{aligned}
$$

Dividing both sides by the integrating factor $\mu = t$ results in

$$
y = \frac{c_1 \ln(t)}{t} + \frac{c_2}{t}
$$

which simplifies to

$$
y = \frac{c_1 \ln(t) + c_2}{t}
$$

Summary

The solution(s) found are the following

$$
y = \frac{c_1 \ln(t) + c_2}{t} \tag{1}
$$

Verification of solutions

$$
y = \frac{c_1 \ln(t) + c_2}{t}
$$

Verified OK.

9.14.9 Maple step by step solution

Let's solve

$y''t^2 + 3ty' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{3y'}{t} - \frac{y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{3y'}{t} + \frac{y}{t^2} = 0$

- Multiply by denominators of the ODE

  $y''t^2 + 3ty' + y = 0$

- Make a change of variables

  $s = \ln(t)$

☐ Substitute the change of variables back into the ODE

  - Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$

  - Compute derivative

    $y' = \frac{\frac{d}{ds}y(s)}{t}$

  - Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$

  - Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right) t^2 + 3\frac{d}{ds}y(s) + y(s) = 0$

- Simplify

  $\frac{d^2}{ds^2}y(s) + 2\frac{d}{ds}y(s) + y(s) = 0$

- Characteristic polynomial of ODE

  $r^2 + 2r + 1 = 0$

- Factor the characteristic polynomial

  $(r+1)^2 = 0$
- Root of the characteristic polynomial

  $r = -1$
- 1st solution of the ODE

  $y_1(s) = e^{-s}$
- Repeated root, multiply $y_1(s)$ by s to ensure linear independence

  $y_2(s) = s\,e^{-s}$
- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$
- Substitute in solutions

  $y(s) = c_1 e^{-s} + c_2 s\,e^{-s}$
- Change variables back using $s = \ln(t)$

  $y = \frac{c_1}{t} + \frac{c_2 \ln(t)}{t}$
- Simplify

  $y = \frac{c_1}{t} + \frac{c_2 \ln(t)}{t}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 14

```
dsolve(t^2*diff(y(t),t$2)+3*t*diff(y(t),t)+y(t)=0,y(t), singsol=all)
```

$$y(t) = \frac{c_2 \ln(t) + c_1}{t}$$

✓ Solution by Mathematica

Time used: 0.017 (sec). Leaf size: 17

```
DSolve[t^2*y''[t]+3*t*y'[t]+y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{c_2 \log(t) + c_1}{t}$$

9.15 problem 20

Internal problem ID [1753]
Internal file name [`OUTPUT/1754_Sunday_June_05_2022_02_29_51_AM_27492791/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.2.2, Equal roots, reduction of order. Page 147
Problem number: 20.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "second_order_change_of_variable_on_x_method_1", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2", "second_order_ode_non_constant_coeff_transformation_on_B"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler]]
```

$$\boxed{t^2y'' - ty' + y = 0}$$

9.15.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} - trt^{r-1} + t^r = 0$$

Simplifying gives

$$r(r-1)\,t^r - r\,t^r + t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

$$r(r-1) - r + 1 = 0$$

Or

$$r^2 - 2r + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$\begin{aligned} r_1 &= 1 \\ r_2 &= 1 \end{aligned}$$

Since the roots are equal, then the general solution is

$$y = c_1 y_1 + c_2 y_2$$

Where $y_1 = t^r$ and $y_2 = t^r \ln(t)$. Hence

$$y = c_1 t + c_2 t \ln(t)$$

Summary

The solution(s) found are the following

$$y = c_1 t + c_2 t \ln(t) \tag{1}$$

Verification of solutions

$$y = c_1 t + c_2 t \ln(t)$$

Verified OK.

9.15.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2 y'' - t y' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= -\frac{1}{t} \\ q(t) &= \frac{1}{t^2} \end{aligned}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned}
\tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)}\,dt \\
&= \int \mathrm{e}^{-\left(\int -\frac{1}{t}dt\right)}\,dt \\
&= \int e^{\ln(t)}\,dt \\
&= \int t dt \\
&= \frac{t^2}{2}
\end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned}
q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\
&= \frac{\frac{1}{t^2}}{t^2} \\
&= \frac{1}{t^4}
\end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\begin{aligned}
\frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2}y(\tau) + \frac{y(\tau)}{t^4} &= 0
\end{aligned}$$

But in terms of τ

$$\frac{1}{t^4} = \frac{1}{4\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) + \frac{y(\tau)}{4\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$4\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 + y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$4\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} + \tau^r = 0$$

Simplifying gives

$$4r(r-1)\,\tau^r + 0\,\tau^r + \tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

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

Or

$$4r^2 - 4r + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = \frac{1}{2}$$
$$r_2 = \frac{1}{2}$$

Since the roots are equal, then the general solution is

$$y(\tau) = c_1y_1 + c_2y_2$$

Where $y_1 = \tau^r$ and $y_2 = \tau^r\ln(\tau)$. Hence

$$y(\tau) = c_1\sqrt{\tau} + c_2\sqrt{\tau}\,\ln(\tau)$$

The above solution is now transformed back to y using (6) which results in

$$y = \frac{t\sqrt{2}\,(c_1 - c_2\ln(2) + 2c_2\ln(t))}{2}$$

Summary

The solution(s) found are the following

$$y = \frac{t\sqrt{2}\,(c_1 - c_2 \ln(2) + 2c_2 \ln(t))}{2} \tag{1}$$

Verification of solutions

$$y = \frac{t\sqrt{2}\,(c_1 - c_2 \ln(2) + 2c_2 \ln(t))}{2}$$

Verified OK.

9.15.3 Solving as second order change of variable on x method 1 ode

In normal form the ode

$$t^2 y'' - t y' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= -\frac{1}{t} \\ q(t) &= \frac{1}{t^2} \end{aligned}$$

Applying change of variables $\tau = g(t)$ to (2) results

$$\frac{d^2}{d\tau^2} y(\tau) + p_1 \left(\frac{d}{d\tau} y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $q_1 = c^2$ where c is some constant. Therefore from (5)

$$\begin{aligned} \tau' &= \frac{1}{c}\sqrt{q} \\ &= \frac{\sqrt{\frac{1}{t^2}}}{c} \qquad (6) \\ \tau'' &= -\frac{1}{c\sqrt{\frac{1}{t^2}}\, t^3} \end{aligned}$$

Substituting the above into (4) results in

$$
\begin{aligned}
p_1(\tau) &= \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'\,(t)^2} \\
&= \frac{-\frac{1}{c\sqrt{\frac{1}{t^2}}\,t^3} - \frac{1}{t}\frac{\sqrt{\frac{1}{t^2}}}{c}}{\left(\frac{\sqrt{\frac{1}{t^2}}}{c}\right)^2} \\
&= -2c
\end{aligned}
$$

Therefore ode (3) now becomes

$$
\begin{aligned}
y(\tau)'' + p_1 y(\tau)' + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2}y(\tau) - 2c\left(\frac{d}{d\tau}y(\tau)\right) + c^2 y(\tau) &= 0 \qquad (7)
\end{aligned}
$$

The above ode is now solved for $y(\tau)$. Since the ode is now constant coefficients, it can be easily solved to give

$$
y(\tau) = \mathrm{e}^{c\tau} c_1
$$

Now from (6)

$$
\begin{aligned}
\tau &= \int \frac{1}{c}\sqrt{q}\,dt \\
&= \frac{\int \sqrt{\frac{1}{t^2}}dt}{c} \\
&= \frac{\sqrt{\frac{1}{t^2}}\,t\ln(t)}{c}
\end{aligned}
$$

Substituting the above into the solution obtained gives

$$
y = c_1 t
$$

Summary

The solution(s) found are the following

$$
y = c_1 t \qquad (1)
$$

Verification of solutions

$$
y = c_1 t
$$

Verified OK.

9.15.4 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2y'' - ty' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= -\frac{1}{t} \\ q(t) &= \frac{1}{t^2} \end{aligned}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} - \frac{n}{t^2} + \frac{1}{t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = 1 \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \frac{v'(t)}{t} &= 0 \\ v''(t) + \frac{v'(t)}{t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{u(t)}{t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t)g(u) \\ &= -\frac{u}{t} \end{aligned}$$

Where $f(t) = -\frac{1}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\, du &= -\frac{1}{t}\, dt \\ \int \frac{1}{u}\, du &= \int -\frac{1}{t}\, dt \\ \ln(u) &= -\ln(t) + c_1 \\ u &= \mathrm{e}^{-\ln(t)+c_1} \\ &= \frac{c_1}{t} \end{aligned}$$

Now that $u(t)$ is known, then

$$\begin{aligned} v'(t) &= u(t) \\ v(t) &= \int u(t)\, dt + c_2 \\ &= c_1 \ln(t) + c_2 \end{aligned}$$

Hence

$$\begin{aligned} y &= v(t)\, t^n \\ &= (c_1 \ln(t) + c_2)\, t \\ &= (c_1 \ln(t) + c_2)\, t \end{aligned}$$

Summary

The solution(s) found are the following

$$y = (c_1 \ln(t) + c_2)\, t \tag{1}$$

Verification of solutions

$$y = (c_1 \ln(t) + c_2)\, t$$

Verified OK.

9.15.5 Solving as second order ode non constant coeff transformation on B ode

Given an ode of the form

$$Ay'' + By' + Cy = F(t)$$

This method reduces the order ode the ODE by one by applying the transformation

$$y = Bv$$

This results in

$$\begin{aligned} y' &= B'v + v'B \\ y'' &= B''v + B'v' + v''B + v'B' \\ &= v''B + 2v' + B' + B''v \end{aligned}$$

And now the original ode becomes

$$\begin{aligned} A(v''B + 2v'B' + B''v) + B(B'v + v'B) + CBv &= 0 \\ ABv'' + \left(2AB' + B^2\right) v' + \left(AB'' + BB' + CB\right) v &= 0 \end{aligned} \tag{1}$$

If the term $AB'' + BB' + CB$ is zero, then this method works and can be used to solve

$$ABv'' + \left(2AB' + B^2\right) v' = 0$$

By Using $u = v'$ which reduces the order of the above ode to one. The new ode is

$$ABu' + \left(2AB' + B^2\right) u = 0$$

The above ode is first order ode which is solved for u. Now a new ode $v' = u$ is solved for v as first order ode. Then the final solution is obtain from $y = Bv$.

This method works only if the term $AB'' + BB' + CB$ is zero. The given ODE shows that

$$\begin{aligned} A &= t^2 \\ B &= -t \\ C &= 1 \\ F &= 0 \end{aligned}$$

The above shows that for this ode

$$\begin{aligned} AB'' + BB' + CB &= \left(t^2\right)(0) + (-t)(-1) + (1)(-t) \\ &= 0 \end{aligned}$$

Hence the ode in v given in (1) now simplifies to

$$-t^3 v'' + (-t^2)\, v' = 0$$

Now by applying $v' = u$ the above becomes

$$-t^2 (u'(t)\, t + u(t)) = 0$$

Which is now solved for u. In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t) g(u) \\ &= -\frac{u}{t} \end{aligned}$$

Where $f(t) = -\frac{1}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\, du &= -\frac{1}{t}\, dt \\ \int \frac{1}{u}\, du &= \int -\frac{1}{t}\, dt \\ \ln(u) &= -\ln(t) + c_1 \\ u &= e^{-\ln(t) + c_1} \\ &= \frac{c_1}{t} \end{aligned}$$

The ode for v now becomes

$$\begin{aligned} v' &= u \\ &= \frac{c_1}{t} \end{aligned}$$

Which is now solved for v. Integrating both sides gives

$$\begin{aligned} v(t) &= \int \frac{c_1}{t}\, \mathrm{d}t \\ &= c_1 \ln(t) + c_2 \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y(t) &= Bv \\ &= (-t)(c_1 \ln(t) + c_2) \\ &= -(c_1 \ln(t) + c_2)\, t \end{aligned}$$

Summary

The solution(s) found are the following

$$y = -(c_1 \ln(t) + c_2) t \tag{1}$$

Verification of solutions

$$y = -(c_1 \ln(t) + c_2) t$$

Verified OK.

9.15.6 Solving using Kovacic algorithm

Writing the ode as

$$t^2 y'' - t y' + y = 0 \tag{1}$$
$$A y'' + B y' + C y = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= -t \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A} \, dt}$$

Then (2) becomes

$$z''(t) = r z(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-1}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -1 \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(-\frac{1}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0,1,2,4,6,8,\cdots\}$	$\{\cdots,-6,-4,-2,0,2,3,4,5,6,\cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1,2\}$	$\{2,3,4,5,6,7,\cdots\}$

Table 185: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 2 - 0 \\ &= 2 \end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = -\frac{1}{4t^2}$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{1}{4}$. Hence

$$\begin{aligned}[\sqrt{r}]_c &= 0 \\ \alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\ \alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}\end{aligned}$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = -\frac{1}{4t^2}$$

Since the $\gcd(s,t) = 1$. This gives $b = -\frac{1}{4}$. Hence

$$\begin{aligned}[\sqrt{r}]_\infty &= 0 \\ \alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\ \alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}\end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = -\frac{1}{4t^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{1}{2}$	$\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{1}{2}$	$\frac{1}{2}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_{\infty}^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_{\infty}^{\pm}$. This is done by trial over all set of families $s = (s(c))_{c \in \Gamma \cup \infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_{\infty}^{-} = \frac{1}{2}$ then

$$\begin{aligned}
d &= \alpha_{\infty}^{-} - \left(\alpha_{c_1}^{-}\right) \\
&= \frac{1}{2} - \left(\frac{1}{2}\right) \\
&= 0
\end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t - c} \right) + s(\infty)[\sqrt{r}]_{\infty}$$

The above gives

$$\begin{aligned}
\omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^{-}}{t - c_1} \right) + (-)[\sqrt{r}]_{\infty} \\
&= \frac{1}{2t} + (-)\,(0) \\
&= \frac{1}{2t} \\
&= \frac{1}{2t}
\end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$\begin{aligned}
(0) + 2\left(\frac{1}{2t}\right)(0) + \left(\left(-\frac{1}{2t^2}\right) + \left(\frac{1}{2t}\right)^2 - \left(-\frac{1}{4t^2}\right)\right) &= 0 \\
0 &= 0
\end{aligned}$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$
\begin{aligned}
z_1(t) &= p e^{\int \omega \, dt} \\
&= \mathrm{e}^{\int \frac{1}{2t} dt} \\
&= \sqrt{t}
\end{aligned}
$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2} \frac{B}{A} \, dt} \\
&= z_1 e^{-\int \frac{1}{2} \frac{-t}{t^2} \, dt} \\
&= z_1 e^{\frac{\ln(t)}{2}} \\
&= z_1 \left(\sqrt{t}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = t
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A} \, dt}}{y_1^2} \, dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-t}{t^2} \, dt}}{(y_1)^2} \, dt \\
&= y_1 \int \frac{e^{\ln(t)}}{(y_1)^2} \, dt \\
&= y_1(\ln(t))
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1(t) + c_2(t(\ln(t)))
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = c_1 t + c_2 t \ln(t) \tag{1}
$$

Verification of solutions

$$
y = c_1 t + c_2 t \ln(t)
$$

Verified OK.

9.15.7 Maple step by step solution

Let's solve

$y'' t^2 - t y' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{y'}{t} - \frac{y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{y'}{t} + \frac{y}{t^2} = 0$

- Multiply by denominators of the ODE

  $y'' t^2 - t y' + y = 0$

- Make a change of variables

  $s = \ln(t)$

- □ Substitute the change of variables back into the ODE
  - Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds} y(s)\right) s'(t)$

  - Compute derivative

    $y' = \frac{\frac{d}{ds} y(s)}{t}$

  - Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2} y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds} y(s)\right)$

  - Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2} y(s)}{t^2} - \frac{\frac{d}{ds} y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $\left(\frac{\frac{d^2}{ds^2} y(s)}{t^2} - \frac{\frac{d}{ds} y(s)}{t^2}\right) t^2 - \frac{d}{ds} y(s) + y(s) = 0$

- Simplify

  $\frac{d^2}{ds^2}y(s) - 2\frac{d}{ds}y(s) + y(s) = 0$
- Characteristic polynomial of ODE

  $r^2 - 2r + 1 = 0$
- Factor the characteristic polynomial

  $(r-1)^2 = 0$
- Root of the characteristic polynomial

  $r = 1$
- 1st solution of the ODE

  $y_1(s) = \mathrm{e}^s$
- Repeated root, multiply $y_1(s)$ by s to ensure linear independence

  $y_2(s) = s\,\mathrm{e}^s$
- General solution of the ODE

  $y(s) = c_1y_1(s) + c_2y_2(s)$
- Substitute in solutions

  $y(s) = c_1\mathrm{e}^s + c_2s\,\mathrm{e}^s$
- Change variables back using $s = \ln(t)$

  $y = c_1t + c_2t\ln(t)$
- Simplify

  $y = t(c_2\ln(t) + c_1)$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 12

```
dsolve(t^2*diff(y(t),t$2)-t*diff(y(t),t)+y(t)=0,y(t), singsol=all)
```

$$y(t) = t(c_2 \ln(t) + c_1)$$

✓ Solution by Mathematica

Time used: 0.018 (sec). Leaf size: 15

```
DSolve[t^2*y''[t]-t*y'[t]+y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to t(c_2 \log(t) + c_1)$$

10 Section 2.4, The method of variation of parameters. Page 154

10.1 problem 1

Internal problem ID [1754]
Internal file name [`OUTPUT/1755_Sunday_June_05_2022_02_29_53_AM_90023289/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.4, The method of variation of parameters. Page 154
Problem number: 1.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _linear, _nonhomogeneous]]
```

$$\boxed{y'' + y = \sec(t)}$$

10.1.1 Solving as second order linear constant coeff ode

This is second order non-homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = f(t)$$

Where $A = 1, B = 0, C = 1, f(t) = \sec(t)$. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the non-homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$y'' + y = 0$$

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = 0, C = 1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 \mathrm{e}^{\lambda t} + \mathrm{e}^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 0, C = 1$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{0}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{0^2 - (4)(1)(1)} \\ &= \pm i\end{aligned}$$

Hence

$$\begin{aligned}\lambda_1 &= +i \\ \lambda_2 &= -i\end{aligned}$$

Which simplifies to

$$\begin{aligned}\lambda_1 &= i \\ \lambda_2 &= -i\end{aligned}$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = 0$ and $\beta = 1$. Therefore the final solution, when using Euler relation, can be written as

$$y = e^{\alpha t}(c_1 \cos(\beta t) + c_2 \sin(\beta t))$$

Which becomes

$$y = e^0(c_1 \cos(t) + c_2 \sin(t))$$

Or

$$y = c_1 \cos(t) + c_2 \sin(t)$$

Therefore the homogeneous solution y_h is

$$y_h = c_1 \cos(t) + c_2 \sin(t)$$

The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$y_1 = \cos(t)$$
$$y_2 = \sin(t)$$

In the Variation of parameters u_1, u_2 are found using

$$u_1 = -\int \frac{y_2 f(t)}{a W(t)} \tag{2}$$

$$u_2 = \int \frac{y_1 f(t)}{a W(t)} \tag{3}$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE. The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} \cos(t) & \sin(t) \\ \frac{d}{dt}(\cos(t)) & \frac{d}{dt}(\sin(t)) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} \cos(t) & \sin(t) \\ -\sin(t) & \cos(t) \end{vmatrix}$$

Therefore

$$W = (\cos(t))(\cos(t)) - (\sin(t))(-\sin(t))$$

Which simplifies to

$$W = \cos(t)^2 + \sin(t)^2$$

Which simplifies to

$$W = 1$$

Therefore Eq. (2) becomes

$$u_1 = -\int \frac{\sin(t)\sec(t)}{1} dt$$

Which simplifies to

$$u_1 = -\int \tan(t)\, dt$$

Hence

$$u_1 = \ln(\cos(t))$$

And Eq. (3) becomes

$$u_2 = \int \frac{\cos(t)\sec(t)}{1} dt$$

Which simplifies to

$$u_2 = \int 1dt$$

Hence

$$u_2 = t$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = \cos(t)\ln(\cos(t)) + t\sin(t)$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= (c_1\cos(t) + c_2\sin(t)) + (\cos(t)\ln(\cos(t)) + t\sin(t)) \end{aligned}$$

Summary

The solution(s) found are the following

$$y = c_1 \cos(t) + c_2 \sin(t) + \cos(t) \ln(\cos(t)) + t \sin(t) \tag{1}$$

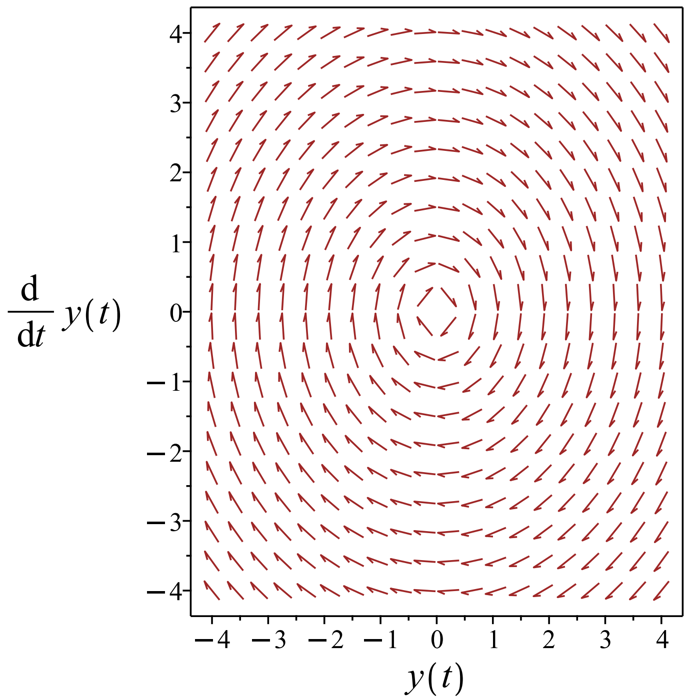


Figure 208: Slope field plot

Verification of solutions

$$y = c_1 \cos(t) + c_2 \sin(t) + \cos(t) \ln(\cos(t)) + t \sin(t)$$

Verified OK.

10.1.2 Solving using Kovacic algorithm

Writing the ode as

$$y'' + y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= 0 \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-1}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -1 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = -z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0,1,2,4,6,8,\cdots\}$	$\{\cdots,-6,-4,-2,0,2,3,4,5,6,\cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1,2\}$	$\{2,3,4,5,6,7,\cdots\}$

Table 187: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - 0 \\
&= 0
\end{aligned}
$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$
L = [1]
$$

Since $r = -1$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$
z_1(t) = \cos(t)
$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$
y_1 = z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt}
$$

Since $B = 0$ then the above reduces to

$$
\begin{aligned}
y_1 &= z_1 \\
&= \cos(t)
\end{aligned}
$$

Which simplifies to

$$y_1 = \cos(t)$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Since $B = 0$ then the above becomes

$$\begin{aligned} y_2 &= y_1 \int \frac{1}{y_1^2}\, dt \\ &= \cos(t) \int \frac{1}{\cos(t)^2}\, dt \\ &= \cos(t)\,(\tan(t)) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1(\cos(t)) + c_2(\cos(t)\,(\tan(t))) \end{aligned}$$

This is second order nonhomogeneous ODE. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the nonhomogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$y'' + y = 0$$

The homogeneous solution is found using the Kovacic algorithm which results in

$$y_h = c_1 \cos(t) + c_2 \sin(t)$$

The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$y_1 = \cos(t)$$
$$y_2 = \sin(t)$$

In the Variation of parameters u_1, u_2 are found using

$$u_1 = -\int \frac{y_2 f(t)}{aW(t)} \tag{2}$$

$$u_2 = \int \frac{y_1 f(t)}{aW(t)} \tag{3}$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE. The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} \cos(t) & \sin(t) \\ \frac{d}{dt}(\cos(t)) & \frac{d}{dt}(\sin(t)) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} \cos(t) & \sin(t) \\ -\sin(t) & \cos(t) \end{vmatrix}$$

Therefore

$$W = (\cos(t))(\cos(t)) - (\sin(t))(-\sin(t))$$

Which simplifies to

$$W = \cos(t)^2 + \sin(t)^2$$

Which simplifies to

$$W = 1$$

Therefore Eq. (2) becomes

$$u_1 = -\int \frac{\sin(t)\sec(t)}{1} dt$$

Which simplifies to

$$u_1 = -\int \tan(t)\, dt$$

Hence

$$u_1 = \ln(\cos(t))$$

And Eq. (3) becomes

$$u_2 = \int \frac{\cos(t)\sec(t)}{1} dt$$

Which simplifies to

$$u_2 = \int 1 dt$$

Hence

$$u_2 = t$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = \cos(t)\ln(\cos(t)) + t\sin(t)$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= (c_1 \cos(t) + c_2 \sin(t)) + (\cos(t)\ln(\cos(t)) + t\sin(t)) \end{aligned}$$

Summary

The solution(s) found are the following

$$y = c_1 \cos(t) + c_2 \sin(t) + \cos(t)\ln(\cos(t)) + t\sin(t) \tag{1}$$

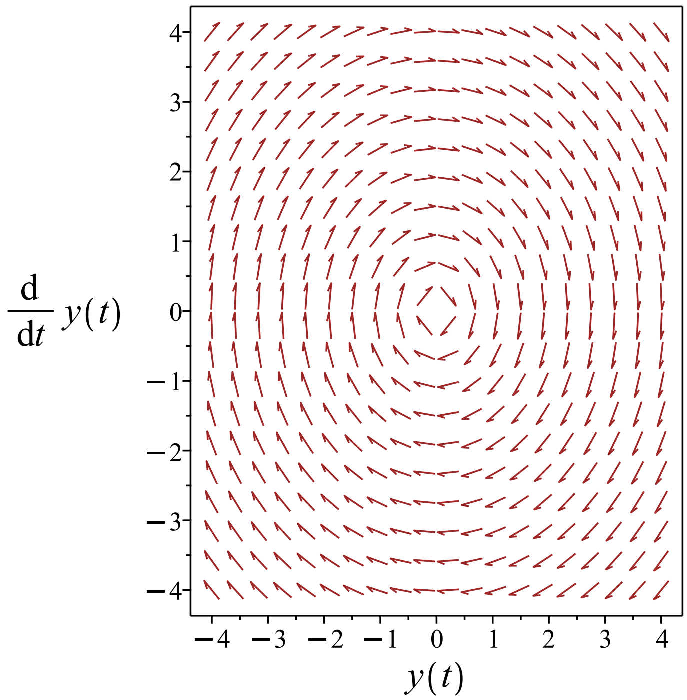


Figure 209: Slope field plot

Verification of solutions

$$y = c_1 \cos(t) + c_2 \sin(t) + \cos(t) \ln(\cos(t)) + t \sin(t)$$

Verified OK.

10.1.3 Maple step by step solution

Let's solve

$y'' + y = \sec(t)$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of homogeneous ODE

  $r^2 + 1 = 0$

- Use quadratic formula to solve for r

  $r = \frac{0 \pm (\sqrt{-4})}{2}$

- Roots of the characteristic polynomial

$r = (-\mathrm{I}, \mathrm{I})$

- 1st solution of the homogeneous ODE

  $y_1(t) = \cos(t)$

- 2nd solution of the homogeneous ODE

  $y_2(t) = \sin(t)$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t) + y_p(t)$

- Substitute in solutions of the homogeneous ODE

  $y = c_1 \cos(t) + c_2 \sin(t) + y_p(t)$

☐ Find a particular solution $y_p(t)$ of the ODE

  ○ Use variation of parameters to find y_p here $f(t)$ is the forcing function

  $\left[y_p(t) = -y_1(t) \left(\int \frac{y_2(t) f(t)}{W(y_1(t), y_2(t))} dt\right) + y_2(t) \left(\int \frac{y_1(t) f(t)}{W(y_1(t), y_2(t))} dt\right), f(t) = \sec(t)\right]$

  ○ Wronskian of solutions of the homogeneous equation

  $W(y_1(t), y_2(t)) = \begin{bmatrix} \cos(t) & \sin(t) \\ -\sin(t) & \cos(t) \end{bmatrix}$

  ○ Compute Wronskian

  $W(y_1(t), y_2(t)) = 1$

  ○ Substitute functions into equation for $y_p(t)$

  $y_p(t) = -\cos(t) \left(\int \tan(t)\, dt\right) + \sin(t) \left(\int 1 dt\right)$

  ○ Compute integrals

  $y_p(t) = \cos(t) \ln(\cos(t)) + t \sin(t)$

- Substitute particular solution into general solution to ODE

  $y = c_1 \cos(t) + c_2 \sin(t) + \cos(t) \ln(\cos(t)) + t \sin(t)$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
trying high order exact linear fully integrable
trying differential order: 2; linear nonhomogeneous with symmetry [0,1]
trying a double symmetry of the form [xi=0, eta=F(x)]
-> Try solving first the homogeneous part of the ODE
   checking if the LODE has constant coefficients
   <- constant coefficients successful
<- solving first the homogeneous part of the ODE successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 22

```
dsolve(diff(y(t),t$2)+y(t)=sec(t),y(t), singsol=all)
```

$$y(t) = -\ln(\sec(t))\cos(t) + \cos(t) c_1 + \sin(t)(c_2 + t)$$

✓ Solution by Mathematica

Time used: 0.026 (sec). Leaf size: 22

```
DSolve[y''[t]+y[t]==Sec[t],y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to (t + c_2)\sin(t) + \cos(t)(\log(\cos(t)) + c_1)$$

10.2 problem 2

Internal problem ID [1755]
Internal file name [`OUTPUT/1756_Sunday_June_05_2022_02_29_55_AM_80784511/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.4, The method of variation of parameters. Page 154
Problem number: 2.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff", "linear_second_order_ode_solved_by_an_integrating_factor"**

Maple gives the following as the ode type

```
[[_2nd_order, _linear, _nonhomogeneous]]
```

$$\boxed{y'' - 4y' + 4y = e^{2t}t}$$

10.2.1 Solving as second order linear constant coeff ode

This is second order non-homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = f(t)$$

Where $A = 1, B = -4, C = 4, f(t) = e^{2t}t$. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the non-homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$y'' - 4y' + 4y = 0$$

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = -4, C = 4$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} - 4\lambda e^{\lambda t} + 4 e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 - 4\lambda + 4 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = -4, C = 4$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{4}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{(-4)^2 - (4)(1)(4)}\\ &= 2\end{aligned}$$

Hence this is the case of a double root $\lambda_{1,2} = -2$. Therefore the solution is

$$y = c_1 e^{2t} + c_2 e^{2t} t \tag{1}$$

Therefore the homogeneous solution y_h is

$$y_h = c_1 e^{2t} + c_2 e^{2t} t$$

The particular solution is now found using the method of undetermined coefficients. Looking at the RHS of the ode, which is

$$e^{2t} t$$

Shows that the corresponding undetermined set of the basis functions (UC_set) for the trial solution is

$$[\{e^{2t} t, e^{2t}\}]$$

While the set of the basis functions for the homogeneous solution found earlier is

$$\{e^{2t} t, e^{2t}\}$$

Since e^{2t} is duplicated in the UC_set, then this basis is multiplied by extra t. The UC_set becomes

$$[\{e^{2t}t, e^{2t}t^2\}]$$

Since $e^{2t}t$ is duplicated in the UC_set, then this basis is multiplied by extra t. The UC_set becomes

$$[\{e^{2t}t^2, e^{2t}t^3\}]$$

Since there was duplication between the basis functions in the UC_set and the basis functions of the homogeneous solution, the trial solution is a linear combination of all the basis function in the above updated UC_set.

$$y_p = A_1 e^{2t}t^2 + A_2 e^{2t}t^3$$

The unknowns $\{A_1, A_2\}$ are found by substituting the above trial solution y_p into the ODE and comparing coefficients. Substituting the trial solution into the ODE and simplifying gives

$$2A_1 e^{2t} + 6A_2 e^{2t}t = e^{2t}t$$

Solving for the unknowns by comparing coefficients results in

$$\left[A_1 = 0, A_2 = \frac{1}{6}\right]$$

Substituting the above back in the above trial solution y_p, gives the particular solution

$$y_p = \frac{e^{2t}t^3}{6}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= \left(c_1 e^{2t} + c_2 e^{2t}t\right) + \left(\frac{e^{2t}t^3}{6}\right) \end{aligned}$$

Which simplifies to

$$y = e^{2t}(c_2 t + c_1) + \frac{e^{2t}t^3}{6}$$

Summary
The solution(s) found are the following

$$y = e^{2t}(c_2 t + c_1) + \frac{e^{2t} t^3}{6} \tag{1}$$

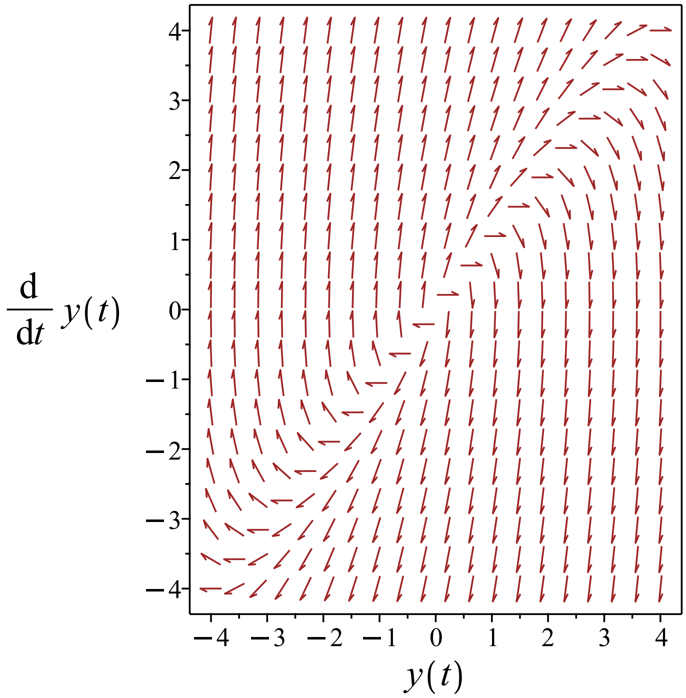


Figure 210: Slope field plot

Verification of solutions

$$y = e^{2t}(c_2 t + c_1) + \frac{e^{2t} t^3}{6}$$

Verified OK.

10.2.2 Solving as linear second order ode solved by an integrating factor ode

The ode satisfies this form

$$y'' + p(t)\, y' + \frac{(p(t)^2 + p'(t))\, y}{2} = f(t)$$

Where $p(t) = -4$. Therefore, there is an integrating factor given by

$$
\begin{aligned}
M(x) &= e^{\frac{1}{2}\int p\,dx} \\
&= e^{\int -4\,dx} \\
&= \mathrm{e}^{-2t}
\end{aligned}
$$

Multiplying both sides of the ODE by the integrating factor $M(x)$ makes the left side of the ODE a complete differential

$$
\begin{aligned}
(M(x)y)'' &= \mathrm{e}^{-2t}\mathrm{e}^{2t}t \\
\left(\mathrm{e}^{-2t}y\right)'' &= \mathrm{e}^{-2t}\mathrm{e}^{2t}t
\end{aligned}
$$

Integrating once gives

$$
\left(\mathrm{e}^{-2t}y\right)' = \frac{t^2}{2} + c_1
$$

Integrating again gives

$$
\left(\mathrm{e}^{-2t}y\right) = \frac{1}{6}t^3 + c_1 t + c_2
$$

Hence the solution is

$$
y = \frac{\frac{1}{6}t^3 + c_1 t + c_2}{\mathrm{e}^{-2t}}
$$

Or

$$
y = \frac{\mathrm{e}^{2t}t^3}{6} + c_1 t\,\mathrm{e}^{2t} + c_2\mathrm{e}^{2t}
$$

Summary

The solution(s) found are the following

$$
y = \frac{\mathrm{e}^{2t}t^3}{6} + c_1 t\,\mathrm{e}^{2t} + c_2\mathrm{e}^{2t} \tag{1}
$$

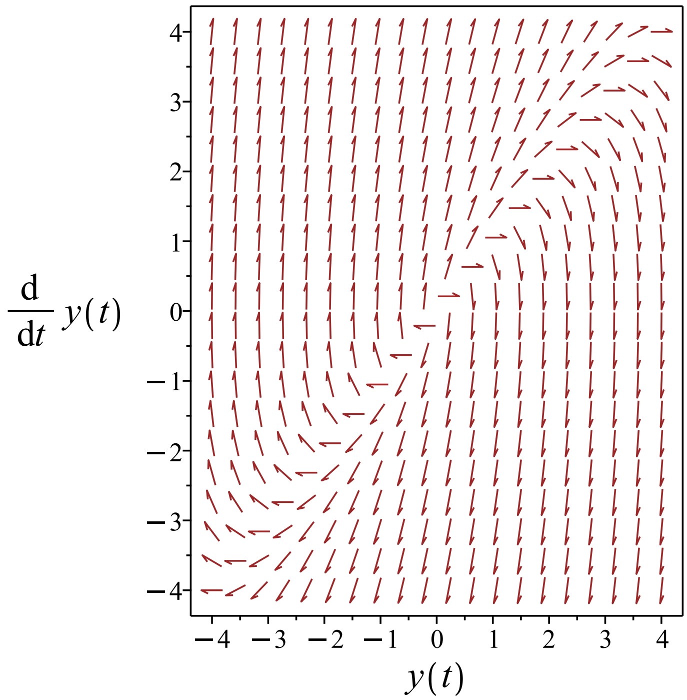


Figure 211: Slope field plot

Verification of solutions

$$y = \frac{e^{2t} t^3}{6} + c_1 t\,e^{2t} + c_2 e^{2t}$$

Verified OK.

10.2.3 Solving using Kovacic algorithm

Writing the ode as

$$y'' - 4y' + 4y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= -4 \\ C &= 4 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{0}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 0 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = 0 \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 189: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - -\infty \\ &= \infty \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is $infinity$ then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = 0$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = 1$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{-4}{1}\,dt} \\ &= z_1 e^{2t} \\ &= z_1 \left(\mathrm{e}^{2t}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{2t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{-4}{1}\,dt}}{(y_1)^2}\,dt \\ &= y_1 \int \frac{e^{4t}}{(y_1)^2}\,dt \\ &= y_1(t) \end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{2t}\right) + c_2 \left(\mathrm{e}^{2t}(t)\right)
\end{aligned}
$$

This is second order nonhomogeneous ODE. Let the solution be

$$
y = y_h + y_p
$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the nonhomogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$
y'' - 4y' + 4y = 0
$$

The homogeneous solution is found using the Kovacic algorithm which results in

$$
y_h = c_1 \mathrm{e}^{2t} + c_2 \mathrm{e}^{2t} t
$$

The particular solution is now found using the method of undetermined coefficients. Looking at the RHS of the ode, which is

$$
\mathrm{e}^{2t} t
$$

Shows that the corresponding undetermined set of the basis functions (UC_set) for the trial solution is

$$
[\{\mathrm{e}^{2t} t, \mathrm{e}^{2t}\}]
$$

While the set of the basis functions for the homogeneous solution found earlier is

$$
\{\mathrm{e}^{2t} t, \mathrm{e}^{2t}\}
$$

Since e^{2t} is duplicated in the UC_set, then this basis is multiplied by extra t. The UC_set becomes

$$
[\{\mathrm{e}^{2t} t, \mathrm{e}^{2t} t^2\}]
$$

Since $\mathrm{e}^{2t} t$ is duplicated in the UC_set, then this basis is multiplied by extra t. The UC_set becomes

$$
[\{\mathrm{e}^{2t} t^2, \mathrm{e}^{2t} t^3\}]
$$

Since there was duplication between the basis functions in the UC_set and the basis functions of the homogeneous solution, the trial solution is a linear combination of all the basis function in the above updated UC_set.

$$y_p = A_1 e^{2t} t^2 + A_2 e^{2t} t^3$$

The unknowns $\{A_1, A_2\}$ are found by substituting the above trial solution y_p into the ODE and comparing coefficients. Substituting the trial solution into the ODE and simplifying gives

$$2A_1 e^{2t} + 6A_2 e^{2t} t = e^{2t} t$$

Solving for the unknowns by comparing coefficients results in

$$\left[A_1 = 0, A_2 = \frac{1}{6}\right]$$

Substituting the above back in the above trial solution y_p, gives the particular solution

$$y_p = \frac{e^{2t} t^3}{6}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= \left(c_1 e^{2t} + c_2 e^{2t} t\right) + \left(\frac{e^{2t} t^3}{6}\right) \end{aligned}$$

Which simplifies to

$$y = e^{2t}(c_2 t + c_1) + \frac{e^{2t} t^3}{6}$$

Summary

The solution(s) found are the following

$$y = e^{2t}(c_2 t + c_1) + \frac{e^{2t} t^3}{6} \tag{1}$$

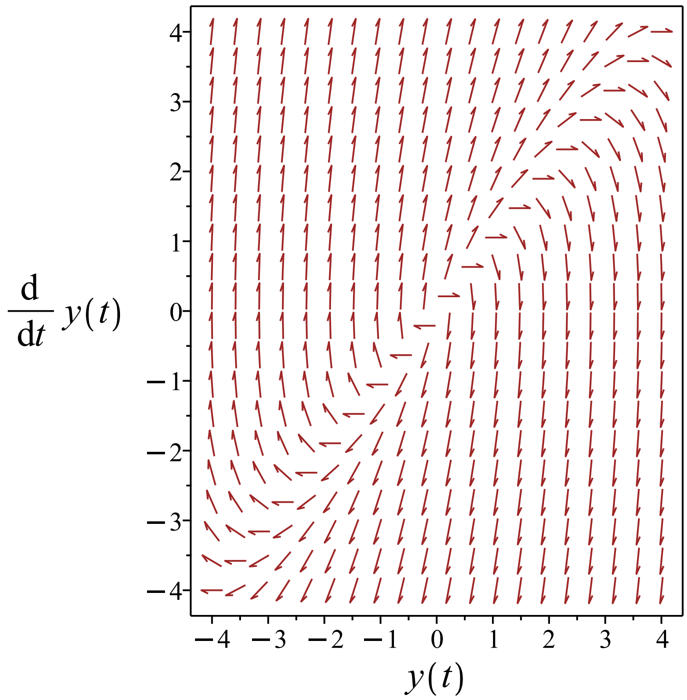


Figure 212: Slope field plot

Verification of solutions

$$y = e^{2t}(c_2t + c_1) + \frac{e^{2t}t^3}{6}$$

Verified OK.

10.2.4 Maple step by step solution

Let's solve

$y'' - 4y' + 4y = e^{2t}t$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of homogeneous ODE

  $r^2 - 4r + 4 = 0$

- Factor the characteristic polynomial

  $(r-2)^2 = 0$

- Root of the characteristic polynomial

$r = 2$

- 1st solution of the homogeneous ODE

  $y_1(t) = \mathrm{e}^{2t}$

- Repeated root, multiply $y_1(t)$ by t to ensure linear independence

  $y_2(t) = \mathrm{e}^{2t} t$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t) + y_p(t)$

- Substitute in solutions of the homogeneous ODE

  $y = c_1 \mathrm{e}^{2t} + c_2 \mathrm{e}^{2t} t + y_p(t)$

□ Find a particular solution $y_p(t)$ of the ODE

  - Use variation of parameters to find y_p here $f(t)$ is the forcing function

    $\left[y_p(t) = -y_1(t) \left(\int \frac{y_2(t) f(t)}{W(y_1(t), y_2(t))} dt\right) + y_2(t) \left(\int \frac{y_1(t) f(t)}{W(y_1(t), y_2(t))} dt\right), f(t) = \mathrm{e}^{2t} t\right]$

  - Wronskian of solutions of the homogeneous equation

    $W(y_1(t), y_2(t)) = \left[\begin{array}{cc} \mathrm{e}^{2t} & \mathrm{e}^{2t} t \\ 2\,\mathrm{e}^{2t} & 2\,\mathrm{e}^{2t} t + \mathrm{e}^{2t} \end{array}\right]$

  - Compute Wronskian

    $W(y_1(t), y_2(t)) = \mathrm{e}^{4t}$

  - Substitute functions into equation for $y_p(t)$

    $y_p(t) = \mathrm{e}^{2t} \left(-\left(\int t^2 dt\right) + \left(\int t dt\right) t\right)$

  - Compute integrals

    $y_p(t) = \frac{\mathrm{e}^{2t} t^3}{6}$

- Substitute particular solution into general solution to ODE

  $y = c_2 \mathrm{e}^{2t} t + c_1 \mathrm{e}^{2t} + \frac{\mathrm{e}^{2t} t^3}{6}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
trying high order exact linear fully integrable
trying differential order: 2; linear nonhomogeneous with symmetry [0,1]
trying a double symmetry of the form [xi=0, eta=F(x)]
-> Try solving first the homogeneous part of the ODE
   checking if the LODE has constant coefficients
   <- constant coefficients successful
<- solving first the homogeneous part of the ODE successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 19

```
dsolve(diff(y(t),t$2)-4*diff(y(t),t)+4*y(t)=t*exp(2*t),y(t), singsol=all)
```

$$y(t) = \mathrm{e}^{2t}\left(c_2 + c_1 t + \frac{1}{6}t^3\right)$$

✓ Solution by Mathematica

Time used: 0.027 (sec). Leaf size: 27

```
DSolve[y''[t]-4*y'[t]+4*y[t]==t*Exp[2*t],y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{6}e^{2t}\left(t^3 + 6c_2 t + 6c_1\right)$$

10.3 problem 3

Internal problem ID [1756]
Internal file name [`OUTPUT/1757_Sunday_June_05_2022_02_29_57_AM_77948499/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.4, The method of variation of parameters. Page 154
Problem number: 3.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _linear, _nonhomogeneous]]
```

$$\boxed{2y'' - 3y' + y = (t^2 + 1)\,e^t}$$

10.3.1 Solving as second order linear constant coeff ode

This is second order non-homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = f(t)$$

Where $A = 2, B = -3, C = 1, f(t) = (t^2 + 1)\,e^t$. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the non-homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$2y'' - 3y' + y = 0$$

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 2, B = -3, C = 1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$2\lambda^2 \mathrm{e}^{\lambda t} - 3\lambda\, \mathrm{e}^{\lambda t} + \mathrm{e}^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$2\lambda^2 - 3\lambda + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 2, B = -3, C = 1$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{3}{(2)\,(2)} \pm \frac{1}{(2)\,(2)}\sqrt{-3^2 - (4)\,(2)\,(1)}\\ &= \frac{3}{4} \pm \frac{1}{4}\end{aligned}$$

Hence

$$\begin{aligned}\lambda_1 &= \frac{3}{4} + \frac{1}{4}\\ \lambda_2 &= \frac{3}{4} - \frac{1}{4}\end{aligned}$$

Which simplifies to

$$\begin{aligned}\lambda_1 &= 1\\ \lambda_2 &= \frac{1}{2}\end{aligned}$$

Since roots are real and distinct, then the solution is

$$\begin{aligned}y &= c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}\\ y &= c_1 e^{(1)t} + c_2 e^{\left(\frac{1}{2}\right)t}\end{aligned}$$

Or

$$y = c_1 \mathrm{e}^t + c_2 \mathrm{e}^{\frac{t}{2}}$$

Therefore the homogeneous solution y_h is

$$y_h = c_1 \mathrm{e}^t + c_2 \mathrm{e}^{\frac{t}{2}}$$

The particular solution is now found using the method of undetermined coefficients. Looking at the RHS of the ode, which is

$$(t^2+1)\,\mathrm{e}^t$$

Shows that the corresponding undetermined set of the basis functions (UC_set) for the trial solution is

$$[\{t\,\mathrm{e}^t, t^2\mathrm{e}^t, \mathrm{e}^t\}]$$

While the set of the basis functions for the homogeneous solution found earlier is

$$\left\{\mathrm{e}^t, \mathrm{e}^{\frac{t}{2}}\right\}$$

Since e^t is duplicated in the UC_set, then this basis is multiplied by extra t. The UC_set becomes

$$[\{t\,\mathrm{e}^t, t^2\mathrm{e}^t, t^3\mathrm{e}^t\}]$$

Since there was duplication between the basis functions in the UC_set and the basis functions of the homogeneous solution, the trial solution is a linear combination of all the basis function in the above updated UC_set.

$$y_p = A_1 t\,\mathrm{e}^t + A_2 t^2\mathrm{e}^t + A_3 t^3\mathrm{e}^t$$

The unknowns $\{A_1, A_2, A_3\}$ are found by substituting the above trial solution y_p into the ODE and comparing coefficients. Substituting the trial solution into the ODE and simplifying gives

$$A_1\mathrm{e}^t + 4A_2\mathrm{e}^t + 2A_2 t\,\mathrm{e}^t + 12A_3 t\,\mathrm{e}^t + 3A_3 t^2\mathrm{e}^t = (t^2+1)\,\mathrm{e}^t$$

Solving for the unknowns by comparing coefficients results in

$$\left[A_1 = 9, A_2 = -2, A_3 = \frac{1}{3}\right]$$

Substituting the above back in the above trial solution y_p, gives the particular solution

$$y_p = 9t\,\mathrm{e}^t - 2t^2\mathrm{e}^t + \frac{t^3\mathrm{e}^t}{3}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= \left(c_1\mathrm{e}^t + c_2\mathrm{e}^{\frac{t}{2}}\right) + \left(9t\,\mathrm{e}^t - 2t^2\mathrm{e}^t + \frac{t^3\mathrm{e}^t}{3}\right) \end{aligned}$$

Summary
The solution(s) found are the following

$$y = c_1 e^t + c_2 e^{\frac{t}{2}} + 9t\, e^t - 2t^2 e^t + \frac{t^3 e^t}{3} \tag{1}$$

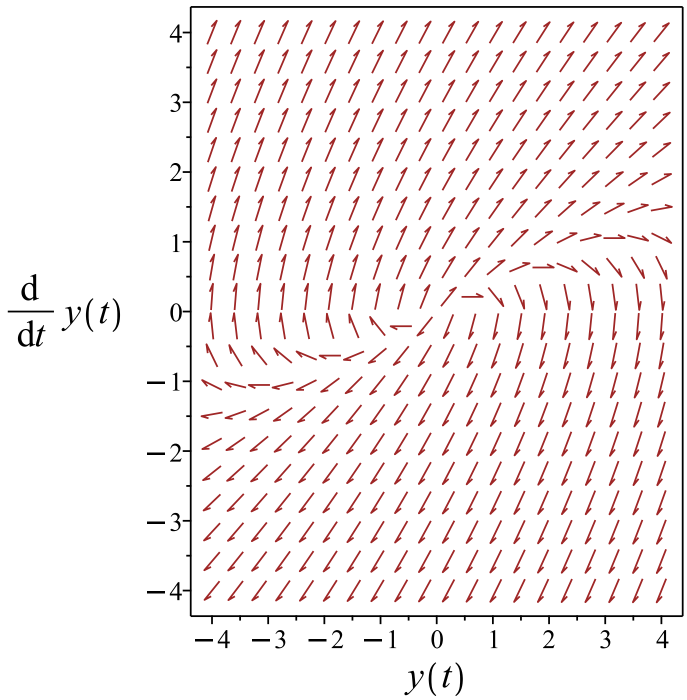


Figure 213: Slope field plot

Verification of solutions

$$y = c_1 e^t + c_2 e^{\frac{t}{2}} + 9t\, e^t - 2t^2 e^t + \frac{t^3 e^t}{3}$$

Verified OK.

10.3.2 Solving using Kovacic algorithm

Writing the ode as

$$2y'' - 3y' + y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 2 \\ B &= -3 \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = r z(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{1}{16} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 1 \\ t &= 16 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \frac{z(t)}{16} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 191: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = \frac{1}{16}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \mathrm{e}^{-\frac{t}{4}}$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{-3}{2}\,dt} \\ &= z_1 e^{\frac{3t}{4}} \\ &= z_1 \left(\mathrm{e}^{\frac{3t}{4}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = e^{\frac{t}{2}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{-3}{2}\, dt}}{(y_1)^2}\, dt \\ &= y_1 \int \frac{e^{\frac{3t}{2}}}{(y_1)^2}\, dt \\ &= y_1 \left(2\, e^{\frac{t}{2}}\right) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1 \left(e^{\frac{t}{2}}\right) + c_2 \left(e^{\frac{t}{2}} \left(2\, e^{\frac{t}{2}}\right)\right) \end{aligned}$$

This is second order nonhomogeneous ODE. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the nonhomogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$2y'' - 3y' + y = 0$$

The homogeneous solution is found using the Kovacic algorithm which results in

$$y_h = c_1 e^{\frac{t}{2}} + 2c_2 e^{t}$$

The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$\begin{aligned} y_1 &= \mathrm{e}^{\frac{t}{2}} \\ y_2 &= 2\,\mathrm{e}^{t} \end{aligned}$$

In the Variation of parameters u_1, u_2 are found using

$$u_1 = -\int \frac{y_2 f(t)}{aW(t)} \tag{2}$$

$$u_2 = \int \frac{y_1 f(t)}{aW(t)} \tag{3}$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE. The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} \mathrm{e}^{\frac{t}{2}} & 2\,\mathrm{e}^{t} \\ \frac{d}{dt}\left(\mathrm{e}^{\frac{t}{2}}\right) & \frac{d}{dt}\left(2\,\mathrm{e}^{t}\right) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} \mathrm{e}^{\frac{t}{2}} & 2\,\mathrm{e}^{t} \\ \frac{\mathrm{e}^{\frac{t}{2}}}{2} & 2\,\mathrm{e}^{t} \end{vmatrix}$$

Therefore

$$W = \left(\mathrm{e}^{\frac{t}{2}}\right)\left(2\,\mathrm{e}^{t}\right) - \left(2\,\mathrm{e}^{t}\right)\left(\frac{\mathrm{e}^{\frac{t}{2}}}{2}\right)$$

Which simplifies to

$$W = \mathrm{e}^{\frac{t}{2}}\mathrm{e}^{t}$$

Which simplifies to

$$W = \mathrm{e}^{\frac{3t}{2}}$$

Therefore Eq. (2) becomes

$$u_1 = -\int \frac{2\,\mathrm{e}^{2t}(t^2+1)}{2\,\mathrm{e}^{\frac{3t}{2}}}\,dt$$

Which simplifies to

$$u_1 = -\int (t^2+1)\,\mathrm{e}^{\frac{t}{2}}\,dt$$

Hence

$$u_1 = -2(t^2-4t+9)\,\mathrm{e}^{\frac{t}{2}}$$

And Eq. (3) becomes

$$u_2 = \int \frac{\mathrm{e}^{\frac{t}{2}}(t^2+1)\,\mathrm{e}^{t}}{2\,\mathrm{e}^{\frac{3t}{2}}}\,dt$$

Which simplifies to

$$u_2 = \int \left(\frac{t^2}{2}+\frac{1}{2}\right) dt$$

Hence

$$u_2 = \frac{1}{6}t^3 + \frac{1}{2}t$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = -2(t^2-4t+9)\,\mathrm{e}^{t} + 2\left(\frac{1}{6}t^3+\frac{1}{2}t\right)\mathrm{e}^{t}$$

Which simplifies to

$$y_p(t) = \frac{\mathrm{e}^{t}(t-3)\,(t^2-3t+18)}{3}$$

Therefore the general solution is

$$
\begin{aligned}
y &= y_h + y_p \\
&= \left(c_1 e^{\frac{t}{2}} + 2c_2 e^t\right) + \left(\frac{e^t (t-3)(t^2 - 3t + 18)}{3}\right)
\end{aligned}
$$

Summary
The solution(s) found are the following

$$
y = c_1 e^{\frac{t}{2}} + 2c_2 e^t + \frac{e^t (t-3)(t^2 - 3t + 18)}{3} \tag{1}
$$

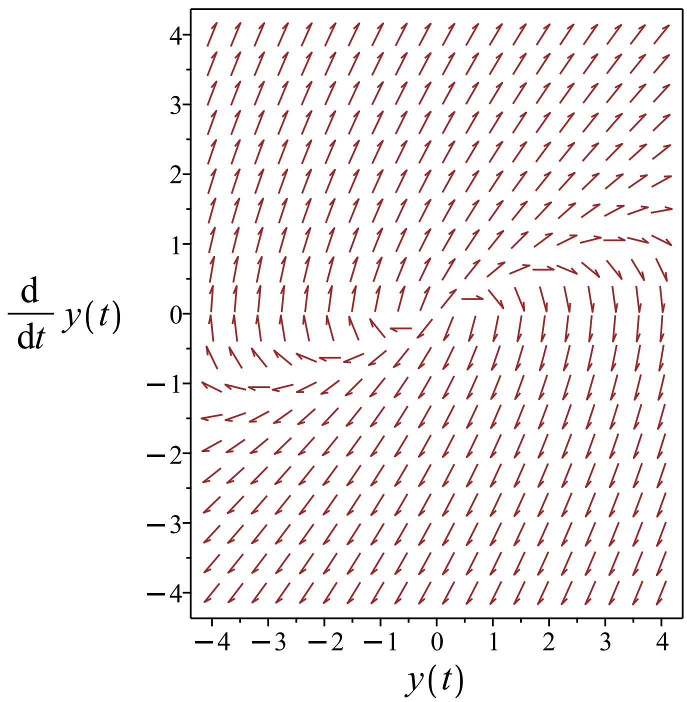


Figure 214: Slope field plot

Verification of solutions

$$
y = c_1 e^{\frac{t}{2}} + 2c_2 e^t + \frac{e^t (t-3)(t^2 - 3t + 18)}{3}
$$

Verified OK.

10.3.3 Maple step by step solution

Let's solve

$2y'' - 3y' + y = (t^2+1)\,e^t$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{t^2 e^t}{2} + \frac{e^t}{2} - \frac{y}{2} + \frac{3y'}{2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{3y'}{2} + \frac{y}{2} = \frac{(t^2+1)e^t}{2}$

- Characteristic polynomial of homogeneous ODE

  $r^2 - \frac{3}{2}r + \frac{1}{2} = 0$

- Factor the characteristic polynomial

  $\frac{(2r-1)(r-1)}{2} = 0$

- Roots of the characteristic polynomial

  $r = \left(1, \frac{1}{2}\right)$

- 1st solution of the homogeneous ODE

  $y_1(t) = e^t$

- 2nd solution of the homogeneous ODE

  $y_2(t) = e^{\frac{t}{2}}$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t) + y_p(t)$

- Substitute in solutions of the homogeneous ODE

  $y = c_1 e^t + c_2 e^{\frac{t}{2}} + y_p(t)$

□ Find a particular solution $y_p(t)$ of the ODE

  ◦ Use variation of parameters to find y_p here $f(t)$ is the forcing function

  $\left[y_p(t) = -y_1(t)\left(\int \frac{y_2(t)f(t)}{W(y_1(t),y_2(t))}dt\right) + y_2(t)\left(\int \frac{y_1(t)f(t)}{W(y_1(t),y_2(t))}dt\right), f(t) = \frac{(t^2+1)e^t}{2}\right]$

  ◦ Wronskian of solutions of the homogeneous equation

$$W(y_1(t), y_2(t)) = \begin{bmatrix} e^t & e^{\frac{t}{2}} \\ e^t & \frac{e^{\frac{t}{2}}}{2} \end{bmatrix}$$

- Compute Wronskian

$$W(y_1(t), y_2(t)) = -\frac{e^{\frac{3t}{2}}}{2}$$

- Substitute functions into equation for $y_p(t)$

$$y_p(t) = e^t\left(\int (t^2+1)\, dt\right) - e^{\frac{t}{2}}\left(\int (t^2+1)\, e^{\frac{t}{2}} dt\right)$$

- Compute integrals

$$y_p(t) = \frac{e^t(t-3)(t^2-3t+18)}{3}$$

- Substitute particular solution into general solution to ODE

$$y = c_1 e^t + c_2 e^{\frac{t}{2}} + \frac{e^t(t-3)(t^2-3t+18)}{3}$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
trying high order exact linear fully integrable
trying differential order: 2; linear nonhomogeneous with symmetry [0,1]
trying a double symmetry of the form [xi=0, eta=F(x)]
<- double symmetry of the form [xi=0, eta=F(x)] successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 31

```
dsolve(2*diff(y(t),t$2)-3*diff(y(t),t)+y(t)=(t^2+1)*exp(t),y(t), singsol=all)
```

$$y(t) = c_2 e^{\frac{t}{2}} + \frac{e^t(t^3 - 6t^2 + 6c_1 + 27t - 54)}{3}$$

✓ Solution by Mathematica

Time used: 0.071 (sec). Leaf size: 39

```
DSolve[2*y''[t]-3*y'[t]+y[t]==(t^2+1)*Exp[t],y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to e^t \left(\frac{t^3}{3} - 2t^2 + 9t - 18 + c_2 \right) + c_1 e^{t/2}$$

10.4 problem 4

Internal problem ID [1757]
Internal file name [`OUTPUT/1758_Sunday_June_05_2022_02_29_59_AM_45974701/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.4, The method of variation of parameters. Page 154
Problem number: 4.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _linear, _nonhomogeneous]]
```

$$\boxed{y''-3y'+2y = \mathrm{e}^{3t}t+1}$$

10.4.1 Solving as second order linear constant coeff ode

This is second order non-homogeneous ODE. In standard form the ODE is

$$Ay''(t)+By'(t)+Cy(t) = f(t)$$

Where $A=1, B=-3, C=2, f(t)=\mathrm{e}^{3t}t+1$. Let the solution be

$$y = y_h+y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t)+By'(t)+Cy(t)=0$, and y_p is a particular solution to the non-homogeneous ODE $Ay''(t)+By'(t)+Cy(t)=f(t)$. y_h is the solution to

$$y''-3y'+2y = 0$$

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t)+By'(t)+Cy(t) = 0$$

Where in the above $A = 1, B = -3, C = 2$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} - 3\lambda\, e^{\lambda t} + 2\, e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 - 3\lambda + 2 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = -3, C = 2$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{3}{(2)\,(1)} \pm \frac{1}{(2)\,(1)}\sqrt{-3^2 - (4)\,(1)\,(2)} \\ &= \frac{3}{2} \pm \frac{1}{2}\end{aligned}$$

Hence

$$\lambda_1 = \frac{3}{2} + \frac{1}{2}$$
$$\lambda_2 = \frac{3}{2} - \frac{1}{2}$$

Which simplifies to

$$\lambda_1 = 2$$
$$\lambda_2 = 1$$

Since roots are real and distinct, then the solution is

$$y = c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}$$
$$y = c_1 e^{(2)t} + c_2 e^{(1)t}$$

Or

$$y = c_1 e^{2t} + c_2 e^{t}$$

Therefore the homogeneous solution y_h is

$$y_h = c_1 e^{2t} + c_2 e^{t}$$

The particular solution is now found using the method of undetermined coefficients. Looking at the RHS of the ode, which is

$$
e^{3t}t + 1
$$

Shows that the corresponding undetermined set of the basis functions (UC_set) for the trial solution is

$$
[\{1\}, \{e^{3t}t, e^{3t}\}]
$$

While the set of the basis functions for the homogeneous solution found earlier is

$$
\{e^{t}, e^{2t}\}
$$

Since there is no duplication between the basis function in the UC_set and the basis functions of the homogeneous solution, the trial solution is a linear combination of all the basis in the UC_set.

$$
y_p = A_1 + A_2 e^{3t}t + A_3 e^{3t}
$$

The unknowns $\{A_1, A_2, A_3\}$ are found by substituting the above trial solution y_p into the ODE and comparing coefficients. Substituting the trial solution into the ODE and simplifying gives

$$
2A_2 e^{3t}t + 3A_2 e^{3t} + 2A_3 e^{3t} + 2A_1 = e^{3t}t + 1
$$

Solving for the unknowns by comparing coefficients results in

$$
\left[A_1 = \frac{1}{2}, A_2 = \frac{1}{2}, A_3 = -\frac{3}{4}\right]
$$

Substituting the above back in the above trial solution y_p, gives the particular solution

$$
y_p = \frac{1}{2} + \frac{e^{3t}t}{2} - \frac{3\,e^{3t}}{4}
$$

Therefore the general solution is

$$
\begin{aligned}
y &= y_h + y_p \\
&= \left(c_1 e^{2t} + c_2 e^{t}\right) + \left(\frac{1}{2} + \frac{e^{3t}t}{2} - \frac{3\,e^{3t}}{4}\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = c_1 e^{2t} + c_2 e^{t} + \frac{1}{2} + \frac{e^{3t}t}{2} - \frac{3\,e^{3t}}{4} \tag{1}
$$

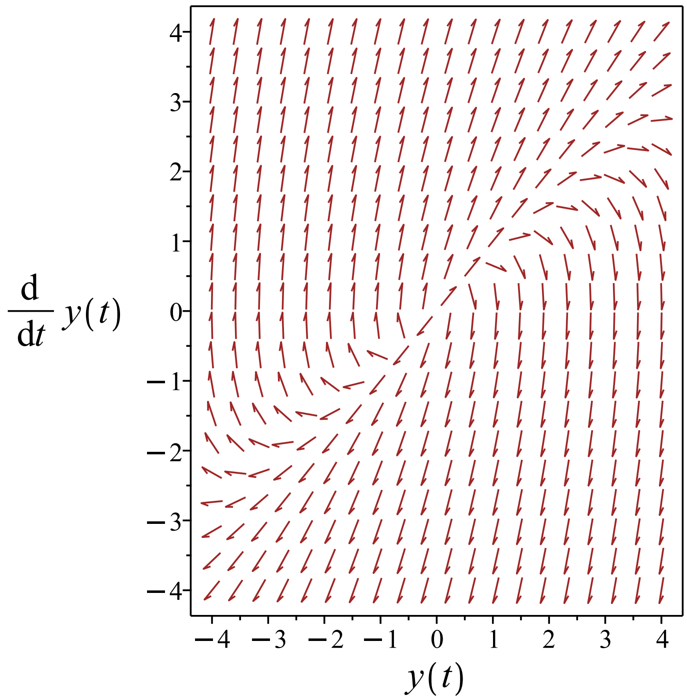


Figure 215: Slope field plot

Verification of solutions

$$y = c_1 e^{2t} + c_2 e^{t} + \frac{1}{2} + \frac{e^{3t} t}{2} - \frac{3\, e^{3t}}{4}$$

Verified OK.

10.4.2 Solving using Kovacic algorithm

Writing the ode as

$$y'' - 3y' + 2y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= -3 \\ C &= 2 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{1}{4} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 1 \\ t &= 4 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \frac{z(t)}{4} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 193: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - 0 \\
&= 0
\end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = \frac{1}{4}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \mathrm{e}^{-\frac{t}{2}}$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-3}{1}\, dt} \\
&= z_1 e^{\frac{3t}{2}} \\
&= z_1 \left(\mathrm{e}^{\frac{3t}{2}}\right)
\end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-3}{1}\, dt}}{(y_1)^2}\, dt \\
&= y_1 \int \frac{e^{3t}}{(y_1)^2}\, dt \\
&= y_1 \left(\mathrm{e}^{t}\right)
\end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1(e^t) + c_2(e^t(e^t))
\end{aligned}
$$

This is second order nonhomogeneous ODE. Let the solution be

$$
y = y_h + y_p
$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the nonhomogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$
y'' - 3y' + 2y = 0
$$

The homogeneous solution is found using the Kovacic algorithm which results in

$$
y_h = c_1 e^t + c_2 e^{2t}
$$

The particular solution is now found using the method of undetermined coefficients. Looking at the RHS of the ode, which is

$$
e^{3t} t + 1
$$

Shows that the corresponding undetermined set of the basis functions (UC_set) for the trial solution is

$$
[\{1\}, \{e^{3t} t, e^{3t}\}]
$$

While the set of the basis functions for the homogeneous solution found earlier is

$$
\{e^t, e^{2t}\}
$$

Since there is no duplication between the basis function in the UC_set and the basis functions of the homogeneous solution, the trial solution is a linear combination of all the basis in the UC_set.

$$
y_p = A_1 + A_2 e^{3t} t + A_3 e^{3t}
$$

The unknowns $\{A_1, A_2, A_3\}$ are found by substituting the above trial solution y_p into the ODE and comparing coefficients. Substituting the trial solution into the ODE and simplifying gives

$$
2A_2 e^{3t} t + 3A_2 e^{3t} + 2A_3 e^{3t} + 2A_1 = e^{3t} t + 1
$$

Solving for the unknowns by comparing coefficients results in

$$\left[A_1 = \frac{1}{2}, A_2 = \frac{1}{2}, A_3 = -\frac{3}{4}\right]$$

Substituting the above back in the above trial solution y_p, gives the particular solution

$$y_p = \frac{1}{2} + \frac{e^{3t} t}{2} - \frac{3\,e^{3t}}{4}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= \left(c_1 e^{t} + c_2 e^{2t}\right) + \left(\frac{1}{2} + \frac{e^{3t} t}{2} - \frac{3\,e^{3t}}{4}\right) \end{aligned}$$

Summary

The solution(s) found are the following

$$y = c_1 e^{t} + c_2 e^{2t} + \frac{1}{2} + \frac{e^{3t} t}{2} - \frac{3\,e^{3t}}{4} \tag{1}$$

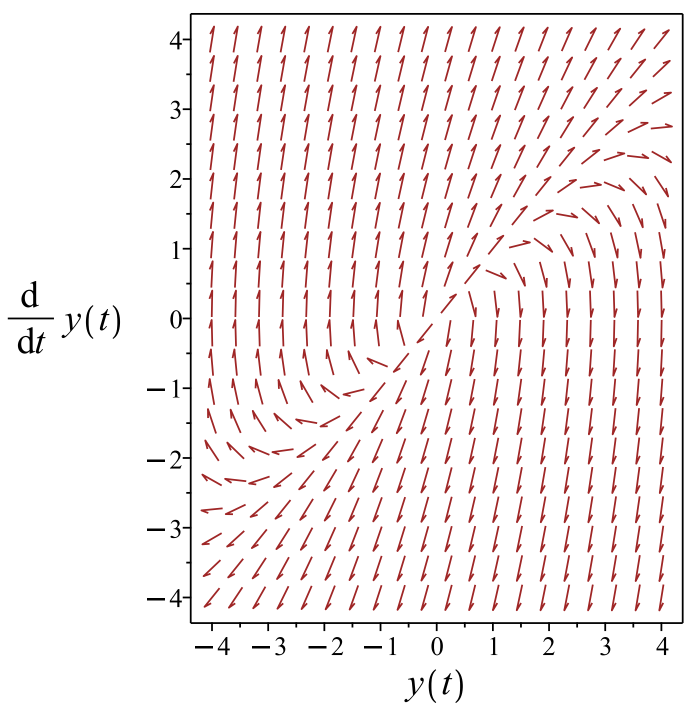


Figure 216: Slope field plot

Verification of solutions

$$y = c_1 e^t + c_2 e^{2t} + \frac{1}{2} + \frac{e^{3t} t}{2} - \frac{3 e^{3t}}{4}$$

Verified OK.

10.4.3 Maple step by step solution

Let's solve

$y'' - 3y' + 2y = e^{3t} t + 1$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of homogeneous ODE

  $r^2 - 3r + 2 = 0$

- Factor the characteristic polynomial

  $(r-1)(r-2) = 0$

- Roots of the characteristic polynomial

  $r = (1, 2)$

- 1st solution of the homogeneous ODE

  $y_1(t) = e^t$

- 2nd solution of the homogeneous ODE

  $y_2(t) = e^{2t}$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t) + y_p(t)$

- Substitute in solutions of the homogeneous ODE

  $y = c_1 e^t + c_2 e^{2t} + y_p(t)$

- □ Find a particular solution $y_p(t)$ of the ODE

  - Use variation of parameters to find y_p here $f(t)$ is the forcing function

    $\left[y_p(t) = -y_1(t) \left(\int \frac{y_2(t) f(t)}{W(y_1(t), y_2(t))} dt\right) + y_2(t) \left(\int \frac{y_1(t) f(t)}{W(y_1(t), y_2(t))} dt\right), f(t) = e^{3t} t + 1\right]$

  - Wronskian of solutions of the homogeneous equation

$$W(y_1(t), y_2(t)) = \begin{bmatrix} e^t & e^{2t} \\ e^t & 2e^{2t} \end{bmatrix}$$

- Compute Wronskian

  $W(y_1(t), y_2(t)) = e^{3t}$

- Substitute functions into equation for $y_p(t)$

  $y_p(t) = -e^t\left(\int (e^{2t}t + e^{-t})\, dt\right) + e^{2t}\left(\int (e^{3t}t + 1)\, e^{-2t} dt\right)$

- Compute integrals

  $y_p(t) = \frac{1}{2} + \frac{(-3+2t)e^{3t}}{4}$

- Substitute particular solution into general solution to ODE

  $y = \frac{(-3+2t)e^{3t}}{4} + c_1e^t + c_2e^{2t} + \frac{1}{2}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
trying high order exact linear fully integrable
trying differential order: 2; linear nonhomogeneous with symmetry [0,1]
trying a double symmetry of the form [xi=0, eta=F(x)]
<- double symmetry of the form [xi=0, eta=F(x)] successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 27

```
dsolve(diff(y(t),t$2)-3*diff(y(t),t)+2*y(t)=t*exp(3*t)+1,y(t), singsol=all)
```

$$y(t) = \frac{(2t-3)\, e^{3t}}{4} + c_1e^{2t} + c_2e^t + \frac{1}{2}$$

✓ Solution by Mathematica

Time used: 0.105 (sec). Leaf size: 37

```
DSolve[y''[t]-3*y'[t]+2*y[t]==t*Exp[3*t]+1,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{1}{4}e^{3t}(2t-3) + c_1e^t + c_2e^{2t} + \frac{1}{2}$$

10.5 problem 5

Internal problem ID [1758]
Internal file name [`OUTPUT/1759_Sunday_June_05_2022_02_30_01_AM_50843408/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.4, The method of variation of parameters. Page 154
Problem number: 5.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

`[[_2nd_order, _linear, _nonhomogeneous]]`

$$\boxed{3y'' + 4y' + y = e^{-t} \sin(t)}$$

With initial conditions

$$[y(0) = 1, y'(0) = 0]$$

10.5.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= \frac{4}{3} \\ q(t) &= \frac{1}{3} \\ F &= \frac{e^{-t} \sin(t)}{3} \end{aligned}$$

Hence the ode is

$$y'' + \frac{4y'}{3} + \frac{y}{3} = \frac{e^{-t}\sin(t)}{3}$$

The domain of $p(t) = \frac{4}{3}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = \frac{1}{3}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. The domain of $F = \frac{e^{-t}\sin(t)}{3}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

10.5.2 Solving as second order linear constant coeff ode

This is second order non-homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = f(t)$$

Where $A = 3, B = 4, C = 1, f(t) = e^{-t}\sin(t)$. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the non-homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$3y'' + 4y' + y = 0$$

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 3, B = 4, C = 1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$3\lambda^2 e^{\lambda t} + 4\lambda e^{\lambda t} + e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$3\lambda^2 + 4\lambda + 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 3, B = 4, C = 1$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{-4}{(2)\,(3)} \pm \frac{1}{(2)\,(3)}\sqrt{4^2 - (4)\,(3)\,(1)} \\ &= -\frac{2}{3} \pm \frac{1}{3}\end{aligned}$$

Hence

$$\begin{aligned}\lambda_1 &= -\frac{2}{3} + \frac{1}{3} \\ \lambda_2 &= -\frac{2}{3} - \frac{1}{3}\end{aligned}$$

Which simplifies to

$$\begin{aligned}\lambda_1 &= -\frac{1}{3} \\ \lambda_2 &= -1\end{aligned}$$

Since roots are real and distinct, then the solution is

$$\begin{aligned}y &= c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t} \\ y &= c_1 e^{\left(-\frac{1}{3}\right)t} + c_2 e^{(-1)t}\end{aligned}$$

Or

$$y = c_1 \mathrm{e}^{-\frac{t}{3}} + c_2 \mathrm{e}^{-t}$$

Therefore the homogeneous solution y_h is

$$y_h = c_1 \mathrm{e}^{-\frac{t}{3}} + c_2 \mathrm{e}^{-t}$$

The particular solution is now found using the method of undetermined coefficients. Looking at the RHS of the ode, which is

$$\mathrm{e}^{-t} \sin(t)$$

Shows that the corresponding undetermined set of the basis functions (UC_set) for the trial solution is

$$[\{e^{-t}\cos(t), e^{-t}\sin(t)\}]$$

While the set of the basis functions for the homogeneous solution found earlier is

$$\left\{e^{-t}, e^{-\frac{t}{3}}\right\}$$

Since there is no duplication between the basis function in the UC_set and the basis functions of the homogeneous solution, the trial solution is a linear combination of all the basis in the UC_set.

$$y_p = A_1 e^{-t}\cos(t) + A_2 e^{-t}\sin(t)$$

The unknowns $\{A_1, A_2\}$ are found by substituting the above trial solution y_p into the ODE and comparing coefficients. Substituting the trial solution into the ODE and simplifying gives

$$2A_1 e^{-t}\sin(t) - 2A_2 e^{-t}\cos(t) - 3A_1 e^{-t}\cos(t) - 3A_2 e^{-t}\sin(t) = e^{-t}\sin(t)$$

Solving for the unknowns by comparing coefficients results in

$$\left[A_1 = \frac{2}{13}, A_2 = -\frac{3}{13}\right]$$

Substituting the above back in the above trial solution y_p, gives the particular solution

$$y_p = \frac{2\,e^{-t}\cos(t)}{13} - \frac{3\,e^{-t}\sin(t)}{13}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= \left(c_1 e^{-\frac{t}{3}} + c_2 e^{-t}\right) + \left(\frac{2\,e^{-t}\cos(t)}{13} - \frac{3\,e^{-t}\sin(t)}{13}\right) \end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 e^{-\frac{t}{3}} + c_2 e^{-t} + \frac{2\,e^{-t}\cos(t)}{13} - \frac{3\,e^{-t}\sin(t)}{13} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$1 = c_1 + c_2 + \frac{2}{13} \tag{1A}$$

Taking derivative of the solution gives

$$y' = -\frac{c_1 \mathrm{e}^{-\frac{t}{3}}}{3} - c_2 \mathrm{e}^{-t} - \frac{5\,\mathrm{e}^{-t} \cos(t)}{13} + \frac{\mathrm{e}^{-t} \sin(t)}{13}$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = -\frac{c_1}{3} - c_2 - \frac{5}{13} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = \frac{24}{13}$$
$$c_2 = -1$$

Substituting these values back in above solution results in

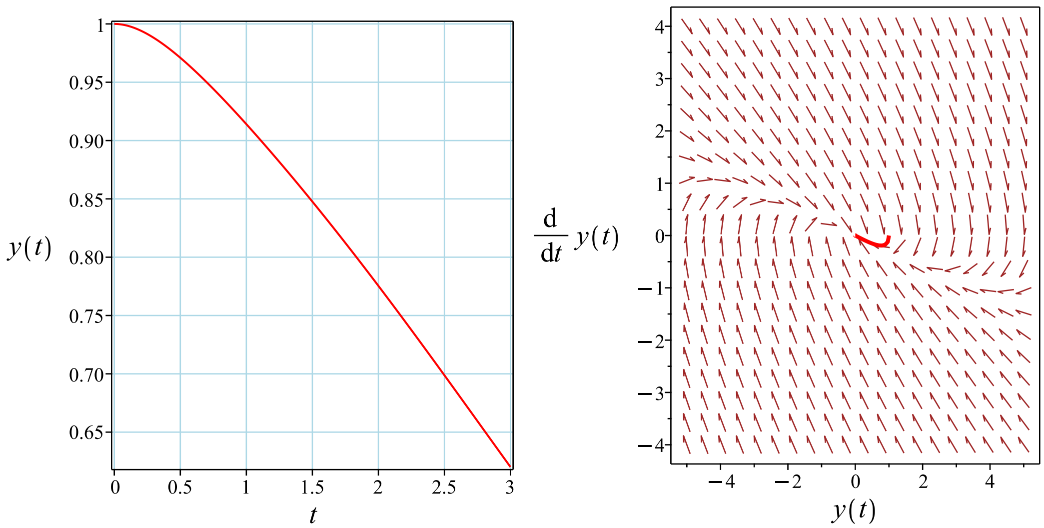
$$y = \frac{24\,\mathrm{e}^{-\frac{t}{3}}}{13} - \mathrm{e}^{-t} + \frac{2\,\mathrm{e}^{-t} \cos(t)}{13} - \frac{3\,\mathrm{e}^{-t} \sin(t)}{13}$$

Which simplifies to

$$y = \frac{24\,\mathrm{e}^{-\frac{t}{3}}}{13} + \frac{(-13 + 2\cos(t) - 3\sin(t))\,\mathrm{e}^{-t}}{13}$$

<u>Summary</u>
The solution(s) found are the following

$$y = \frac{24\,\mathrm{e}^{-\frac{t}{3}}}{13} + \frac{(-13 + 2\cos(t) - 3\sin(t))\,\mathrm{e}^{-t}}{13} \tag{1}$$



(a) Solution plot (b) Slope field plot

Verification of solutions

$$y = \frac{24\,\mathrm{e}^{-\frac{t}{3}}}{13} + \frac{(-13 + 2\cos(t) - 3\sin(t))\,\mathrm{e}^{-t}}{13}$$

Verified OK.

10.5.3 Solving using Kovacic algorithm

Writing the ode as

$$3y'' + 4y' + y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$A = 3$$
$$B = 4 \tag{3}$$
$$C = 1$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$r = \frac{s}{t} \tag{5}$$
$$= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{1}{9} \tag{6}$$

Comparing the above to (5) shows that

$$s = 1$$
$$t = 9$$

Therefore eq. (4) becomes

$$z''(t) = \frac{z(t)}{9} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1, 2\}$,$\{1, 3\}$,$\{2\}$,$\{3\}$,$\{3, 4\}$,$\{1, 2, 5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 195: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - 0 \\
&= 0
\end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = \frac{1}{9}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \mathrm{e}^{-\frac{t}{3}}$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{4}{3}\,dt} \\
&= z_1 e^{-\frac{2t}{3}} \\
&= z_1 \left(\mathrm{e}^{-\frac{2t}{3}}\right)
\end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{4}{3}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{-\frac{4t}{3}}}{(y_1)^2}\,dt \\
&= y_1 \left(\frac{3\,\mathrm{e}^{\frac{2t}{3}}}{2}\right)
\end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\mathrm{e}^{-t}\right) + c_2 \left(\mathrm{e}^{-t} \left(\frac{3\,\mathrm{e}^{\frac{2t}{3}}}{2}\right)\right)
\end{aligned}
$$

This is second order nonhomogeneous ODE. Let the solution be

$$
y = y_h + y_p
$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the nonhomogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$
3y'' + 4y' + y = 0
$$

The homogeneous solution is found using the Kovacic algorithm which results in

$$
y_h = c_1 \mathrm{e}^{-t} + \frac{3c_2 \mathrm{e}^{-\frac{t}{3}}}{2}
$$

The particular solution is now found using the method of undetermined coefficients. Looking at the RHS of the ode, which is

$$
\mathrm{e}^{-t} \sin(t)
$$

Shows that the corresponding undetermined set of the basis functions (UC_set) for the trial solution is

$$
[\{\mathrm{e}^{-t} \cos(t), \mathrm{e}^{-t} \sin(t)\}]
$$

While the set of the basis functions for the homogeneous solution found earlier is

$$
\left\{\frac{3\,\mathrm{e}^{-\frac{t}{3}}}{2}, \mathrm{e}^{-t}\right\}
$$

Since there is no duplication between the basis function in the UC_set and the basis functions of the homogeneous solution, the trial solution is a linear combination of all the basis in the UC_set.

$$
y_p = A_1 \mathrm{e}^{-t} \cos(t) + A_2 \mathrm{e}^{-t} \sin(t)
$$

The unknowns $\{A_1, A_2\}$ are found by substituting the above trial solution y_p into the ODE and comparing coefficients. Substituting the trial solution into the ODE and simplifying gives

$$2A_1 e^{-t} \sin(t) - 2A_2 e^{-t} \cos(t) - 3A_1 e^{-t} \cos(t) - 3A_2 e^{-t} \sin(t) = e^{-t} \sin(t)$$

Solving for the unknowns by comparing coefficients results in

$$\left[A_1 = \frac{2}{13}, A_2 = -\frac{3}{13}\right]$$

Substituting the above back in the above trial solution y_p, gives the particular solution

$$y_p = \frac{2\,e^{-t} \cos(t)}{13} - \frac{3\,e^{-t} \sin(t)}{13}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= \left(c_1 e^{-t} + \frac{3c_2 e^{-\frac{t}{3}}}{2}\right) + \left(\frac{2\,e^{-t} \cos(t)}{13} - \frac{3\,e^{-t} \sin(t)}{13}\right) \end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 e^{-t} + \frac{3c_2 e^{-\frac{t}{3}}}{2} + \frac{2\,e^{-t} \cos(t)}{13} - \frac{3\,e^{-t} \sin(t)}{13} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 0$ in the above gives

$$1 = c_1 + \frac{3c_2}{2} + \frac{2}{13} \tag{1A}$$

Taking derivative of the solution gives

$$y' = -c_1 e^{-t} - \frac{c_2 e^{-\frac{t}{3}}}{2} - \frac{5\,e^{-t} \cos(t)}{13} + \frac{e^{-t} \sin(t)}{13}$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = -c_1 - \frac{c_2}{2} - \frac{5}{13} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= -1 \\
c_2 &= \frac{16}{13}
\end{aligned}
$$

Substituting these values back in above solution results in

$$
y = \frac{24\,\mathrm{e}^{-\frac{t}{3}}}{13} - \mathrm{e}^{-t} + \frac{2\,\mathrm{e}^{-t}\cos(t)}{13} - \frac{3\,\mathrm{e}^{-t}\sin(t)}{13}
$$

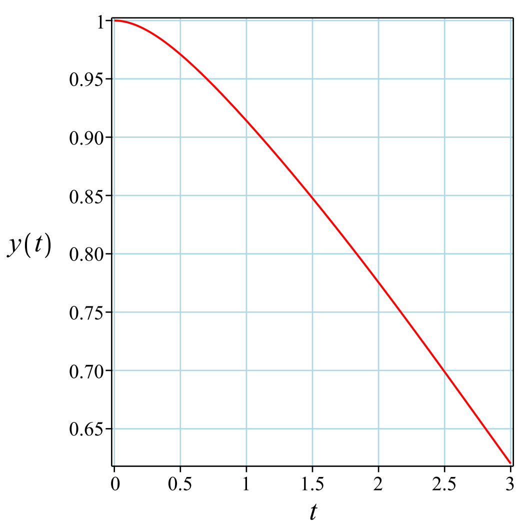
Which simplifies to

$$
y = \frac{24\,\mathrm{e}^{-\frac{t}{3}}}{13} + \frac{(-13 + 2\cos(t) - 3\sin(t))\,\mathrm{e}^{-t}}{13}
$$

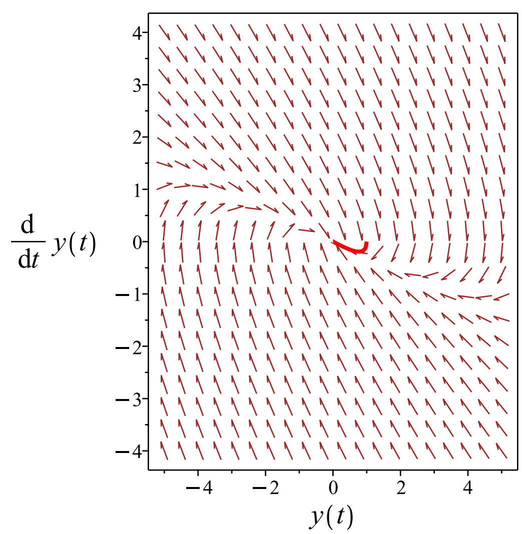
Summary

The solution(s) found are the following

$$
y = \frac{24\,\mathrm{e}^{-\frac{t}{3}}}{13} + \frac{(-13 + 2\cos(t) - 3\sin(t))\,\mathrm{e}^{-t}}{13} \tag{1}
$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$
y = \frac{24\,\mathrm{e}^{-\frac{t}{3}}}{13} + \frac{(-13 + 2\cos(t) - 3\sin(t))\,\mathrm{e}^{-t}}{13}
$$

Verified OK.

10.5.4 Maple step by step solution

Let's solve

$$\left[3y''+4y'+y=\mathrm{e}^{-t}\sin\left(t\right), y(0)=1, y'\Big|_{\{t=0\}}=0\right]$$

- Highest derivative means the order of the ODE is 2

$$y''$$

- Isolate 2nd derivative

$$y''=-\frac{4y'}{3}-\frac{y}{3}+\frac{\mathrm{e}^{-t}\sin(t)}{3}$$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

$$y''+\frac{4y'}{3}+\frac{y}{3}=\frac{\mathrm{e}^{-t}\sin(t)}{3}$$

- Characteristic polynomial of homogeneous ODE

$$r^2+\frac{4}{3}r+\frac{1}{3}=0$$

- Factor the characteristic polynomial

$$\frac{(r+1)(3r+1)}{3}=0$$

- Roots of the characteristic polynomial

$$r=\left(-1,-\frac{1}{3}\right)$$

- 1st solution of the homogeneous ODE

$$y_1(t)=\mathrm{e}^{-t}$$

- 2nd solution of the homogeneous ODE

$$y_2(t)=\mathrm{e}^{-\frac{t}{3}}$$

- General solution of the ODE

$$y=c_1y_1(t)+c_2y_2(t)+y_p(t)$$

- Substitute in solutions of the homogeneous ODE

$$y=c_1\mathrm{e}^{-t}+c_2\mathrm{e}^{-\frac{t}{3}}+y_p(t)$$

□ Find a particular solution $y_p(t)$ of the ODE

- ○ Use variation of parameters to find y_p here $f(t)$ is the forcing function

$$\left[y_p(t)=-y_1(t)\left(\int\frac{y_2(t)f(t)}{W(y_1(t),y_2(t))}dt\right)+y_2(t)\left(\int\frac{y_1(t)f(t)}{W(y_1(t),y_2(t))}dt\right), f(t)=\frac{\mathrm{e}^{-t}\sin(t)}{3}\right]$$

- ○ Wronskian of solutions of the homogeneous equation

$$W(y_1(t), y_2(t)) = \begin{bmatrix} e^{-t} & e^{-\frac{t}{3}} \\ -e^{-t} & -\frac{e^{-\frac{t}{3}}}{3} \end{bmatrix}$$

- Compute Wronskian

  $W(y_1(t), y_2(t)) = \frac{2\,e^{-\frac{4t}{3}}}{3}$

- Substitute functions into equation for $y_p(t)$

  $y_p(t) = -\frac{e^{-t}\left(\int \sin(t)dt\right)}{2} + \frac{e^{-\frac{t}{3}}\left(\int \sin(t)e^{-\frac{2t}{3}}dt\right)}{2}$

- Compute integrals

  $y_p(t) = -\frac{(-2\cos(t)+3\sin(t))e^{-t}}{13}$

• Substitute particular solution into general solution to ODE

  $y = c_1e^{-t} + c_2e^{-\frac{t}{3}} - \frac{(-2\cos(t)+3\sin(t))e^{-t}}{13}$

□ Check validity of solution $y = c_1e^{-t} + c_2e^{-\frac{t}{3}} - \frac{(-2\cos(t)+3\sin(t))e^{-t}}{13}$

- Use initial condition $y(0) = 1$

  $1 = c_1 + c_2 + \frac{2}{13}$

- Compute derivative of the solution

  $y' = -c_1e^{-t} - \frac{c_2e^{-\frac{t}{3}}}{3} - \frac{(2\sin(t)+3\cos(t))e^{-t}}{13} + \frac{(-2\cos(t)+3\sin(t))e^{-t}}{13}$

- Use the initial condition $y'\Big|_{\{t=0\}} = 0$

  $0 = -c_1 - \frac{c_2}{3} - \frac{5}{13}$

- Solve for c_1 and c_2

  $\left\{c_1 = -1, c_2 = \frac{24}{13}\right\}$

- Substitute constant values into general solution and simplify

  $y = \frac{24\,e^{-\frac{t}{3}}}{13} + \frac{(-13+2\cos(t)-3\sin(t))e^{-t}}{13}$

• Solution to the IVP

  $y = \frac{24\,e^{-\frac{t}{3}}}{13} + \frac{(-13+2\cos(t)-3\sin(t))e^{-t}}{13}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
trying high order exact linear fully integrable
trying differential order: 2; linear nonhomogeneous with symmetry [0,1]
trying a double symmetry of the form [xi=0, eta=F(x)]
-> Try solving first the homogeneous part of the ODE
   checking if the LODE has constant coefficients
   <- constant coefficients successful
<- solving first the homogeneous part of the ODE successful`
```

✓ Solution by Maple

Time used: 0.047 (sec). Leaf size: 27

```
dsolve([3*diff(y(t),t$2)+4*diff(y(t),t)+y(t)=sin(t)*exp(-t),y(0) = 1, D(y)(0) = 0],y(t), sin
```

$$y(t) = \frac{24\,\mathrm{e}^{-\frac{t}{3}}}{13} + \frac{(-13 - 3\sin(t) + 2\cos(t))\,\mathrm{e}^{-t}}{13}$$

✓ Solution by Mathematica

Time used: 0.034 (sec). Leaf size: 33

```
DSolve[{3*y''[t]+4*y'[t]+y[t]==Sin[t]*Exp[-t],{y[0]==1,y'[0]==0}},y[t],t,IncludeSingularSolu
```

$$y(t) \to \frac{1}{13}e^{-t}\left(24e^{2t/3} - 3\sin(t) + 2\cos(t) - 13\right)$$

10.6 problem 6

Internal problem ID [1759]
Internal file name [`OUTPUT/1760_Sunday_June_05_2022_02_30_04_AM_18185723/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.4, The method of variation of parameters. Page 154
Problem number: 6.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff", "linear_second_order_ode_solved_by_an_integrating_factor"**

Maple gives the following as the ode type

```
[[_2nd_order, _linear, _nonhomogeneous]]
```

$$\boxed{y'' + 4y' + 4y = t^{\frac{5}{2}} e^{-2t}}$$

With initial conditions

$$[y(0) = 0, y'(0) = 0]$$

10.6.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= 4 \\ q(t) &= 4 \\ F &= t^{\frac{5}{2}} e^{-2t} \end{aligned}$$

Hence the ode is

$$y'' + 4y' + 4y = t^{\frac{5}{2}} e^{-2t}$$

The domain of $p(t) = 4$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = 4$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. The domain of $F = t^{\frac{5}{2}} e^{-2t}$ is

$$\{0 \leq t\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

10.6.2 Solving as second order linear constant coeff ode

This is second order non-homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = f(t)$$

Where $A = 1, B = 4, C = 4, f(t) = t^{\frac{5}{2}} e^{-2t}$. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the non-homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$y'' + 4y' + 4y = 0$$

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = 4, C = 4$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} + 4\lambda e^{\lambda t} + 4 e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 + 4\lambda + 4 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 4, C = 4$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{-4}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{(4)^2 - (4)(1)(4)} \\ &= -2\end{aligned}$$

Hence this is the case of a double root $\lambda_{1,2} = 2$. Therefore the solution is

$$y = c_1 e^{-2t} + c_2 t\, e^{-2t} \tag{1}$$

Therefore the homogeneous solution y_h is

$$y_h = c_1 e^{-2t} + c_2 t\, e^{-2t}$$

The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$\begin{aligned}y_1 &= e^{-2t} \\ y_2 &= t\, e^{-2t}\end{aligned}$$

In the Variation of parameters u_1, u_2 are found using

$$u_1 = -\int \frac{y_2 f(t)}{a W(t)} \tag{2}$$

$$u_2 = \int \frac{y_1 f(t)}{a W(t)} \tag{3}$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE. The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} e^{-2t} & t\,e^{-2t} \\ \frac{d}{dt}\left(e^{-2t}\right) & \frac{d}{dt}\left(t\,e^{-2t}\right) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} e^{-2t} & t\,e^{-2t} \\ -2\,e^{-2t} & e^{-2t} - 2t\,e^{-2t} \end{vmatrix}$$

Therefore

$$W = \left(e^{-2t}\right)\left(e^{-2t} - 2t\,e^{-2t}\right) - \left(t\,e^{-2t}\right)\left(-2\,e^{-2t}\right)$$

Which simplifies to

$$W = e^{-4t}$$

Which simplifies to

$$W = e^{-4t}$$

Therefore Eq. (2) becomes

$$u_1 = -\int \frac{t^{\frac{7}{2}} e^{-4t}}{e^{-4t}}\,dt$$

Which simplifies to

$$u_1 = -\int t^{\frac{7}{2}}\,dt$$

Hence

$$u_1 = -\frac{2t^{\frac{9}{2}}}{9}$$

And Eq. (3) becomes

$$u_2 = \int \frac{e^{-4t} t^{\frac{5}{2}}}{e^{-4t}}\,dt$$

Which simplifies to

$$u_2 = \int t^{\frac{5}{2}} dt$$

Hence

$$u_2 = \frac{2t^{\frac{7}{2}}}{7}$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = \frac{4t^{\frac{9}{2}} \mathrm{e}^{-2t}}{63}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= \left(c_1 \mathrm{e}^{-2t} + c_2 t \,\mathrm{e}^{-2t}\right) + \left(\frac{4t^{\frac{9}{2}} \mathrm{e}^{-2t}}{63}\right) \end{aligned}$$

Which simplifies to

$$y = \mathrm{e}^{-2t}(c_2 t + c_1) + \frac{4t^{\frac{9}{2}} \mathrm{e}^{-2t}}{63}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = \mathrm{e}^{-2t}(c_2 t + c_1) + \frac{4t^{\frac{9}{2}} \mathrm{e}^{-2t}}{63} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -2\,\mathrm{e}^{-2t}(c_2 t + c_1) + \mathrm{e}^{-2t} c_2 + \frac{2t^{\frac{7}{2}} \mathrm{e}^{-2t}}{7} - \frac{8t^{\frac{9}{2}} \mathrm{e}^{-2t}}{63}$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = -2c_1 + c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 0$$
$$c_2 = 0$$

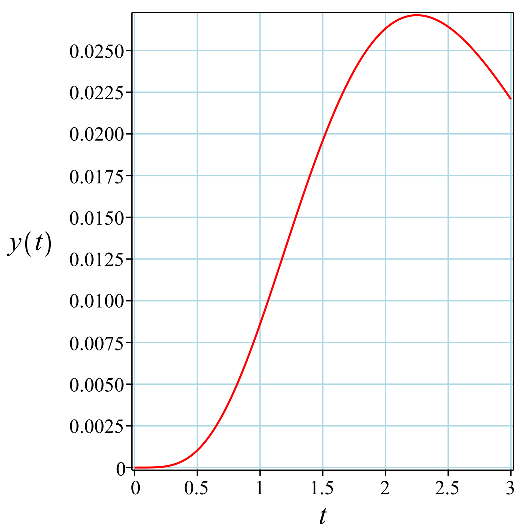
Substituting these values back in above solution results in

$$y = \frac{4t^{\frac{9}{2}} e^{-2t}}{63}$$

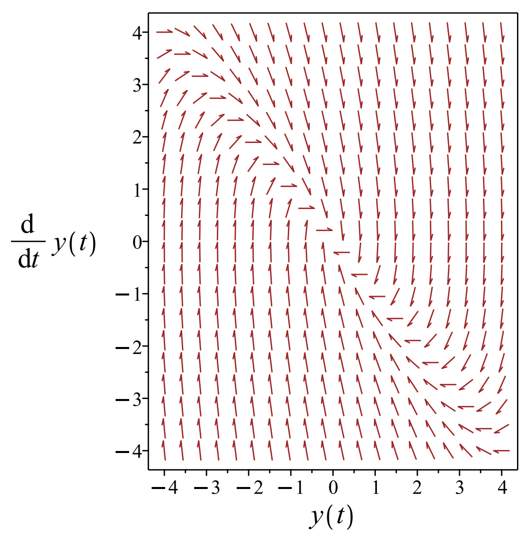
Summary

The solution(s) found are the following

$$y = \frac{4t^{\frac{9}{2}} e^{-2t}}{63} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{4t^{\frac{9}{2}} e^{-2t}}{63}$$

Verified OK.

10.6.3 Solving as linear second order ode solved by an integrating factor ode

The ode satisfies this form

$$y'' + p(t)\, y' + \frac{\left(p(t)^2 + p'(t)\right) y}{2} = f(t)$$

Where $p(t) = 4$. Therefore, there is an integrating factor given by

$$\begin{aligned}
M(x) &= e^{\frac{1}{2}\int p\,dx} \\
&= e^{\int 4\,dx} \\
&= \mathrm{e}^{2t}
\end{aligned}$$

Multiplying both sides of the ODE by the integrating factor $M(x)$ makes the left side of the ODE a complete differential

$$\begin{aligned}
(M(x)y)'' &= \mathrm{e}^{2t} t^{\frac{5}{2}} \mathrm{e}^{-2t} \\
\left(y\,\mathrm{e}^{2t}\right)'' &= \mathrm{e}^{2t} t^{\frac{5}{2}} \mathrm{e}^{-2t}
\end{aligned}$$

Integrating once gives

$$\left(y\,\mathrm{e}^{2t}\right)' = \frac{2t^{\frac{7}{2}}}{7} + c_1$$

Integrating again gives

$$\left(y\,\mathrm{e}^{2t}\right) = c_1 t + \frac{4t^{\frac{9}{2}}}{63} + c_2$$

Hence the solution is

$$y = \frac{c_1 t + \frac{4t^{\frac{9}{2}}}{63} + c_2}{\mathrm{e}^{2t}}$$

Or

$$y = \frac{4t^{\frac{9}{2}} \mathrm{e}^{-2t}}{63} + c_1 t\,\mathrm{e}^{-2t} + \mathrm{e}^{-2t} c_2$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = \frac{4t^{\frac{9}{2}} \mathrm{e}^{-2t}}{63} + c_1 t\,\mathrm{e}^{-2t} + \mathrm{e}^{-2t} c_2 \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{2t^{\frac{7}{2}}\mathrm{e}^{-2t}}{7} - \frac{8t^{\frac{9}{2}}\mathrm{e}^{-2t}}{63} + c_1\mathrm{e}^{-2t} - 2c_1 t\,\mathrm{e}^{-2t} - 2\,\mathrm{e}^{-2t}c_2$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = c_1 - 2c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 0$$
$$c_2 = 0$$

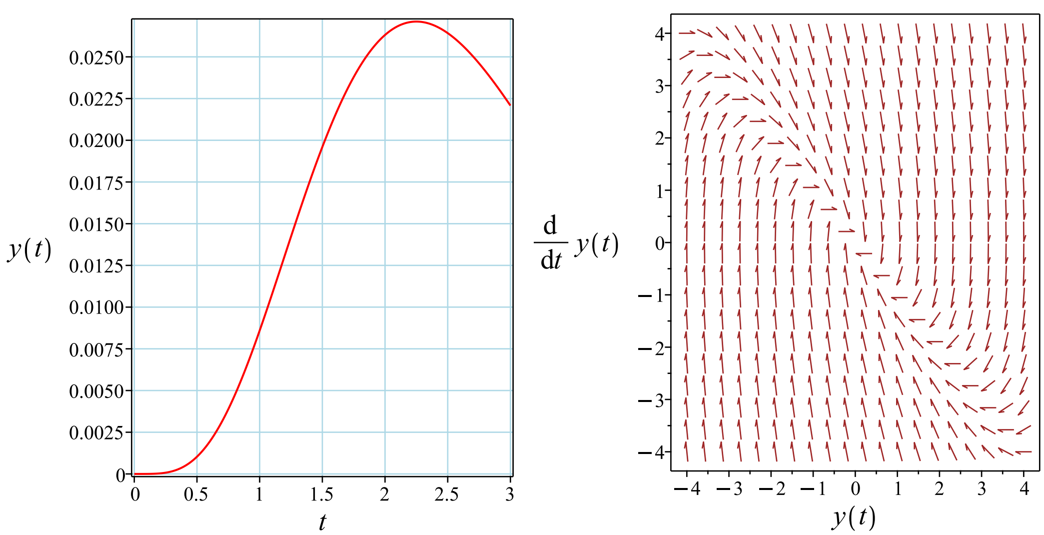
Substituting these values back in above solution results in

$$y = \frac{4t^{\frac{9}{2}}\mathrm{e}^{-2t}}{63}$$

Summary

The solution(s) found are the following

$$y = \frac{4t^{\frac{9}{2}}\mathrm{e}^{-2t}}{63} \tag{1}$$



(a) Solution plot

(b) Slope field plot

Verification of solutions

$$y = \frac{4t^{\frac{9}{2}} e^{-2t}}{63}$$

Verified OK.

10.6.4 Solving using Kovacic algorithm

Writing the ode as

$$y'' + 4y' + 4y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= 4 \\ C &= 4 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{0}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 0 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = 0 \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0,1,2,4,6,8,\cdots\}$	$\{\cdots,-6,-4,-2,0,2,3,4,5,6,\cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1,2\}$	$\{2,3,4,5,6,7,\cdots\}$

Table 197: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - -\infty \\ &= \infty \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is $infinity$ then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = 0$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = 1$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{4}{1}\,dt} \\
&= z_1 e^{-2t} \\
&= z_1\left(\mathrm{e}^{-2t}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = \mathrm{e}^{-2t}
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{4}{1}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{-4t}}{(y_1)^2}\,dt \\
&= y_1(t)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(\mathrm{e}^{-2t}\right) + c_2\left(\mathrm{e}^{-2t}(t)\right)
\end{aligned}
$$

This is second order nonhomogeneous ODE. Let the solution be

$$
y = y_h + y_p
$$

Where y_h is the solution to the homogeneous ODE $Ay''(t)+By'(t)+Cy(t)=0$, and y_p is a particular solution to the nonhomogeneous ODE $Ay''(t)+By'(t)+Cy(t)=f(t)$. y_h is the solution to

$$
y'' + 4y' + 4y = 0
$$

The homogeneous solution is found using the Kovacic algorithm which results in

$$y_h = c_1 \mathrm{e}^{-2t} + c_2 t\, \mathrm{e}^{-2t}$$

The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$\begin{aligned} y_1 &= \mathrm{e}^{-2t} \\ y_2 &= t\, \mathrm{e}^{-2t} \end{aligned}$$

In the Variation of parameters u_1, u_2 are found using

$$u_1 = -\int \frac{y_2 f(t)}{a W(t)} \tag{2}$$

$$u_2 = \int \frac{y_1 f(t)}{a W(t)} \tag{3}$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE. The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} \mathrm{e}^{-2t} & t\, \mathrm{e}^{-2t} \\ \frac{d}{dt}\left(\mathrm{e}^{-2t}\right) & \frac{d}{dt}\left(t\, \mathrm{e}^{-2t}\right) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} \mathrm{e}^{-2t} & t\, \mathrm{e}^{-2t} \\ -2\, \mathrm{e}^{-2t} & \mathrm{e}^{-2t} - 2t\, \mathrm{e}^{-2t} \end{vmatrix}$$

Therefore

$$W = \left(\mathrm{e}^{-2t}\right)\left(\mathrm{e}^{-2t} - 2t\, \mathrm{e}^{-2t}\right) - \left(t\, \mathrm{e}^{-2t}\right)\left(-2\, \mathrm{e}^{-2t}\right)$$

Which simplifies to

$$W = e^{-4t}$$

Which simplifies to

$$W = e^{-4t}$$

Therefore Eq. (2) becomes

$$u_1 = -\int \frac{t^{\frac{7}{2}} e^{-4t}}{e^{-4t}} dt$$

Which simplifies to

$$u_1 = -\int t^{\frac{7}{2}} dt$$

Hence

$$u_1 = -\frac{2t^{\frac{9}{2}}}{9}$$

And Eq. (3) becomes

$$u_2 = \int \frac{e^{-4t} t^{\frac{5}{2}}}{e^{-4t}} dt$$

Which simplifies to

$$u_2 = \int t^{\frac{5}{2}} dt$$

Hence

$$u_2 = \frac{2t^{\frac{7}{2}}}{7}$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = \frac{4t^{\frac{9}{2}} e^{-2t}}{63}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= \left(c_1 e^{-2t} + c_2 t\, e^{-2t}\right) + \left(\frac{4t^{\frac{9}{2}} e^{-2t}}{63}\right) \end{aligned}$$

Which simplifies to

$$y = e^{-2t}(c_2 t + c_1) + \frac{4t^{\frac{9}{2}} e^{-2t}}{63}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = e^{-2t}(c_2 t + c_1) + \frac{4t^{\frac{9}{2}} e^{-2t}}{63} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = -2\,e^{-2t}(c_2 t + c_1) + e^{-2t} c_2 + \frac{2t^{\frac{7}{2}} e^{-2t}}{7} - \frac{8t^{\frac{9}{2}} e^{-2t}}{63}$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = -2c_1 + c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 0$$
$$c_2 = 0$$

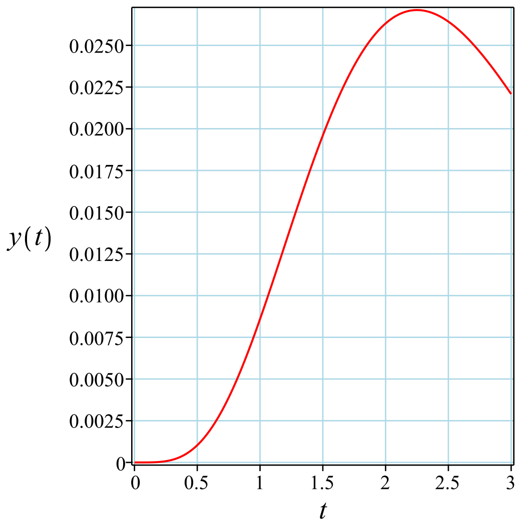
Substituting these values back in above solution results in

$$y = \frac{4t^{\frac{9}{2}} e^{-2t}}{63}$$

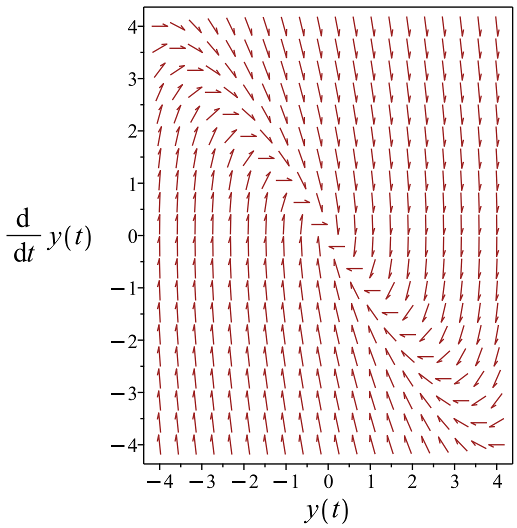
Summary

The solution(s) found are the following

$$y = \frac{4t^{\frac{9}{2}} e^{-2t}}{63} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = \frac{4t^{\frac{9}{2}} e^{-2t}}{63}$$

Verified OK.

10.6.5 Maple step by step solution

Let's solve

$$\left[y'' + 4y' + 4y = t^{\frac{5}{2}} e^{-2t}, y(0) = 0, y'\Big|_{\{t=0\}} = 0\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of homogeneous ODE

  $r^2 + 4r + 4 = 0$

- Factor the characteristic polynomial

  $(r+2)^2 = 0$

- Root of the characteristic polynomial

  $r = -2$

- 1st solution of the homogeneous ODE

$y_1(t) = \mathrm{e}^{-2t}$

- Repeated root, multiply $y_1(t)$ by t to ensure linear independence

  $y_2(t) = t\,\mathrm{e}^{-2t}$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t) + y_p(t)$

- Substitute in solutions of the homogeneous ODE

  $y = c_1 \mathrm{e}^{-2t} + c_2 t\,\mathrm{e}^{-2t} + y_p(t)$

□ Find a particular solution $y_p(t)$ of the ODE

- Use variation of parameters to find y_p here $f(t)$ is the forcing function

  $\left[y_p(t) = -y_1(t)\left(\int \frac{y_2(t) f(t)}{W(y_1(t), y_2(t))} dt\right) + y_2(t)\left(\int \frac{y_1(t) f(t)}{W(y_1(t), y_2(t))} dt\right), f(t) = t^{\frac{5}{2}} \mathrm{e}^{-2t}\right]$

- Wronskian of solutions of the homogeneous equation

  $W(y_1(t), y_2(t)) = \begin{bmatrix} \mathrm{e}^{-2t} & t\,\mathrm{e}^{-2t} \\ -2\,\mathrm{e}^{-2t} & \mathrm{e}^{-2t} - 2t\,\mathrm{e}^{-2t} \end{bmatrix}$

- Compute Wronskian

  $W(y_1(t), y_2(t)) = \mathrm{e}^{-4t}$

- Substitute functions into equation for $y_p(t)$

  $y_p(t) = \mathrm{e}^{-2t}\left(-\left(\int t^{\frac{7}{2}} dt\right) + \left(\int t^{\frac{5}{2}} dt\right) t\right)$

- Compute integrals

  $y_p(t) = \frac{4t^{\frac{9}{2}} \mathrm{e}^{-2t}}{63}$

- Substitute particular solution into general solution to ODE

  $y = c_1 \mathrm{e}^{-2t} + c_2 t\,\mathrm{e}^{-2t} + \frac{4t^{\frac{9}{2}} \mathrm{e}^{-2t}}{63}$

□ Check validity of solution $y = c_1 \mathrm{e}^{-2t} + c_2 t \mathrm{e}^{-2t} + \frac{4t^{\frac{9}{2}} \mathrm{e}^{-2t}}{63}$

- Use initial condition $y(0) = 0$

  $0 = c_1$

- Compute derivative of the solution

  $y' = -2c_1 \mathrm{e}^{-2t} + \mathrm{e}^{-2t} c_2 - 2c_2 t\,\mathrm{e}^{-2t} + \frac{2t^{\frac{7}{2}} \mathrm{e}^{-2t}}{7} - \frac{8t^{\frac{9}{2}} \mathrm{e}^{-2t}}{63}$

- Use the initial condition $y'\Big|_{\{t=0\}} = 0$

$$0 = -2c_1 + c_2$$

- Solve for c_1 and c_2

$$\{c_1 = 0, c_2 = 0\}$$

- Substitute constant values into general solution and simplify

$$y = \frac{4t^{\frac{9}{2}} e^{-2t}}{63}$$

- Solution to the IVP

$$y = \frac{4t^{\frac{9}{2}} e^{-2t}}{63}$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
trying high order exact linear fully integrable
trying differential order: 2; linear nonhomogeneous with symmetry [0,1]
trying a double symmetry of the form [xi=0, eta=F(x)]
-> Try solving first the homogeneous part of the ODE
   checking if the LODE has constant coefficients
   <- constant coefficients successful
<- solving first the homogeneous part of the ODE successful`
```

✓ Solution by Maple

Time used: 0.031 (sec). Leaf size: 13

```
dsolve([diff(y(t),t$2)+4*diff(y(t),t)+4*y(t)=t^(5/2)*exp(-2*t),y(0) = 0, D(y)(0) = 0],y(t),
```

$$y(t) = \frac{4t^{\frac{9}{2}} e^{-2t}}{63}$$

✓ Solution by Mathematica

Time used: 0.033 (sec). Leaf size: 19

```
DSolve[{y''[t]+4*y'[t]+4*y[t]==t^(5/2)*Exp[-2*t],{y[0]==0,y'[0]==0}},y[t],t,IncludeSingularS
```

$$y(t) \to \frac{4}{63} e^{-2t} t^{9/2}$$

10.7 problem 7

Internal problem ID [1760]
Internal file name [`OUTPUT/1761_Sunday_June_05_2022_02_30_06_AM_44410189/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.4, The method of variation of parameters. Page 154
Problem number: 7.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _linear, _nonhomogeneous]]
```

$$\boxed{y'' - 3y' + 2y = \sqrt{t+1}}$$

With initial conditions

$$[y(0) = 0, y'(0) = 0]$$

10.7.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= -3 \\ q(t) &= 2 \\ F &= \sqrt{t+1} \end{aligned}$$

Hence the ode is

$$y'' - 3y' + 2y = \sqrt{t+1}$$

The domain of $p(t) = -3$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = 2$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. The domain of $F = \sqrt{t+1}$ is

$$\{-1 \leq t\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

10.7.2 Solving as second order linear constant coeff ode

This is second order non-homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = f(t)$$

Where $A = 1, B = -3, C = 2, f(t) = \sqrt{t+1}$. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the non-homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$y'' - 3y' + 2y = 0$$

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = -3, C = 2$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} - 3\lambda e^{\lambda t} + 2 e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 - 3\lambda + 2 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = -3, C = 2$ into the above gives

$$\lambda_{1,2} = \frac{3}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{-3^2 - (4)(1)(2)}$$
$$= \frac{3}{2} \pm \frac{1}{2}$$

Hence

$$\lambda_1 = \frac{3}{2} + \frac{1}{2}$$
$$\lambda_2 = \frac{3}{2} - \frac{1}{2}$$

Which simplifies to

$$\lambda_1 = 2$$
$$\lambda_2 = 1$$

Since roots are real and distinct, then the solution is

$$y = c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t}$$
$$y = c_1 e^{(2)t} + c_2 e^{(1)t}$$

Or

$$y = c_1 e^{2t} + c_2 e^{t}$$

Therefore the homogeneous solution y_h is

$$y_h = c_1 e^{2t} + c_2 e^{t}$$

The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$y_1 = e^{2t}$$
$$y_2 = e^{t}$$

In the Variation of parameters u_1, u_2 are found using

$$u_1 = -\int \frac{y_2 f(t)}{aW(t)} \tag{2}$$

$$u_2 = \int \frac{y_1 f(t)}{aW(t)} \tag{3}$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE. The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} e^{2t} & e^{t} \\ \frac{d}{dt}\left(e^{2t}\right) & \frac{d}{dt}\left(e^{t}\right) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} e^{2t} & e^{t} \\ 2\,e^{2t} & e^{t} \end{vmatrix}$$

Therefore

$$W = \left(e^{2t}\right)\left(e^{t}\right) - \left(e^{t}\right)\left(2\,e^{2t}\right)$$

Which simplifies to

$$W = -e^{t} e^{2t}$$

Which simplifies to

$$W = -e^{3t}$$

Therefore Eq. (2) becomes

$$u_1 = -\int \frac{e^{t}\sqrt{t+1}}{-e^{3t}}\,dt$$

Which simplifies to

$$u_1 = -\int -e^{-2t}\sqrt{t+1}\,dt$$

Hence

$$u_1 = 2\,e^{2}\left(-\frac{e^{-2t-2}\sqrt{t+1}}{4} + \frac{\sqrt{2}\,\sqrt{\pi}\ \mathrm{erf}\left(\sqrt{2}\,\sqrt{t+1}\right)}{16}\right)$$

And Eq. (3) becomes

$$u_2 = \int \frac{e^{2t}\sqrt{t+1}}{-e^{3t}}\, dt$$

Which simplifies to

$$u_2 = \int -e^{-t}\sqrt{t+1}dt$$

Hence

$$u_2 = -2\,e\left(-\frac{e^{-t-1}\sqrt{t+1}}{2} + \frac{\sqrt{\pi}\, \operatorname{erf}\left(\sqrt{t+1}\right)}{4}\right)$$

Which simplifies to

$$u_1 = \frac{e^{-2t}\left(\sqrt{2}\,\sqrt{\pi}\, \operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) e^{2t+2} - 4\sqrt{t+1}\right)}{8}$$

$$u_2 = -\frac{e^{-t}\left(\sqrt{\pi}\, \operatorname{erf}\left(\sqrt{t+1}\right) e^{t+1} - 2\sqrt{t+1}\right)}{2}$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = \frac{e^{-2t}\left(\sqrt{2}\,\sqrt{\pi}\, \operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) e^{2t+2} - 4\sqrt{t+1}\right) e^{2t}}{8} - \frac{e^{-t}\left(\sqrt{\pi}\, \operatorname{erf}\left(\sqrt{t+1}\right) e^{t+1} - 2\sqrt{t+1}\right) e^{t}}{2}$$

Which simplifies to

$$y_p(t) = \frac{\sqrt{2}\,\sqrt{\pi}\, \operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) e^{2t+2}}{8} + \frac{\sqrt{t+1}}{2} - \frac{\sqrt{\pi}\, \operatorname{erf}\left(\sqrt{t+1}\right) e^{t+1}}{2}$$

Therefore the general solution is

$$y = y_h + y_p$$
$$= \left(c_1 e^{2t} + c_2 e^{t}\right) + \left(\frac{\sqrt{2}\,\sqrt{\pi}\, \operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) e^{2t+2}}{8} + \frac{\sqrt{t+1}}{2} - \frac{\sqrt{\pi}\, \operatorname{erf}\left(\sqrt{t+1}\right) e^{t+1}}{2}\right)$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 e^{2t} + c_2 e^{t} + \frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) e^{2t+2}}{8} + \frac{\sqrt{t+1}}{2} - \frac{\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+1}\right) e^{t+1}}{2} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = \frac{\left(\sqrt{2}\,\operatorname{erf}\left(\sqrt{2}\right) e^{2} - 4\,\operatorname{erf}\left(1\right) e\right)\sqrt{\pi}}{8} + c_1 + c_2 + \frac{1}{2} \tag{1A}$$

Taking derivative of the solution gives

$$y' = 2c_1 e^{2t} + c_2 e^{t} + \frac{e^{-2t-2} e^{2t+2}}{4\sqrt{t+1}} + \frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) e^{2t+2}}{4} + \frac{1}{4\sqrt{t+1}} - \frac{e^{-t-1} e^{t+1}}{2\sqrt{t+1}} - \frac{\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+\right.}{2}$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = \frac{\left(\sqrt{2}\,\operatorname{erf}\left(\sqrt{2}\right) e^{2} - 2\,\operatorname{erf}\left(1\right) e\right)\sqrt{\pi}}{4} + 2c_1 + c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$\begin{aligned}
c_1 &= -\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\right) e^{2}}{8} + \frac{1}{2} \\
c_2 &= \frac{\sqrt{\pi}\,\operatorname{erf}\left(1\right) e}{2} - 1
\end{aligned}$$

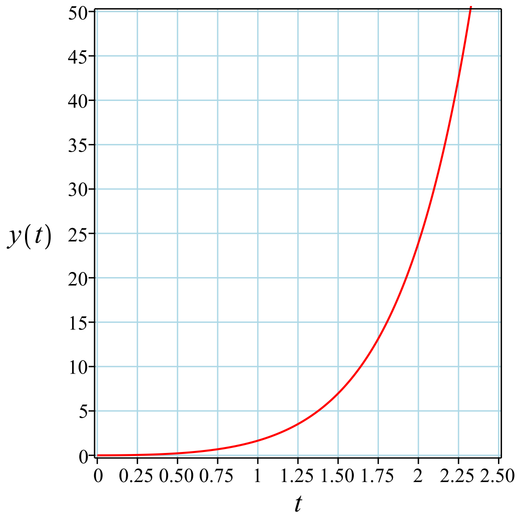
Substituting these values back in above solution results in

$$y = -\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\right) e^{2t+2}}{8} + \frac{e^{2t}}{2} + \frac{\sqrt{\pi}\,\operatorname{erf}\left(1\right) e^{t+1}}{2} - e^{t} + \frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) e^{2t+2}}{8} + \frac{\sqrt{t+1}}{2} - \frac{\sqrt{\pi}}{}$$

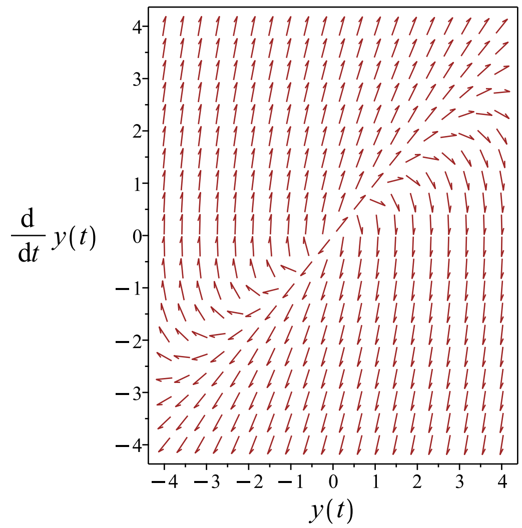
Summary

The solution(s) found are the following

$$\begin{aligned}
y = {} & -\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\right) e^{2t+2}}{8} + \frac{e^{2t}}{2} + \frac{\sqrt{\pi}\,\operatorname{erf}\left(1\right) e^{t+1}}{2} - e^{t} \\
& + \frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) e^{2t+2}}{8} + \frac{\sqrt{t+1}}{2} - \frac{\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+1}\right) e^{t+1}}{2}
\end{aligned} \tag{1}$$



(a) Solution plot



(b) Slope field plot

<u>Verification of solutions</u>

$$y = -\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\right) e^{2t+2}}{8} + \frac{e^{2t}}{2} + \frac{\sqrt{\pi}\,\operatorname{erf}(1)\,e^{t+1}}{2} - e^{t} + \frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) e^{2t+2}}{8} + \frac{\sqrt{t+1}}{2} - \frac{\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+1}\right) e^{t+1}}{2}$$

Verified OK.

10.7.3 Solving using Kovacic algorithm

Writing the ode as

$$y'' - 3y' + 2y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= -3 \\ C &= 2 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{1}{4} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 1 \\ t &= 4 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \frac{z(t)}{4} \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 199: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = \frac{1}{4}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \mathrm{e}^{-\frac{t}{2}}$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2} \frac{B}{A} \, dt} \\ &= z_1 e^{-\int \frac{1}{2} \frac{-3}{1} \, dt} \\ &= z_1 e^{\frac{3t}{2}} \\ &= z_1 \left(\mathrm{e}^{\frac{3t}{2}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A} \, dt}}{y_1^2} \, dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{-3}{1} \, dt}}{(y_1)^2} \, dt \\ &= y_1 \int \frac{e^{3t}}{(y_1)^2} \, dt \\ &= y_1 \left(\mathrm{e}^{t}\right) \end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 (\mathrm{e}^t) + c_2 (\mathrm{e}^t (\mathrm{e}^t))
\end{aligned}
$$

This is second order nonhomogeneous ODE. Let the solution be

$$
y = y_h + y_p
$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the nonhomogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$
y'' - 3y' + 2y = 0
$$

The homogeneous solution is found using the Kovacic algorithm which results in

$$
y_h = c_1 \mathrm{e}^t + c_2 \mathrm{e}^{2t}
$$

The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$
y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}
$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$
\begin{aligned}
y_1 &= \mathrm{e}^t \\
y_2 &= \mathrm{e}^{2t}
\end{aligned}
$$

In the Variation of parameters u_1, u_2 are found using

$$
u_1 = -\int \frac{y_2 f(t)}{a W(t)} \tag{2}
$$

$$
u_2 = \int \frac{y_1 f(t)}{a W(t)} \tag{3}
$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE. The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} \mathrm{e}^{t} & \mathrm{e}^{2t} \\ \frac{d}{dt}(\mathrm{e}^{t}) & \frac{d}{dt}(\mathrm{e}^{2t}) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} \mathrm{e}^{t} & \mathrm{e}^{2t} \\ \mathrm{e}^{t} & 2\,\mathrm{e}^{2t} \end{vmatrix}$$

Therefore

$$W = (\mathrm{e}^{t})\,(2\,\mathrm{e}^{2t}) - (\mathrm{e}^{2t})\,(\mathrm{e}^{t})$$

Which simplifies to

$$W = \mathrm{e}^{t}\mathrm{e}^{2t}$$

Which simplifies to

$$W = \mathrm{e}^{3t}$$

Therefore Eq. (2) becomes

$$u_1 = -\int \frac{\mathrm{e}^{2t}\sqrt{t+1}}{\mathrm{e}^{3t}}\,dt$$

Which simplifies to

$$u_1 = -\int \mathrm{e}^{-t}\sqrt{t+1}dt$$

Hence

$$u_1 = -2\,\mathrm{e}\left(-\frac{\mathrm{e}^{-t-1}\sqrt{t+1}}{2} + \frac{\sqrt{\pi}\ \mathrm{erf}\left(\sqrt{t+1}\right)}{4}\right)$$

And Eq. (3) becomes

$$u_2 = \int \frac{\mathrm{e}^{t}\sqrt{t+1}}{\mathrm{e}^{3t}}\,dt$$

Which simplifies to

$$u_2 = \int \mathrm{e}^{-2t}\sqrt{t+1}dt$$

Hence

$$u_2 = 2\,\mathrm{e}^{2}\left(-\frac{\mathrm{e}^{-2t-2}\sqrt{t+1}}{4}+\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right)}{16}\right)$$

Which simplifies to

$$u_1 = -\frac{\mathrm{e}^{-t}\left(\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+1}\right)\mathrm{e}^{t+1}-2\sqrt{t+1}\right)}{2}$$

$$u_2 = \frac{\mathrm{e}^{-2t}\left(\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right)\mathrm{e}^{2t+2}-4\sqrt{t+1}\right)}{8}$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = \frac{\mathrm{e}^{-2t}\left(\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right)\mathrm{e}^{2t+2}-4\sqrt{t+1}\right)\mathrm{e}^{2t}}{8} - \frac{\mathrm{e}^{-t}\left(\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+1}\right)\mathrm{e}^{t+1}-2\sqrt{t+1}\right)\mathrm{e}^{t}}{2}$$

Which simplifies to

$$y_p(t) = \frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right)\mathrm{e}^{2t+2}}{8}+\frac{\sqrt{t+1}}{2}-\frac{\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+1}\right)\mathrm{e}^{t+1}}{2}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= \left(c_1\mathrm{e}^{t}+c_2\mathrm{e}^{2t}\right)+\left(\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right)\mathrm{e}^{2t+2}}{8}+\frac{\sqrt{t+1}}{2}-\frac{\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+1}\right)\mathrm{e}^{t+1}}{2}\right)\end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1\mathrm{e}^{t}+c_2\mathrm{e}^{2t}+\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right)\mathrm{e}^{2t+2}}{8}+\frac{\sqrt{t+1}}{2}-\frac{\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+1}\right)\mathrm{e}^{t+1}}{2} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = \frac{\left(\sqrt{2}\,\operatorname{erf}\left(\sqrt{2}\right) \mathrm{e}^{2} - 4 \operatorname{erf}\left(1\right) \mathrm{e}\right) \sqrt{\pi}}{8} + c_1 + c_2 + \frac{1}{2} \tag{1A}$$

Taking derivative of the solution gives

$$y' = c_1 \mathrm{e}^{t} + 2 c_2 \mathrm{e}^{2t} + \frac{\mathrm{e}^{-2t-2} \mathrm{e}^{2t+2}}{4\sqrt{t+1}} + \frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) \mathrm{e}^{2t+2}}{4} + \frac{1}{4\sqrt{t+1}} - \frac{\mathrm{e}^{-t-1} \mathrm{e}^{t+1}}{2\sqrt{t+1}} - \frac{\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+\cdots\right.}{2}$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = \frac{\left(\sqrt{2}\,\operatorname{erf}\left(\sqrt{2}\right) \mathrm{e}^{2} - 2 \operatorname{erf}\left(1\right) \mathrm{e}\right) \sqrt{\pi}}{4} + c_1 + 2 c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$\begin{aligned} c_1 &= \frac{\sqrt{\pi}\,\operatorname{erf}\left(1\right) \mathrm{e}}{2} - 1 \\ c_2 &= -\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\right) \mathrm{e}^{2}}{8} + \frac{1}{2} \end{aligned}$$

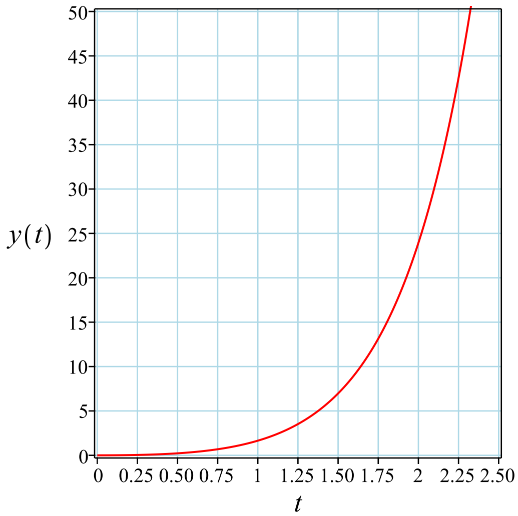
Substituting these values back in above solution results in

$$y = -\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\right) \mathrm{e}^{2t+2}}{8} + \frac{\mathrm{e}^{2t}}{2} + \frac{\sqrt{\pi}\,\operatorname{erf}\left(1\right) \mathrm{e}^{t+1}}{2} - \mathrm{e}^{t} + \frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) \mathrm{e}^{2t+2}}{8} + \frac{\sqrt{t+1}}{2} - \cdots$$

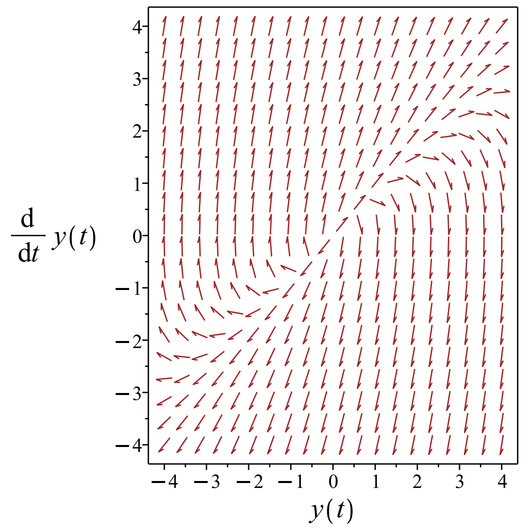
Summary

The solution(s) found are the following

$$\begin{aligned} y = &-\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\right) \mathrm{e}^{2t+2}}{8} + \frac{\mathrm{e}^{2t}}{2} + \frac{\sqrt{\pi}\,\operatorname{erf}\left(1\right) \mathrm{e}^{t+1}}{2} - \mathrm{e}^{t} \\ &+ \frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) \mathrm{e}^{2t+2}}{8} + \frac{\sqrt{t+1}}{2} - \frac{\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+1}\right) \mathrm{e}^{t+1}}{2} \end{aligned} \tag{1}$$



(a) Solution plot



(b) Slope field plot

Verification of solutions

$$y = -\frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\right) e^{2t+2}}{8} + \frac{e^{2t}}{2} + \frac{\sqrt{\pi}\,\operatorname{erf}(1)\, e^{t+1}}{2} - e^{t} + \frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right) e^{2t+2}}{8} + \frac{\sqrt{t+1}}{2} - \frac{\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+1}\right) e^{t+1}}{2}$$

Verified OK.

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
trying high order exact linear fully integrable
trying differential order: 2; linear nonhomogeneous with symmetry [0,1]
trying a double symmetry of the form [xi=0, eta=F(x)]
<- double symmetry of the form [xi=0, eta=F(x)] successful`
```

✓ Solution by Maple

Time used: 0.188 (sec). Leaf size: 84

```
dsolve([diff(y(t),t$2)-3*diff(y(t),t)+2*y(t)=sqrt(1+t),y(0) = 0, D(y)(0) = 0],y(t), singsol=
```

$$y(t) = -\frac{\sqrt{2}\,e^{2+2t}\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\right)}{8} + \frac{e^{2t}}{2} + \frac{\sqrt{2}\,\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{2}\,\sqrt{t+1}\right)e^{2+2t}}{8} - \frac{\sqrt{\pi}\,\operatorname{erf}\left(\sqrt{t+1}\right)e^{t+1}}{2} + \frac{\sqrt{t+1}}{2} + \frac{\operatorname{erf}(1)\,e^{t+1}\sqrt{\pi}}{2} - e^{t}$$

✓ Solution by Mathematica

Time used: 0.508 (sec). Leaf size: 116

```
DSolve[{y''[t]-3*y'[t]+2*y[t]==Sqrt[1+t],{y[0]==0,y'[0]==0}},y[t],t,IncludeSingularSolutions
```

$$y(t) \to \frac{1}{8}\left(-4\sqrt{\pi}e^{t+1}\operatorname{erf}\left(\sqrt{t+1}\right) + \sqrt{2\pi}e^{2t+2}\operatorname{erf}\left(\sqrt{2}\sqrt{t+1}\right) - \sqrt{2\pi}\operatorname{erf}\left(\sqrt{2}\right)e^{2t+2} + 4\sqrt{\pi}\operatorname{erf}(1)e^{t+1} - 8e^{t} + 4e^{2t} + 4\sqrt{t+1}\right)$$

10.8 problem 8

Internal problem ID [1761]
Internal file name [`OUTPUT/1762_Sunday_June_05_2022_02_30_09_AM_8451864/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.4, The method of variation of parameters. Page 154
Problem number: 8.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _linear, _nonhomogeneous]]
```

$$\boxed{y'' - y = f(t)}$$

With initial conditions

$$[y(0) = 0, y'(0) = 0]$$

10.8.1 Solving as second order linear constant coeff ode

This is second order non-homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = f(t)$$

Where $A = 1, B = 0, C = -1, f(t) = f(t)$. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the non-homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$y'' - y = 0$$

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = 1, B = 0, C = -1$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$\lambda^2 e^{\lambda t} - e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$\lambda^2 - 1 = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = 1, B = 0, C = -1$ into the above gives

$$\begin{aligned}\lambda_{1,2} &= \frac{0}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{0^2 - (4)(1)(-1)} \\ &= \pm 1\end{aligned}$$

Hence

$$\begin{aligned}\lambda_1 &= +1 \\ \lambda_2 &= -1\end{aligned}$$

Which simplifies to

$$\begin{aligned}\lambda_1 &= 1 \\ \lambda_2 &= -1\end{aligned}$$

Since roots are real and distinct, then the solution is

$$\begin{aligned}y &= c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t} \\ y &= c_1 e^{(1)t} + c_2 e^{(-1)t}\end{aligned}$$

Or

$$y = c_1 e^{t} + c_2 e^{-t}$$

Therefore the homogeneous solution y_h is

$$y_h = c_1 e^{t} + c_2 e^{-t}$$

The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$y_1 = \mathrm{e}^t$$
$$y_2 = \mathrm{e}^{-t}$$

In the Variation of parameters u_1, u_2 are found using

$$u_1 = -\int \frac{y_2 f(t)}{aW(t)} \tag{2}$$

$$u_2 = \int \frac{y_1 f(t)}{aW(t)} \tag{3}$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE. The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} \mathrm{e}^t & \mathrm{e}^{-t} \\ \frac{d}{dt}(\mathrm{e}^t) & \frac{d}{dt}(\mathrm{e}^{-t}) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} \mathrm{e}^t & \mathrm{e}^{-t} \\ \mathrm{e}^t & -\mathrm{e}^{-t} \end{vmatrix}$$

Therefore

$$W = (\mathrm{e}^t)(-\mathrm{e}^{-t}) - (\mathrm{e}^{-t})(\mathrm{e}^t)$$

Which simplifies to

$$W = -2\,\mathrm{e}^{-t}\mathrm{e}^t$$

Which simplifies to

$$W = -2$$

Therefore Eq. (2) becomes

$$u_1 = -\int \frac{e^{-t} f(t)}{-2} \, dt$$

Which simplifies to

$$u_1 = -\int -\frac{e^{-t} f(t)}{2} dt$$

Hence

$$u_1 = -\left(\int_0^t -\frac{e^{-\alpha} f(\alpha)}{2} d\alpha\right)$$

And Eq. (3) becomes

$$u_2 = \int \frac{e^{t} f(t)}{-2} \, dt$$

Which simplifies to

$$u_2 = \int -\frac{e^{t} f(t)}{2} dt$$

Hence

$$u_2 = \int_0^t -\frac{e^{\alpha} f(\alpha)}{2} d\alpha$$

Which simplifies to

$$u_1 = \frac{\left(\int_0^t e^{-\alpha} f(\alpha) \, d\alpha\right)}{2}$$

$$u_2 = -\frac{\left(\int_0^t e^{\alpha} f(\alpha) \, d\alpha\right)}{2}$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = \frac{\left(\int_0^t e^{-\alpha} f(\alpha) \, d\alpha\right) e^{t}}{2} - \frac{\left(\int_0^t e^{\alpha} f(\alpha) \, d\alpha\right) e^{-t}}{2}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= (c_1 \mathrm{e}^t + c_2 \mathrm{e}^{-t}) + \left(\frac{\left(\int_0^t \mathrm{e}^{-\alpha} f(\alpha)\, d\alpha\right) \mathrm{e}^t}{2} - \frac{\left(\int_0^t \mathrm{e}^{\alpha} f(\alpha)\, d\alpha\right) \mathrm{e}^{-t}}{2} \right) \end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 \mathrm{e}^t + c_2 \mathrm{e}^{-t} + \frac{\left(\int_0^t \mathrm{e}^{-\alpha} f(\alpha)\, d\alpha\right) \mathrm{e}^t}{2} - \frac{\left(\int_0^t \mathrm{e}^{\alpha} f(\alpha)\, d\alpha\right) \mathrm{e}^{-t}}{2} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_1 + c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = c_1 \mathrm{e}^t - c_2 \mathrm{e}^{-t} + \frac{\left(\int_0^t \mathrm{e}^{-\alpha} f(\alpha)\, d\alpha\right) \mathrm{e}^t}{2} + \frac{\left(\int_0^t \mathrm{e}^{\alpha} f(\alpha)\, d\alpha\right) \mathrm{e}^{-t}}{2}$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = c_1 - c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$\begin{aligned} c_1 &= 0 \\ c_2 &= 0 \end{aligned}$$

Substituting these values back in above solution results in

$$y = \frac{\left(\int_0^t \mathrm{e}^{-\alpha} f(\alpha)\, d\alpha\right) \mathrm{e}^t}{2} - \frac{\left(\int_0^t \mathrm{e}^{\alpha} f(\alpha)\, d\alpha\right) \mathrm{e}^{-t}}{2}$$

Summary

The solution(s) found are the following

$$y = \frac{\left(\int_0^t \mathrm{e}^{-\alpha} f(\alpha)\, d\alpha\right) \mathrm{e}^t}{2} - \frac{\left(\int_0^t \mathrm{e}^{\alpha} f(\alpha)\, d\alpha\right) \mathrm{e}^{-t}}{2} \tag{1}$$

Verification of solutions

$$y = \frac{\left(\int_0^t \mathrm{e}^{-\alpha} f(\alpha)\, d\alpha\right) \mathrm{e}^t}{2} - \frac{\left(\int_0^t \mathrm{e}^{\alpha} f(\alpha)\, d\alpha\right) \mathrm{e}^{-t}}{2}$$

Verified OK.

10.8.2 Solving using Kovacic algorithm

Writing the ode as

$$y'' - y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 1 \\ B &= 0 \\ C &= -1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A}\, dt}$$

Then (2) becomes

$$z''(t) = r z(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{1}{1} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 1 \\ t &= 1 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 200: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - 0 \\ &= 0 \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = 1$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \mathrm{e}^{-t}$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$y_1 = z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt}$$

Since $B = 0$ then the above reduces to

$$\begin{aligned} y_1 &= z_1 \\ &= \mathrm{e}^{-t} \end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Since $B = 0$ then the above becomes

$$\begin{aligned} y_2 &= y_1 \int \frac{1}{y_1^2}\,dt \\ &= \mathrm{e}^{-t} \int \frac{1}{\mathrm{e}^{-2t}}\,dt \\ &= \mathrm{e}^{-t} \left(\frac{\mathrm{e}^{2t}}{2}\right) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1 \left(\mathrm{e}^{-t}\right) + c_2 \left(\mathrm{e}^{-t} \left(\frac{\mathrm{e}^{2t}}{2}\right)\right) \end{aligned}$$

This is second order nonhomogeneous ODE. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t)+By'(t)+Cy(t)=0$, and y_p is a particular solution to the nonhomogeneous ODE $Ay''(t)+By'(t)+Cy(t)=f(t)$. y_h is the solution to

$$y''-y=0$$

The homogeneous solution is found using the Kovacic algorithm which results in

$$y_h = c_1 \mathrm{e}^{-t} + \frac{c_2 \mathrm{e}^{t}}{2}$$

The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$y_1 = \mathrm{e}^{-t}$$
$$y_2 = \frac{\mathrm{e}^{t}}{2}$$

In the Variation of parameters u_1, u_2 are found using

$$u_1 = -\int \frac{y_2 f(t)}{a W(t)} \tag{2}$$
$$u_2 = \int \frac{y_1 f(t)}{a W(t)} \tag{3}$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE. The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} \mathrm{e}^{-t} & \frac{\mathrm{e}^{t}}{2} \\ \frac{d}{dt}\left(\mathrm{e}^{-t}\right) & \frac{d}{dt}\left(\frac{\mathrm{e}^{t}}{2}\right) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} e^{-t} & \frac{e^{t}}{2} \\ -e^{-t} & \frac{e^{t}}{2} \end{vmatrix}$$

Therefore

$$W = (e^{-t})\left(\frac{e^{t}}{2}\right) - \left(\frac{e^{t}}{2}\right)(-e^{-t})$$

Which simplifies to

$$W = e^{-t}e^{t}$$

Which simplifies to

$$W = 1$$

Therefore Eq. (2) becomes

$$u_1 = -\int \frac{\frac{e^{t} f(t)}{2}}{1}\, dt$$

Which simplifies to

$$u_1 = -\int \frac{e^{t} f(t)}{2} dt$$

Hence

$$u_1 = -\left(\int_0^t \frac{e^{\alpha} f(\alpha)}{2} d\alpha\right)$$

And Eq. (3) becomes

$$u_2 = \int \frac{e^{-t} f(t)}{1}\, dt$$

Which simplifies to

$$u_2 = \int e^{-t} f(t)\, dt$$

Hence

$$u_2 = \int_0^t e^{-\alpha} f(\alpha)\, d\alpha$$

Which simplifies to

$$u_1 = -\frac{\left(\int_0^t e^{\alpha} f(\alpha)\, d\alpha\right)}{2}$$

$$u_2 = \int_0^t e^{-\alpha} f(\alpha)\, d\alpha$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = -\frac{\left(\int_0^t e^{\alpha} f(\alpha)\, d\alpha\right) e^{-t}}{2} + \frac{\left(\int_0^t e^{-\alpha} f(\alpha)\, d\alpha\right) e^{t}}{2}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= \left(c_1 e^{-t} + \frac{c_2 e^t}{2}\right) + \left(-\frac{\left(\int_0^t e^{\alpha} f(\alpha)\, d\alpha\right) e^{-t}}{2} + \frac{\left(\int_0^t e^{-\alpha} f(\alpha)\, d\alpha\right) e^{t}}{2}\right) \end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 e^{-t} + \frac{c_2 e^t}{2} - \frac{\left(\int_0^t e^{\alpha} f(\alpha)\, d\alpha\right) e^{-t}}{2} + \frac{\left(\int_0^t e^{-\alpha} f(\alpha)\, d\alpha\right) e^{t}}{2} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 0$ in the above gives

$$0 = c_1 + \frac{c_2}{2} \tag{1A}$$

Taking derivative of the solution gives

$$y' = -c_1 e^{-t} + \frac{c_2 e^t}{2} + \frac{\left(\int_0^t e^{\alpha} f(\alpha)\, d\alpha\right) e^{-t}}{2} + \frac{\left(\int_0^t e^{-\alpha} f(\alpha)\, d\alpha\right) e^{t}}{2}$$

substituting $y' = 0$ and $t = 0$ in the above gives

$$0 = -c_1 + \frac{c_2}{2} \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 0$$
$$c_2 = 0$$

Substituting these values back in above solution results in

$$y = -\frac{\left(\int_0^t e^{\alpha} f(\alpha)\, d\alpha\right) e^{-t}}{2} + \frac{\left(\int_0^t e^{-\alpha} f(\alpha)\, d\alpha\right) e^{t}}{2}$$

Summary

The solution(s) found are the following

$$y = -\frac{\left(\int_0^t e^{\alpha} f(\alpha)\, d\alpha\right) e^{-t}}{2} + \frac{\left(\int_0^t e^{-\alpha} f(\alpha)\, d\alpha\right) e^{t}}{2} \tag{1}$$

Verification of solutions

$$y = -\frac{\left(\int_0^t e^{\alpha} f(\alpha)\, d\alpha\right) e^{-t}}{2} + \frac{\left(\int_0^t e^{-\alpha} f(\alpha)\, d\alpha\right) e^{t}}{2}$$

Verified OK.

10.8.3 Maple step by step solution

Let's solve

$\left[y'' - y = f(t), y(0) = 0, y'\Big|_{\{t=0\}} = 0\right]$

- Highest derivative means the order of the ODE is 2

  y''

- Characteristic polynomial of homogeneous ODE

  $r^2 - 1 = 0$

- Factor the characteristic polynomial

  $(r - 1)(r + 1) = 0$

- Roots of the characteristic polynomial

  $r = (-1, 1)$

- 1st solution of the homogeneous ODE

  $y_1(t) = e^{-t}$

- 2nd solution of the homogeneous ODE

  $y_2(t) = \mathrm{e}^t$

- General solution of the ODE

  $y = c_1 y_1(t) + c_2 y_2(t) + y_p(t)$

- Substitute in solutions of the homogeneous ODE

  $y = c_1 \mathrm{e}^{-t} + c_2 \mathrm{e}^t + y_p(t)$

☐ Find a particular solution $y_p(t)$ of the ODE

  - Use variation of parameters to find y_p here $f(t)$ is the forcing function

    $\left[y_p(t) = -y_1(t)\left(\int \frac{y_2(t)f(t)}{W(y_1(t),y_2(t))}dt\right) + y_2(t)\left(\int \frac{y_1(t)f(t)}{W(y_1(t),y_2(t))}dt\right), f(t) = f(t)\right]$

  - Wronskian of solutions of the homogeneous equation

    $W(y_1(t), y_2(t)) = \begin{bmatrix} \mathrm{e}^{-t} & \mathrm{e}^t \\ -\mathrm{e}^{-t} & \mathrm{e}^t \end{bmatrix}$

  - Compute Wronskian

    $W(y_1(t), y_2(t)) = 2$

  - Substitute functions into equation for $y_p(t)$

    $y_p(t) = -\frac{\mathrm{e}^{-t}\left(\int \mathrm{e}^t f(t)dt\right)}{2} + \frac{\mathrm{e}^t\left(\int \mathrm{e}^{-t} f(t)dt\right)}{2}$

  - Compute integrals

    $y_p(t) = -\frac{\mathrm{e}^{-t}\left(\int \mathrm{e}^t f(t)dt\right)}{2} + \frac{\mathrm{e}^t\left(\int \mathrm{e}^{-t} f(t)dt\right)}{2}$

- Substitute particular solution into general solution to ODE

  $y = c_1 \mathrm{e}^{-t} + c_2 \mathrm{e}^t - \frac{\mathrm{e}^{-t}\left(\int \mathrm{e}^t f(t)dt\right)}{2} + \frac{\mathrm{e}^t\left(\int \mathrm{e}^{-t} f(t)dt\right)}{2}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
trying high order exact linear fully integrable
trying differential order: 2; linear nonhomogeneous with symmetry [0,1]
trying a double symmetry of the form [xi=0, eta=F(x)]
-> Try solving first the homogeneous part of the ODE
   checking if the LODE has constant coefficients
   <- constant coefficients successful
<- solving first the homogeneous part of the ODE successful`
```

✓ Solution by Maple

Time used: 0.063 (sec). Leaf size: 39

```
dsolve([diff(y(t),t$2)-y(t)=f(t),y(0) = 0, D(y)(0) = 0],y(t), singsol=all)
```

$$y(t) = \frac{\left(\int_0^t \mathrm{e}^{-\_z1} f(\_z1)\, d\_z1\right) \mathrm{e}^{t}}{2} - \frac{\left(\int_0^t \mathrm{e}^{\_z1} f(\_z1)\, d\_z1\right) \mathrm{e}^{-t}}{2}$$

✓ Solution by Mathematica

Time used: 0.064 (sec). Leaf size: 103

```
DSolve[{y''[t]-y[t]==f[t],{y[0]==0,y'[0]==0}},y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to e^{-t}\left(-e^{2t}\int_1^0 \frac{1}{2}e^{-K[1]}f(K[1])dK[1] + e^{2t}\int_1^t \frac{1}{2}e^{-K[1]}f(K[1])dK[1] + \int_1^t -\frac{1}{2}e^{K[2]}f(K[2])dK[2] - \int_1^0 -\frac{1}{2}e^{K[2]}f(K[2])dK[2]\right)$$

10.9 problem 11

Internal problem ID [1762]
Internal file name [OUTPUT/1763_Sunday_June_05_2022_02_30_13_AM_12685342/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.4, The method of variation of parameters. Page 154
Problem number: 11.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second_order_bessel_ode"**

Maple gives the following as the ode type

```
[[_2nd_order, _linear, _nonhomogeneous]]
```

$$\boxed{y'' + \frac{y t^2}{4} = f \cos(t)}$$

10.9.1 Solving as second order bessel ode ode

Writing the ode as

$$t^2 y'' + \frac{y t^4}{4} = t^2 f \cos(t) \tag{1}$$

Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE and y_p is a particular solution to the non-homogeneous ODE. Bessel ode has the form

$$t^2 y'' + t y' + \left(-n^2 + t^2\right) y = 0 \tag{2}$$

The generalized form of Bessel ode is given by Bowman (1958) as the following

$$t^2 y'' + (1 - 2\alpha) t y' + \left(\beta^2 \gamma^2 t^{2\gamma} - n^2 \gamma^2 + \alpha^2\right) y = 0 \tag{3}$$

With the standard solution

$$y = t^\alpha (c_1 \operatorname{BesselJ}(n, \beta t^\gamma) + c_2 \operatorname{BesselY}(n, \beta t^\gamma)) \tag{4}$$

Comparing (3) to (1) and solving for α, β, n, γ gives

$$\alpha = \frac{1}{2}$$
$$\beta = \frac{1}{4}$$
$$n = \frac{1}{4}$$
$$\gamma = 2$$

Substituting all the above into (4) gives the solution as

$$y = c_1\sqrt{t}\ \text{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) + c_2\sqrt{t}\ \text{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right)$$

Therefore the homogeneous solution y_h is

$$y_h = c_1\sqrt{t}\ \text{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) + c_2\sqrt{t}\ \text{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right)$$

The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$y_1 = \sqrt{t}\ \text{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right)$$
$$y_2 = \sqrt{t}\ \text{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right)$$

In the Variation of parameters u_1, u_2 are found using

$$u_1 = -\int \frac{y_2 f(t)}{aW(t)} \tag{2}$$

$$u_2 = \int \frac{y_1 f(t)}{aW(t)} \tag{3}$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE.

The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} \sqrt{t}\,\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) & \sqrt{t}\,\mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right) \\ \frac{d}{dt}\left(\sqrt{t}\,\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right)\right) & \frac{d}{dt}\left(\sqrt{t}\,\mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right)\right) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} \sqrt{t}\,\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) & \sqrt{t}\,\mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right) \\ \frac{\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right)}{2\sqrt{t}} + \frac{t^{\frac{3}{2}}\left(-\mathrm{BesselJ}\left(\frac{5}{4}, \frac{t^2}{4}\right) + \frac{\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right)}{t^2}\right)}{2} & \frac{\mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right)}{2\sqrt{t}} + \frac{t^{\frac{3}{2}}\left(-\mathrm{BesselY}\left(\frac{5}{4}, \frac{t^2}{4}\right) + \frac{\mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right)}{t^2}\right)}{2} \end{vmatrix}$$

Therefore

$$W = \left(\sqrt{t}\,\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right)\right)\left(\frac{\mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right)}{2\sqrt{t}} + \frac{t^{\frac{3}{2}}\left(-\mathrm{BesselY}\left(\frac{5}{4}, \frac{t^2}{4}\right) + \frac{\mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right)}{t^2}\right)}{2}\right) - \left(\sqrt{t}\,\mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right)\right)\left(\frac{\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right)}{2\sqrt{t}} + \frac{t^{\frac{3}{2}}\left(-\mathrm{BesselJ}\left(\frac{5}{4}, \frac{t^2}{4}\right) + \frac{\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right)}{t^2}\right)}{2}\right)$$

Which simplifies to

$$W = -\frac{t^2\left(\mathrm{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right)\mathrm{BesselY}\left(\frac{5}{4}, \frac{t^2}{4}\right) - \mathrm{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right)\mathrm{BesselJ}\left(\frac{5}{4}, \frac{t^2}{4}\right)\right)}{2}$$

Which simplifies to

$$W = \frac{4}{\pi}$$

Therefore Eq. (2) becomes

$$u_1 = -\int \frac{t^{\frac{5}{2}} \operatorname{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right) f \cos(t)}{\frac{4t^2}{\pi}} dt$$

Which simplifies to

$$u_1 = -\int \frac{\sqrt{t}\, \operatorname{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right) f \cos(t)\, \pi}{4} dt$$

Hence

$$u_1 = -\left(\int_0^t \frac{\sqrt{\alpha}\, \operatorname{BesselY}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right) f \cos(\alpha)\, \pi}{4} d\alpha\right)$$

And Eq. (3) becomes

$$u_2 = \int \frac{t^{\frac{5}{2}} \operatorname{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) f \cos(t)}{\frac{4t^2}{\pi}} dt$$

Which simplifies to

$$u_2 = \int \frac{\sqrt{t}\, \operatorname{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) f \cos(t)\, \pi}{4} dt$$

Hence

$$u_2 = \int_0^t \frac{\sqrt{\alpha}\, \operatorname{BesselJ}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right) f \cos(\alpha)\, \pi}{4} d\alpha$$

Which simplifies to

$$u_1 = -\frac{f\pi\left(\int_0^t \sqrt{\alpha}\, \operatorname{BesselY}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right) \cos(\alpha)\, d\alpha\right)}{4}$$

$$u_2 = \frac{f\pi\left(\int_0^t \sqrt{\alpha}\, \operatorname{BesselJ}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right) \cos(\alpha)\, d\alpha\right)}{4}$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = -\frac{f\pi\left(\int_0^t \sqrt{\alpha}\,\text{BesselY}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right)\cos\left(\alpha\right)d\alpha\right)\sqrt{t}\,\text{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right)}{4} + \frac{f\pi\left(\int_0^t \sqrt{\alpha}\,\text{BesselJ}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right)\cos\left(\alpha\right)d\alpha\right)\sqrt{t}\,\text{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right)}{4}$$

Which simplifies to

$$y_p(t) = -\frac{\pi f\sqrt{t}\left(\left(\int_0^t \sqrt{\alpha}\,\text{BesselY}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right)\cos\left(\alpha\right)d\alpha\right)\text{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) - \left(\int_0^t \sqrt{\alpha}\,\text{BesselJ}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right)\cos\left(\alpha\right)d\alpha\right)\text{Be}}{4}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= \left(c_1\sqrt{t}\,\text{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) + c_2\sqrt{t}\,\text{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right)\right) \\ &\quad + \left(-\frac{\pi f\sqrt{t}\left(\left(\int_0^t \sqrt{\alpha}\,\text{BesselY}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right)\cos\left(\alpha\right)d\alpha\right)\text{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) - \left(\int_0^t \sqrt{\alpha}\,\text{BesselJ}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right)\cos\left(\alpha\right)d\alpha\right.}{4}\right. \end{aligned}$$

<u>Summary</u>

The solution(s) found are the following

$$y = c_1\sqrt{t}\,\text{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) + c_2\sqrt{t}\,\text{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right) - \frac{\pi f\sqrt{t}\left(\left(\int_0^t \sqrt{\alpha}\,\text{BesselY}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right)\cos\left(\alpha\right)d\alpha\right)\text{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) - \left(\int_0^t \sqrt{\alpha}\,\text{BesselJ}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right)\cos\left(\alpha\right)d\alpha\right)\text{Be}}{4} \tag{1}$$

<u>Verification of solutions</u>

$$y = c_1\sqrt{t}\,\text{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) + c_2\sqrt{t}\,\text{BesselY}\left(\frac{1}{4}, \frac{t^2}{4}\right) - \frac{\pi f\sqrt{t}\left(\left(\int_0^t \sqrt{\alpha}\,\text{BesselY}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right)\cos\left(\alpha\right)d\alpha\right)\text{BesselJ}\left(\frac{1}{4}, \frac{t^2}{4}\right) - \left(\int_0^t \sqrt{\alpha}\,\text{BesselJ}\left(\frac{1}{4}, \frac{\alpha^2}{4}\right)\cos\left(\alpha\right)d\alpha\right)\text{Be}}{4}$$

Verified OK.

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
trying high order exact linear fully integrable
trying differential order: 2; linear nonhomogeneous with symmetry [0,1]
trying a double symmetry of the form [xi=0, eta=F(x)]
-> Try solving first the homogeneous part of the ODE
   checking if the LODE has constant coefficients
   checking if the LODE is of Euler type
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Trying a Liouvillian solution using Kovacics algorithm
   <- No Liouvillian solutions exists
   -> Trying a solution in terms of special functions:
      -> Bessel
      <- Bessel successful
   <- special function solution successful
<- solving first the homogeneous part of the ODE successful`
```

✓ Solution by Maple

Time used: 0.078 (sec). Leaf size: 81

```
dsolve(diff(y(t),t$2)+(1/4*t^2)*y(t)=f*cos(t),y(t), singsol=all)
```

$$y(t) = \frac{\sqrt{t}\left(f\pi\left(\int \sqrt{t}\,\mathrm{BesselJ}\left(\frac{1}{4},\frac{t^2}{4}\right)\cos\left(t\right)dt\right)\mathrm{BesselY}\left(\frac{1}{4},\frac{t^2}{4}\right)-f\pi\left(\int \sqrt{t}\,\mathrm{BesselY}\left(\frac{1}{4},\frac{t^2}{4}\right)\cos\left(t\right)dt\right)\mathrm{BesselJ}}{4}$$

✓ Solution by Mathematica

Time used: 29.274 (sec). Leaf size: 250

```
DSolve[y''[t]+(1/4*t^2)*y[t]==f*Cos[t],y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \text{ParabolicCylinderD}\left(-\frac{1}{2}, \sqrt[4]{-1}t\right)\left(\int_1^t\right.$$

$$-\frac{if\cos(K[1])\,\text{Parab}}{(-1)^{3/4}\,\text{ParabolicCylinderD}\left(-\frac{1}{2},(-1)^{3/4}K[1]\right)\text{ParabolicCylinderD}\left(\frac{1}{2},\sqrt[4]{-1}K[1]\right)+\text{ParabolicCylin}}$$

10.10 problem 12

Internal problem ID [1763]
Internal file name [`OUTPUT/1764_Sunday_June_05_2022_02_30_17_AM_34118230/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.4, The method of variation of parameters. Page 154
Problem number: 12.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_change_of_variable_on_y_method_2", "second_order_ode_non_constant_coeff_transformation_on_B"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{y'' - \frac{2ty'}{t^2+1} + \frac{2y}{t^2+1} = t^2+1}$$

10.10.1 Solving as second order change of variable on y method 2 ode

This is second order non-homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = f(t)$$

Where $A = 1, B = -\frac{2t}{t^2+1}, C = \frac{2}{t^2+1}, f(t) = t^2+1$. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the non-homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. Solving for y_h from

$$y'' - \frac{2ty'}{t^2+1} + \frac{2y}{t^2+1} = 0$$

In normal form the ode

$$y'' - \frac{2ty'}{t^2+1} + \frac{2y}{t^2+1} = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= -\frac{2t}{t^2+1} \\ q(t) &= \frac{2}{t^2+1} \end{aligned}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} - \frac{2n}{t^2+1} + \frac{2}{t^2+1} = 0 \tag{5}$$

Solving (5) for n gives

$$n = 1 \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \left(\frac{2}{t} - \frac{2t}{t^2+1}\right) v'(t) &= 0 \\ v''(t) + \frac{2v'(t)}{t\,(t^2+1)} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t)+\frac{2u(t)}{t\left(t^{2}+1\right)}=0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned}u' &= F(t,u)\\ &= f(t)g(u)\\ &= -\frac{2u}{t\left(t^{2}+1\right)}\end{aligned}$$

Where $f(t)=-\frac{2}{t(t^2+1)}$ and $g(u)=u$. Integrating both sides gives

$$\begin{aligned}\frac{1}{u}\,du &= -\frac{2}{t\left(t^{2}+1\right)}\,dt\\ \int\frac{1}{u}\,du &= \int-\frac{2}{t\left(t^{2}+1\right)}\,dt\\ \ln\left(u\right) &= -2\ln\left(t\right)+\ln\left(t^{2}+1\right)+c_1\\ u &= \mathrm{e}^{-2\ln(t)+\ln\left(t^{2}+1\right)+c_1}\\ &= c_1\mathrm{e}^{-2\ln(t)+\ln\left(t^{2}+1\right)}\end{aligned}$$

Which simplifies to

$$u(t)=c_1\left(1+\frac{1}{t^{2}}\right)$$

Now that $u(t)$ is known, then

$$\begin{aligned}v'(t) &= u(t)\\ v(t) &= \int u(t)\,dt+c_2\\ &= c_1\left(t-\frac{1}{t}\right)+c_2\end{aligned}$$

Hence

$$\begin{aligned}y &= v(t)\,t^{n}\\ &= \left(c_1\left(t-\frac{1}{t}\right)+c_2\right)t\\ &= c_1t^{2}+c_2t-c_1\end{aligned}$$

Now the particular solution to this ODE is found

$$y'' - \frac{2ty'}{t^2+1} + \frac{2y}{t^2+1} = t^2+1$$

The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$\begin{aligned} y_1 &= t \\ y_2 &= t^2 - 1 \end{aligned}$$

In the Variation of parameters u_1, u_2 are found using

$$u_1 = -\int \frac{y_2 f(t)}{aW(t)} \tag{2}$$

$$u_2 = \int \frac{y_1 f(t)}{aW(t)} \tag{3}$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE. The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} t & t^2-1 \\ \frac{d}{dt}(t) & \frac{d}{dt}(t^2-1) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} t & t^2-1 \\ 1 & 2t \end{vmatrix}$$

Therefore

$$W = (t)(2t) - (t^2-1)(1)$$

Which simplifies to

$$W = t^2 + 1$$

Which simplifies to

$$W = t^2 + 1$$

Therefore Eq. (2) becomes

$$u_1 = -\int \frac{(t^2 - 1)(t^2 + 1)}{t^2 + 1} dt$$

Which simplifies to

$$u_1 = -\int (t^2 - 1) dt$$

Hence

$$u_1 = -\frac{1}{3}t^3 + t$$

And Eq. (3) becomes

$$u_2 = \int \frac{t(t^2 + 1)}{t^2 + 1} dt$$

Which simplifies to

$$u_2 = \int t dt$$

Hence

$$u_2 = \frac{t^2}{2}$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = \left(-\frac{1}{3}t^3 + t\right) t + \frac{t^2(t^2 - 1)}{2}$$

Which simplifies to

$$y_p(t) = \frac{1}{6}t^4 + \frac{1}{2}t^2$$

Therefore the general solution is

$$
\begin{aligned}
y &= y_h + y_p \\
&= \left(\left(c_1\left(t - \frac{1}{t}\right) + c_2\right) t\right) + \left(\frac{1}{6}t^4 + \frac{1}{2}t^2\right) \\
&= \frac{t^4}{6} + \frac{t^2}{2} + \left(c_1\left(t - \frac{1}{t}\right) + c_2\right) t
\end{aligned}
$$

Which simplifies to

$$
y = \frac{1}{6}t^4 + \frac{1}{2}t^2 + c_1t^2 + c_2t - c_1
$$

Summary

The solution(s) found are the following

$$
y = \frac{1}{6}t^4 + \frac{1}{2}t^2 + c_1t^2 + c_2t - c_1 \tag{1}
$$

Verification of solutions

$$
y = \frac{1}{6}t^4 + \frac{1}{2}t^2 + c_1t^2 + c_2t - c_1
$$

Verified OK.

10.10.2 Solving as second order ode non constant coeff transformation on B ode

Given an ode of the form

$$
Ay'' + By' + Cy = F(t)
$$

This method reduces the order ode the ODE by one by applying the transformation

$$
y = Bv
$$

This results in

$$
\begin{aligned}
y' &= B'v + v'B \\
y'' &= B''v + B'v' + v''B + v'B' \\
&= v''B + 2v' + B' + B''v
\end{aligned}
$$

And now the original ode becomes

$$
\begin{aligned}
A(v''B+2v'B'+B''v)+B(B'v+v'B)+CBv&=0\\
ABv''+\left(2AB'+B^2\right)v'+\left(AB''+BB'+CB\right)v&=0 \qquad (1)
\end{aligned}
$$

If the term $AB''+BB'+CB$ is zero, then this method works and can be used to solve

$$
ABv''+\left(2AB'+B^2\right)v'=0
$$

By Using $u=v'$ which reduces the order of the above ode to one. The new ode is

$$
ABu'+\left(2AB'+B^2\right)u=0
$$

The above ode is first order ode which is solved for u. Now a new ode $v'=u$ is solved for v as first order ode. Then the final solution is obtain from $y=Bv$.

This method works only if the term $AB''+BB'+CB$ is zero. The ODE is now normalized to

$$
y''\left(t^2+1\right)-2ty'+2y=t^2+1
$$

Where now

$$
\begin{aligned}
A&=t^2+1\\
B&=-2t\\
C&=2\\
F&=t^2+1
\end{aligned}
$$

The above shows that for this ode

$$
\begin{aligned}
AB''+BB'+CB&=\left(t^2+1\right)(0)+(-2t)(-2)+(2)(-2t)\\
&=0
\end{aligned}
$$

Hence the ode in v given in (1) now simplifies to

$$
-2t\left(t^2+1\right)v''+(-4)v'=0
$$

Now by applying $v'=u$ the above becomes

$$
\left(-2t^3-2t\right)u'(t)-4u(t)=0
$$

Which is now solved for u. In canonical form the ODE is

$$\begin{aligned}
u' &= F(t,u) \\
&= f(t)g(u) \\
&= -\frac{2u}{t\,(t^2+1)}
\end{aligned}$$

Where $f(t) = -\frac{2}{t(t^2+1)}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned}
\frac{1}{u}\,du &= -\frac{2}{t\,(t^2+1)}\,dt \\
\int \frac{1}{u}\,du &= \int -\frac{2}{t\,(t^2+1)}\,dt \\
\ln(u) &= -2\ln(t) + \ln\left(t^2+1\right) + c_1 \\
u &= \mathrm{e}^{-2\ln(t)+\ln\left(t^2+1\right)+c_1} \\
&= c_1 \mathrm{e}^{-2\ln(t)+\ln\left(t^2+1\right)}
\end{aligned}$$

Which simplifies to

$$u(t) = c_1\left(1+\frac{1}{t^2}\right)$$

The ode for v now becomes

$$\begin{aligned}
v' &= u \\
&= c_1\left(1+\frac{1}{t^2}\right)
\end{aligned}$$

Which is now solved for v. Integrating both sides gives

$$\begin{aligned}
v(t) &= \int \frac{c_1(t^2+1)}{t^2}\,\mathrm{d}t \\
&= c_1\left(t-\frac{1}{t}\right) + c_2
\end{aligned}$$

Therefore the homogeneous solution is

$$\begin{aligned}
y_h(t) &= Bv \\
&= (-2t)\left(c_1\left(t-\frac{1}{t}\right)+c_2\right) \\
&= -2c_1t^2 - 2c_2t + 2c_1
\end{aligned}$$

And now the particular solution $y_p(t)$ will be found. The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$\begin{aligned} y_1 &= t \\ y_2 &= -2t^2 + 2 \end{aligned}$$

In the Variation of parameters u_1, u_2 are found using

$$u_1 = -\int \frac{y_2 f(t)}{aW(t)} \tag{2}$$

$$u_2 = \int \frac{y_1 f(t)}{aW(t)} \tag{3}$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE. The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} t & -2t^2 + 2 \\ \frac{d}{dt}(t) & \frac{d}{dt}(-2t^2 + 2) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} t & -2t^2 + 2 \\ 1 & -4t \end{vmatrix}$$

Therefore

$$W = (t)(-4t) - \left(-2t^2 + 2\right)(1)$$

Which simplifies to

$$W = -2t^2 - 2$$

Which simplifies to

$$W = -2t^2 - 2$$

Therefore Eq. (2) becomes

$$u_1 = -\int \frac{(-2t^2 + 2)(t^2 + 1)}{(t^2 + 1)(-2t^2 - 2)} dt$$

Which simplifies to

$$u_1 = -\int \frac{t^2 - 1}{t^2 + 1} dt$$

Hence

$$u_1 = -t + 2\arctan(t)$$

And Eq. (3) becomes

$$u_2 = \int \frac{t(t^2 + 1)}{(t^2 + 1)(-2t^2 - 2)} dt$$

Which simplifies to

$$u_2 = \int -\frac{t}{2t^2 + 2} dt$$

Hence

$$u_2 = -\frac{\ln(t^2 + 1)}{4}$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = (-t + 2\arctan(t))\,t - \frac{\ln(t^2 + 1)(-2t^2 + 2)}{4}$$

Hence the complete solution is

$$\begin{aligned} y(t) &= y_h + y_p \\ &= \left(-2c_1t^2 - 2c_2t + 2c_1\right) + \left((-t + 2\arctan(t))\,t - \frac{\ln(t^2 + 1)(-2t^2 + 2)}{4}\right) \\ &= \frac{\ln(t^2 + 1)(t^2 - 1)}{2} + 2t\arctan(t) + (-1 - 2c_1)\,t^2 - 2c_2t + 2c_1 \end{aligned}$$

Summary
The solution(s) found are the following

$$y = \frac{\ln(t^2+1)(t^2-1)}{2} + 2t\arctan(t) + (-1-2c_1)t^2 - 2c_2t + 2c_1 \tag{1}$$

Verification of solutions

$$y = \frac{\ln(t^2+1)(t^2-1)}{2} + 2t\arctan(t) + (-1-2c_1)t^2 - 2c_2t + 2c_1$$

Verified OK.

10.10.3 Solving using Kovacic algorithm

Writing the ode as

$$y''(t^2+1) - 2ty' + 2y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2+1 \\ B &= -2t \\ C &= 2 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-3}{(t^2+1)^2} \tag{6}$$

Comparing the above to (5) shows that

$$
\begin{aligned}
s &= -3 \\
t &= \left(t^2+1\right)^2
\end{aligned}
$$

Therefore eq. (4) becomes

$$
z''(t) = \left(-\frac{3}{\left(t^2+1\right)^2}\right) z(t) \tag{7}
$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$
y = z(t)\, e^{-\int \frac{B}{2A}\, dt}
$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 202: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 4 - 0 \\
&= 4
\end{aligned}
$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = \left(t^2+1\right)^2$. There is a pole at $t = i$ of order 2. There is a pole at $t = -i$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 4 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 4 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = \frac{3}{4(t-i)^2} + \frac{3}{4(t+i)^2} + \frac{3i}{4(t-i)} - \frac{3i}{4(t+i)}$$

For the pole at $t = i$ let b be the coefficient of $\frac{1}{(t-i)^2}$ in the partial fractions decomposition of r given above. Therefore $b = \frac{3}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{3}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{1}{2}
\end{aligned}$$

For the pole at $t = -i$ let b be the coefficient of $\frac{1}{(t+i)^2}$ in the partial fractions decomposition of r given above. Therefore $b = \frac{3}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{3}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{1}{2}
\end{aligned}$$

Since the order of r at ∞ is $4 > 2$ then

$$\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= 0 \\
\alpha_\infty^- &= 1
\end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = -\frac{3}{(t^2+1)^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
i	2	0	$\frac{3}{2}$	$-\frac{1}{2}$
$-i$	2	0	$\frac{3}{2}$	$-\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
4	0	0	1

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c\in\Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_\infty^- = 1$ then

$$\begin{aligned}
d &= \alpha_\infty^- - \left(\alpha_{c_1}^- + \alpha_{c_2}^+\right) \\
&= 1 - (1) \\
&= 0
\end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c\in\Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned}
\omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t-c_1} \right) + \left((+)[\sqrt{r}]_{c_2} + \frac{\alpha_{c_2}^+}{t-c_2} \right) + (-)[\sqrt{r}]_\infty \\
&= -\frac{1}{2\,(t-i)} + \frac{3}{2\,(t+i)} + (-)\,(0) \\
&= -\frac{1}{2\,(t-i)} + \frac{3}{2\,(t+i)} \\
&= \frac{t-2i}{t^2+1}
\end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$(0) + 2\left(-\frac{1}{2(t-i)} + \frac{3}{2(t+i)}\right)(0) + \left(\left(\frac{1}{2(t-i)^2} - \frac{3}{2(t+i)^2}\right) + \left(-\frac{1}{2(t-i)} + \frac{3}{2(t+i)}\right)^2 - \left(-\frac{3}{(t^2 -$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned} z_1(t) &= p e^{\int \omega \, dt} \\ &= \mathrm{e}^{\int \left(-\frac{1}{2(t-i)} + \frac{3}{2(t+i)}\right) dt} \\ &= \frac{(t^2+1)^{\frac{3}{2}}}{(it+1)^2} \end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A} \, dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{-2t}{t^2+1} \, dt} \\ &= z_1 e^{\frac{\ln(t^2+1)}{2}} \\ &= z_1 \left(\sqrt{t^2+1}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \frac{(t^2+1)^2}{(it+1)^2}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A} \, dt}}{y_1^2} \, dt$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-2t}{t^2+1}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{\ln(t^2+1)}}{(y_1)^2}\,dt \\
&= y_1 \left(-\frac{t}{(t+i)^2}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\frac{(t^2+1)^2}{(it+1)^2}\right) + c_2 \left(\frac{(t^2+1)^2}{(it+1)^2}\left(-\frac{t}{(t+i)^2}\right)\right)
\end{aligned}
$$

This is second order nonhomogeneous ODE. Let the solution be

$$
y = y_h + y_p
$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the nonhomogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$
y''(t^2+1) - 2ty' + 2y = 0
$$

The homogeneous solution is found using the Kovacic algorithm which results in

$$
y_h = \frac{c_1 (t^2+1)^2}{(it+1)^2} + \frac{c_2 (t^2+1)^2 t}{(t-i)^2 (t+i)^2}
$$

The particular solution y_p can be found using either the method of undetermined coefficients, or the method of variation of parameters. The method of variation of parameters will be used as it is more general and can be used when the coefficients of the ODE depend on t as well. Let

$$
y_p(t) = u_1 y_1 + u_2 y_2 \tag{1}
$$

Where u_1, u_2 to be determined, and y_1, y_2 are the two basis solutions (the two linearly independent solutions of the homogeneous ODE) found earlier when solving the homogeneous ODE as

$$y_1 = \frac{(t^2+1)^2}{(it+1)^2}$$

$$y_2 = \frac{(t^2+1)^2 t}{(t-i)^2 (t+i)^2}$$

In the Variation of parameters u_1, u_2 are found using

$$u_1 = -\int \frac{y_2 f(t)}{aW(t)} \tag{2}$$

$$u_2 = \int \frac{y_1 f(t)}{aW(t)} \tag{3}$$

Where $W(t)$ is the Wronskian and a is the coefficient in front of y'' in the given ODE. The Wronskian is given by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$. Hence

$$W = \begin{vmatrix} \frac{(t^2+1)^2}{(it+1)^2} & \frac{(t^2+1)^2 t}{(t-i)^2(t+i)^2} \\ \frac{d}{dt}\left(\frac{(t^2+1)^2}{(it+1)^2}\right) & \frac{d}{dt}\left(\frac{(t^2+1)^2 t}{(t-i)^2(t+i)^2}\right) \end{vmatrix}$$

Which gives

$$W = \begin{vmatrix} \frac{(t^2+1)^2}{(it+1)^2} & \frac{(t^2+1)^2 t}{(t-i)^2(t+i)^2} \\ \frac{4(t^2+1)t}{(it+1)^2} - \frac{2i(t^2+1)^2}{(it+1)^3} & \frac{4(t^2+1)t^2}{(t-i)^2(t+i)^2} + \frac{(t^2+1)^2}{(t-i)^2(t+i)^2} - \frac{2(t^2+1)^2 t}{(t-i)^3(t+i)^2} - \frac{2(t^2+1)^2 t}{(t-i)^2(t+i)^3} \end{vmatrix}$$

Therefore

$$W = \left(\frac{(t^2+1)^2}{(it+1)^2}\right)\left(\frac{4(t^2+1)\,t^2}{(t-i)^2\,(t+i)^2} + \frac{(t^2+1)^2}{(t-i)^2\,(t+i)^2} - \frac{2(t^2+1)^2\,t}{(t-i)^3\,(t+i)^2} - \frac{2(t^2+1)^2\,t}{(t-i)^2\,(t+i)^3}\right) - \left(\frac{(t^2+1)^2\,t}{(t-i)^2\,(t+i)^2}\right)\left(\frac{4(t^2+1)\,t}{(it+1)^2} - \frac{2i(t^2+1)^2}{(it+1)^3}\right)$$

Which simplifies to

$$W=\frac{\left(t^2+1\right)^3\left(i t^5+3 t^4-2 i t^3+2 t^2-3 i t-1\right)}{(i t+1)^3(i-t)^3(t+i)^3}$$

Which simplifies to

$$W=\frac{\left(t^2+1\right)^4\left(-t^3+3 i t^2+3 t-i\right)}{(-i t-1)^6(t+i)^3}$$

Therefore Eq. (2) becomes

$$u_1=-\int \frac{\frac{\left(t^2+1\right)^3 t}{(t-i)^2(t+i)^2}}{\frac{\left(t^2+1\right)^5\left(-t^3+3 i t^2+3 t-i\right)}{(-i t-1)^6(t+i)^3}} d t$$

Which simplifies to

$$u_1=-\int-\frac{t(t+i)(i-t)^4}{\left(t^2+1\right)^2\left(-t^3+3 i t^2+3 t-i\right)} d t$$

Hence

$$u_1=-\frac{\ln \left(t^2+1\right)}{2}$$

And Eq. (3) becomes

$$u_2=\int \frac{\frac{\left(t^2+1\right)^3}{(i t+1)^2}}{\frac{\left(t^2+1\right)^5\left(-t^3+3 i t^2+3 t-i\right)}{(-i t-1)^6(t+i)^3}} d t$$

Which simplifies to

$$u_2=\int \frac{(t+i)^3(t-i)^4}{\left(t^2+1\right)^2\left(-t^3+3 i t^2+3 t-i\right)} d t$$

Hence

$$u_2=-t+2 \arctan (t)-i \ln \left(t^2+1\right)$$

Therefore the particular solution, from equation (1) is

$$y_p(t) = -\frac{\ln(t^2+1)(t^2+1)^2}{2(it+1)^2} + \frac{(-t+2\arctan(t) - i\ln(t^2+1))(t^2+1)^2 t}{(t-i)^2(t+i)^2}$$

Which simplifies to

$$y_p(t) = -\frac{(t^2+1)^2\left(\ln(t^2+1)(t^2-1) - 2t(t-2\arctan(t))\right)\left(it - \frac{1}{2}t^2 + \frac{1}{2}\right)}{(i-t)^4(t+i)^2}$$

Therefore the general solution is

$$\begin{aligned} y &= y_h + y_p \\ &= \left(\frac{c_1(t^2+1)^2}{(it+1)^2} + \frac{c_2(t^2+1)^2 t}{(t-i)^2(t+i)^2}\right) \\ &\quad + \left(-\frac{(t^2+1)^2\left(\ln(t^2+1)(t^2-1) - 2t(t-2\arctan(t))\right)\left(it - \frac{1}{2}t^2 + \frac{1}{2}\right)}{(i-t)^4(t+i)^2}\right) \end{aligned}$$

Summary

The solution(s) found are the following

$$\begin{aligned} y = {} & \frac{c_1(t^2+1)^2}{(it+1)^2} + \frac{c_2(t^2+1)^2 t}{(t-i)^2(t+i)^2} \\ & - \frac{(t^2+1)^2\left(\ln(t^2+1)(t^2-1) - 2t(t-2\arctan(t))\right)\left(it - \frac{1}{2}t^2 + \frac{1}{2}\right)}{(i-t)^4(t+i)^2} \end{aligned} \tag{1}$$

Verification of solutions

$$\begin{aligned} y = {} & \frac{c_1(t^2+1)^2}{(it+1)^2} + \frac{c_2(t^2+1)^2 t}{(t-i)^2(t+i)^2} \\ & - \frac{(t^2+1)^2\left(\ln(t^2+1)(t^2-1) - 2t(t-2\arctan(t))\right)\left(it - \frac{1}{2}t^2 + \frac{1}{2}\right)}{(i-t)^4(t+i)^2} \end{aligned}$$

Verified OK.

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
trying high order exact linear fully integrable
trying differential order: 2; linear nonhomogeneous with symmetry [0,1]
trying a double symmetry of the form [xi=0, eta=F(x)]
-> Try solving first the homogeneous part of the ODE
   checking if the LODE has constant coefficients
   checking if the LODE is of Euler type
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Trying a Liouvillian solution using Kovacics algorithm
      A Liouvillian solution exists
      Reducible group (found an exponential solution)
   <- Kovacics algorithm successful
<- solving first the homogeneous part of the ODE successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 22

```
dsolve(diff(y(t),t$2)-2*t/(1+t^2)*diff(y(t),t)+2/(1+t^2)*y(t)=1+t^2,y(t), singsol=all)
```

$$y(t) = c_2t + c_1t^2 - c_1 + \frac{1}{2} + \frac{1}{6}t^4$$

✓ Solution by Mathematica

Time used: 0.047 (sec). Leaf size: 33

```
DSolve[y''[t]-2*t/(1+t^2)*y'[t]+2/(1+t^2)*y[t]==1+t^2,y[t],t,IncludeSingularSolutions -> Tru
```

$$y(t) \to \frac{1}{6}\left(t^2+3\right)t^2 + c_2t - c_1(t-i)^2$$

11 Section 2.6, Mechanical Vibrations. Page 171

11.1 problem 13

Internal problem ID [1764]
Internal file name [`OUTPUT/1765_Sunday_June_05_2022_02_30_20_AM_46108895/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.6, Mechanical Vibrations. Page 171
Problem number: 13.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_linear_constant_coeff"**

Maple gives the following as the ode type

```
[[_2nd_order, _linear, _nonhomogeneous]]
```

$$\boxed{my'' + cy' + ky = F_0 \cos(\omega t)}$$

11.1.1 Solving as second order linear constant coeff ode

This is second order non-homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = f(t)$$

Where $A = m, B = c, C = k, f(t) = F_0 \cos(\omega t)$. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the non-homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$my'' + cy' + ky = 0$$

This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$Ay''(t) + By'(t) + Cy(t) = 0$$

Where in the above $A = m, B = c, C = k$. Let the solution be $y = e^{\lambda t}$. Substituting this into the ODE gives

$$m\,\lambda^2 e^{\lambda t} + c\lambda\, e^{\lambda t} + k\, e^{\lambda t} = 0 \tag{1}$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda t}$ gives

$$m\,\lambda^2 + c\lambda + k = 0 \tag{2}$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}$$

Substituting $A = m, B = c, C = k$ into the above gives

$$\begin{aligned}
\lambda_{1,2} &= \frac{-c}{(2)\,(m)} \pm \frac{1}{(2)\,(m)}\sqrt{c^2 - (4)\,(m)\,(k)} \\
&= -\frac{c}{2m} \pm \frac{\sqrt{c^2 - 4mk}}{2m}
\end{aligned}$$

Hence

$$\lambda_1 = -\frac{c}{2m} + \frac{\sqrt{c^2 - 4mk}}{2m}$$

$$\lambda_2 = -\frac{c}{2m} - \frac{\sqrt{c^2 - 4mk}}{2m}$$

Which simplifies to

$$\lambda_1 = \frac{-c + \sqrt{c^2 - 4mk}}{2m}$$

$$\lambda_2 = \frac{-c - \sqrt{c^2 - 4mk}}{2m}$$

Since roots are real and distinct, then the solution is

$$\begin{aligned}
y &= c_1 e^{\lambda_1 t} + c_2 e^{\lambda_2 t} \\
y &= c_1 e^{\left(\frac{-c+\sqrt{c^2-4mk}}{2m}\right)t} + c_2 e^{\left(\frac{-c-\sqrt{c^2-4mk}}{2m}\right)t}
\end{aligned}$$

Or

$$y = c_1 e^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}} + c_2 e^{\frac{\left(-c-\sqrt{c^2-4mk}\right)t}{2m}}$$

Therefore the homogeneous solution y_h is

$$y_h = c_1 \mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}} + c_2 \mathrm{e}^{\frac{\left(-c-\sqrt{c^2-4mk}\right)t}{2m}}$$

The particular solution is now found using the method of undetermined coefficients. Looking at the RHS of the ode, which is

$$F_0 \cos(\omega t)$$

Shows that the corresponding undetermined set of the basis functions (UC_set) for the trial solution is

$$[\{\cos(\omega t), \sin(\omega t)\}]$$

While the set of the basis functions for the homogeneous solution found earlier is

$$\left\{\mathrm{e}^{\frac{\left(-c-\sqrt{c^2-4mk}\right)t}{2m}}, \mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}}\right\}$$

Since there is no duplication between the basis function in the UC_set and the basis functions of the homogeneous solution, the trial solution is a linear combination of all the basis in the UC_set.

$$y_p = A_1 \cos(\omega t) + A_2 \sin(\omega t)$$

The unknowns $\{A_1, A_2\}$ are found by substituting the above trial solution y_p into the ODE and comparing coefficients. Substituting the trial solution into the ODE and simplifying gives

$$\begin{aligned} &m\left(-A_1\omega^2 \cos(\omega t) - A_2\omega^2 \sin(\omega t)\right) + c(-A_1\omega \sin(\omega t) + A_2\omega \cos(\omega t)) \\ &+ k(A_1 \cos(\omega t) + A_2 \sin(\omega t)) = F_0 \cos(\omega t) \end{aligned}$$

Solving for the unknowns by comparing coefficients results in

$$\left[A_1 = \frac{(-m\,\omega^2 + k)\,F_0}{m^2\omega^4 + (c^2 - 2mk)\,\omega^2 + k^2}, A_2 = \frac{F_0 c\omega}{m^2\omega^4 + (c^2 - 2mk)\,\omega^2 + k^2}\right]$$

Substituting the above back in the above trial solution y_p, gives the particular solution

$$y_p = \frac{(-m\,\omega^2 + k)\,F_0 \cos(\omega t)}{m^2\omega^4 + (c^2 - 2mk)\,\omega^2 + k^2} + \frac{F_0 c\omega \sin(\omega t)}{m^2\omega^4 + (c^2 - 2mk)\,\omega^2 + k^2}$$

Therefore the general solution is

$$
\begin{aligned}
y &= y_h + y_p \\
&= \left(c_1 \mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}} + c_2 \mathrm{e}^{\frac{\left(-c-\sqrt{c^2-4mk}\right)t}{2m}}\right) \\
&\quad + \left(\frac{\left(-m\,\omega^2+k\right) F_0 \cos\left(\omega t\right)}{m^2\omega^4 + \left(c^2-2mk\right)\omega^2 + k^2} + \frac{F_0 c\omega \sin\left(\omega t\right)}{m^2\omega^4 + \left(c^2-2mk\right)\omega^2 + k^2}\right)
\end{aligned}
$$

Which simplifies to

$$
\begin{aligned}
y = {} & c_1 \mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}} + c_2 \mathrm{e}^{-\frac{\left(c+\sqrt{c^2-4mk}\right)t}{2m}} \\
& + \frac{\left(-m\,\omega^2+k\right) F_0 \cos\left(\omega t\right)}{m^2\omega^4 + \left(c^2-2mk\right)\omega^2 + k^2} + \frac{F_0 c\omega \sin\left(\omega t\right)}{m^2\omega^4 + \left(c^2-2mk\right)\omega^2 + k^2}
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y = {} & c_1 \mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}} + c_2 \mathrm{e}^{-\frac{\left(c+\sqrt{c^2-4mk}\right)t}{2m}} \\
& + \frac{\left(-m\,\omega^2+k\right) F_0 \cos\left(\omega t\right)}{m^2\omega^4 + \left(c^2-2mk\right)\omega^2 + k^2} + \frac{F_0 c\omega \sin\left(\omega t\right)}{m^2\omega^4 + \left(c^2-2mk\right)\omega^2 + k^2}
\end{aligned} \tag{1}
$$

Verification of solutions

$$
\begin{aligned}
y = {} & c_1 \mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}} + c_2 \mathrm{e}^{-\frac{\left(c+\sqrt{c^2-4mk}\right)t}{2m}} \\
& + \frac{\left(-m\,\omega^2+k\right) F_0 \cos\left(\omega t\right)}{m^2\omega^4 + \left(c^2-2mk\right)\omega^2 + k^2} + \frac{F_0 c\omega \sin\left(\omega t\right)}{m^2\omega^4 + \left(c^2-2mk\right)\omega^2 + k^2}
\end{aligned}
$$

Verified OK.

11.1.2 Solving using Kovacic algorithm

Writing the ode as

$$
my'' + cy' + ky = 0 \tag{1}
$$

$$
Ay'' + By' + Cy = 0 \tag{2}
$$

Comparing (1) and (2) shows that

$$
\begin{aligned}
A &= m \\
B &= c \\
C &= k
\end{aligned} \tag{3}
$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A} \, dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{c^2 - 4mk}{4m^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= c^2 - 4mk \\ t &= 4m^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(\frac{c^2 - 4mk}{4m^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t) \, e^{-\int \frac{B}{2A} \, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0,1,2,4,6,8,\cdots\}$	$\{\cdots,-6,-4,-2,0,2,3,4,5,6,\cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1,2\}$	$\{2,3,4,5,6,7,\cdots\}$

Table 203: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 0 - 0 \\
&= 0
\end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is 0 then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = \frac{c^2-4mk}{4m^2}$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = \mathrm{e}^{\frac{\sqrt{\frac{c^2-4mk}{m^2}}\,t}{2}}$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{c}{m}\,dt} \\
&= z_1 e^{-\frac{tc}{2m}} \\
&= z_1 \left(\mathrm{e}^{-\frac{tc}{2m}}\right)
\end{aligned}$$

Which simplifies to

$$y_1 = \mathrm{e}^{-\frac{t\left(-\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{c}{m}\, dt}}{(y_1)^2}\, dt \\ &= y_1 \int \frac{e^{-\frac{tc}{m}}}{(y_1)^2}\, dt \\ &= y_1 \left(-\frac{m^2 \mathrm{e}^{-\sqrt{\frac{c^2-4mk}{m^2}}\, t} \sqrt{\frac{c^2-4mk}{m^2}}}{c^2-4mk}\right) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1 \left(\mathrm{e}^{-\frac{t\left(-\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}}\right) + c_2 \left(\mathrm{e}^{-\frac{t\left(-\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}} \left(-\frac{m^2 \mathrm{e}^{-\sqrt{\frac{c^2-4mk}{m^2}}\, t} \sqrt{\frac{c^2-4mk}{m^2}}}{c^2-4mk}\right)\right) \end{aligned}$$

This is second order nonhomogeneous ODE. Let the solution be

$$y = y_h + y_p$$

Where y_h is the solution to the homogeneous ODE $Ay''(t) + By'(t) + Cy(t) = 0$, and y_p is a particular solution to the nonhomogeneous ODE $Ay''(t) + By'(t) + Cy(t) = f(t)$. y_h is the solution to

$$my'' + cy' + ky = 0$$

The homogeneous solution is found using the Kovacic algorithm which results in

$$y_h = c_1 \mathrm{e}^{-\frac{t\left(-\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}} - \frac{c_2 m^2 \sqrt{\frac{c^2-4mk}{m^2}}\, \mathrm{e}^{-\frac{t\left(\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}}}{c^2-4mk}$$

The particular solution is now found using the method of undetermined coefficients. Looking at the RHS of the ode, which is

$$F_0 \cos(\omega t)$$

Shows that the corresponding undetermined set of the basis functions (UC_set) for the trial solution is

$$[\{\cos(\omega t), \sin(\omega t)\}]$$

While the set of the basis functions for the homogeneous solution found earlier is

$$\left\{-\frac{m^2 \sqrt{\frac{c^2-4mk}{m^2}}\, \mathrm{e}^{-\frac{t\left(\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}}}{c^2-4mk}, \mathrm{e}^{-\frac{t\left(-\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}}\right\}$$

Since there is no duplication between the basis function in the UC_set and the basis functions of the homogeneous solution, the trial solution is a linear combination of all the basis in the UC_set.

$$y_p = A_1 \cos(\omega t) + A_2 \sin(\omega t)$$

The unknowns $\{A_1, A_2\}$ are found by substituting the above trial solution y_p into the ODE and comparing coefficients. Substituting the trial solution into the ODE and simplifying gives

$$m\left(-A_1\omega^2 \cos(\omega t) - A_2\omega^2 \sin(\omega t)\right) + c(-A_1\omega \sin(\omega t) + A_2\omega \cos(\omega t)) \\ + k(A_1 \cos(\omega t) + A_2 \sin(\omega t)) = F_0 \cos(\omega t)$$

Solving for the unknowns by comparing coefficients results in

$$\left[A_1 = \frac{(-m\,\omega^2 + k)\, F_0}{m^2\omega^4 + (c^2 - 2mk)\,\omega^2 + k^2}, A_2 = \frac{F_0 c\omega}{m^2\omega^4 + (c^2 - 2mk)\,\omega^2 + k^2}\right]$$

Substituting the above back in the above trial solution y_p, gives the particular solution

$$y_p = \frac{(-m\,\omega^2 + k)\, F_0 \cos(\omega t)}{m^2\omega^4 + (c^2 - 2mk)\,\omega^2 + k^2} + \frac{F_0 c\omega \sin(\omega t)}{m^2\omega^4 + (c^2 - 2mk)\,\omega^2 + k^2}$$

Therefore the general solution is

$$
\begin{aligned}
y &= y_h + y_p \\
&= \left(c_1 \mathrm{e}^{-\frac{t\left(-\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}} - \frac{c_2 m^2 \sqrt{\frac{c^2-4mk}{m^2}}\, \mathrm{e}^{-\frac{t\left(\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}}}{c^2-4mk}\right) \\
&\quad + \left(\frac{\left(-m\,\omega^2+k\right) F_0 \cos\left(\omega t\right)}{m^2\omega^4+\left(c^2-2mk\right)\omega^2+k^2} + \frac{F_0 c\omega \sin\left(\omega t\right)}{m^2\omega^4+\left(c^2-2mk\right)\omega^2+k^2}\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y = c_1 \mathrm{e}^{-\frac{t\left(-\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}} - \frac{c_2 m^2 \sqrt{\frac{c^2-4mk}{m^2}}\, \mathrm{e}^{-\frac{t\left(\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}}}{c^2-4mk} \\
+ \frac{\left(-m\,\omega^2+k\right) F_0 \cos\left(\omega t\right)}{m^2\omega^4+\left(c^2-2mk\right)\omega^2+k^2} + \frac{F_0 c\omega \sin\left(\omega t\right)}{m^2\omega^4+\left(c^2-2mk\right)\omega^2+k^2}
\end{aligned} \tag{1}
$$

Verification of solutions

$$
\begin{aligned}
y = c_1 \mathrm{e}^{-\frac{t\left(-\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}} - \frac{c_2 m^2 \sqrt{\frac{c^2-4mk}{m^2}}\, \mathrm{e}^{-\frac{t\left(\sqrt{\frac{c^2-4mk}{m^2}}\, m+c\right)}{2m}}}{c^2-4mk} \\
+ \frac{\left(-m\,\omega^2+k\right) F_0 \cos\left(\omega t\right)}{m^2\omega^4+\left(c^2-2mk\right)\omega^2+k^2} + \frac{F_0 c\omega \sin\left(\omega t\right)}{m^2\omega^4+\left(c^2-2mk\right)\omega^2+k^2}
\end{aligned}
$$

Verified OK.

11.1.3 Maple step by step solution

Let's solve

$my'' + cy' + ky = F_0 \cos\left(\omega t\right)$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{ky}{m} + \frac{F_0 \cos(\omega t) - cy'}{m}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

$y'' + \frac{cy'}{m} + \frac{ky}{m} = \frac{F_0 \cos(\omega t)}{m}$

- Characteristic polynomial of homogeneous ODE

$r^2 + \frac{cr}{m} + \frac{k}{m} = 0$

- Factor the characteristic polynomial

$\frac{r^2 m + cr + k}{m} = 0$

- Roots of the characteristic polynomial

$r = \left(\frac{-c+\sqrt{c^2-4mk}}{2m}, -\frac{c+\sqrt{c^2-4mk}}{2m}\right)$

- 1st solution of the homogeneous ODE

$y_1(t) = \mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}}$

- 2nd solution of the homogeneous ODE

$y_2(t) = \mathrm{e}^{-\frac{\left(c+\sqrt{c^2-4mk}\right)t}{2m}}$

- General solution of the ODE

$y = c_1 y_1(t) + c_2 y_2(t) + y_p(t)$

- Substitute in solutions of the homogeneous ODE

$y = c_1 \mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}} + c_2 \mathrm{e}^{-\frac{\left(c+\sqrt{c^2-4mk}\right)t}{2m}} + y_p(t)$

☐ Find a particular solution $y_p(t)$ of the ODE

- ○ Use variation of parameters to find y_p here $f(t)$ is the forcing function

$\left[y_p(t) = -y_1(t)\left(\int \frac{y_2(t)f(t)}{W(y_1(t),y_2(t))}dt\right) + y_2(t)\left(\int \frac{y_1(t)f(t)}{W(y_1(t),y_2(t))}dt\right), f(t) = \frac{F_0\cos(\omega t)}{m}\right]$

- ○ Wronskian of solutions of the homogeneous equation

$$W(y_1(t), y_2(t)) = \begin{bmatrix} \mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}} & \mathrm{e}^{-\frac{\left(c+\sqrt{c^2-4mk}\right)t}{2m}} \\ \frac{\left(-c+\sqrt{c^2-4mk}\right)\mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}}}{2m} & -\frac{\left(c+\sqrt{c^2-4mk}\right)\mathrm{e}^{-\frac{\left(c+\sqrt{c^2-4mk}\right)t}{2m}}}{2m} \end{bmatrix}$$

- ○ Compute Wronskian

$W(y_1(t), y_2(t)) = -\frac{\sqrt{c^2-4mk}\,\mathrm{e}^{-\frac{tc}{m}}}{m}$

- ○ Substitute functions into equation for $y_p(t)$

$$y_p(t) = \frac{F_0\left(\mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}}\left(\int \cos(\omega t)\mathrm{e}^{-\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}}dt\right) - \mathrm{e}^{-\frac{\left(c+\sqrt{c^2-4mk}\right)t}{2m}}\left(\int \cos(\omega t)\mathrm{e}^{\frac{\left(c+\sqrt{c^2-4mk}\right)t}{2m}}dt\right)\right)}{\sqrt{c^2-4mk}}$$

◦ Compute integrals

$$y_p(t) = \frac{4\left(\left(-m\,\omega^2+k\right)\cos(\omega t)+c\sin(\omega t)\omega\right)F_0 m^2}{\left(2m^2\omega^2+c^2-c\sqrt{c^2-4mk}-2mk\right)\left(2m^2\omega^2+c\sqrt{c^2-4mk}+c^2-2mk\right)}$$

- Substitute particular solution into general solution to ODE

$$y = c_1 \mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4mk}\right)t}{2m}} + c_2 \mathrm{e}^{-\frac{\left(c+\sqrt{c^2-4mk}\right)t}{2m}} + \frac{4\left(\left(-m\,\omega^2+k\right)\cos(\omega t)+c\sin(\omega t)\omega\right)F_0 m^2}{\left(2m^2\omega^2+c^2-c\sqrt{c^2-4mk}-2mk\right)\left(2m^2\omega^2+c\sqrt{c^2-4mk}+c^2-2mk\right)}$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
trying high order exact linear fully integrable
trying differential order: 2; linear nonhomogeneous with symmetry [0,1]
trying a double symmetry of the form [xi=0, eta=F(x)]
-> Try solving first the homogeneous part of the ODE
   checking if the LODE has constant coefficients
   <- constant coefficients successful
<- solving first the homogeneous part of the ODE successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 126

```
dsolve(m*diff(y(t),t$2)+c*diff(y(t),t)+k*y(t)=F__0*cos(omega*t),y(t), singsol=all)
```

$$y(t) = \frac{F_0(-m\,\omega^2+k)\cos(\omega t)+F_0\sin(\omega t)\,c\omega+\left(\mathrm{e}^{\frac{\left(-c+\sqrt{c^2-4km}\right)t}{2m}}c_2+\mathrm{e}^{-\frac{\left(c+\sqrt{c^2-4km}\right)t}{2m}}c_1\right)\left(m^2\omega^4+c^2\omega^2-2km\,\omega\right.}{m^2\omega^4+c^2\omega^2-2km\,\omega^2+k^2}$$

✓ Solution by Mathematica

Time used: 0.119 (sec). Leaf size: 112

```
DSolve[m*y''[t]+c*y'[t]+k*y[t]==F0*Cos[\[Omega]*t],y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{\mathrm{F0}(c\omega\sin(t\omega)+(k-m\omega^2)\cos(t\omega))}{c^2\omega^2+k^2-2km\omega^2+m^2\omega^4}+c_1e^{-\frac{t\left(\sqrt{c^2-4km}+c\right)}{2m}}+c_2e^{\frac{t\left(\sqrt{c^2-4km}-c\right)}{2m}}$$

12 Section 2.8, Series solutions. Page 195

12.1 problem 1

Internal problem ID [1765]
Internal file name [OUTPUT/1766_Sunday_June_05_2022_02_30_22_AM_77486039/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 1.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact linear second order ode", "second_order_integrable_as_is", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{y'' + ty' + y = 0}$$

With the expansion point for the power series method at $t = 0$.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned} y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\ &= y_0 + xy'_0 + \frac{x^2}{2} f|_{x_0, y_0, y'_0} + \frac{x^3}{3!} f'|_{x_0, y_0, y'_0} + \cdots \\ &= y_0 + xy'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)\,!} \frac{d^n f}{dx^n}\bigg|_{x_0, y_0, y'_0} \end{aligned}$$

But

$$\frac{df}{dx} = \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} \tag{1}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' \tag{317}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \tag{318}$$

$$\frac{d^2 f}{dx^2} = \frac{d}{dx}\left(\frac{df}{dx}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right)y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right)f \tag{2}$$

$$\frac{d^3 f}{dx^3} = \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right)y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right)f \tag{3}$$

$$\vdots$$

And so on. Hence if we name $F_0 = f(x,y,y')$ then the above can be written as

$$
\begin{aligned}
F_0 &= f(x,y,y') \qquad (4)\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \qquad (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}y' + \frac{\partial F_0}{\partial y'}F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx}f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)F_0 \qquad (6)
\end{aligned}
$$

Therefore (6) can be used from now on along with

$$y(x) = y_0 + xy_0' + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} F_n|_{x_0,y_0,y_0'} \qquad (7)$$

To find $y(x)$ series solution around $x = 0$. Hence

$$\begin{aligned}
F_0 &= -ty' - y \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= y' t^2 + yt - 2y' \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= -y' t^3 - yt^2 + 5ty' + 3y \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= \left(t^4 - 9t^2 + 8\right) y' + yt\left(t^2 - 7\right) \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= \left(-t^5 + 14t^3 - 33t\right) y' - y\left(t^4 - 12t^2 + 15\right)
\end{aligned}$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = y(0)$ and $y'(0) = y'(0)$ gives

$$\begin{aligned}
F_0 &= -y(0) \\
F_1 &= -2y'(0) \\
F_2 &= 3y(0) \\
F_3 &= 8y'(0) \\
F_4 &= -15y(0)
\end{aligned}$$

Substituting all the above in (7) and simplifying gives the solution as

$$y = \left(1 - \frac{1}{2}t^2 + \frac{1}{8}t^4 - \frac{1}{48}t^6\right) y(0) + \left(t - \frac{1}{3}t^3 + \frac{1}{15}t^5\right) y'(0) + O\left(t^6\right)$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard

power series Let the solution be represented as power series of the form

$$y=\sum_{n=0}^{\infty} a_n t^n$$

Then

$$y'=\sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y''=\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}$$

Substituting the above back into the ode gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}=-t\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right)-\left(\sum_{n=0}^{\infty} a_n t^n\right) \tag{1}$$

Which simplifies to

$$\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right)+\left(\sum_{n=1}^{\infty} n\, t^n a_n\right)+\left(\sum_{n=0}^{\infty} a_n t^n\right)=0 \tag{2}$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}=\sum_{n=0}^{\infty} (n+2)\, a_{n+2}(n+1)\, t^n$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\left(\sum_{n=0}^{\infty} (n+2)\, a_{n+2}(n+1)\, t^n\right)+\left(\sum_{n=1}^{\infty} n\, t^n a_n\right)+\left(\sum_{n=0}^{\infty} a_n t^n\right)=0 \tag{3}$$

$n=0$ gives

$$2a_2+a_0=0$$

$$a_2=-\frac{a_0}{2}$$

For $1 \leq n$, the recurrence equation is

$$(n+2)\, a_{n+2}(n+1) + n a_n + a_n = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$a_{n+2} = -\frac{a_n}{n+2} \tag{5}$$

For $n = 1$ the recurrence equation gives

$$6a_3 + 2a_1 = 0$$

Which after substituting the earlier terms found becomes

$$a_3 = -\frac{a_1}{3}$$

For $n = 2$ the recurrence equation gives

$$12a_4 + 3a_2 = 0$$

Which after substituting the earlier terms found becomes

$$a_4 = \frac{a_0}{8}$$

For $n = 3$ the recurrence equation gives

$$20a_5 + 4a_3 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = \frac{a_1}{15}$$

For $n = 4$ the recurrence equation gives

$$30a_6 + 5a_4 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = -\frac{a_0}{48}$$

For $n = 5$ the recurrence equation gives

$$42a_7 + 6a_5 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = -\frac{a_1}{105}$$

And so on. Therefore the solution is

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n t^n \\ &= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y = a_0 + a_1 t - \frac{1}{2} a_0 t^2 - \frac{1}{3} a_1 t^3 + \frac{1}{8} a_0 t^4 + \frac{1}{15} a_1 t^5 + \dots$$

Collecting terms, the solution becomes

$$y = \left(1 - \frac{1}{2}t^2 + \frac{1}{8}t^4\right) a_0 + \left(t - \frac{1}{3}t^3 + \frac{1}{15}t^5\right) a_1 + O\left(t^6\right) \tag{3}$$

At $t = 0$ the solution above becomes

$$y = \left(1 - \frac{1}{2}t^2 + \frac{1}{8}t^4\right) c_1 + \left(t - \frac{1}{3}t^3 + \frac{1}{15}t^5\right) c_2 + O\left(t^6\right)$$

<u>Summary</u>
The solution(s) found are the following

$$y = \left(1 - \frac{1}{2}t^2 + \frac{1}{8}t^4 - \frac{1}{48}t^6\right) y(0) + \left(t - \frac{1}{3}t^3 + \frac{1}{15}t^5\right) y'(0) + O\left(t^6\right) \tag{1}$$

$$y = \left(1 - \frac{1}{2}t^2 + \frac{1}{8}t^4\right) c_1 + \left(t - \frac{1}{3}t^3 + \frac{1}{15}t^5\right) c_2 + O\left(t^6\right) \tag{2}$$

<u>Verification of solutions</u>

$$y = \left(1 - \frac{1}{2}t^2 + \frac{1}{8}t^4 - \frac{1}{48}t^6\right) y(0) + \left(t - \frac{1}{3}t^3 + \frac{1}{15}t^5\right) y'(0) + O\left(t^6\right)$$

Verified OK.

$$y = \left(1 - \frac{1}{2}t^2 + \frac{1}{8}t^4\right) c_1 + \left(t - \frac{1}{3}t^3 + \frac{1}{15}t^5\right) c_2 + O\left(t^6\right)$$

Verified OK.

12.1.1 Maple step by step solution

Let's solve

$y'' = -ty' - y$

- Highest derivative means the order of the ODE is 2

y''

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

$y'' + ty' + y = 0$

- Assume series solution for y

$y = \sum_{k=0}^{\infty} a_k t^k$

□ Rewrite DE with series expansions

  - ○ Convert $t \cdot y'$ to series expansion

  $t \cdot y' = \sum_{k=0}^{\infty} a_k k\, t^k$

  - ○ Convert y'' to series expansion

  $y'' = \sum_{k=2}^{\infty} a_k k(k-1)\, t^{k-2}$

  - ○ Shift index using $k- >k+2$

  $y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)\,(k+1)\, t^k$

Rewrite DE with series expansions

$\sum_{k=0}^{\infty} \left(a_{k+2}(k+2)\,(k+1) + a_k(k+1)\right) t^k = 0$

- Each term in the series must be 0, giving the recursion relation

$(k+1)\left(a_{k+2}(k+2) + a_k\right) = 0$

- Recursion relation that defines the series solution to the ODE

$\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+2} = -\frac{a_k}{k+2}\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
<- linear_1 successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 34

```
Order:=6;
dsolve(diff(y(t),t$2)+t*diff(y(t),t)+y(t)=0,y(t),type='series',t=0);
```

$$y(t) = \left(1 - \frac{1}{2}t^2 + \frac{1}{8}t^4\right) y(0) + \left(t - \frac{1}{3}t^3 + \frac{1}{15}t^5\right) D(y)(0) + O(t^6)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 42

```
AsymptoticDSolveValue[y''[t]+t*y'[t]+y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_2\left(\frac{t^5}{15} - \frac{t^3}{3} + t\right) + c_1\left(\frac{t^4}{8} - \frac{t^2}{2} + 1\right)$$

12.2 problem 2

Internal problem ID [1766]
Internal file name [`OUTPUT/1767_Sunday_June_05_2022_02_30_24_AM_61843553/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 2.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second_order_airy", "second_order_bessel_ode", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler]]
```

$$\boxed{y'' - yt = 0}$$

With the expansion point for the power series method at $t = 0$.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\
&= y_0 + xy'_0 + \frac{x^2}{2} f|_{x_0,y_0,y'_0} + \frac{x^3}{3!} f'|_{x_0,y_0,y'_0} + \cdots \\
&= y_0 + xy'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)\,!} \left.\frac{d^n f}{dx^n}\right|_{x_0,y_0,y'_0}
\end{aligned}$$

But

$$\frac{df}{dx} = \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} \tag{1}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' \tag{320}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \tag{321}$$

$$\frac{d^2 f}{dx^2} = \frac{d}{dx}\left(\frac{df}{dx}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right)y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right)f \tag{2}$$

$$\frac{d^3 f}{dx^3} = \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right)y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right)f \tag{3}$$

$$\vdots$$

And so on. Hence if we name $F_0 = f(x,y,y')$ then the above can be written as

$$
\begin{aligned}
F_0 &= f(x,y,y') \qquad (4)\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \qquad (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}y' + \frac{\partial F_0}{\partial y'}F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx}f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)F_0 \qquad (6)
\end{aligned}
$$

Therefore (6) can be used from now on along with

$$
y(x) = y_0 + xy'_0 + \sum_{n=0}^{\infty}\frac{x^{n+2}}{(n+2)!}F_n|_{x_0,y_0,y'_0} \qquad (7)
$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= yt \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= ty' + y \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= 2y' + yt^2 \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= t(ty' + 4y) \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= yt^3 + 6ty' + 4y
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = y(0)$ and $y'(0) = y'(0)$ gives

$$
\begin{aligned}
F_0 &= 0 \\
F_1 &= y(0) \\
F_2 &= 2y'(0) \\
F_3 &= 0 \\
F_4 &= 4y(0)
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$
y = \left(1 + \frac{1}{6}t^3 + \frac{1}{180}t^6\right) y(0) + \left(t + \frac{1}{12}t^4\right) y'(0) + O(t^6)
$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard

power series Let the solution be represented as power series of the form

$$y=\sum_{n=0}^{\infty} a_n t^n$$

Then

$$y'=\sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y''=\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}$$

Substituting the above back into the ode gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}=\left(\sum_{n=0}^{\infty} a_n t^n\right) t \tag{1}$$

Which simplifies to

$$\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right)+\sum_{n=0}^{\infty}\left(-t^{1+n} a_n\right)=0 \tag{2}$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}=\sum_{n=0}^{\infty}(n+2)\, a_{n+2}(1+n)\, t^n$$
$$\sum_{n=0}^{\infty}\left(-t^{1+n} a_n\right)=\sum_{n=1}^{\infty}\left(-a_{n-1} t^n\right)$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\left(\sum_{n=0}^{\infty}(n+2)\, a_{n+2}(1+n)\, t^n\right)+\sum_{n=1}^{\infty}\left(-a_{n-1} t^n\right)=0 \tag{3}$$

For $1\leq n$, the recurrence equation is

$$(n+2)\, a_{n+2}(1+n)-a_{n-1}=0 \tag{4}$$

Solving for a_{n+2}, gives

$$a_{n+2} = \frac{a_{n-1}}{(n+2)(1+n)} \tag{5}$$

For $n = 1$ the recurrence equation gives

$$6a_3 - a_0 = 0$$

Which after substituting the earlier terms found becomes

$$a_3 = \frac{a_0}{6}$$

For $n = 2$ the recurrence equation gives

$$12a_4 - a_1 = 0$$

Which after substituting the earlier terms found becomes

$$a_4 = \frac{a_1}{12}$$

For $n = 3$ the recurrence equation gives

$$20a_5 - a_2 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = 0$$

For $n = 4$ the recurrence equation gives

$$30a_6 - a_3 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = \frac{a_0}{180}$$

For $n = 5$ the recurrence equation gives

$$42a_7 - a_4 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = \frac{a_1}{504}$$

And so on. Therefore the solution is

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n t^n \\ &= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y = a_0 + a_1 t + \frac{1}{6} a_0 t^3 + \frac{1}{12} a_1 t^4 + \dots$$

Collecting terms, the solution becomes

$$y = \left(1 + \frac{t^3}{6}\right) a_0 + \left(t + \frac{1}{12} t^4\right) a_1 + O(t^6) \tag{3}$$

At $t = 0$ the solution above becomes

$$y = \left(1 + \frac{t^3}{6}\right) c_1 + \left(t + \frac{1}{12} t^4\right) c_2 + O(t^6)$$

Summary

The solution(s) found are the following

$$y = \left(1 + \frac{1}{6} t^3 + \frac{1}{180} t^6\right) y(0) + \left(t + \frac{1}{12} t^4\right) y'(0) + O(t^6) \tag{1}$$

$$y = \left(1 + \frac{t^3}{6}\right) c_1 + \left(t + \frac{1}{12} t^4\right) c_2 + O(t^6) \tag{2}$$

Verification of solutions

$$y = \left(1 + \frac{1}{6} t^3 + \frac{1}{180} t^6\right) y(0) + \left(t + \frac{1}{12} t^4\right) y'(0) + O(t^6)$$

Verified OK.

$$y = \left(1 + \frac{t^3}{6}\right) c_1 + \left(t + \frac{1}{12} t^4\right) c_2 + O(t^6)$$

Verified OK.

12.2.1 Maple step by step solution

Let's solve

$y'' = yt$

- Highest derivative means the order of the ODE is 2

  y''

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - yt = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^k$

□ Rewrite ODE with series expansions

  - Convert $t \cdot y$ to series expansion

    $t \cdot y = \sum_{k=0}^{\infty} a_k t^{k+1}$

  - Shift index using $k- >k - 1$

    $t \cdot y = \sum_{k=1}^{\infty} a_{k-1} t^k$

  - Convert y'' to series expansion

    $y'' = \sum_{k=2}^{\infty} a_k k(k-1) t^{k-2}$

  - Shift index using $k- >k + 2$

    $y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)(k+1) t^k$

  Rewrite ODE with series expansions

  $2a_2 + \left(\sum_{k=1}^{\infty} \left(a_{k+2}(k+2)(k+1) - a_{k-1}\right) t^k\right) = 0$

- Each term must be 0

  $2a_2 = 0$

- Each term in the series must be 0, giving the recursion relation

  $(k^2 + 3k + 2) a_{k+2} - a_{k-1} = 0$

- Shift index using $k- >k + 1$

$$\left((k+1)^2+3k+5\right) a_{k+3}-a_k=0$$

- Recursion relation that defines the series solution to the ODE

$$\left[y=\sum_{k=0}^{\infty} a_k t^k, a_{k+3}=\frac{a_k}{k^2+5k+6}, 2a_2=0\right]$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 24

```
Order:=6;
dsolve(diff(y(t),t$2)-t*y(t)=0,y(t),type='series',t=0);
```

$$y(t)=\left(1+\frac{t^3}{6}\right) y(0)+\left(t+\frac{1}{12}t^4\right) D(y)(0)+O\left(t^6\right)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 28

```
AsymptoticDSolveValue[y''[t]-t*y[t]==0,y[t],{t,0,5}]
```

$$y(t)\to c_2\left(\frac{t^4}{12}+t\right)+c_1\left(\frac{t^3}{6}+1\right)$$

12.3 problem 3

Internal problem ID [1767]
Internal file name [`OUTPUT/1768_Sunday_June_05_2022_02_30_26_AM_62844626/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 3.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact linear second order ode", "second__order__integrable__as__is", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{(t^2+2)\,y''-ty'-3y=0}$$

With the expansion point for the power series method at $t=0$.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y''=f(x,y,y')$$

Assuming expansion is at $x_0=0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x,y,y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0)=y_0$ and $y'(x_0)=y_0'$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0)+(x-x_0)\,y'(x_0)+\frac{(x-x_0)^2}{2}y''(x_0)+\frac{(x-x_0)^3}{3!}y'''(x_0)+\cdots \\
&= y_0+xy_0'+\frac{x^2}{2}\,f|_{x_0,y_0,y_0'}+\frac{x^3}{3!}\,f'|_{x_0,y_0,y_0'}+\cdots \\
&= y_0+xy_0'+\sum_{n=0}^{\infty}\frac{x^{n+2}}{(n+2)\,!}\,\frac{d^nf}{dx^n}\bigg|_{x_0,y_0,y_0'}
\end{aligned}$$

But

$$\begin{aligned}
\frac{df}{dx} &= \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} && (1)\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' && (323)\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f && (324)\\
\frac{d^2 f}{dx^2} &= \frac{d}{dx}\left(\frac{df}{dx}\right)\\
&= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right)y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right)f && (2)\\
\frac{d^3 f}{dx^3} &= \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)\\
&= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right)y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right)f && (3)\\
&\vdots
\end{aligned}$$

And so on. Hence if we name $F_0 = f(x, y, y')$ then the above can be written as

$$
\begin{aligned}
F_0 &= f(x,y,y') \qquad (4)\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \qquad (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}y' + \frac{\partial F_0}{\partial y'}F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx}f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)F_0 \qquad (6)
\end{aligned}
$$

Therefore (6) can be used from now on along with

$$y(x) = y_0 + xy_0' + \sum_{n=0}^{\infty}\frac{x^{n+2}}{(n+2)!}F_n|_{x_0,y_0,y_0'} \qquad (7)$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= \frac{ty' + 3y}{t^2 + 2} \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= \frac{3y't^2 - 3yt + 8y'}{\left(t^2 + 2\right)^2} \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= \frac{-6y't^3 + 18yt^2 - 18ty' + 18y}{\left(t^2 + 2\right)^3} \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= \frac{30((t^3 + 3t)\, y' + (-3t^2 - 3)\, y)\, t}{\left(t^2 + 2\right)^4} \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= -\frac{180((t^3 + 3t)\, y' + (-3t^2 - 3)\, y) \left(t^2 - \frac{1}{3}\right)}{\left(t^2 + 2\right)^5}
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = y(0)$ and $y'(0) = y'(0)$ gives

$$
\begin{aligned}
F_0 &= \frac{3y(0)}{2} \\
F_1 &= 2y'(0) \\
F_2 &= \frac{9y(0)}{4} \\
F_3 &= 0 \\
F_4 &= -\frac{45y(0)}{8}
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$y = \left(1+\frac{3}{4}t^2+\frac{3}{32}t^4-\frac{1}{128}t^6\right)y(0)+\left(\frac{1}{3}t^3+t\right)y'(0)+O(t^6)$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard power series The ode is normalized to be

$$(t^2+2)\,y''-ty'-3y=0$$

Let the solution be represented as power series of the form

$$y=\sum_{n=0}^{\infty} a_n t^n$$

Then

$$y'=\sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y''=\sum_{n=2}^{\infty} n(n-1)\,a_n t^{n-2}$$

Substituting the above back into the ode gives

$$(t^2+2)\left(\sum_{n=2}^{\infty} n(n-1)\,a_n t^{n-2}\right)-t\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right)-3\left(\sum_{n=0}^{\infty} a_n t^n\right)=0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=2}^{\infty} t^n a_n n(n-1)\right)+\left(\sum_{n=2}^{\infty} 2n(n-1)\,a_n t^{n-2}\right)+\sum_{n=1}^{\infty}(-n a_n t^n)+\sum_{n=0}^{\infty}(-3a_n t^n)=0 \tag{2}$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} 2n(n-1)\,a_n t^{n-2}=\sum_{n=0}^{\infty} 2(n+2)\,a_{n+2}(n+1)\,t^n$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\left(\sum_{n=2}^{\infty} t^n a_n n(n-1)\right) + \left(\sum_{n=0}^{\infty} 2(n+2)\, a_{n+2}(n+1)\, t^n\right) + \sum_{n\, =1}^{\infty} (-n a_n t^n) + \sum_{n\, =0}^{\infty} (-3 a_n t^n) = 0 \tag{3}$$

$n = 0$ gives

$$4a_2 - 3a_0 = 0$$

$$a_2 = \frac{3a_0}{4}$$

$n = 1$ gives

$$12a_3 - 4a_1 = 0$$

Which after substituting earlier equations, simplifies to

$$a_3 = \frac{a_1}{3}$$

For $2 \leq n$, the recurrence equation is

$$n a_n(n-1) + 2(n+2)\, a_{n+2}(n+1) - n a_n - 3a_n = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$a_{n+2} = -\frac{(n-3)\, a_n}{2\,(n+2)} \tag{5}$$

For $n = 2$ the recurrence equation gives

$$-3a_2 + 24a_4 = 0$$

Which after substituting the earlier terms found becomes

$$a_4 = \frac{3a_0}{32}$$

For $n = 3$ the recurrence equation gives

$$40a_5 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = 0$$

For $n = 4$ the recurrence equation gives

$$5a_4 + 60a_6 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = -\frac{a_0}{128}$$

For $n = 5$ the recurrence equation gives

$$12a_5 + 84a_7 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = 0$$

And so on. Therefore the solution is

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n t^n \\ &= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y = a_0 + a_1 t + \frac{3}{4} a_0 t^2 + \frac{1}{3} a_1 t^3 + \frac{3}{32} a_0 t^4 + \dots$$

Collecting terms, the solution becomes

$$y = \left(1 + \frac{3}{4} t^2 + \frac{3}{32} t^4\right) a_0 + \left(\frac{1}{3} t^3 + t\right) a_1 + O(t^6) \tag{3}$$

At $t = 0$ the solution above becomes

$$y = \left(1 + \frac{3}{4}t^2 + \frac{3}{32}t^4\right)c_1 + \left(\frac{1}{3}t^3 + t\right)c_2 + O(t^6)$$

Summary

The solution(s) found are the following

$$y = \left(1 + \frac{3}{4}t^2 + \frac{3}{32}t^4 - \frac{1}{128}t^6\right)y(0) + \left(\frac{1}{3}t^3 + t\right)y'(0) + O(t^6) \tag{1}$$

$$y = \left(1 + \frac{3}{4}t^2 + \frac{3}{32}t^4\right)c_1 + \left(\frac{1}{3}t^3 + t\right)c_2 + O(t^6) \tag{2}$$

Verification of solutions

$$y = \left(1 + \frac{3}{4}t^2 + \frac{3}{32}t^4 - \frac{1}{128}t^6\right)y(0) + \left(\frac{1}{3}t^3 + t\right)y'(0) + O(t^6)$$

Verified OK.

$$y = \left(1 + \frac{3}{4}t^2 + \frac{3}{32}t^4\right)c_1 + \left(\frac{1}{3}t^3 + t\right)c_2 + O(t^6)$$

Verified OK.

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
<- linear_1 successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 29

```
Order:=6;
dsolve((2+t^2)*diff(y(t),t$2)-t*diff(y(t),t)-3*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = \left(1 + \frac{3}{4}t^2 + \frac{3}{32}t^4\right)y(0) + \left(\frac{1}{3}t^3 + t\right)D(y)(0) + O(t^6)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 35

```
AsymptoticDSolveValue[(2+t^2)*y''[t]-t*y'[t]-3*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_2\left(\frac{t^3}{3}+t\right)+c_1\left(\frac{3t^4}{32}+\frac{3t^2}{4}+1\right)$$

12.4 problem 4

Internal problem ID [1768]
Internal file name [`OUTPUT/1769_Sunday_June_05_2022_02_30_28_AM_41954672/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 4.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second_order_bessel_ode", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

`[[_Emden, _Fowler]]`

$$\boxed{y'' - y t^3 = 0}$$

With the expansion point for the power series method at $t = 0$.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned} y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\ &= y_0 + x y'_0 + \frac{x^2}{2} f|_{x_0, y_0, y'_0} + \frac{x^3}{3!} f'|_{x_0, y_0, y'_0} + \cdots \\ &= y_0 + x y'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} \left. \frac{d^n f}{dx^n} \right|_{x_0, y_0, y'_0} \end{aligned}$$

But

$$\frac{df}{dx} = \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} \tag{1}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' \tag{326}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \tag{327}$$

$$\frac{d^2 f}{dx^2} = \frac{d}{dx}\left(\frac{df}{dx}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right) y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right) f \tag{2}$$

$$\frac{d^3 f}{dx^3} = \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right) y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right) f \tag{3}$$

$$\vdots$$

And so on. Hence if we name $F_0 = f(x,y,y')$ then the above can be written as

$$\begin{aligned}
F_0 &= f(x,y,y') \qquad (4)\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \qquad (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}y' + \frac{\partial F_0}{\partial y'}F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx}f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)F_0 \qquad (6)
\end{aligned}$$

Therefore (6) can be used from now on along with

$$y(x) = y_0 + xy'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)\,!} F_n|_{x_0,y_0,y'_0} \qquad (7)$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= yt^3 \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= t^2(ty' + 3y) \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= 6y't^2 + ty\left(t^5 + 6\right) \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= \left(t^6 + 18t\right) y' + \left(12t^5 + 6\right) y \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= yt^9 + 18y't^5 + 78yt^4 + 24y'
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = y(0)$ and $y'(0) = y'(0)$ gives

$$
\begin{aligned}
F_0 &= 0 \\
F_1 &= 0 \\
F_2 &= 0 \\
F_3 &= 6y(0) \\
F_4 &= 24y'(0)
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$
y = \left(1 + \frac{t^5}{20}\right) y(0) + \left(t + \frac{1}{30} t^6\right) y'(0) + O\left(t^6\right)
$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard

power series Let the solution be represented as power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^n$$

Then

$$y' = \sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y'' = \sum_{n=2}^{\infty} n(n-1) a_n t^{n-2}$$

Substituting the above back into the ode gives

$$\sum_{n=2}^{\infty} n(n-1) a_n t^{n-2} = \left(\sum_{n=0}^{\infty} a_n t^n\right) t^3 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=2}^{\infty} n(n-1) a_n t^{n-2}\right) + \sum_{n=0}^{\infty} \left(-t^{n+3} a_n\right) = 0 \tag{2}$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1) a_n t^{n-2} = \sum_{n=0}^{\infty} (n+2) a_{n+2}(n+1) t^n$$
$$\sum_{n=0}^{\infty} \left(-t^{n+3} a_n\right) = \sum_{n=3}^{\infty} \left(-a_{n-3} t^n\right)$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\left(\sum_{n=0}^{\infty} (n+2) a_{n+2}(n+1) t^n\right) + \sum_{n=3}^{\infty} \left(-a_{n-3} t^n\right) = 0 \tag{3}$$

For $3 \leq n$, the recurrence equation is

$$(n+2) a_{n+2}(n+1) - a_{n-3} = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$a_{n+2} = \frac{a_{n-3}}{(n+2)(n+1)} \tag{5}$$

For $n = 3$ the recurrence equation gives

$$20a_5 - a_0 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = \frac{a_0}{20}$$

For $n = 4$ the recurrence equation gives

$$30a_6 - a_1 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = \frac{a_1}{30}$$

For $n = 5$ the recurrence equation gives

$$42a_7 - a_2 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = 0$$

And so on. Therefore the solution is

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n t^n \\ &= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y = a_0 + a_1 t + \frac{1}{20} a_0 t^5 + \dots$$

Collecting terms, the solution becomes

$$y = \left(1 + \frac{t^5}{20}\right) a_0 + a_1 t + O(t^6) \tag{3}$$

At $t = 0$ the solution above becomes

$$y = \left(1 + \frac{t^5}{20}\right) c_1 + c_2 t + O(t^6)$$

Summary

The solution(s) found are the following

$$y = \left(1 + \frac{t^5}{20}\right) y(0) + \left(t + \frac{1}{30} t^6\right) y'(0) + O(t^6) \tag{1}$$

$$y = \left(1 + \frac{t^5}{20}\right) c_1 + c_2 t + O(t^6) \tag{2}$$

Verification of solutions

$$y = \left(1 + \frac{t^5}{20}\right) y(0) + \left(t + \frac{1}{30} t^6\right) y'(0) + O(t^6)$$

Verified OK.

$$y = \left(1 + \frac{t^5}{20}\right) c_1 + c_2 t + O(t^6)$$

Verified OK.

12.4.1 Maple step by step solution

Let's solve

$y'' = y t^3$

- Highest derivative means the order of the ODE is 2

  y''

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - y t^3 = 0$

- Assume series solution for y

$$y = \sum_{k=0}^{\infty} a_k t^k$$

□ Rewrite ODE with series expansions

- Convert $t^3 \cdot y$ to series expansion

$$t^3 \cdot y = \sum_{k=0}^{\infty} a_k t^{k+3}$$

- Shift index using $k- >k - 3$

$$t^3 \cdot y = \sum_{k=3}^{\infty} a_{k-3} t^k$$

- Convert y'' to series expansion

$$y'' = \sum_{k=2}^{\infty} a_k k(k-1) t^{k-2}$$

- Shift index using $k- >k + 2$

$$y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)(k+1) t^k$$

Rewrite ODE with series expansions

$$12a_4 t^2 + 6a_3 t + 2a_2 + \left(\sum_{k=3}^{\infty} \left(a_{k+2}(k+2)(k+1) - a_{k-3}\right) t^k\right) = 0$$

- The coefficients of each power of t must be 0

$$[2a_2 = 0, 6a_3 = 0, 12a_4 = 0]$$

- Solve for the dependent coefficient(s)

$$\{a_2 = 0, a_3 = 0, a_4 = 0\}$$

- Each term in the series must be 0, giving the recursion relation

$$(k^2 + 3k + 2) a_{k+2} - a_{k-3} = 0$$

- Shift index using $k- >k + 3$

$$\left((k+3)^2 + 3k + 11\right) a_{k+5} - a_k = 0$$

- Recursion relation that defines the series solution to the ODE

$$\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+5} = \frac{a_k}{k^2 + 9k + 20}, a_2 = 0, a_3 = 0, a_4 = 0\right]$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 19

```
Order:=6;
dsolve(diff(y(t),t$2)-t^3*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = \left(1 + \frac{t^5}{20}\right) y(0) + tD(y)(0) + O(t^6)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 20

```
AsymptoticDSolveValue[y''[t]-t^3*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1 \left(\frac{t^5}{20} + 1\right) + c_2 t$$

12.5 problem 5

Internal problem ID [1769]
Internal file name [`OUTPUT/1770_Sunday_June_05_2022_02_30_30_AM_14097333/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 5.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact linear second order ode", "second_order_integrable_as_is", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{t(-t+2)\,y''-6(-1+t)\,y'-4y=0}$$

With initial conditions

$$[y(1)=1, y'(1)=0]$$

With the expansion point for the power series method at $t=1$.

12.5.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y''+p(t)y'+q(t)y=F$$

Where here

$$\begin{aligned} p(t) &= \frac{-6t+6}{-t^2+2t} \\ q(t) &= -\frac{4}{-t^2+2t} \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + \frac{(-6t+6)\, y'}{-t^2+2t} - \frac{4y}{-t^2+2t} = 0$$

The domain of $p(t) = \frac{-6t+6}{-t^2+2t}$ is

$$\{-\infty \leq t < 0, 0 < t < 2, 2 < t \leq \infty\}$$

And the point $t_0 = 1$ is inside this domain. The domain of $q(t) = -\frac{4}{-t^2+2t}$ is

$$\{-\infty \leq t < 0, 0 < t < 2, 2 < t \leq \infty\}$$

And the point $t_0 = 1$ is also inside this domain. Hence solution exists and is unique.

The ode does not have its expansion point at $t = 0$, therefore to simplify the computation of power series expansion, change of variable is made on the independent variable to shift the initial conditions and the expasion point back to zero. The new ode is then solved more easily since the expansion point is now at zero. The solution converted back to the original independent variable. Let

$$x = -1 + t$$

The ode is converted to be in terms of the new independent variable x. This results in

$$\left(-(x+1)^2 + 2x + 2\right)\left(\frac{d^2}{dx^2}y(x)\right) - 6\left(\frac{d}{dx}y(x)\right)x - 4y(x) = 0$$

With its expansion point and initial conditions now at $x = 0$. With initial conditions now becoming

$$y(0) = 1$$
$$y'(0) = 0$$

The transformed ODE is now solved. Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x-x_0)^2}{2} y''(x_0) + \frac{(x-x_0)^3}{3!} y'''(x_0) + \cdots \\
&= y_0 + x y'_0 + \frac{x^2}{2} f|_{x_0,y_0,y'_0} + \frac{x^3}{3!} f'|_{x_0,y_0,y'_0} + \cdots \\
&= y_0 + x y'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)\,!} \frac{d^n f}{dx^n}\bigg|_{x_0,y_0,y'_0}
\end{aligned}$$

But

$$\begin{aligned}
\frac{df}{dx} &= \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} && (1) \\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} y'' && (329) \\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} f && (330) \\
\frac{d^2 f}{dx^2} &= \frac{d}{dx}\left(\frac{df}{dx}\right) \\
&= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right) y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right) f && (2) \\
\frac{d^3 f}{dx^3} &= \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right) \\
&= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right) y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right) f && (3) \\
&\ \vdots
\end{aligned}$$

And so on. Hence if we name $F_0 = f(x, y, y')$ then the above can be written as

$$
\begin{aligned}
F_0 &= f(x, y, y') \qquad (4) \\
F_1 &= \frac{df}{dx} \\
&= \frac{dF_0}{dx} \\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} y'' \\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} f \qquad (5) \\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx} f\right) \\
&= \frac{d}{dx}(F_1) \\
&= \frac{\partial}{\partial x} F_1 + \left(\frac{\partial F_1}{\partial y}\right) y' + \left(\frac{\partial F_1}{\partial y'}\right) y'' \\
&= \frac{\partial}{\partial x} F_1 + \left(\frac{\partial F_1}{\partial y}\right) y' + \left(\frac{\partial F_1}{\partial y'}\right) F_0 \\
&\vdots \\
F_n &= \frac{d}{dx}(F_{n-1}) \\
&= \frac{\partial}{\partial x} F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right) y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right) y'' \\
&= \frac{\partial}{\partial x} F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right) y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right) F_0 \qquad (6)
\end{aligned}
$$

Therefore (6) can be used from now on along with

$$
y(x) = y_0 + x y_0' + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} F_n|_{x_0, y_0, y_0'} \tag{7}
$$

To find $y(x)$ series solution around $x=0$. Hence

$$
\begin{aligned}
F_0 &= -\frac{2\left(3\left(\frac{d}{dx}y(x)\right)x+2y(x)\right)}{x^2-1} \\
F_1 &= \frac{dF_0}{dx} \\
&= \frac{\partial F_0}{\partial x}+\frac{\partial F_0}{\partial y}\frac{d}{dx}y(x)+\frac{\partial F_0}{\partial \frac{d}{dx}y\left(x\right)}F_0 \\
&= \frac{38\left(\frac{d}{dx}y(x)\right)x^2+32y(x)\,x+10\frac{d}{dx}y(x)}{\left(x^2-1\right)^2} \\
F_2 &= \frac{dF_1}{dx} \\
&= \frac{\partial F_1}{\partial x}+\frac{\partial F_1}{\partial y}\frac{d}{dx}y(x)+\frac{\partial F_1}{\partial \frac{d}{dx}y\left(x\right)}F_1 \\
&= \frac{-272x^3\left(\frac{d}{dx}y(x)\right)-248x^2y(x)-208\left(\frac{d}{dx}y(x)\right)x-72y(x)}{\left(x^2-1\right)^3} \\
F_3 &= \frac{dF_2}{dx} \\
&= \frac{\partial F_2}{\partial x}+\frac{\partial F_2}{\partial y}\frac{d}{dx}y(x)+\frac{\partial F_2}{\partial \frac{d}{dx}y\left(x\right)}F_2 \\
&= \frac{\left(2200x^4+3280x^2+280\right)\left(\frac{d}{dx}y(x)\right)+\left(2080x^3+1760x\right)y(x)}{\left(x^2-1\right)^4} \\
F_4 &= \frac{dF_3}{dx} \\
&= \frac{\partial F_3}{\partial x}+\frac{\partial F_3}{\partial y}\frac{d}{dx}y(x)+\frac{\partial F_3}{\partial \frac{d}{dx}y\left(x\right)}F_3 \\
&= \frac{\left(-19920x^5-48480x^3-12240x\right)\left(\frac{d}{dx}y(x)\right)-19200y(x)\left(x^4+\frac{33}{20}x^2+\frac{3}{20}\right)}{\left(x^2-1\right)^5}
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $x=0$ and $y(0)=1$ and $y'(0)=0$ gives

$$
\begin{aligned}
F_0 &= 4 \\
F_1 &= 0 \\
F_2 &= 72 \\
F_3 &= 0 \\
F_4 &= 2880
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$
y(x) = 4x^6+3x^4+2x^2+1+O\left(x^6\right)
$$

$$y(x) = 4x^6 + 3x^4 + 2x^2 + 1 + O(x^6)$$

Since the expansion point $x = 0$ is an ordinary, we can also solve this using standard power series The ode is normalized to be

$$(1 - x^2)\left(\frac{d^2}{dx^2}y(x)\right) - 6\left(\frac{d}{dx}y(x)\right)x - 4y(x) = 0$$

Let the solution be represented as power series of the form

$$y(x) = \sum_{n=0}^{\infty} a_n x^n$$

Then

$$\frac{d}{dx}y(x) = \sum_{n=1}^{\infty} n a_n x^{n-1}$$

$$\frac{d^2}{dx^2}y(x) = \sum_{n=2}^{\infty} n(n-1)\,a_n x^{n-2}$$

Substituting the above back into the ode gives

$$(1 - x^2)\left(\sum_{n=2}^{\infty} n(n-1)\,a_n x^{n-2}\right) - 6\left(\sum_{n=1}^{\infty} n a_n x^{n-1}\right)x - 4\left(\sum_{n=0}^{\infty} a_n x^n\right) = 0 \tag{1}$$

Which simplifies to

$$\sum_{n=2}^{\infty}(-x^n a_n n(n-1)) + \left(\sum_{n=2}^{\infty} n(n-1)\,a_n x^{n-2}\right) + \sum_{n=1}^{\infty}(-6n a_n x^n) + \sum_{n=0}^{\infty}(-4a_n x^n) = 0 \tag{2}$$

The next step is to make all powers of x be n in each summation term. Going over each summation term above with power of x in it which is not already x^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\,a_n x^{n-2} = \sum_{n=0}^{\infty}(n+2)\,a_{n+2}(n+1)\,x^n$$

Substituting all the above in Eq (2) gives the following equation where now all powers of x are the same and equal to n.

$$\begin{aligned}\sum_{n=2}^{\infty}(-x^n a_n n(n-1)) + \left(\sum_{n=0}^{\infty}(n+2)\,a_{n+2}(n+1)\,x^n\right)\\ + \sum_{n=1}^{\infty}(-6n a_n x^n) + \sum_{n=0}^{\infty}(-4a_n x^n) = 0\end{aligned} \tag{3}$$

$n = 0$ gives

$$2a_2 - 4a_0 = 0$$

$$a_2 = 2a_0$$

$n = 1$ gives

$$6a_3 - 10a_1 = 0$$

Which after substituting earlier equations, simplifies to

$$a_3 = \frac{5a_1}{3}$$

For $2 \leq n$, the recurrence equation is

$$-na_n(n-1) + (n+2)\,a_{n+2}(n+1) - 6na_n - 4a_n = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$a_{n+2} = \frac{(n+4)\,a_n}{n+2} \tag{5}$$

For $n = 2$ the recurrence equation gives

$$-18a_2 + 12a_4 = 0$$

Which after substituting the earlier terms found becomes

$$a_4 = 3a_0$$

For $n = 3$ the recurrence equation gives

$$-28a_3 + 20a_5 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = \frac{7a_1}{3}$$

For $n = 4$ the recurrence equation gives

$$-40a_4 + 30a_6 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = 4a_0$$

For $n = 5$ the recurrence equation gives

$$-54a_5 + 42a_7 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = 3a_1$$

And so on. Therefore the solution is

$$\begin{aligned} y(x) &= \sum_{n=0}^{\infty} a_n x^n \\ &= a_3x^3 + a_2x^2 + a_1x + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y(x) = a_0 + a_1x + 2a_0x^2 + \frac{5}{3}a_1x^3 + 3a_0x^4 + \frac{7}{3}a_1x^5 + \dots$$

Collecting terms, the solution becomes

$$y(x) = \left(3x^4 + 2x^2 + 1\right) a_0 + \left(x + \frac{5}{3}x^3 + \frac{7}{3}x^5\right) a_1 + O\left(x^6\right) \tag{3}$$

At $x = 0$ the solution above becomes

$$y(x) = \left(3x^4 + 2x^2 + 1\right) c_1 + \left(x + \frac{5}{3}x^3 + \frac{7}{3}x^5\right) c_2 + O\left(x^6\right)$$

$$y(x) = 3x^4 + 2x^2 + 1 + O\left(x^6\right)$$

Replacing x in the above with the original independent variable $x$susing $x=-1+t$ results in

$$y=4(-1+t)^{6}+3(-1+t)^{4}+2(-1+t)^{2}+1+O\left((-1+t)^{6}\right)$$

Summary
The solution(s) found are the following

$$y=4(-1+t)^{6}+3(-1+t)^{4}+2(-1+t)^{2}+1+O\left((-1+t)^{6}\right) \tag{1}$$

Verification of solutions

$$y=4(-1+t)^{6}+3(-1+t)^{4}+2(-1+t)^{2}+1+O\left((-1+t)^{6}\right)$$

Verified OK.

12.5.2 Maple step by step solution

Let's solve

$\left[(-t^{2}+2t)\, y''+(-6t+6)\, y'-4y=0, y(1)=1, y'\Big|_{\{t=1\}}=0\right]$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y''=-\frac{4y}{t(t-2)}-\frac{6(-1+t)y'}{t(t-2)}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y''+\frac{6(-1+t)y'}{t(t-2)}+\frac{4y}{t(t-2)}=0$

□ Check to see if t_0 is a regular singular point

  ○ Define functions

  $\left[P_2(t)=\frac{6(-1+t)}{t(t-2)}, P_3(t)=\frac{4}{t(t-2)}\right]$

  ○ $t\cdot P_2(t)$ is analytic at $t=0$

  $(t\cdot P_2(t))\Big|_{t=0}=3$

  ○ $t^{2}\cdot P_3(t)$ is analytic at $t=0$

  $(t^{2}\cdot P_3(t))\Big|_{t=0}=0$

- $t=0$is a regular singular point

  Check to see if t_0 is a regular singular point

  $t_0=0$

- Multiply by denominators

  $y''t(t-2)+(6t-6)\,y'+4y=0$

- Assume series solution for y

  $y=\sum_{k=0}^{\infty} a_k t^{k+r}$

☐ Rewrite ODE with series expansions

- Convert $t^m \cdot y'$ to series expansion for $m=0..1$

  $t^m \cdot y'=\sum_{k=0}^{\infty} a_k(k+r)\,t^{k+r-1+m}$

- Shift index using $k->k+1-m$

  $t^m \cdot y'=\sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\,t^{k+r}$

- Convert $t^m \cdot y''$ to series expansion for $m=1..2$

  $t^m \cdot y''=\sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\,t^{k+r-2+m}$

- Shift index using $k->k+2-m$

  $t^m \cdot y''=\sum_{k=-2+m}^{\infty} a_{k+2-m}(k+2-m+r)\,(k+1-m+r)\,t^{k+r}$

  Rewrite ODE with series expansions

  $-2a_0r(2+r)\,t^{-1+r}+\left(\sum_{k=0}^{\infty}(-2a_{k+1}(k+r+1)\,(k+3+r)+a_k(k+r+4)\,(k+r+1))\,t^{k+r}\right)=$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $-2r(2+r)=0$

- Values of r that satisfy the indicial equation

  $r\in\{-2,0\}$

- Each term in the series must be 0, giving the recursion relation

  $((-2k-2r-6)\,a_{k+1}+a_k(k+r+4))\,(k+r+1)=0$

- Recursion relation that defines series solution to ODE

  $a_{k+1}=\frac{a_k(k+r+4)}{2(k+3+r)}$

- Recursion relation for $r = -2$

  $a_{k+1} = \frac{a_k(k+2)}{2(k+1)}$

- Solution for $r = -2$

  $\left[y = \sum_{k=0}^{\infty} a_k t^{k-2}, a_{k+1} = \frac{a_k(k+2)}{2(k+1)}\right]$

- Recursion relation for $r = 0$

  $a_{k+1} = \frac{a_k(k+4)}{2(k+3)}$

- Solution for $r = 0$

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+1} = \frac{a_k(k+4)}{2(k+3)}\right]$

- Combine solutions and rename parameters

  $\left[y = \left(\sum_{k=0}^{\infty} a_k t^{k-2}\right) + \left(\sum_{k=0}^{\infty} b_k t^k\right), a_{1+k} = \frac{a_k(k+2)}{2(1+k)}, b_{1+k} = \frac{b_k(4+k)}{2(k+3)}\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
<- linear_1 successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 14

```
Order:=6;
dsolve([t*(2-t)*diff(y(t),t$2)-6*(t-1)*diff(y(t),t)-4*y(t)=0,y(1) = 1, D(y)(1) = 0],y(t),typ
```

$$y(t) = 1 + 2(t-1)^2 + 3(t-1)^4 + O\left((t-1)^6\right)$$

✓ Solution by Mathematica

Time used: 0.002 (sec). Leaf size: 19

```
AsymptoticDSolveValue[{t*(2-t)*y''[t]-6*(t-1)*y'[t]-4*y[t]==0,{y[1]==1,y'[1]==0}},y[t],{t,1,
```

$$y(t) \to 3(t-1)^4 + 2(t-1)^2 + 1$$

12.6 problem 6

Internal problem ID [1770]
Internal file name [`OUTPUT/1771_Sunday_June_05_2022_02_30_34_AM_45660127/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 6.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second_order_bessel_ode", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler]]
```

$$\boxed{y'' + y t^2 = 0}$$

With initial conditions

$$[y(0) = 2, y'(0) = -1]$$

With the expansion point for the power series method at $t = 0$.

12.6.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= 0 \\ q(t) &= t^2 \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + yt^2 = 0$$

The domain of $p(t) = 0$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = t^2$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\
&= y_0 + x y'_0 + \frac{x^2}{2} f|_{x_0, y_0, y'_0} + \frac{x^3}{3!} f'|_{x_0, y_0, y'_0} + \cdots \\
&= y_0 + x y'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)\,!} \left. \frac{d^n f}{dx^n} \right|_{x_0, y_0, y'_0}
\end{aligned}$$

But

$$\frac{df}{dx} = \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} \tag{1}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' \tag{332}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \tag{333}$$

$$\frac{d^2 f}{dx^2} = \frac{d}{dx}\left(\frac{df}{dx}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right)y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right)f \tag{2}$$

$$\frac{d^3 f}{dx^3} = \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right)y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right)f \tag{3}$$

$$\vdots$$

And so on. Hence if we name $F_0 = f(x,y,y')$ then the above can be written as

$$
\begin{aligned}
F_0 &= f(x,y,y') && (4)\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f && (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}y' + \frac{\partial F_0}{\partial y'}F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx}f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)F_0 && (6)
\end{aligned}
$$

Therefore (6) can be used from now on along with

$$
y(x) = y_0 + xy_0' + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} F_n|_{x_0,y_0,y_0'} \tag{7}
$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= -yt^2 \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= -t(2y + ty') \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= yt^4 - 4ty' - 2y \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= y't^4 + 8yt^3 - 6y' \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= 12y't^3 - t^2 y\left(t^4 - 30\right)
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = 2$ and $y'(0) = -1$ gives

$$
\begin{aligned}
F_0 &= 0 \\
F_1 &= 0 \\
F_2 &= -4 \\
F_3 &= 6 \\
F_4 &= 0
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$
y = -t + 2 - \frac{t^4}{6} + \frac{t^5}{20} + O\left(t^6\right)
$$

$$
y = -t + 2 - \frac{t^4}{6} + \frac{t^5}{20} + O\left(t^6\right)
$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard power series Let the solution be represented as power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^n$$

Then

$$y' = \sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y'' = \sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}$$

Substituting the above back into the ode gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = -\left(\sum_{n=0}^{\infty} a_n t^n\right) t^2 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + \left(\sum_{n=0}^{\infty} t^{n+2} a_n\right) = 0 \tag{2}$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = \sum_{n=0}^{\infty} (n+2)\, a_{n+2}(n+1)\, t^n$$
$$\sum_{n=0}^{\infty} t^{n+2} a_n = \sum_{n=2}^{\infty} a_{n-2} t^n$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\left(\sum_{n=0}^{\infty} (n+2)\, a_{n+2}(n+1)\, t^n\right) + \left(\sum_{n=2}^{\infty} a_{n-2} t^n\right) = 0 \tag{3}$$

For $2 \leq n$, the recurrence equation is

$$(n+2)\, a_{n+2}(n+1) + a_{n-2} = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$a_{n+2} = -\frac{a_{n-2}}{(n+2)(n+1)} \tag{5}$$

For $n = 2$ the recurrence equation gives

$$12a_4 + a_0 = 0$$

Which after substituting the earlier terms found becomes

$$a_4 = -\frac{a_0}{12}$$

For $n = 3$ the recurrence equation gives

$$20a_5 + a_1 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = -\frac{a_1}{20}$$

For $n = 4$ the recurrence equation gives

$$30a_6 + a_2 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = 0$$

For $n = 5$ the recurrence equation gives

$$42a_7 + a_3 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = 0$$

And so on. Therefore the solution is

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n t^n \\ &= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y = a_0 + a_1 t - \frac{1}{12} a_0 t^4 - \frac{1}{20} a_1 t^5 + \dots$$

Collecting terms, the solution becomes

$$y = \left(1 - \frac{t^4}{12}\right) a_0 + \left(t - \frac{1}{20} t^5\right) a_1 + O(t^6) \tag{3}$$

At $t = 0$ the solution above becomes

$$y = \left(1 - \frac{t^4}{12}\right) c_1 + \left(t - \frac{1}{20} t^5\right) c_2 + O(t^6)$$

$$y = -t + 2 - \frac{t^4}{6} + \frac{t^5}{20} + O(t^6)$$

Summary

The solution(s) found are the following

$$y = -t + 2 - \frac{t^4}{6} + \frac{t^5}{20} + O(t^6) \tag{1}$$

$$y = -t + 2 - \frac{t^4}{6} + \frac{t^5}{20} + O(t^6) \tag{2}$$

Verification of solutions

$$y = -t + 2 - \frac{t^4}{6} + \frac{t^5}{20} + O(t^6)$$

Verified OK.

$$y = -t + 2 - \frac{t^4}{6} + \frac{t^5}{20} + O(t^6)$$

Verified OK.

12.6.2 Maple step by step solution

Let's solve

$$\left[y'' = -y t^2, y(0) = 2, y'\Big|_{\{t=0\}} = -1\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + y t^2 = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^k$

☐ Rewrite ODE with series expansions

  ◦ Convert $t^2 \cdot y$ to series expansion

    $t^2 \cdot y = \sum_{k=0}^{\infty} a_k t^{k+2}$

  ◦ Shift index using $k- >k-2$

    $t^2 \cdot y = \sum_{k=2}^{\infty} a_{k-2} t^k$

  ◦ Convert y'' to series expansion

    $y'' = \sum_{k=2}^{\infty} a_k k(k-1) t^{k-2}$

  ◦ Shift index using $k- >k+2$

    $y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)(k+1) t^k$

  Rewrite ODE with series expansions

  $6a_3 t + 2a_2 + \left(\sum_{k=2}^{\infty} \left(a_{k+2}(k+2)(k+1) + a_{k-2}\right) t^k\right) = 0$

- The coefficients of each power of t must be 0

  $[2a_2 = 0, 6a_3 = 0]$

- Solve for the dependent coefficient(s)

  $\{a_2 = 0, a_3 = 0\}$

- Each term in the series must be 0, giving the recursion relation

$$\left(k^2+3k+2\right)a_{k+2}+a_{k-2}=0$$

- Shift index using $k->k+2$

$$\left((k+2)^2+3k+8\right)a_{k+4}+a_k=0$$

- Recursion relation that defines the series solution to the ODE

$$\left[y=\sum_{k=0}^{\infty}a_k t^k, a_{k+4}=-\frac{a_k}{k^2+7k+12}, a_2=0, a_3=0\right]$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 16

```
Order:=6;
dsolve([diff(y(t),t$2)+t^2*y(t)=0,y(0) = 2, D(y)(0) = -1],y(t),type='series',t=0);
```

$$y(t)=2-t-\frac{1}{6}t^4+\frac{1}{20}t^5+O\left(t^6\right)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 22

```
AsymptoticDSolveValue[{y''[t]+t^2*y[t]==0,{y[0]==2,y'[0]==-1}},y[t],{t,0,5}]
```

$$y(t) \to \frac{t^5}{20} - \frac{t^4}{6} - t + 2$$

12.7 problem 7

Internal problem ID [1771]
Internal file name [`OUTPUT/1772_Sunday_June_05_2022_02_30_37_AM_85735970/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 7.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second_order_bessel_ode", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler]]
```

$$\boxed{y'' - y t^3 = 0}$$

With initial conditions

$$[y(0) = 0, y'(0) = -2]$$

With the expansion point for the power series method at $t = 0$.

12.7.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= 0 \\ q(t) &= -t^3 \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' - y t^3 = 0$$

The domain of $p(t) = 0$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = -t^3$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0) + (x - x_0) y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\
&= y_0 + x y'_0 + \frac{x^2}{2} f|_{x_0, y_0, y'_0} + \frac{x^3}{3!} f'|_{x_0, y_0, y'_0} + \cdots \\
&= y_0 + x y'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} \frac{d^n f}{dx^n}\bigg|_{x_0, y_0, y'_0}
\end{aligned}$$

But

$$
\begin{aligned}
\frac{df}{dx} &= \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} && (1)\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' && (335)\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f && (336)\\
\frac{d^2 f}{dx^2} &= \frac{d}{dx}\left(\frac{df}{dx}\right)\\
&= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right)y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right)f && (2)\\
\frac{d^3 f}{dx^3} &= \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)\\
&= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right)y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right)f && (3)\\
&\vdots
\end{aligned}
$$

And so on. Hence if we name $F_0 = f(x, y, y')$ then the above can be written as

$$\begin{aligned}
F_0 &= f(x, y, y') \qquad (4)\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} f \qquad (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx} f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x} F_1 + \left(\frac{\partial F_1}{\partial y}\right) y' + \left(\frac{\partial F_1}{\partial y'}\right) y''\\
&= \frac{\partial}{\partial x} F_1 + \left(\frac{\partial F_1}{\partial y}\right) y' + \left(\frac{\partial F_1}{\partial y'}\right) F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x} F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right) y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right) y''\\
&= \frac{\partial}{\partial x} F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right) y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right) F_0 \qquad (6)
\end{aligned}$$

Therefore (6) can be used from now on along with

$$y(x) = y_0 + x y_0' + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} F_n |_{x_0, y_0, y_0'} \qquad (7)$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= yt^3 \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= t^2(ty' + 3y) \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= 6y't^2 + ty\left(t^5 + 6\right) \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= \left(t^6 + 18t\right) y' + \left(12t^5 + 6\right) y \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= yt^9 + 18y't^5 + 78yt^4 + 24y'
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = 0$ and $y'(0) = -2$ gives

$$
\begin{aligned}
F_0 &= 0 \\
F_1 &= 0 \\
F_2 &= 0 \\
F_3 &= 0 \\
F_4 &= -48
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$
y = -2t - \frac{t^6}{15} + O\left(t^6\right)
$$

$$
y = -2t - \frac{t^6}{15} + O\left(t^6\right)
$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard power series Let the solution be represented as power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^n$$

Then

$$y' = \sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y'' = \sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}$$

Substituting the above back into the ode gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = \left(\sum_{n=0}^{\infty} a_n t^n\right) t^3 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + \sum_{n=0}^{\infty} \left(-t^{n+3} a_n\right) = 0 \tag{2}$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = \sum_{n=0}^{\infty} (n+2)\, a_{n+2}(n+1)\, t^n$$
$$\sum_{n=0}^{\infty} \left(-t^{n+3} a_n\right) = \sum_{n=3}^{\infty} \left(-a_{n-3} t^n\right)$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\left(\sum_{n=0}^{\infty} (n+2)\, a_{n+2}(n+1)\, t^n\right) + \sum_{n=3}^{\infty} \left(-a_{n-3} t^n\right) = 0 \tag{3}$$

For $3 \leq n$, the recurrence equation is

$$(n+2)\, a_{n+2}(n+1) - a_{n-3} = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$a_{n+2} = \frac{a_{n-3}}{(n+2)(n+1)} \tag{5}$$

For $n = 3$ the recurrence equation gives

$$20a_5 - a_0 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = \frac{a_0}{20}$$

For $n = 4$ the recurrence equation gives

$$30a_6 - a_1 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = \frac{a_1}{30}$$

For $n = 5$ the recurrence equation gives

$$42a_7 - a_2 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = 0$$

And so on. Therefore the solution is

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n t^n \\ &= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y = a_0 + a_1 t + \frac{1}{20} a_0 t^5 + \dots$$

Collecting terms, the solution becomes

$$y = \left(1+\frac{t^5}{20}\right) a_0 + a_1 t + O(t^6) \tag{3}$$

At $t = 0$ the solution above becomes

$$y = \left(1+\frac{t^5}{20}\right) c_1 + c_2 t + O(t^6)$$

$$y = -2t + O(t^6)$$

Summary

The solution(s) found are the following

$$y = -2t - \frac{t^6}{15} + O(t^6) \tag{1}$$
$$y = -2t + O(t^6) \tag{2}$$

Verification of solutions

$$y = -2t - \frac{t^6}{15} + O(t^6)$$

Verified OK.

$$y = -2t + O(t^6)$$

Verified OK.

12.7.2 Maple step by step solution

Let's solve

$$\left[y'' = y t^3, y(0) = 0, y'\Big|_{\{t=0\}} = -2\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - y t^3 = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^k$

☐ Rewrite ODE with series expansions

  - Convert $t^3 \cdot y$ to series expansion

    $t^3 \cdot y = \sum_{k=0}^{\infty} a_k t^{k+3}$

  - Shift index using $k- >k-3$

    $t^3 \cdot y = \sum_{k=3}^{\infty} a_{k-3} t^k$

  - Convert y'' to series expansion

    $y'' = \sum_{k=2}^{\infty} a_k k(k-1)\, t^{k-2}$

  - Shift index using $k- >k+2$

    $y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)\,(k+1)\, t^k$

  Rewrite ODE with series expansions

  $12a_4t^2 + 6a_3t + 2a_2 + \left(\sum_{k=3}^{\infty} \left(a_{k+2}(k+2)\,(k+1) - a_{k-3}\right) t^k\right) = 0$

- The coefficients of each power of t must be 0

  $[2a_2 = 0, 6a_3 = 0, 12a_4 = 0]$

- Solve for the dependent coefficient(s)

  $\{a_2 = 0, a_3 = 0, a_4 = 0\}$

- Each term in the series must be 0, giving the recursion relation

  $(k^2 + 3k + 2)\, a_{k+2} - a_{k-3} = 0$

- Shift index using $k- >k+3$

  $\left((k+3)^2 + 3k + 11\right) a_{k+5} - a_k = 0$

- Recursion relation that defines the series solution to the ODE

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+5} = \frac{a_k}{k^2+9k+20}, a_2 = 0, a_3 = 0, a_4 = 0\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 10

```
Order:=6;
dsolve([diff(y(t),t$2)-t^3*y(t)=0,y(0) = 0, D(y)(0) = -2],y(t),type='series',t=0);
```

$$y(t) = (-2)\,t + \mathrm{O}\left(t^6\right)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 6

```
AsymptoticDSolveValue[{y''[t]-t^3*y[t]==0,{y[0]==0,y'[0]==-2}},y[t],{t,0,5}]
```

$$y(t) \to -2t$$

12.8 problem 8

Internal problem ID [1772]
Internal file name [`OUTPUT/1773_Sunday_June_05_2022_02_30_40_AM_86231995/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 8.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

`[[_2nd_order, _with_linear_symmetries]]`

$$\boxed{y'' + \left(t^2 + 2t + 1\right) y' - (4t + 4) y = 0}$$

With initial conditions

$$[y(-1) = 0, y'(-1) = 1]$$

With the expansion point for the power series method at $t = -1$.

12.8.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= (t + 1)^2 \\ q(t) &= -4t - 4 \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + (t+1)^2 y' + (-4t-4) y = 0$$

The domain of $p(t) = (t+1)^2$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = -1$ is inside this domain. The domain of $q(t) = -4t - 4$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = -1$ is also inside this domain. Hence solution exists and is unique.

The ode does not have its expansion point at $t = 0$, therefore to simplify the computation of power series expansion, change of variable is made on the independent variable to shift the initial conditions and the expasion point back to zero. The new ode is then solved more easily since the expansion point is now at zero. The solution converted back to the original independent variable. Let

$$x = t + 1$$

The ode is converted to be in terms of the new independent variable x. This results in

$$\frac{d^2}{dx^2}y(x) + \left(\frac{d}{dx}y(x)\right)x^2 - 4y(x)\,x = 0$$

With its expansion point and initial conditions now at $x = 0$. With initial conditions now becoming

$$y(0) = 0$$
$$y'(0) = 1$$

The transformed ODE is now solved. Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\
&= y_0 + x y'_0 + \frac{x^2}{2} f|_{x_0, y_0, y'_0} + \frac{x^3}{3!} f'|_{x_0, y_0, y'_0} + \cdots \\
&= y_0 + x y'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)\,!} \left.\frac{d^n f}{dx^n}\right|_{x_0, y_0, y'_0}
\end{aligned}$$

But

$$\begin{aligned}
\frac{df}{dx} &= \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} \qquad (1) \\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} y'' \qquad (338) \\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} f \qquad (339) \\
\frac{d^2 f}{dx^2} &= \frac{d}{dx}\left(\frac{df}{dx}\right) \\
&= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right) y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right) f \qquad (2) \\
\frac{d^3 f}{dx^3} &= \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right) \\
&= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right) y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right) f \qquad (3) \\
&\vdots
\end{aligned}$$

And so on. Hence if we name $F_0 = f(x, y, y')$ then the above can be written as

$$\begin{align*}
F_0 &= f(x, y, y') \tag{4}\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} f \tag{5}\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx} f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x} F_1 + \left(\frac{\partial F_1}{\partial y}\right) y' + \left(\frac{\partial F_1}{\partial y'}\right) y''\\
&= \frac{\partial}{\partial x} F_1 + \left(\frac{\partial F_1}{\partial y}\right) y' + \left(\frac{\partial F_1}{\partial y'}\right) F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x} F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right) y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right) y''\\
&= \frac{\partial}{\partial x} F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right) y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right) F_0 \tag{6}
\end{align*}$$

Therefore (6) can be used from now on along with

$$y(x) = y_0 + x y_0' + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} F_n|_{x_0, y_0, y_0'} \tag{7}$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= -\left(\frac{d}{dx}y(x)\right)x^2 + 4y(x)\,x \\
F_1 &= \frac{dF_0}{dx} \\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}\frac{d}{dx}y(x) + \frac{\partial F_0}{\partial \frac{d}{dx}y(x)}F_0 \\
&= \left(x^4 + 2x\right)\left(\frac{d}{dx}y(x)\right) + \left(-4x^3 + 4\right)y(x) \\
F_2 &= \frac{dF_1}{dx} \\
&= \frac{\partial F_1}{\partial x} + \frac{\partial F_1}{\partial y}\frac{d}{dx}y(x) + \frac{\partial F_1}{\partial \frac{d}{dx}y(x)}F_1 \\
&= -x^2\left(x^3 + 2\right)\left(\left(\frac{d}{dx}y(x)\right)x - 4y(x)\right) - 12x^2y(x) + 6\frac{d}{dx}y(x) \\
F_3 &= \frac{dF_2}{dx} \\
&= \frac{\partial F_2}{\partial x} + \frac{\partial F_2}{\partial y}\frac{d}{dx}y(x) + \frac{\partial F_2}{\partial \frac{d}{dx}y(x)}F_2 \\
&= x\left(\left(x^4 + 4x\right)\left(\frac{d}{dx}y(x)\right) + \left(-4x^3 - 4\right)y(x)\right)\left(x^3 - 4\right) \\
F_4 &= \frac{dF_3}{dx} \\
&= \frac{\partial F_3}{\partial x} + \frac{\partial F_3}{\partial y}\frac{d}{dx}y(x) + \frac{\partial F_3}{\partial \frac{d}{dx}y(x)}F_3 \\
&= -\left(x^6 - 8x^3 + 4\right)\left(\left(x^4 + 4x\right)\left(\frac{d}{dx}y(x)\right) + \left(-4x^3 - 4\right)y(x)\right)
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $x = 0$ and $y(0) = 0$ and $y'(0) = 1$ gives

$$
\begin{aligned}
F_0 &= 0 \\
F_1 &= 0 \\
F_2 &= 6 \\
F_3 &= 0 \\
F_4 &= 0
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$
y(x) = \frac{x^4}{4} + x + O\left(x^6\right)
$$

$$y(x) = \frac{x^4}{4} + x + O(x^6)$$

Since the expansion point $x = 0$ is an ordinary, we can also solve this using standard power series Let the solution be represented as power series of the form

$$y(x) = \sum_{n=0}^{\infty} a_n x^n$$

Then

$$\frac{d}{dx}y(x) = \sum_{n=1}^{\infty} n a_n x^{n-1}$$
$$\frac{d^2}{dx^2}y(x) = \sum_{n=2}^{\infty} n(n-1)\, a_n x^{n-2}$$

Substituting the above back into the ode gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n x^{n-2} = -\left(\sum_{n=1}^{\infty} n a_n x^{n-1}\right) x^2 + 4\left(\sum_{n=0}^{\infty} a_n x^n\right) x \tag{1}$$

Which simplifies to

$$\left(\sum_{n=2}^{\infty} n(n-1)\, a_n x^{n-2}\right) + \left(\sum_{n=1}^{\infty} n\, x^{1+n} a_n\right) + \sum_{n=0}^{\infty} \left(-4 x^{1+n} a_n\right) = 0 \tag{2}$$

The next step is to make all powers of x be n in each summation term. Going over each summation term above with power of x in it which is not already x^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n x^{n-2} = \sum_{n=0}^{\infty} (n+2)\, a_{n+2}(1+n)\, x^n$$
$$\sum_{n=1}^{\infty} n\, x^{1+n} a_n = \sum_{n=2}^{\infty} (n-1)\, a_{n-1} x^n$$
$$\sum_{n=0}^{\infty} \left(-4 x^{1+n} a_n\right) = \sum_{n=1}^{\infty} \left(-4 a_{n-1} x^n\right)$$

Substituting all the above in Eq (2) gives the following equation where now all powers of x are the same and equal to n.

$$\left(\sum_{n=0}^{\infty} (n+2)\, a_{n+2}(1+n)\, x^n\right) + \left(\sum_{n=2}^{\infty} (n-1)\, a_{n-1} x^n\right) + \sum_{n=1}^{\infty} \left(-4 a_{n-1} x^n\right) = 0 \tag{3}$$

$n = 1$ gives

$$6a_3 - 4a_0 = 0$$

Which after substituting earlier equations, simplifies to

$$a_3 = \frac{2a_0}{3}$$

For $2 \leq n$, the recurrence equation is

$$(n+2)\, a_{n+2}(1+n) + (n-1)\, a_{n-1} - 4a_{n-1} = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$a_{n+2} = -\frac{a_{n-1}(n-5)}{(n+2)\,(1+n)} \tag{5}$$

For $n = 2$ the recurrence equation gives

$$12a_4 - 3a_1 = 0$$

Which after substituting the earlier terms found becomes

$$a_4 = \frac{a_1}{4}$$

For $n = 3$ the recurrence equation gives

$$20a_5 - 2a_2 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = 0$$

For $n = 4$ the recurrence equation gives

$$30a_6 - a_3 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = \frac{a_0}{45}$$

For $n = 5$ the recurrence equation gives

$$42a_7 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = 0$$

And so on. Therefore the solution is

$$\begin{aligned} y(x) &= \sum_{n=0}^{\infty} a_n x^n \\ &= a_3 x^3 + a_2 x^2 + a_1 x + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y(x) = a_0 + a_1 x + \frac{2}{3} a_0 x^3 + \frac{1}{4} a_1 x^4 + \dots$$

Collecting terms, the solution becomes

$$y(x) = \left(1 + \frac{2x^3}{3}\right) a_0 + \left(\frac{1}{4} x^4 + x\right) a_1 + O(x^6) \tag{3}$$

At $x = 0$ the solution above becomes

$$y(x) = \left(1 + \frac{2x^3}{3}\right) c_1 + \left(\frac{1}{4} x^4 + x\right) c_2 + O(x^6)$$

$$y(x) = \frac{x^4}{4} + x + O(x^6)$$

Replacing x in the above with the original independent variable $x$using $x = t + 1$ results in

$$y = \frac{(t+1)^4}{4} + t + 1 + O\left((t+1)^6\right)$$

Summary

The solution(s) found are the following

$$y = \frac{(t+1)^4}{4} + t + 1 + O\left((t+1)^6\right) \tag{1}$$

Verification of solutions

$$y = \frac{(t+1)^4}{4} + t + 1 + O\left((t+1)^6\right)$$

Verified OK.

12.8.2 Maple step by step solution

Let's solve

$$\left[y'' + (t+1)^2\, y' + (-4t-4)\, y = 0, y(-1) = 0, y'\Big|_{\{t=-1\}} = 1\right]$$

- Highest derivative means the order of the ODE is 2

  y''

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^k$

□ Rewrite ODE with series expansions

  ◦ Convert $t^m \cdot y$ to series expansion for $m = 0..1$

  $t^m \cdot y = \sum_{k=\max(0,-m)}^{\infty} a_k t^{k+m}$

  ◦ Shift index using $k- >k-m$

  $t^m \cdot y = \sum_{k=\max(0,-m)+m}^{\infty} a_{k-m} t^k$

  ◦ Convert $t^m \cdot y'$ to series expansion for $m = 0..2$

  $t^m \cdot y' = \sum_{k=\max(0,1-m)}^{\infty} a_k k\, t^{k-1+m}$

  ◦ Shift index using $k- >k+1-m$

  $t^m \cdot y' = \sum_{k=\max(0,1-m)+m-1}^{\infty} a_{k+1-m}(k+1-m)\, t^k$

  ◦ Convert y'' to series expansion

  $y'' = \sum_{k=2}^{\infty} a_k k(k-1)\, t^{k-2}$

  ◦ Shift index using $k- >k+2$

  $y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)\,(k+1)\, t^k$

Rewrite ODE with series expansions

$$2a_2 + a_1 - 4a_0 + \left(\sum_{k=1}^{\infty} \left(a_{k+2}(k+2)(k+1) + a_{k+1}(k+1) + 2a_k(k-2) + a_{k-1}(k-5)\right) t^k\right) = 0$$

- Each term must be 0

$$2a_2 + a_1 - 4a_0 = 0$$

- Each term in the series must be 0, giving the recursion relation

$$k^2 a_{k+2} + (2a_k + a_{k-1} + a_{k+1} + 3a_{k+2}) k - 4a_k - 5a_{k-1} + a_{k+1} + 2a_{k+2} = 0$$

- Shift index using $k- >k+1$

$$(k+1)^2 a_{k+3} + (2a_{k+1} + a_k + a_{k+2} + 3a_{k+3}) (k+1) - 4a_{k+1} - 5a_k + a_{k+2} + 2a_{k+3} = 0$$

- Recursion relation that defines the series solution to the ODE

$$\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+3} = -\frac{a_k k + 2a_{k+1} k + k a_{k+2} - 4a_k - 2a_{k+1} + 2a_{k+2}}{k^2 + 5k + 6}, 2a_2 + a_1 - 4a_0 = 0\right]$$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Group is reducible, not completely reducible
   Solution has integrals. Trying a special function solution free of integrals...
   -> Trying a solution in terms of special functions:
      -> Bessel
      -> elliptic
      -> Legendre
      -> Kummer
         -> hyper3: Equivalence to 1F1 under a power @ Moebius
      -> hypergeometric
         -> heuristic approach
         -> hyper3: Equivalence to 2F1, 1F1 or 0F1 under a power @ Moebius
      -> Mathieu
         -> Equivalence to the rational form of Mathieu ODE under a power @ Moebius
      -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebiu
      <- Heun successful: received ODE is equivalent to the  HeunT  ODE, case  c = 0
   Special function solution also has integrals. Returning default Liouvillian solution.
<- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 12

```
Order:=6;
dsolve([diff(y(t),t$2)+(t^2+2*t+1)*diff(y(t),t)-(4+4*t)*y(t)=0,y(-1) = 0, D(y)(-1) = 1],y(t)
```

$$y(t) = (t+1) + \frac{1}{4}(t+1)^4 + \mathrm{O}\left((t+1)^6\right)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 15

```
AsymptoticDSolveValue[{y''[t]+(t^2+2*t+1)*y'[t]-(4+4*t)*y[t]==0,{y[-1]==0,y'[-1]==1}},y[t],{
```

$$y(t) \to \frac{1}{4}(t+1)^4 + t + 1$$

12.9 problem 9

Internal problem ID [1773]
Internal file name [`OUTPUT/1774_Sunday_June_05_2022_02_30_45_AM_62604617/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 9.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{y'' - 2ty' + \lambda y = 0}$$

With the expansion point for the power series method at $t = 0$.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned} y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\ &= y_0 + xy'_0 + \frac{x^2}{2} f|_{x_0, y_0, y'_0} + \frac{x^3}{3!} f'|_{x_0, y_0, y'_0} + \cdots \\ &= y_0 + xy'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)\,!} \left. \frac{d^n f}{dx^n} \right|_{x_0, y_0, y'_0} \end{aligned}$$

But

$$\frac{df}{dx} = \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} \tag{1}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' \tag{341}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \tag{342}$$

$$\frac{d^2 f}{dx^2} = \frac{d}{dx}\left(\frac{df}{dx}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right) y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right) f \tag{2}$$

$$\frac{d^3 f}{dx^3} = \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right) y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right) f \tag{3}$$

$$\vdots$$

And so on. Hence if we name $F_0 = f(x, y, y')$ then the above can be written as

$$
\begin{align}
F_0 &= f(x, y, y') \tag{4}\\
F_1 &= \frac{df}{dx} \nonumber\\
&= \frac{dF_0}{dx} \nonumber\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} y'' \nonumber\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} f \tag{5}\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \nonumber\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx} f\right) \nonumber\\
&= \frac{d}{dx}(F_1) \nonumber\\
&= \frac{\partial}{\partial x} F_1 + \left(\frac{\partial F_1}{\partial y}\right) y' + \left(\frac{\partial F_1}{\partial y'}\right) y'' \nonumber\\
&= \frac{\partial}{\partial x} F_1 + \left(\frac{\partial F_1}{\partial y}\right) y' + \left(\frac{\partial F_1}{\partial y'}\right) F_0 \nonumber\\
&\vdots \nonumber\\
F_n &= \frac{d}{dx}(F_{n-1}) \nonumber\\
&= \frac{\partial}{\partial x} F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right) y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right) y'' \nonumber\\
&= \frac{\partial}{\partial x} F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right) y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right) F_0 \tag{6}
\end{align}
$$

Therefore (6) can be used from now on along with

$$
y(x) = y_0 + x y_0' + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} F_n|_{x_0, y_0, y_0'} \tag{7}
$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= 2ty' - \lambda y \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= \left(4t^2 - \lambda + 2\right) y' - 2y\lambda t \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= \left(8t^3 - 4\lambda t + 12t\right) y' - 4\left(t^2 - \frac{\lambda}{4} + 1\right) \lambda y \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= \left(\lambda^2 + \left(-12t^2 - 8\right) \lambda + 16t^4 + 48t^2 + 12\right) y' - 8\left(t^2 - \frac{\lambda}{2} + \frac{5}{2}\right) t\lambda y \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= \left(6t\,\lambda^2 + \left(-32t^3 - 60t\right) \lambda + 32t^5 + 160t^3 + 120t\right) y' - 16\left(\frac{\lambda^2}{16} + \left(-\frac{3t^2}{4} - \frac{3}{4}\right) \lambda + t^4 + \frac{9t^2}{2} + 2\right) \lambda y
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = y(0)$ and $y'(0) = y'(0)$ gives

$$
\begin{aligned}
F_0 &= -y(0)\,\lambda \\
F_1 &= -y'(0)\,\lambda + 2y'(0) \\
F_2 &= y(0)\,\lambda^2 - 4y(0)\,\lambda \\
F_3 &= y'(0)\,\lambda^2 - 8y'(0)\,\lambda + 12y'(0) \\
F_4 &= -y(0)\,\lambda^3 + 12y(0)\,\lambda^2 - 32y(0)\,\lambda
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$
\begin{aligned}
y = &\left(1 - \frac{1}{2}\lambda\,t^2 + \frac{1}{24}t^4\lambda^2 - \frac{1}{6}t^4\lambda - \frac{1}{720}t^6\lambda^3 + \frac{1}{60}t^6\lambda^2 - \frac{2}{45}t^6\lambda\right) y(0) \\
&+ \left(t - \frac{1}{6}t^3\lambda + \frac{1}{3}t^3 + \frac{1}{120}t^5\lambda^2 - \frac{1}{15}t^5\lambda + \frac{1}{10}t^5\right) y'(0) + O\left(t^6\right)
\end{aligned}
$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard power series Let the solution be represented as power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^n$$

Then

$$y' = \sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y'' = \sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}$$

Substituting the above back into the ode gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = 2t\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) - \lambda\left(\sum_{n=0}^{\infty} a_n t^n\right) \tag{1}$$

Which simplifies to

$$\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + \sum_{n=1}^{\infty} (-2n\, t^n a_n) + \left(\sum_{n=0}^{\infty} \lambda a_n t^n\right) = 0 \tag{2}$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = \sum_{n=0}^{\infty} (n+2)\, a_{n+2}(n+1)\, t^n$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\left(\sum_{n=0}^{\infty} (n+2)\, a_{n+2}(n+1)\, t^n\right) + \sum_{n=1}^{\infty} (-2n\, t^n a_n) + \left(\sum_{n=0}^{\infty} \lambda a_n t^n\right) = 0 \tag{3}$$

$n = 0$ gives

$$\lambda a_0 + 2a_2 = 0$$

$$a_2 = -\frac{\lambda a_0}{2}$$

For $1 \leq n$, the recurrence equation is

$$(n+2)\, a_{n+2}(n+1) - 2na_n + \lambda a_n = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$a_{n+2} = -\frac{a_n(\lambda - 2n)}{(n+2)\,(n+1)} \tag{5}$$

For $n = 1$ the recurrence equation gives

$$\lambda a_1 - 2a_1 + 6a_3 = 0$$

Which after substituting the earlier terms found becomes

$$a_3 = -\frac{1}{6}\lambda a_1 + \frac{1}{3}a_1$$

For $n = 2$ the recurrence equation gives

$$\lambda a_2 - 4a_2 + 12a_4 = 0$$

Which after substituting the earlier terms found becomes

$$a_4 = \frac{1}{24}\lambda^2 a_0 - \frac{1}{6}\lambda a_0$$

For $n = 3$ the recurrence equation gives

$$\lambda a_3 - 6a_3 + 20a_5 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = \frac{1}{120}\lambda^2 a_1 - \frac{1}{15}\lambda a_1 + \frac{1}{10}a_1$$

For $n = 4$ the recurrence equation gives

$$\lambda a_4 - 8a_4 + 30a_6 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = -\frac{1}{720}\lambda^3 a_0 + \frac{1}{60}\lambda^2 a_0 - \frac{2}{45}\lambda a_0$$

For $n = 5$ the recurrence equation gives

$$\lambda a_5 - 10a_5 + 42a_7 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = -\frac{1}{5040}\lambda^3 a_1 + \frac{1}{280}\lambda^2 a_1 - \frac{23}{1260}\lambda a_1 + \frac{1}{42}a_1$$

And so on. Therefore the solution is

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n t^n \\ &= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$\begin{aligned} y = a_0 + a_1 t - \frac{\lambda a_0 t^2}{2} + \left(-\frac{1}{6}\lambda a_1 + \frac{1}{3}a_1\right) t^3 + \left(\frac{1}{24}\lambda^2 a_0 - \frac{1}{6}\lambda a_0\right) t^4 \\ + \left(\frac{1}{120}\lambda^2 a_1 - \frac{1}{15}\lambda a_1 + \frac{1}{10}a_1\right) t^5 + \dots \end{aligned}$$

Collecting terms, the solution becomes

$$\begin{aligned} y = \left(1 - \frac{\lambda t^2}{2} + \left(\frac{1}{24}\lambda^2 - \frac{1}{6}\lambda\right) t^4\right) a_0 \\ + \left(t + \left(-\frac{\lambda}{6} + \frac{1}{3}\right) t^3 + \left(\frac{1}{120}\lambda^2 - \frac{1}{15}\lambda + \frac{1}{10}\right) t^5\right) a_1 + O(t^6) \end{aligned} \tag{3}$$

At $t = 0$ the solution above becomes

$$\begin{aligned} y = \left(1 - \frac{\lambda t^2}{2} + \left(\frac{1}{24}\lambda^2 - \frac{1}{6}\lambda\right) t^4\right) c_1 \\ + \left(t + \left(-\frac{\lambda}{6} + \frac{1}{3}\right) t^3 + \left(\frac{1}{120}\lambda^2 - \frac{1}{15}\lambda + \frac{1}{10}\right) t^5\right) c_2 + O(t^6) \end{aligned}$$

Summary
The solution(s) found are the following

$$
\begin{align*}
y &= \left(1-\frac{1}{2}\lambda\,t^{2}+\frac{1}{24}t^{4}\lambda^{2}-\frac{1}{6}t^{4}\lambda-\frac{1}{720}t^{6}\lambda^{3}+\frac{1}{60}t^{6}\lambda^{2}-\frac{2}{45}t^{6}\lambda\right)y(0) \tag{1}\\
&\quad+\left(t-\frac{1}{6}t^{3}\lambda+\frac{1}{3}t^{3}+\frac{1}{120}t^{5}\lambda^{2}-\frac{1}{15}t^{5}\lambda+\frac{1}{10}t^{5}\right)y'(0)+O\left(t^{6}\right)
\end{align*}
$$

$$
\begin{align*}
y &= \left(1-\frac{\lambda\,t^{2}}{2}+\left(\frac{1}{24}\lambda^{2}-\frac{1}{6}\lambda\right)t^{4}\right)c_{1} \tag{2}\\
&\quad+\left(t+\left(-\frac{\lambda}{6}+\frac{1}{3}\right)t^{3}+\left(\frac{1}{120}\lambda^{2}-\frac{1}{15}\lambda+\frac{1}{10}\right)t^{5}\right)c_{2}+O\left(t^{6}\right)
\end{align*}
$$

Verification of solutions

$$
\begin{align*}
y &= \left(1-\frac{1}{2}\lambda\,t^{2}+\frac{1}{24}t^{4}\lambda^{2}-\frac{1}{6}t^{4}\lambda-\frac{1}{720}t^{6}\lambda^{3}+\frac{1}{60}t^{6}\lambda^{2}-\frac{2}{45}t^{6}\lambda\right)y(0)\\
&\quad+\left(t-\frac{1}{6}t^{3}\lambda+\frac{1}{3}t^{3}+\frac{1}{120}t^{5}\lambda^{2}-\frac{1}{15}t^{5}\lambda+\frac{1}{10}t^{5}\right)y'(0)+O\left(t^{6}\right)
\end{align*}
$$

Verified OK.

$$
\begin{align*}
y &= \left(1-\frac{\lambda\,t^{2}}{2}+\left(\frac{1}{24}\lambda^{2}-\frac{1}{6}\lambda\right)t^{4}\right)c_{1}\\
&\quad+\left(t+\left(-\frac{\lambda}{6}+\frac{1}{3}\right)t^{3}+\left(\frac{1}{120}\lambda^{2}-\frac{1}{15}\lambda+\frac{1}{10}\right)t^{5}\right)c_{2}+O\left(t^{6}\right)
\end{align*}
$$

Verified OK.

12.9.1 Maple step by step solution

Let's solve

$y''=2ty'-\lambda y$

- Highest derivative means the order of the ODE is 2

  y''

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y''-2ty'+\lambda y=0$

- Assume series solution for y

  $y=\sum_{k=0}^{\infty} a_k t^k$

□ Rewrite DE with series expansions

- Convert $t \cdot y'$ to series expansion

  $$t \cdot y' = \sum_{k=0}^{\infty} a_k k \, t^k$$

- Convert y'' to series expansion

  $$y'' = \sum_{k=2}^{\infty} a_k k(k-1) \, t^{k-2}$$

- Shift index using $k- >k+2$

  $$y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)(k+1) \, t^k$$

  Rewrite DE with series expansions

  $$\sum_{k=0}^{\infty} \left(a_{k+2}(k+2)(k+1) - a_k(2k-\lambda)\right) t^k = 0$$

- Each term in the series must be 0, giving the recursion relation

  $$\left(k^2+3k+2\right) a_{k+2} - 2\left(k-\frac{\lambda}{2}\right) a_k = 0$$

- Recursion relation that defines the series solution to the ODE

  $$\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+2} = \frac{(2k-\lambda) a_k}{k^2+3k+2}\right]$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   -> elliptic
   -> Legendre
   -> Kummer
      -> hyper3: Equivalence to 1F1 under a power @ Moebius
      <- hyper3 successful: received ODE is equivalent to the 1F1 ODE
   <- Kummer successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 63

```
Order:=6;
dsolve(diff(y(t),t$2)-2*t*diff(y(t),t)+lambda*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = \left(1-\frac{\lambda\, t^2}{2}+\frac{\lambda(\lambda-4)\, t^4}{24}\right) y(0) + \left(t-\frac{(\lambda-2)\, t^3}{6}+\frac{(\lambda-2)\,(-6+\lambda)\, t^5}{120}\right) D(y)\,(0)+O\left(t^6\right)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 80

```
AsymptoticDSolveValue[y''[t]-2*t*y'[t]+\[Lambda]*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_2\left(\frac{\lambda^2 t^5}{120}-\frac{\lambda t^5}{15}+\frac{t^5}{10}-\frac{\lambda t^3}{6}+\frac{t^3}{3}+t\right)+c_1\left(\frac{\lambda^2 t^4}{24}-\frac{\lambda t^4}{6}-\frac{\lambda t^2}{2}+1\right)$$

12.10 problem 10

Internal problem ID [1774]
Internal file name [`OUTPUT/1775_Sunday_June_05_2022_02_30_46_AM_61154870/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 10.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

`[_Gegenbauer]`

$$\boxed{(-t^2+1)\,y''-2ty'+\alpha(\alpha+1)\,y=0}$$

With the expansion point for the power series method at $t=0$.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y''=f(x,y,y')$$

Assuming expansion is at $x_0=0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x,y,y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0)=y_0$ and $y'(x_0)=y'_0$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0)+(x-x_0)\,y'(x_0)+\frac{(x-x_0)^2}{2}y''(x_0)+\frac{(x-x_0)^3}{3!}y'''(x_0)+\cdots \\
&= y_0+xy'_0+\frac{x^2}{2}f|_{x_0,y_0,y'_0}+\frac{x^3}{3!}f'|_{x_0,y_0,y'_0}+\cdots \\
&= y_0+xy'_0+\sum_{n=0}^{\infty}\frac{x^{n+2}}{(n+2)!}\left.\frac{d^nf}{dx^n}\right|_{x_0,y_0,y'_0}
\end{aligned}$$

But

$$\frac{df}{dx} = \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} \tag{1}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' \tag{344}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \tag{345}$$

$$\frac{d^2 f}{dx^2} = \frac{d}{dx}\left(\frac{df}{dx}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right)y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right)f \tag{2}$$

$$\frac{d^3 f}{dx^3} = \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right)y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right)f \tag{3}$$

$$\vdots$$

And so on. Hence if we name $F_0 = f(x,y,y')$ then the above can be written as

$$
\begin{align*}
F_0 &= f(x,y,y') \tag{4}\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \tag{5}\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}y' + \frac{\partial F_0}{\partial y'}F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx}f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)F_0 \tag{6}
\end{align*}
$$

Therefore (6) can be used from now on along with

$$
y(x) = y_0 + xy_0' + \sum_{n=0}^{\infty}\frac{x^{n+2}}{(n+2)!}F_n|_{x_0,y_0,y_0'} \tag{7}
$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= \frac{\alpha^2 y + \alpha y - 2ty'}{t^2 - 1} \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= \frac{(t^2\alpha^2 + t^2\alpha - \alpha^2 + 6t^2 - \alpha + 2)\, y' - 4y\alpha t(\alpha + 1)}{(t^2 - 1)^2} \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= -\frac{8\Big(((\alpha^2 + \alpha + 3)\, t^2 - \alpha^2 - \alpha + 3)\, ty' - \frac{((\alpha^2+\alpha+18)t^2-\alpha^2-\alpha+6)\alpha(\alpha+1)y}{8}\Big)\,(t+1)\,(-1+t)}{(t^2 - 1)^4} \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= \frac{(t+1)\,(-1+t)\,(((\alpha^4 + 2\alpha^3 + 59\alpha^2 + 58\alpha + 120)\, t^4 + (-2\alpha^4 - 4\alpha^3 - 46\alpha^2 - 44\alpha + 240)\, t^2 + \alpha^4 +}{(t^2 - 1)^5} \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= -\frac{18(t+1)\,(-1+t)\,\Big(t\Big(40 + (t^4 - 2t^2 + 1)\,\alpha^4 + 2(t^4 - 2t^2 + 1)\,\alpha^3 + \left(-17 - \frac{26}{3}t^2 + \frac{77}{3}t^4\right)\alpha^2 + 2\Big(-}{}
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = y(0)$ and $y'(0) = y'(0)$ gives

$$
\begin{aligned}
F_0 &= -y(0)\,\alpha(\alpha + 1) \\
F_1 &= -y'(0)\,\alpha^2 - y'(0)\,\alpha + 2y'(0) \\
F_2 &= y(0)\,\alpha^4 + 2y(0)\,\alpha^3 - 5y(0)\,\alpha^2 - 6y(0)\,\alpha \\
F_3 &= y'(0)\,\alpha^4 + 2y'(0)\,\alpha^3 - 13y'(0)\,\alpha^2 - 14y'(0)\,\alpha + 24y'(0) \\
F_4 &= -y(0)\,\alpha^6 - 3y(0)\,\alpha^5 + 23y(0)\,\alpha^4 + 51y(0)\,\alpha^3 - 94y(0)\,\alpha^2 - 120y(0)\,\alpha
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$y = \left(1 - \frac{1}{2}t^2\alpha^2 - \frac{1}{2}t^2\alpha + \frac{1}{24}\alpha^4 t^4 + \frac{1}{12}\alpha^3 t^4 - \frac{5}{24}\alpha^2 t^4 - \frac{1}{4}\alpha\, t^4 - \frac{1}{720}t^6\alpha^6 - \frac{1}{240}t^6\alpha^5 + \frac{23}{720}t^6\alpha^4 + \frac{17}{240}t^6\alpha^3 - \frac{47}{360}t^6\alpha^2 - \frac{1}{6}t^6\alpha\right) y(0) + \left(t - \frac{1}{6}\alpha^2 t^3 - \frac{1}{6}\alpha\, t^3 + \frac{1}{3}t^3 + \frac{1}{120}t^5\alpha^4 + \frac{1}{60}t^5\alpha^3 - \frac{13}{120}t^5\alpha^2 - \frac{7}{60}t^5\alpha + \frac{1}{5}t^5\right) y'(0) + O(t^6)$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard power series The ode is normalized to be

$$\left(-t^2 + 1\right) y'' - 2ty' + \left(\alpha^2 + \alpha\right) y = 0$$

Let the solution be represented as power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^n$$

Then

$$y' = \sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y'' = \sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}$$

Substituting the above back into the ode gives

$$\left(-t^2 + 1\right) \left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) - 2t\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) + \left(\alpha^2 + \alpha\right) \left(\sum_{n=0}^{\infty} a_n t^n\right) = 0 \quad (1)$$

Which simplifies to

$$\sum_{n=2}^{\infty} \left(-t^n a_n n(n-1)\right) + \left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + \sum_{n=1}^{\infty} \left(-2n a_n t^n\right) + \left(\sum_{n=0}^{\infty} \left(\alpha^2 + \alpha\right) a_n t^n\right) = 0 \quad (2)$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = \sum_{n=0}^{\infty} (n+2)\, a_{n+2}(n+1)\, t^n$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\sum_{n=2}^{\infty} \left(-t^n a_n n(n-1)\right) + \left(\sum_{n=0}^{\infty} (n+2)\, a_{n+2}(n+1)\, t^n\right) \\ + \sum_{n=1}^{\infty} \left(-2n a_n t^n\right) + \left(\sum_{n=0}^{\infty} \left(\alpha^2+\alpha\right) a_n t^n\right) = 0 \tag{3}$$

$n = 0$ gives

$$2a_2 + a_0\alpha(\alpha+1) = 0$$

$$a_2 = -\frac{1}{2}a_0\alpha^2 - \frac{1}{2}a_0\alpha$$

$n = 1$ gives

$$6a_3 - 2a_1 + a_1\alpha(\alpha+1) = 0$$

Which after substituting earlier equations, simplifies to

$$a_3 = -\frac{1}{6}a_1\alpha^2 - \frac{1}{6}a_1\alpha + \frac{1}{3}a_1$$

For $2 \leq n$, the recurrence equation is

$$-n a_n(n-1) + (n+2)\, a_{n+2}(n+1) - 2n a_n + a_n\alpha(\alpha+1) = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$a_{n+2} = -\frac{a_n(\alpha^2 - n^2 + \alpha - n)}{(n+2)\,(n+1)} \tag{5}$$

For $n = 2$ the recurrence equation gives

$$-6a_2 + 12a_4 + a_2\alpha(\alpha + 1) = 0$$

Which after substituting the earlier terms found becomes

$$a_4 = -\frac{5}{24}a_0\alpha^2 - \frac{1}{4}a_0\alpha + \frac{1}{24}a_0\alpha^4 + \frac{1}{12}a_0\alpha^3$$

For $n = 3$ the recurrence equation gives

$$-12a_3 + 20a_5 + a_3\alpha(\alpha + 1) = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = -\frac{13}{120}a_1\alpha^2 - \frac{7}{60}a_1\alpha + \frac{1}{5}a_1 + \frac{1}{120}a_1\alpha^4 + \frac{1}{60}a_1\alpha^3$$

For $n = 4$ the recurrence equation gives

$$-20a_4 + 30a_6 + a_4\alpha(\alpha + 1) = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = -\frac{47}{360}a_0\alpha^2 - \frac{1}{6}a_0\alpha + \frac{23}{720}a_0\alpha^4 + \frac{17}{240}a_0\alpha^3 - \frac{1}{720}a_0\alpha^6 - \frac{1}{240}a_0\alpha^5$$

For $n = 5$ the recurrence equation gives

$$-30a_5 + 42a_7 + a_5\alpha(\alpha + 1) = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = -\frac{5}{63}a_1\alpha^2 - \frac{37}{420}a_1\alpha + \frac{1}{7}a_1 + \frac{41}{5040}a_1\alpha^4 + \frac{29}{1680}a_1\alpha^3 - \frac{1}{5040}a_1\alpha^6 - \frac{1}{1680}a_1\alpha^5$$

And so on. Therefore the solution is

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n t^n \\ &= a_3t^3 + a_2t^2 + a_1t + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$
\begin{aligned}
y = a_0 + a_1 t &+ \left(-\frac{1}{2} a_0 \alpha^2 - \frac{1}{2} a_0 \alpha\right) t^2 + \left(-\frac{1}{6} a_1 \alpha^2 - \frac{1}{6} a_1 \alpha + \frac{1}{3} a_1\right) t^3 \\
&+ \left(-\frac{5}{24} a_0 \alpha^2 - \frac{1}{4} a_0 \alpha + \frac{1}{24} a_0 \alpha^4 + \frac{1}{12} a_0 \alpha^3\right) t^4 \\
&+ \left(-\frac{13}{120} a_1 \alpha^2 - \frac{7}{60} a_1 \alpha + \frac{1}{5} a_1 + \frac{1}{120} a_1 \alpha^4 + \frac{1}{60} a_1 \alpha^3\right) t^5 + \dots
\end{aligned}
$$

Collecting terms, the solution becomes

$$
\begin{aligned}
y = &\left(1 + \left(-\frac{1}{2}\alpha^2 - \frac{1}{2}\alpha\right) t^2 + \left(-\frac{5}{24}\alpha^2 - \frac{1}{4}\alpha + \frac{1}{24}\alpha^4 + \frac{1}{12}\alpha^3\right) t^4\right) a_0 \\
&+ \left(t + \left(-\frac{1}{6}\alpha^2 - \frac{1}{6}\alpha + \frac{1}{3}\right) t^3 + \left(-\frac{13}{120}\alpha^2 - \frac{7}{60}\alpha + \frac{1}{5} + \frac{1}{120}\alpha^4 + \frac{1}{60}\alpha^3\right) t^5\right) a_1 + O(t^6)
\end{aligned} \tag{3}
$$

At $t = 0$ the solution above becomes

$$
\begin{aligned}
y = &\left(1 + \left(-\frac{1}{2}\alpha^2 - \frac{1}{2}\alpha\right) t^2 + \left(-\frac{5}{24}\alpha^2 - \frac{1}{4}\alpha + \frac{1}{24}\alpha^4 + \frac{1}{12}\alpha^3\right) t^4\right) c_1 \\
&+ \left(t + \left(-\frac{1}{6}\alpha^2 - \frac{1}{6}\alpha + \frac{1}{3}\right) t^3 + \left(-\frac{13}{120}\alpha^2 - \frac{7}{60}\alpha + \frac{1}{5} + \frac{1}{120}\alpha^4 + \frac{1}{60}\alpha^3\right) t^5\right) c_2 + O(t^6)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y = &\left(1 - \frac{1}{2}t^2\alpha^2 - \frac{1}{2}t^2\alpha + \frac{1}{24}\alpha^4 t^4 + \frac{1}{12}\alpha^3 t^4 - \frac{5}{24}\alpha^2 t^4 - \frac{1}{4}\alpha\, t^4 - \frac{1}{720}t^6\alpha^6 - \frac{1}{240}t^6\alpha^5 \right. \\
&\left. + \frac{23}{720}t^6\alpha^4 + \frac{17}{240}t^6\alpha^3 - \frac{47}{360}t^6\alpha^2 - \frac{1}{6}t^6\alpha\right) y(0) \\
&+ \left(t - \frac{1}{6}\alpha^2 t^3 - \frac{1}{6}\alpha\, t^3 + \frac{1}{3}t^3 + \frac{1}{120}t^5\alpha^4 + \frac{1}{60}t^5\alpha^3 - \frac{13}{120}t^5\alpha^2 - \frac{7}{60}t^5\alpha + \frac{1}{5}t^5\right) y'(0) \\
&+ O(t^6)
\end{aligned} \tag{1}
$$

$$
\begin{aligned}
y = &\left(1 + \left(-\frac{1}{2}\alpha^2 - \frac{1}{2}\alpha\right) t^2 + \left(-\frac{5}{24}\alpha^2 - \frac{1}{4}\alpha + \frac{1}{24}\alpha^4 + \frac{1}{12}\alpha^3\right) t^4\right) c_1 \\
&+ \left(t + \left(-\frac{1}{6}\alpha^2 - \frac{1}{6}\alpha + \frac{1}{3}\right) t^3 + \left(-\frac{13}{120}\alpha^2 - \frac{7}{60}\alpha + \frac{1}{5} + \frac{1}{120}\alpha^4 + \frac{1}{60}\alpha^3\right) t^5\right) c_2 \\
&+ O(t^6)
\end{aligned} \tag{2}
$$

Verification of solutions

$$y = \left(1-\frac{1}{2}t^2\alpha^2-\frac{1}{2}t^2\alpha+\frac{1}{24}\alpha^4t^4+\frac{1}{12}\alpha^3t^4-\frac{5}{24}\alpha^2t^4-\frac{1}{4}\alpha\,t^4-\frac{1}{720}t^6\alpha^6-\frac{1}{240}t^6\alpha^5+\frac{23}{720}t^6\alpha^4+\frac{17}{240}t^6\alpha^3-\frac{47}{360}t^6\alpha^2-\frac{1}{6}t^6\alpha\right)y(0)+\left(t-\frac{1}{6}\alpha^2t^3-\frac{1}{6}\alpha\,t^3+\frac{1}{3}t^3+\frac{1}{120}t^5\alpha^4+\frac{1}{60}t^5\alpha^3-\frac{13}{120}t^5\alpha^2-\frac{7}{60}t^5\alpha+\frac{1}{5}t^5\right)y'(0)+O(t^6)$$

Verified OK.

$$y = \left(1+\left(-\frac{1}{2}\alpha^2-\frac{1}{2}\alpha\right)t^2+\left(-\frac{5}{24}\alpha^2-\frac{1}{4}\alpha+\frac{1}{24}\alpha^4+\frac{1}{12}\alpha^3\right)t^4\right)c_1+\left(t+\left(-\frac{1}{6}\alpha^2-\frac{1}{6}\alpha+\frac{1}{3}\right)t^3+\left(-\frac{13}{120}\alpha^2-\frac{7}{60}\alpha+\frac{1}{5}+\frac{1}{120}\alpha^4+\frac{1}{60}\alpha^3\right)t^5\right)c_2+O(t^6)$$

Verified OK.

12.10.1 Maple step by step solution

Let's solve

$(-t^2+1)\,y''-2ty'+(\alpha^2+\alpha)\,y=0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y''=\frac{\alpha(\alpha+1)y}{t^2-1}-\frac{2ty'}{t^2-1}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y''+\frac{2ty'}{t^2-1}-\frac{\alpha(\alpha+1)y}{t^2-1}=0$

□ Check to see if t_0 is a regular singular point

- ◦ Define functions

  $\left[P_2(t)=\frac{2t}{t^2-1}, P_3(t)=-\frac{\alpha(\alpha+1)}{t^2-1}\right]$

- ◦ $(t+1)\cdot P_2(t)$ is analytic at $t=-1$

  $\left((t+1)\cdot P_2(t)\right)\Big|_{t=-1}=1$

- ◦ $(t+1)^2\cdot P_3(t)$ is analytic at $t=-1$

$$\left((t+1)^2 \cdot P_3(t)\right)\Big|_{t=-1} = 0$$

- $t=-1$is a regular singular point

  Check to see if t_0 is a regular singular point

  $t_0 = -1$

- Multiply by denominators

  $y''(t^2-1) + 2ty' - \alpha(\alpha+1)\, y = 0$

- Change variables using $t = u - 1$ so that the regular singular point is at $u = 0$

  $(u^2 - 2u)\left(\frac{d^2}{du^2}y(u)\right) + (2u-2)\left(\frac{d}{du}y(u)\right) + (-\alpha^2-\alpha)\, y(u) = 0$

- Assume series solution for $y(u)$

  $y(u) = \sum_{k=0}^{\infty} a_k u^{k+r}$

☐ Rewrite ODE with series expansions

- Convert $u^m \cdot \left(\frac{d}{du}y(u)\right)$ to series expansion for $m = 0..1$

  $u^m \cdot \left(\frac{d}{du}y(u)\right) = \sum_{k=0}^{\infty} a_k(k+r)\, u^{k+r-1+m}$

- Shift index using $k- >k+1-m$

  $u^m \cdot \left(\frac{d}{du}y(u)\right) = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, u^{k+r}$

- Convert $u^m \cdot \left(\frac{d^2}{du^2}y(u)\right)$ to series expansion for $m = 1..2$

  $u^m \cdot \left(\frac{d^2}{du^2}y(u)\right) = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, u^{k+r-2+m}$

- Shift index using $k- >k+2-m$

  $u^m \cdot \left(\frac{d^2}{du^2}y(u)\right) = \sum_{k=-2+m}^{\infty} a_{k+2-m}(k+2-m+r)\,(k+1-m+r)\, u^{k+r}$

  Rewrite ODE with series expansions

  $-2a_0r^2u^{-1+r} + \left(\sum_{k=0}^{\infty} \left(-2a_{k+1}(k+1+r)^2 - a_k(r+1+k+\alpha)\,(-r-k+\alpha)\right) u^{k+r}\right) = 0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $-2r^2 = 0$

- Values of r that satisfy the indicial equation

$r = 0$

- Each term in the series must be 0, giving the recursion relation

  $-2a_{k+1}(k+1)^2 + a_k(1+k+\alpha)(k-\alpha) = 0$

- Recursion relation that defines series solution to ODE

  $a_{k+1} = -\frac{a_k(1+k+\alpha)(-k+\alpha)}{2(k+1)^2}$

- Recursion relation for $r = 0$

  $a_{k+1} = -\frac{a_k(1+k+\alpha)(-k+\alpha)}{2(k+1)^2}$

- Solution for $r = 0$

  $\left[y(u) = \sum_{k=0}^{\infty} a_k u^k, a_{k+1} = -\frac{a_k(1+k+\alpha)(-k+\alpha)}{2(k+1)^2}\right]$

- Revert the change of variables $u = t + 1$

  $\left[y = \sum_{k=0}^{\infty} a_k(t+1)^k, a_{k+1} = -\frac{a_k(1+k+\alpha)(-k+\alpha)}{2(k+1)^2}\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   -> elliptic
   -> Legendre
   <- Legendre successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 101

```
Order:=6;
dsolve((1-t^2)*diff(y(t),t$2)-2*t*diff(y(t),t)+alpha*(alpha+1)*y(t)=0,y(t),type='series',t=0
```

$$y(t) = \left(1 - \frac{\alpha(1+\alpha)\,t^2}{2} + \frac{\alpha(\alpha^3+2\alpha^2-5\alpha-6)\,t^4}{24}\right) y(0) + \left(t - \frac{(\alpha^2+\alpha-2)\,t^3}{6} + \frac{(\alpha^4+2\alpha^3-13\alpha^2-14\alpha+24)\,t^5}{120}\right) D(y)(0) + O(t^6)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 127

```
AsymptoticDSolveValue[(1-t^2)*y''[t]-2*t*y'[t]+\[Alpha]*(\[Alpha]+1)*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_2\left(\frac{1}{60}\left(-\alpha^2-\alpha\right)t^5 - \frac{1}{120}\left(-\alpha^2-\alpha\right)\left(\alpha^2+\alpha\right)t^5 - \frac{1}{10}\left(\alpha^2+\alpha\right)t^5 + \frac{t^5}{5} - \frac{1}{6}\left(\alpha^2+\alpha\right)t^3 + \frac{t^3}{3} + t\right) + c_1\left(\frac{1}{24}\left(\alpha^2+\alpha\right)^2 t^4 - \frac{1}{4}\left(\alpha^2+\alpha\right)t^4 - \frac{1}{2}\left(\alpha^2+\alpha\right)t^2 + 1\right)$$

12.11 problem 11

Internal problem ID [1775]
Internal file name [`OUTPUT/1776_Sunday_June_05_2022_02_30_49_AM_84111996/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 11.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Ordinary point", "second_order_change_of_variable_on_x_method_1", "second_order_change_of_variable_on_x_method_2", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[_Gegenbauer, [_2nd_order, _linear, `_with_symmetry_[0,F(x)]`]]
```

$$\boxed{(-t^2+1)\,y''-ty'+\alpha^2 y=0}$$

With the expansion point for the power series method at $t=0$.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y''=f(x,y,y')$$

Assuming expansion is at $x_0=0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x,y,y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0)=y_0$ and $y'(x_0)=y_0'$. Using Taylor series gives

$$\begin{aligned} y(x) &= y(x_0)+(x-x_0)\,y'(x_0)+\frac{(x-x_0)^2}{2}y''(x_0)+\frac{(x-x_0)^3}{3!}y'''(x_0)+\cdots \\ &= y_0+xy_0'+\frac{x^2}{2}f|_{x_0,y_0,y_0'}+\frac{x^3}{3!}f'|_{x_0,y_0,y_0'}+\cdots \\ &= y_0+xy_0'+\sum_{n=0}^{\infty}\frac{x^{n+2}}{(n+2)!}\frac{d^nf}{dx^n}\bigg|_{x_0,y_0,y_0'} \end{aligned}$$

But

$$\frac{df}{dx} = \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} \tag{1}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' \tag{347}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \tag{348}$$

$$\frac{d^2 f}{dx^2} = \frac{d}{dx}\left(\frac{df}{dx}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right)y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right)f \tag{2}$$

$$\frac{d^3 f}{dx^3} = \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right)y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right)f \tag{3}$$

$$\vdots$$

And so on. Hence if we name $F_0 = f(x,y,y')$ then the above can be written as

$$
\begin{aligned}
F_0 &= f(x,y,y') && (4)\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f && (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}y' + \frac{\partial F_0}{\partial y'}F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx}f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)F_0 && (6)
\end{aligned}
$$

Therefore (6) can be used from now on along with

$$
y(x) = y_0 + xy_0' + \sum_{n=0}^{\infty}\frac{x^{n+2}}{(n+2)!}F_n|_{x_0,y_0,y_0'} \tag{7}
$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= \frac{\alpha^2 y - t y'}{t^2 - 1} \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= \frac{\left(\left(\alpha^2+2\right) t^2 - \alpha^2 + 1\right) y' - 3 y \alpha^2 t}{\left(t^2-1\right)^2} \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= \frac{\left(-6\alpha^2 t^3 + 6t\,\alpha^2 - 6t^3 - 9t\right) y' + \left(\left(\alpha^2+11\right) t^2 - \alpha^2 + 4\right) \alpha^2 y}{\left(t^2-1\right)^3} \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= \frac{\left(\left(\alpha^4+35\alpha^2+24\right) t^4 + \left(-2\alpha^4 - 25\alpha^2 + 72\right) t^2 + \alpha^4 - 10\alpha^2 + 9\right) y' - 10\left(\left(\alpha^2+5\right) t^2 - \alpha^2 + \frac{11}{2}\right) t\,\alpha^2 y}{\left(t^2-1\right)^4} \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= -\frac{15\left(t\left(\left(\alpha^4+15\alpha^2+8\right) t^4 + \left(-2\alpha^4 - 2\alpha^2 + 40\right) t^2 + \alpha^4 - 13\alpha^2 + 15\right) y' - \frac{\left(\left(\alpha^4+85\alpha^2+274\right) t^4 + \left(-2\alpha^4 - 65\alpha^2\right.\right.}{15}\right.}{\left(t^2-1\right)^6}
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = y(0)$ and $y'(0) = y'(0)$ gives

$$
\begin{aligned}
F_0 &= -y(0)\,\alpha^2 \\
F_1 &= -y'(0)\,\alpha^2 + y'(0) \\
F_2 &= y(0)\,\alpha^4 - 4y(0)\,\alpha^2 \\
F_3 &= y'(0)\,\alpha^4 - 10y'(0)\,\alpha^2 + 9y'(0) \\
F_4 &= -y(0)\,\alpha^6 + 20y(0)\,\alpha^4 - 64y(0)\,\alpha^2
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$y = \left(1-\frac{1}{2}t^2\alpha^2+\frac{1}{24}\alpha^4t^4-\frac{1}{6}\alpha^2t^4-\frac{1}{720}t^6\alpha^6+\frac{1}{36}t^6\alpha^4-\frac{4}{45}t^6\alpha^2\right)y(0) + \left(t-\frac{1}{6}\alpha^2t^3+\frac{1}{6}t^3+\frac{1}{120}t^5\alpha^4-\frac{1}{12}t^5\alpha^2+\frac{3}{40}t^5\right)y'(0)+O(t^6)$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard power series The ode is normalized to be

$$(-t^2+1)\,y''-ty'+\alpha^2 y=0$$

Let the solution be represented as power series of the form

$$y=\sum_{n=0}^{\infty} a_n t^n$$

Then

$$y'=\sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y''=\sum_{n=2}^{\infty} n(n-1)\,a_n t^{n-2}$$

Substituting the above back into the ode gives

$$(-t^2+1)\left(\sum_{n=2}^{\infty} n(n-1)\,a_n t^{n-2}\right)-t\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right)+\alpha^2\left(\sum_{n=0}^{\infty} a_n t^n\right)=0 \tag{1}$$

Which simplifies to

$$\sum_{n=2}^{\infty}\left(-t^n a_n n(n-1)\right)+\left(\sum_{n=2}^{\infty} n(n-1)\,a_n t^{n-2}\right)+\sum_{n=1}^{\infty}\left(-n a_n t^n\right)+\left(\sum_{n=0}^{\infty}\alpha^2 a_n t^n\right)=0 \tag{2}$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\,a_n t^{n-2}=\sum_{n=0}^{\infty}(n+2)\,a_{n+2}(n+1)\,t^n$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\sum_{n=2}^{\infty} \left(-t^n a_n n(n-1)\right) + \left(\sum_{n=0}^{\infty} (n+2)\, a_{n+2}(n+1)\, t^n\right) + \sum_{n=1}^{\infty} \left(-n a_n t^n\right) + \left(\sum_{n=0}^{\infty} \alpha^2 a_n t^n\right) = 0 \tag{3}$$

$n = 0$ gives

$$a_0 \alpha^2 + 2a_2 = 0$$

$$a_2 = -\frac{a_0 \alpha^2}{2}$$

$n = 1$ gives

$$a_1 \alpha^2 - a_1 + 6a_3 = 0$$

Which after substituting earlier equations, simplifies to

$$a_3 = -\frac{1}{6} a_1 \alpha^2 + \frac{1}{6} a_1$$

For $2 \leq n$, the recurrence equation is

$$-n a_n (n-1) + (n+2)\, a_{n+2}(n+1) - n a_n + a_n \alpha^2 = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$a_{n+2} = -\frac{a_n(\alpha^2 - n^2)}{(n+2)\,(n+1)} \tag{5}$$

For $n = 2$ the recurrence equation gives

$$a_2 \alpha^2 - 4a_2 + 12a_4 = 0$$

Which after substituting the earlier terms found becomes

$$a_4 = \frac{1}{24} \alpha^4 a_0 - \frac{1}{6} a_0 \alpha^2$$

For $n = 3$ the recurrence equation gives

$$a_3\alpha^2 - 9a_3 + 20a_5 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = \frac{1}{120}\alpha^4 a_1 - \frac{1}{12}a_1\alpha^2 + \frac{3}{40}a_1$$

For $n = 4$ the recurrence equation gives

$$a_4\alpha^2 - 16a_4 + 30a_6 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = -\frac{1}{720}\alpha^6 a_0 + \frac{1}{36}\alpha^4 a_0 - \frac{4}{45}a_0\alpha^2$$

For $n = 5$ the recurrence equation gives

$$a_5\alpha^2 - 25a_5 + 42a_7 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = -\frac{1}{5040}\alpha^6 a_1 + \frac{1}{144}\alpha^4 a_1 - \frac{37}{720}a_1\alpha^2 + \frac{5}{112}a_1$$

And so on. Therefore the solution is

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n t^n \\ &= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$\begin{aligned} y = a_0 + a_1 t - \frac{a_0\alpha^2 t^2}{2} + \left(-\frac{1}{6}a_1\alpha^2 + \frac{1}{6}a_1\right)t^3 \\ + \left(\frac{1}{24}\alpha^4 a_0 - \frac{1}{6}a_0\alpha^2\right)t^4 + \left(\frac{1}{120}\alpha^4 a_1 - \frac{1}{12}a_1\alpha^2 + \frac{3}{40}a_1\right)t^5 + \dots \end{aligned}$$

Collecting terms, the solution becomes

$$y=\left(1-\frac{t^{2}\alpha^{2}}{2}+\left(\frac{1}{24}\alpha^{4}-\frac{1}{6}\alpha^{2}\right)t^{4}\right)a_{0}+\left(t+\left(-\frac{\alpha^{2}}{6}+\frac{1}{6}\right)t^{3}+\left(\frac{1}{120}\alpha^{4}-\frac{1}{12}\alpha^{2}+\frac{3}{40}\right)t^{5}\right)a_{1}+O\left(t^{6}\right) \tag{3}$$

At $t=0$ the solution above becomes

$$y=\left(1-\frac{t^{2}\alpha^{2}}{2}+\left(\frac{1}{24}\alpha^{4}-\frac{1}{6}\alpha^{2}\right)t^{4}\right)c_{1}+\left(t+\left(-\frac{\alpha^{2}}{6}+\frac{1}{6}\right)t^{3}+\left(\frac{1}{120}\alpha^{4}-\frac{1}{12}\alpha^{2}+\frac{3}{40}\right)t^{5}\right)c_{2}+O\left(t^{6}\right)$$

Summary

The solution(s) found are the following

$$y=\left(1-\frac{1}{2}t^{2}\alpha^{2}+\frac{1}{24}\alpha^{4}t^{4}-\frac{1}{6}\alpha^{2}t^{4}-\frac{1}{720}t^{6}\alpha^{6}+\frac{1}{36}t^{6}\alpha^{4}-\frac{4}{45}t^{6}\alpha^{2}\right)y(0)+\left(t-\frac{1}{6}\alpha^{2}t^{3}+\frac{1}{6}t^{3}+\frac{1}{120}t^{5}\alpha^{4}-\frac{1}{12}t^{5}\alpha^{2}+\frac{3}{40}t^{5}\right)y'(0)+O\left(t^{6}\right) \tag{1}$$

$$y=\left(1-\frac{t^{2}\alpha^{2}}{2}+\left(\frac{1}{24}\alpha^{4}-\frac{1}{6}\alpha^{2}\right)t^{4}\right)c_{1}+\left(t+\left(-\frac{\alpha^{2}}{6}+\frac{1}{6}\right)t^{3}+\left(\frac{1}{120}\alpha^{4}-\frac{1}{12}\alpha^{2}+\frac{3}{40}\right)t^{5}\right)c_{2}+O\left(t^{6}\right) \tag{2}$$

Verification of solutions

$$y=\left(1-\frac{1}{2}t^{2}\alpha^{2}+\frac{1}{24}\alpha^{4}t^{4}-\frac{1}{6}\alpha^{2}t^{4}-\frac{1}{720}t^{6}\alpha^{6}+\frac{1}{36}t^{6}\alpha^{4}-\frac{4}{45}t^{6}\alpha^{2}\right)y(0)+\left(t-\frac{1}{6}\alpha^{2}t^{3}+\frac{1}{6}t^{3}+\frac{1}{120}t^{5}\alpha^{4}-\frac{1}{12}t^{5}\alpha^{2}+\frac{3}{40}t^{5}\right)y'(0)+O\left(t^{6}\right)$$

Verified OK.

$$y=\left(1-\frac{t^{2}\alpha^{2}}{2}+\left(\frac{1}{24}\alpha^{4}-\frac{1}{6}\alpha^{2}\right)t^{4}\right)c_{1}+\left(t+\left(-\frac{\alpha^{2}}{6}+\frac{1}{6}\right)t^{3}+\left(\frac{1}{120}\alpha^{4}-\frac{1}{12}\alpha^{2}+\frac{3}{40}\right)t^{5}\right)c_{2}+O\left(t^{6}\right)$$

Verified OK.

12.11.1 Maple step by step solution

Let's solve

$(-t^2+1)\, y'' - t y' + \alpha^2 y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{t y'}{t^2-1} + \frac{\alpha^2 y}{t^2-1}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{t y'}{t^2-1} - \frac{\alpha^2 y}{t^2-1} = 0$

☐ Check to see if t_0 is a regular singular point

  ◦ Define functions

  $\left[P_2(t) = \frac{t}{t^2-1}, P_3(t) = -\frac{\alpha^2}{t^2-1}\right]$

  ◦ $(t+1)\cdot P_2(t)$ is analytic at $t=-1$

  $\left((t+1)\cdot P_2(t)\right)\Big|_{t=-1} = \frac{1}{2}$

  ◦ $(t+1)^2\cdot P_3(t)$ is analytic at $t=-1$

  $\left((t+1)^2\cdot P_3(t)\right)\Big|_{t=-1} = 0$

  ◦ $t=-1$is a regular singular point

  Check to see if t_0 is a regular singular point

  $t_0 = -1$

- Multiply by denominators

  $y''(t^2-1) + t y' - \alpha^2 y = 0$

- Change variables using $t = u-1$ so that the regular singular point is at $u=0$

  $(u^2-2u)\left(\frac{d^2}{du^2}y(u)\right) + (u-1)\left(\frac{d}{du}y(u)\right) - \alpha^2 y(u) = 0$

- Assume series solution for $y(u)$

  $y(u) = \sum_{k=0}^{\infty} a_k u^{k+r}$

☐ Rewrite ODE with series expansions

- Convert $u^m \cdot \left(\frac{d}{du}y(u)\right)$ to series expansion for $m = 0..1$

  $$u^m \cdot \left(\frac{d}{du}y(u)\right) = \sum_{k=0}^{\infty} a_k(k+r)\, u^{k+r-1+m}$$

- Shift index using $k->k+1-m$

  $$u^m \cdot \left(\frac{d}{du}y(u)\right) = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, u^{k+r}$$

- Convert $u^m \cdot \left(\frac{d^2}{du^2}y(u)\right)$ to series expansion for $m = 1..2$

  $$u^m \cdot \left(\frac{d^2}{du^2}y(u)\right) = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, u^{k+r-2+m}$$

- Shift index using $k->k+2-m$

  $$u^m \cdot \left(\frac{d^2}{du^2}y(u)\right) = \sum_{k=-2+m}^{\infty} a_{k+2-m}(k+2-m+r)\,(k+1-m+r)\, u^{k+r}$$

  Rewrite ODE with series expansions

  $$-a_0 r(-1+2r)\, u^{-1+r} + \left(\sum_{k=0}^{\infty} \left(-a_{1+k}(1+k+r)\,(1+2k+2r) - a_k(\alpha+k+r)\,(\alpha-k-r)\right) u^{k+r}\right.$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

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

- Values of r that satisfy the indicial equation

  $$r \in \left\{0, \frac{1}{2}\right\}$$

- Each term in the series must be 0, giving the recursion relation

  $$-2\left(\frac{1}{2}+k+r\right)(1+k+r)\, a_{1+k} + a_k(\alpha+k+r)\,(k+r-\alpha) = 0$$

- Recursion relation that defines series solution to ODE

  $$a_{1+k} = -\frac{a_k(\alpha+k+r)(\alpha-k-r)}{(1+2k+2r)(1+k+r)}$$

- Recursion relation for $r = 0$

  $$a_{1+k} = -\frac{a_k(\alpha+k)(\alpha-k)}{(1+2k)(1+k)}$$

- Solution for $r = 0$

  $$\left[y(u) = \sum_{k=0}^{\infty} a_k u^k, a_{1+k} = -\frac{a_k(\alpha+k)(\alpha-k)}{(1+2k)(1+k)}\right]$$

- Revert the change of variables $u = t+1$

  $$\left[y = \sum_{k=0}^{\infty} a_k(t+1)^k, a_{1+k} = -\frac{a_k(\alpha+k)(\alpha-k)}{(1+2k)(1+k)}\right]$$

- Recursion relation for $r = \frac{1}{2}$

  $a_{1+k} = -\frac{a_k \left(\alpha+k+\frac{1}{2}\right) \left(\alpha-k-\frac{1}{2}\right)}{(2+2k) \left(\frac{3}{2}+k\right)}$

- Solution for $r = \frac{1}{2}$

  $\left[y(u) = \sum_{k=0}^{\infty} a_k u^{k+\frac{1}{2}}, a_{1+k} = -\frac{a_k \left(\alpha+k+\frac{1}{2}\right) \left(\alpha-k-\frac{1}{2}\right)}{(2+2k) \left(\frac{3}{2}+k\right)}\right]$

- Revert the change of variables $u = t + 1$

  $\left[y = \sum_{k=0}^{\infty} a_k (t+1)^{k+\frac{1}{2}}, a_{1+k} = -\frac{a_k \left(\alpha+k+\frac{1}{2}\right) \left(\alpha-k-\frac{1}{2}\right)}{(2+2k) \left(\frac{3}{2}+k\right)}\right]$

- Combine solutions and rename parameters

  $\left[y = \left(\sum_{k=0}^{\infty} a_k (t+1)^k\right) + \left(\sum_{k=0}^{\infty} b_k (t+1)^{k+\frac{1}{2}}\right), a_{1+k} = -\frac{a_k (\alpha+k) (\alpha-k)}{(2k+1) (1+k)}, b_{1+k} = -\frac{b_k \left(\alpha+k+\frac{1}{2}\right) \left(\alpha-k-\frac{1}{2}\right)}{(2+2k) \left(\frac{3}{2}+k\right)}\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
<- linear_1 successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 71

```
Order:=6;
dsolve((1-t^2)*diff(y(t),t$2)-t*diff(y(t),t)+alpha^2*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = \left(1 - \frac{\alpha^2 t^2}{2} + \frac{\alpha^2 (\alpha^2 - 4) t^4}{24}\right) y(0) + \left(t - \frac{(\alpha^2 - 1) t^3}{6} + \frac{(\alpha^4 - 10\alpha^2 + 9) t^5}{120}\right) D(y)(0) + O(t^6)$$

✓ Solution by Mathematica

Time used: 0.002 (sec). Leaf size: 88

```
AsymptoticDSolveValue[(1-t^2)*y''[t]-t*y'[t]+\[Alpha]^2*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_2\left(\frac{\alpha^4 t^5}{120} - \frac{\alpha^2 t^5}{12} + \frac{3t^5}{40} - \frac{\alpha^2 t^3}{6} + \frac{t^3}{6} + t\right) + c_1\left(\frac{\alpha^4 t^4}{24} - \frac{\alpha^2 t^4}{6} - \frac{\alpha^2 t^2}{2} + 1\right)$$

12.12 problem 12(a)

Internal problem ID [1776]
Internal file name [`OUTPUT/1777_Sunday_June_05_2022_02_30_50_AM_67677101/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 12(a).
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact linear second order ode", "second_order_integrable_as_is", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{y'' + y't^3 + 3yt^2 = 0}$$

With the expansion point for the power series method at $t = 0$.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y_0'$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\
&= y_0 + x y_0' + \frac{x^2}{2} f|_{x_0, y_0, y_0'} + \frac{x^3}{3!} f'|_{x_0, y_0, y_0'} + \cdots \\
&= y_0 + x y_0' + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} \frac{d^n f}{dx^n}\bigg|_{x_0, y_0, y_0'}
\end{aligned}$$

But

$$\frac{df}{dx} = \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} \tag{1}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' \tag{350}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \tag{351}$$

$$\frac{d^2 f}{dx^2} = \frac{d}{dx}\left(\frac{df}{dx}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right) y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right) f \tag{2}$$

$$\frac{d^3 f}{dx^3} = \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right) y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right) f \tag{3}$$

$$\vdots$$

And so on. Hence if we name $F_0 = f(x, y, y')$ then the above can be written as

$$
\begin{aligned}
F_0 &= f(x, y, y') \qquad (4)\\
F_1 &= \frac{df}{dx} \\
&= \frac{dF_0}{dx} \\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} y'' \\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} f \qquad (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx} f\right) \\
&= \frac{d}{dx}(F_1) \\
&= \frac{\partial}{\partial x} F_1 + \left(\frac{\partial F_1}{\partial y}\right) y' + \left(\frac{\partial F_1}{\partial y'}\right) y'' \\
&= \frac{\partial}{\partial x} F_1 + \left(\frac{\partial F_1}{\partial y}\right) y' + \left(\frac{\partial F_1}{\partial y'}\right) F_0 \\
&\vdots \\
F_n &= \frac{d}{dx}(F_{n-1}) \\
&= \frac{\partial}{\partial x} F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right) y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right) y'' \\
&= \frac{\partial}{\partial x} F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right) y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right) F_0 \qquad (6)
\end{aligned}
$$

Therefore (6) can be used from now on along with

$$
y(x) = y_0 + x y_0' + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} F_n|_{x_0, y_0, y_0'} \qquad (7)
$$

To find $y(x)$ series solution around $x = 0$. Hence

$$\begin{aligned}
F_0 &= -y' t^3 - 3 y t^2 \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= t\big(\left(t^5 - 6t\right) y' + \left(3t^4 - 6\right) y\big) \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= \left(-t^9 + 15t^5 - 18t\right) y' - 3y\left(t^8 - 11t^4 + 2\right) \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= \left(t^{12} - 27t^8 + 126t^4 - 24\right) y' + 3y t^3 \left(t^8 - 23t^4 + 62\right) \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= -t^2 \big(\left(t^{13} - 42t^9 + 411t^5 - 714t\right) y' + 3y\left(t^{12} - 38t^8 + 287t^4 - 210\right)\big)
\end{aligned}$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = y(0)$ and $y'(0) = y'(0)$ gives

$$\begin{aligned}
F_0 &= 0 \\
F_1 &= 0 \\
F_2 &= -6y(0) \\
F_3 &= -24y'(0) \\
F_4 &= 0
\end{aligned}$$

Substituting all the above in (7) and simplifying gives the solution as

$$y = \left(1 - \frac{t^4}{4}\right) y(0) + \left(t - \frac{1}{5} t^5\right) y'(0) + O\left(t^6\right)$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard

power series Let the solution be represented as power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^n$$

Then

$$y' = \sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y'' = \sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}$$

Substituting the above back into the ode gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = -\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) t^3 - 3\left(\sum_{n=0}^{\infty} a_n t^n\right) t^2 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + \left(\sum_{n=1}^{\infty} n\, t^{2+n} a_n\right) + \left(\sum_{n=0}^{\infty} 3 t^{2+n} a_n\right) = 0 \tag{2}$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = \sum_{n=0}^{\infty} (2+n)\, a_{2+n} (1+n)\, t^n$$
$$\sum_{n=1}^{\infty} n\, t^{2+n} a_n = \sum_{n=3}^{\infty} (n-2)\, a_{n-2} t^n$$
$$\sum_{n=0}^{\infty} 3 t^{2+n} a_n = \sum_{n=2}^{\infty} 3 a_{n-2} t^n$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\left(\sum_{n=0}^{\infty} (2+n)\, a_{2+n} (1+n)\, t^n\right) + \left(\sum_{n=3}^{\infty} (n-2)\, a_{n-2} t^n\right) + \left(\sum_{n=2}^{\infty} 3 a_{n-2} t^n\right) = 0 \tag{3}$$

$n = 2$ gives

$$12a_4 + 3a_0 = 0$$

Which after substituting earlier equations, simplifies to

$$a_4 = -\frac{a_0}{4}$$

For $3 \leq n$, the recurrence equation is

$$(2+n)\, a_{2+n}(1+n) + (n-2)\, a_{n-2} + 3a_{n-2} = 0 \tag{4}$$

Solving for a_{2+n}, gives

$$a_{2+n} = -\frac{a_{n-2}}{2+n} \tag{5}$$

For $n = 3$ the recurrence equation gives

$$20a_5 + 4a_1 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = -\frac{a_1}{5}$$

For $n = 4$ the recurrence equation gives

$$30a_6 + 5a_2 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = 0$$

For $n = 5$ the recurrence equation gives

$$42a_7 + 6a_3 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = 0$$

And so on. Therefore the solution is

$$
\begin{aligned}
y &= \sum_{n=0}^{\infty} a_n t^n \\
&= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots
\end{aligned}
$$

Substituting the values for a_n found above, the solution becomes

$$y = a_0 + a_1 t - \frac{1}{4} a_0 t^4 - \frac{1}{5} a_1 t^5 + \dots$$

Collecting terms, the solution becomes

$$y = \left(1 - \frac{t^4}{4}\right) a_0 + \left(t - \frac{1}{5} t^5\right) a_1 + O(t^6) \tag{3}$$

At $t = 0$ the solution above becomes

$$y = \left(1 - \frac{t^4}{4}\right) c_1 + \left(t - \frac{1}{5} t^5\right) c_2 + O(t^6)$$

<u>Summary</u>
The solution(s) found are the following

$$y = \left(1 - \frac{t^4}{4}\right) y(0) + \left(t - \frac{1}{5} t^5\right) y'(0) + O(t^6) \tag{1}$$

$$y = \left(1 - \frac{t^4}{4}\right) c_1 + \left(t - \frac{1}{5} t^5\right) c_2 + O(t^6) \tag{2}$$

<u>Verification of solutions</u>

$$y = \left(1 - \frac{t^4}{4}\right) y(0) + \left(t - \frac{1}{5} t^5\right) y'(0) + O(t^6)$$

Verified OK.

$$y = \left(1 - \frac{t^4}{4}\right) c_1 + \left(t - \frac{1}{5} t^5\right) c_2 + O(t^6)$$

Verified OK.

12.12.1 Maple step by step solution

Let's solve

$y'' = -y' t^3 - 3y t^2$

- Highest derivative means the order of the ODE is 2

  y''

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + y' t^3 + 3y t^2 = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^k$

□ Rewrite ODE with series expansions

  ◦ Convert $t^2 \cdot y$ to series expansion

  $t^2 \cdot y = \sum_{k=0}^{\infty} a_k t^{k+2}$

  ◦ Shift index using $k- >k-2$

  $t^2 \cdot y = \sum_{k=2}^{\infty} a_{k-2} t^k$

  ◦ Convert $t^3 \cdot y'$ to series expansion

  $t^3 \cdot y' = \sum_{k=0}^{\infty} a_k k\, t^{k+2}$

  ◦ Shift index using $k- >k-2$

  $t^3 \cdot y' = \sum_{k=2}^{\infty} a_{k-2}(k-2)\, t^k$

  ◦ Convert y'' to series expansion

  $y'' = \sum_{k=2}^{\infty} a_k k(k-1)\, t^{k-2}$

  ◦ Shift index using $k- >k+2$

  $y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)(k+1)\, t^k$

  Rewrite ODE with series expansions

  $6a_3 t + 2a_2 + \left(\sum_{k=2}^{\infty} \left(a_{k+2}(k+2)(k+1) + a_{k-2}(k+1)\right) t^k\right) = 0$

- The coefficients of each power of t must be 0

  $[2a_2 = 0, 6a_3 = 0]$
- Solve for the dependent coefficient(s)

  $\{a_2 = 0, a_3 = 0\}$
- Each term in the series must be 0, giving the recursion relation

  $(k+1)\left(a_{k+2}(k+2) + a_{k-2}\right) = 0$
- Shift index using $k- >k+2$

  $(k+3)\left(a_{k+4}(k+4) + a_k\right) = 0$
- Recursion relation that defines the series solution to the ODE

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+4} = -\frac{a_k}{k+4}, a_2 = 0, a_3 = 0\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
<- linear_1 successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 24

```
Order:=6;
dsolve(diff(y(t),t$2)+t^3*diff(y(t),t)+3*t^2*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = \left(1 - \frac{t^4}{4}\right) y(0) + \left(t - \frac{1}{5}t^5\right) D(y)(0) + O(t^6)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 28

```
AsymptoticDSolveValue[y''[t]+t^3*y'[t]+3*t^2*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_2\left(t - \frac{t^5}{5}\right) + c_1\left(1 - \frac{t^4}{4}\right)$$

12.13 problem 12(b)

Internal problem ID [1777]
Internal file name [`OUTPUT/1778_Sunday_June_05_2022_02_30_53_AM_41854866/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 12(b).
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact linear second order ode", "second_order_integrable_as_is", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{y'' + y't^3 + 3yt^2 = 0}$$

With initial conditions

$$[y(0) = 0, y'(0) = 0]$$

With the expansion point for the power series method at $t = 0$.

12.13.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$p(t) = t^3$$
$$q(t) = 3t^2$$
$$F = 0$$

Hence the ode is

$$y'' + y't^3 + 3yt^2 = 0$$

The domain of $p(t) = t^3$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = 3t^2$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\
&= y_0 + xy'_0 + \frac{x^2}{2} f|_{x_0,y_0,y'_0} + \frac{x^3}{3!} f'|_{x_0,y_0,y'_0} + \cdots \\
&= y_0 + xy'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)\,!} \frac{d^n f}{dx^n}\bigg|_{x_0,y_0,y'_0}
\end{aligned}$$

But

$$\frac{df}{dx} = \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} \tag{1}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' \tag{353}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \tag{354}$$

$$\frac{d^2 f}{dx^2} = \frac{d}{dx}\left(\frac{df}{dx}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right)y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right)f \tag{2}$$

$$\frac{d^3 f}{dx^3} = \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right)y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right)f \tag{3}$$

$$\vdots$$

And so on. Hence if we name $F_0 = f(x, y, y')$ then the above can be written as

$$\begin{aligned}
F_0 &= f(x, y, y') \qquad (4)\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} y' + \frac{\partial f}{\partial y'} f \qquad (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx} f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x} F_1 + \left(\frac{\partial F_1}{\partial y}\right) y' + \left(\frac{\partial F_1}{\partial y'}\right) y''\\
&= \frac{\partial}{\partial x} F_1 + \left(\frac{\partial F_1}{\partial y}\right) y' + \left(\frac{\partial F_1}{\partial y'}\right) F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x} F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right) y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right) y''\\
&= \frac{\partial}{\partial x} F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right) y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right) F_0 \qquad (6)
\end{aligned}$$

Therefore (6) can be used from now on along with

$$y(x) = y_0 + x y'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)\,!} F_n|_{x_0, y_0, y'_0} \qquad (7)$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= -y' t^3 - 3y t^2 \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= t\left(\left(t^5 - 6t\right) y' + \left(3t^4 - 6\right) y\right) \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= \left(-t^9 + 15t^5 - 18t\right) y' - 3y\left(t^8 - 11t^4 + 2\right) \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= \left(t^{12} - 27t^8 + 126t^4 - 24\right) y' + 3y t^3\left(t^8 - 23t^4 + 62\right) \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= -t^2\left(\left(t^{13} - 42t^9 + 411t^5 - 714t\right) y' + 3y\left(t^{12} - 38t^8 + 287t^4 - 210\right)\right)
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = 0$ and $y'(0) = 0$ gives

$$
\begin{aligned}
F_0 &= 0 \\
F_1 &= 0 \\
F_2 &= 0 \\
F_3 &= 0 \\
F_4 &= 0
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$
y = O\left(t^6\right)
$$

$$
y = O\left(t^6\right)
$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard power series Let the solution be represented as power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^n$$

Then

$$y' = \sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y'' = \sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}$$

Substituting the above back into the ode gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = -\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) t^3 - 3\left(\sum_{n=0}^{\infty} a_n t^n\right) t^2 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + \left(\sum_{n=1}^{\infty} n\, t^{2+n} a_n\right) + \left(\sum_{n=0}^{\infty} 3t^{2+n} a_n\right) = 0 \tag{2}$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = \sum_{n=0}^{\infty} (2+n)\, a_{2+n}(1+n)\, t^n$$
$$\sum_{n=1}^{\infty} n\, t^{2+n} a_n = \sum_{n=3}^{\infty} (n-2)\, a_{n-2} t^n$$
$$\sum_{n=0}^{\infty} 3t^{2+n} a_n = \sum_{n=2}^{\infty} 3a_{n-2} t^n$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\left(\sum_{n=0}^{\infty} (2+n)\, a_{2+n}(1+n)\, t^n\right) + \left(\sum_{n=3}^{\infty} (n-2)\, a_{n-2} t^n\right) + \left(\sum_{n=2}^{\infty} 3a_{n-2} t^n\right) = 0 \tag{3}$$

$n = 2$ gives

$$12a_4 + 3a_0 = 0$$

Which after substituting earlier equations, simplifies to

$$a_4 = -\frac{a_0}{4}$$

For $3 \leq n$, the recurrence equation is

$$(2+n)\, a_{2+n}(1+n) + (n-2)\, a_{n-2} + 3a_{n-2} = 0 \tag{4}$$

Solving for a_{2+n}, gives

$$a_{2+n} = -\frac{a_{n-2}}{2+n} \tag{5}$$

For $n = 3$ the recurrence equation gives

$$20a_5 + 4a_1 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = -\frac{a_1}{5}$$

For $n = 4$ the recurrence equation gives

$$30a_6 + 5a_2 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = 0$$

For $n = 5$ the recurrence equation gives

$$42a_7 + 6a_3 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = 0$$

And so on. Therefore the solution is

$$
\begin{aligned}
y &= \sum_{n=0}^{\infty} a_n t^n \\
&= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots
\end{aligned}
$$

Substituting the values for a_n found above, the solution becomes

$$
y = a_0 + a_1 t - \frac{1}{4} a_0 t^4 - \frac{1}{5} a_1 t^5 + \dots
$$

Collecting terms, the solution becomes

$$
y = \left(1 - \frac{t^4}{4}\right) a_0 + \left(t - \frac{1}{5} t^5\right) a_1 + O(t^6) \tag{3}
$$

At $t = 0$ the solution above becomes

$$
y = \left(1 - \frac{t^4}{4}\right) c_1 + \left(t - \frac{1}{5} t^5\right) c_2 + O(t^6)
$$

$$
y = O(t^6)
$$

Summary

The solution(s) found are the following

$$
y = O(t^6) \tag{1}
$$

$$
y = O(t^6) \tag{2}
$$

Verification of solutions

$$
y = O(t^6)
$$

Verified OK.

$$
y = O(t^6)
$$

Verified OK.

12.13.2 Maple step by step solution

Let's solve

$$\left[y'' = -y' t^3 - 3 y t^2, y(0) = 0, y'\Big|_{\{t=0\}} = 0\right]$$

- Highest derivative means the order of the ODE is 2

$$y''$$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

$$y'' + y' t^3 + 3 y t^2 = 0$$

- Assume series solution for y

$$y = \sum_{k=0}^{\infty} a_k t^k$$

□ Rewrite ODE with series expansions

- ◦ Convert $t^2 \cdot y$ to series expansion

$$t^2 \cdot y = \sum_{k=0}^{\infty} a_k t^{k+2}$$

- ◦ Shift index using $k- > k-2$

$$t^2 \cdot y = \sum_{k=2}^{\infty} a_{k-2} t^k$$

- ◦ Convert $t^3 \cdot y'$ to series expansion

$$t^3 \cdot y' = \sum_{k=0}^{\infty} a_k k \, t^{k+2}$$

- ◦ Shift index using $k- > k-2$

$$t^3 \cdot y' = \sum_{k=2}^{\infty} a_{k-2}(k-2) \, t^k$$

- ◦ Convert y'' to series expansion

$$y'' = \sum_{k=2}^{\infty} a_k k(k-1) \, t^{k-2}$$

- ◦ Shift index using $k- > k+2$

$$y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)(k+1) \, t^k$$

Rewrite ODE with series expansions

$$6a_3 t + 2a_2 + \left(\sum_{k=2}^{\infty} \left(a_{k+2}(k+2)(k+1) + a_{k-2}(k+1)\right) t^k\right) = 0$$

- The coefficients of each power of t must be 0

  $[2a_2 = 0, 6a_3 = 0]$
- Solve for the dependent coefficient(s)

  $\{a_2 = 0, a_3 = 0\}$
- Each term in the series must be 0, giving the recursion relation

  $(k+1)\left(a_{k+2}(k+2) + a_{k-2}\right) = 0$
- Shift index using $k- >k+2$

  $(k+3)\left(a_{k+4}(k+4) + a_k\right) = 0$
- Recursion relation that defines the series solution to the ODE

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+4} = -\frac{a_k}{k+4}, a_2 = 0, a_3 = 0\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
<- linear_1 successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 5

```
Order:=6;
dsolve([diff(y(t),t$2)+t^3*diff(y(t),t)+3*t^2*y(t)=0,y(0) = 0, D(y)(0) = 0],y(t),type='serie
```

$$y(t) = 0$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 4

```
AsymptoticDSolveValue[{y''[t]+t^3*y'[t]+3*t^2*y[t]==0,{y[0]==0,y'[0]==0}},y[t],{t,0,5}]
```

$$y(t) \to 0$$

12.14 problem 13

Internal problem ID [1778]
Internal file name [`OUTPUT/1779_Sunday_June_05_2022_02_30_59_AM_60109712/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 13.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"exact linear second order ode", "second_order_integrable_as_is", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{(1-t)\,y''+ty'+y=0}$$

With initial conditions

$$[y(0)=1,y'(0)=0]$$

With the expansion point for the power series method at $t=0$.

12.14.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y''+p(t)y'+q(t)y=F$$

Where here

$$\begin{aligned} p(t) &= \frac{t}{1-t} \\ q(t) &= \frac{1}{1-t} \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + \frac{ty'}{1-t} + \frac{y}{1-t} = 0$$

The domain of $p(t) = \frac{t}{1-t}$ is

$$\{t < 1 \lor 1 < t\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = \frac{1}{1-t}$ is

$$\{t < 1 \lor 1 < t\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\
&= y_0 + x y'_0 + \frac{x^2}{2} f|_{x_0, y_0, y'_0} + \frac{x^3}{3!} f'|_{x_0, y_0, y'_0} + \cdots \\
&= y_0 + x y'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} \frac{d^n f}{dx^n}\bigg|_{x_0, y_0, y'_0}
\end{aligned}$$

But

$$\frac{df}{dx} = \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} \tag{1}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' \tag{356}$$

$$= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \tag{357}$$

$$\frac{d^2 f}{dx^2} = \frac{d}{dx}\left(\frac{df}{dx}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right) y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right) f \tag{2}$$

$$\frac{d^3 f}{dx^3} = \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right) y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right) f \tag{3}$$

$$\vdots$$

And so on. Hence if we name $F_0 = f(x,y,y')$ then the above can be written as

$$
\begin{aligned}
F_0 &= f(x,y,y') && (4)\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f && (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}y' + \frac{\partial F_0}{\partial y'}F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx}f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)F_0 && (6)
\end{aligned}
$$

Therefore (6) can be used from now on along with

$$
y(x) = y_0 + xy_0' + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} F_n|_{x_0,y_0,y_0'} \tag{7}
$$

To find $y(x)$ series solution around $x = 0$. Hence

$$\begin{aligned}
F_0 &= \frac{ty' + y}{-1 + t} \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= \frac{(2 + t)\, y' + y}{-1 + t} \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= \frac{(t^2 + 3t - 4)\, y' + (t + 1)\, y}{(-1 + t)^2} \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= \frac{(t^3 + 4t^2 - 9t + 4)\, y' + y(t^2 + 2t - 7)}{(-1 + t)^3} \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= \frac{(t^4 + 5t^3 - 15t^2 + 5t + 4)\, y' + y(t^3 + 3t^2 - 15t + 23)}{(-1 + t)^4}
\end{aligned}$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = 1$ and $y'(0) = 0$ gives

$$\begin{aligned}
F_0 &= -1 \\
F_1 &= -1 \\
F_2 &= 1 \\
F_3 &= 7 \\
F_4 &= 23
\end{aligned}$$

Substituting all the above in (7) and simplifying gives the solution as

$$y = 1 - \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} + \frac{7t^5}{120} + \frac{23t^6}{720} + O(t^6)$$

$$
y = 1 - \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} + \frac{7t^5}{120} + \frac{23t^6}{720} + O(t^6)
$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard power series The ode is normalized to be

$$
(1-t)\, y'' + t y' + y = 0
$$

Let the solution be represented as power series of the form

$$
y = \sum_{n=0}^{\infty} a_n t^n
$$

Then

$$
\begin{aligned}
y' &= \sum_{n=1}^{\infty} n a_n t^{n-1} \\
y'' &= \sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}
\end{aligned}
$$

Substituting the above back into the ode gives

$$
(1-t)\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + t\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) + \left(\sum_{n=0}^{\infty} a_n t^n\right) = 0 \tag{1}
$$

Which simplifies to

$$
\sum_{n=2}^{\infty} \left(-n\, t^{n-1} a_n (n-1)\right) + \left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + \left(\sum_{n=1}^{\infty} n a_n t^n\right) + \left(\sum_{n=0}^{\infty} a_n t^n\right) = 0 \tag{2}
$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$
\begin{aligned}
\sum_{n=2}^{\infty} \left(-n\, t^{n-1} a_n (n-1)\right) &= \sum_{n=1}^{\infty} \left(-(n+1)\, a_{n+1} n\, t^n\right) \\
\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} &= \sum_{n=0}^{\infty} (n+2)\, a_{n+2} (n+1)\, t^n
\end{aligned}
$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\sum_{n=1}^{\infty} \left(-(n+1)\, a_{n+1} n\, t^{n}\right) + \left(\sum_{n=0}^{\infty} (n+2)\, a_{n+2} (n+1)\, t^{n}\right) + \left(\sum_{n=1}^{\infty} n a_{n} t^{n}\right) + \left(\sum_{n=0}^{\infty} a_{n} t^{n}\right) = 0 \tag{3}$$

$n = 0$ gives

$$2a_2 + a_0 = 0$$

$$a_2 = -\frac{a_0}{2}$$

For $1 \leq n$, the recurrence equation is

$$-(n+1)\, a_{n+1} n + (n+2)\, a_{n+2} (n+1) + n a_n + a_n = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$\begin{aligned} a_{n+2} &= \frac{n a_{n+1} - a_n}{n+2} \\ &= -\frac{a_n}{n+2} + \frac{n a_{n+1}}{n+2} \end{aligned} \tag{5}$$

For $n = 1$ the recurrence equation gives

$$-2a_2 + 6a_3 + 2a_1 = 0$$

Which after substituting the earlier terms found becomes

$$a_3 = -\frac{a_0}{6} - \frac{a_1}{3}$$

For $n = 2$ the recurrence equation gives

$$-6a_3 + 12a_4 + 3a_2 = 0$$

Which after substituting the earlier terms found becomes

$$a_4 = \frac{a_0}{24} - \frac{a_1}{6}$$

For $n = 3$ the recurrence equation gives

$$-12a_4 + 20a_5 + 4a_3 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = \frac{7a_0}{120} - \frac{a_1}{30}$$

For $n = 4$ the recurrence equation gives

$$-20a_5 + 30a_6 + 5a_4 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = \frac{23a_0}{720} + \frac{a_1}{180}$$

For $n = 5$ the recurrence equation gives

$$-30a_6 + 42a_7 + 6a_5 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = \frac{73a_0}{5040} + \frac{11a_1}{1260}$$

And so on. Therefore the solution is

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n t^n \\ &= a_3t^3 + a_2t^2 + a_1t + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y = a_0 + a_1t - \frac{a_0t^2}{2} + \left(-\frac{a_0}{6} - \frac{a_1}{3}\right)t^3 + \left(\frac{a_0}{24} - \frac{a_1}{6}\right)t^4 + \left(\frac{7a_0}{120} - \frac{a_1}{30}\right)t^5 + \dots$$

Collecting terms, the solution becomes

$$y = \left(1 - \frac{1}{2}t^2 - \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{7}{120}t^5\right)a_0 + \left(t - \frac{1}{3}t^3 - \frac{1}{6}t^4 - \frac{1}{30}t^5\right)a_1 + O(t^6) \quad (3)$$

At $t = 0$ the solution above becomes

$$y = \left(1-\frac{1}{2}t^2-\frac{1}{6}t^3+\frac{1}{24}t^4+\frac{7}{120}t^5\right)c_1+\left(t-\frac{1}{3}t^3-\frac{1}{6}t^4-\frac{1}{30}t^5\right)c_2+O(t^6)$$

$$y = 1-\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}+\frac{7t^5}{120}+O(t^6)$$

<u>Summary</u>
The solution(s) found are the following

$$y = 1-\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}+\frac{7t^5}{120}+\frac{23t^6}{720}+O(t^6) \tag{1}$$
$$y = 1-\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}+\frac{7t^5}{120}+O(t^6) \tag{2}$$

<u>Verification of solutions</u>

$$y = 1-\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}+\frac{7t^5}{120}+\frac{23t^6}{720}+O(t^6)$$

Verified OK.

$$y = 1-\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}+\frac{7t^5}{120}+O(t^6)$$

Verified OK.

12.14.2 Maple step by step solution

Let's solve

$$\left[(1-t)\,y''+ty'+y=0, y(0)=1, y'\Big|_{\{t=0\}}=0\right]$$

- Highest derivative means the order of the ODE is 2
  y''
- Isolate 2nd derivative
  $y''=\frac{y}{-1+t}+\frac{ty'}{-1+t}$
- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear
  $y''-\frac{ty'}{-1+t}-\frac{y}{-1+t}=0$

□ Check to see if $t_0 = 1$ is a regular singular point

- ○ Define functions

  $\left[P_2(t) = -\frac{t}{-1+t}, P_3(t) = -\frac{1}{-1+t}\right]$

- ○ $(-1+t) \cdot P_2(t)$ is analytic at $t = 1$

  $\left((-1+t) \cdot P_2(t)\right)\Big|_{t=1} = -1$

- ○ $(-1+t)^2 \cdot P_3(t)$ is analytic at $t = 1$

  $\left((-1+t)^2 \cdot P_3(t)\right)\Big|_{t=1} = 0$

- ○ $t = 1$is a regular singular point

  Check to see if $t_0 = 1$ is a regular singular point

  $t_0 = 1$

- • Multiply by denominators

  $y''(-1+t) - ty' - y = 0$

- • Change variables using $t = u + 1$ so that the regular singular point is at $u = 0$

  $u\left(\frac{d^2}{du^2}y(u)\right) + (-u-1)\left(\frac{d}{du}y(u)\right) - y(u) = 0$

- • Assume series solution for $y(u)$

  $y(u) = \sum_{k=0}^{\infty} a_k u^{k+r}$

- □ Rewrite ODE with series expansions

  - ○ Convert $u^m \cdot \left(\frac{d}{du}y(u)\right)$ to series expansion for $m = 0..1$

    $u^m \cdot \left(\frac{d}{du}y(u)\right) = \sum_{k=0}^{\infty} a_k(k+r)\, u^{k+r-1+m}$

  - ○ Shift index using $k- >k+1-m$

    $u^m \cdot \left(\frac{d}{du}y(u)\right) = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, u^{k+r}$

  - ○ Convert $u \cdot \left(\frac{d^2}{du^2}y(u)\right)$ to series expansion

    $u \cdot \left(\frac{d^2}{du^2}y(u)\right) = \sum_{k=0}^{\infty} a_k(k+r)(k+r-1)\, u^{k+r-1}$

  - ○ Shift index using $k- >k+1$

    $u \cdot \left(\frac{d^2}{du^2}y(u)\right) = \sum_{k=-1}^{\infty} a_{k+1}(k+1+r)(k+r)\, u^{k+r}$

Rewrite ODE with series expansions

$$a_0 r(-2+r)\,u^{-1+r}+\left(\sum_{k=0}^{\infty}\left(a_{k+1}(k+1+r)\,(k+r-1)-a_k(k+1+r)\right)u^{k+r}\right)=0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $r(-2+r)=0$
- Values of r that satisfy the indicial equation

  $r \in \{0,2\}$
- Each term in the series must be 0, giving the recursion relation

  $(k+1+r)\,(a_{k+1}(k+r-1)-a_k)=0$
- Recursion relation that defines series solution to ODE

  $a_{k+1}=\frac{a_k}{k+r-1}$
- Recursion relation for $r=0$

  $a_{k+1}=\frac{a_k}{k-1}$
- Series not valid for $r=0$, division by 0 in the recursion relation at $k=1$

  $a_{k+1}=\frac{a_k}{k-1}$
- Recursion relation for $r=2$

  $a_{k+1}=\frac{a_k}{k+1}$
- Solution for $r=2$

  $\left[y(u)=\sum_{k=0}^{\infty} a_k u^{k+2}, a_{k+1}=\frac{a_k}{k+1}\right]$
- Revert the change of variables $u=-1+t$

  $\left[y=\sum_{k=0}^{\infty} a_k(-1+t)^{k+2}, a_{k+1}=\frac{a_k}{k+1}\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
<- linear_1 successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 18

```
Order:=6;
dsolve([(1-t)*diff(y(t),t$2)+t*diff(y(t),t)+y(t)=0,y(0) = 1, D(y)(0) = 0],y(t),type='series'
```

$$y(t) = 1 - \frac{1}{2}t^2 - \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{7}{120}t^5 + \mathrm{O}\left(t^6\right)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 33

```
AsymptoticDSolveValue[{(1-t)*y''[t]+t*y'[t]+y[t]==0,{y[0]==1,y'[0]==0}},y[t],{t,0,5}]
```

$$y(t) \to \frac{7t^5}{120} + \frac{t^4}{24} - \frac{t^3}{6} - \frac{t^2}{2} + 1$$

12.15 problem 14

Internal problem ID [1779]
Internal file name [`OUTPUT/1780_Sunday_June_05_2022_02_31_02_AM_4024675/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 14.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second_order_airy", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{y'' + y' + yt = 0}$$

With initial conditions

$$[y(0) = -1, y'(0) = 2]$$

With the expansion point for the power series method at $t = 0$.

12.15.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= 1 \\ q(t) &= t \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + y' + yt = 0$$

The domain of $p(t) = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = t$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0) + (x - x_0) y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\
&= y_0 + x y'_0 + \frac{x^2}{2} f|_{x_0, y_0, y'_0} + \frac{x^3}{3!} f'|_{x_0, y_0, y'_0} + \cdots \\
&= y_0 + x y'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} \frac{d^n f}{dx^n}\bigg|_{x_0, y_0, y'_0}
\end{aligned}$$

But

$$\begin{aligned}
\frac{df}{dx} &= \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} && (1)\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' && (359)\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f && (360)\\
\frac{d^2 f}{dx^2} &= \frac{d}{dx}\left(\frac{df}{dx}\right)\\
&= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right)y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right)f && (2)\\
\frac{d^3 f}{dx^3} &= \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)\\
&= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right)y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right)f && (3)\\
&\vdots
\end{aligned}$$

And so on. Hence if we name $F_0 = f(x, y, y')$ then the above can be written as

$$
\begin{aligned}
F_0 &= f(x, y, y') \qquad (4)\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \qquad (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}y' + \frac{\partial F_0}{\partial y'}F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx}f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)F_0 \qquad (6)
\end{aligned}
$$

Therefore (6) can be used from now on along with

$$
y(x) = y_0 + xy_0' + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} F_n|_{x_0,y_0,y_0'} \qquad (7)
$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= -y' - yt \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= (y - y')(-1 + t) \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= (-3 + 2t)\, y' + y\left(t^2 - t + 1\right) \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= \left(t^2 - 3t + 6\right) y' + \left(-2t^2 + 5t - 1\right) y \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= \left(-3t^2 + 10t - 10\right) y' - y\left(t^3 - 3t^2 + 10t - 5\right)
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = -1$ and $y'(0) = 2$ gives

$$
\begin{aligned}
F_0 &= -2 \\
F_1 &= 3 \\
F_2 &= -7 \\
F_3 &= 13 \\
F_4 &= -25
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$
y = -t^2 + 2t - 1 + \frac{t^3}{2} - \frac{7t^4}{24} + \frac{13t^5}{120} - \frac{5t^6}{144} + O\left(t^6\right)
$$

$$
y = -t^2 + 2t - 1 + \frac{t^3}{2} - \frac{7t^4}{24} + \frac{13t^5}{120} - \frac{5t^6}{144} + O\left(t^6\right)
$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard power series Let the solution be represented as power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^n$$

Then

$$y' = \sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y'' = \sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}$$

Substituting the above back into the ode gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = -\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) - \left(\sum_{n=0}^{\infty} a_n t^n\right) t \tag{1}$$

Which simplifies to

$$\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + \left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) + \left(\sum_{n=0}^{\infty} t^{1+n} a_n\right) = 0 \tag{2}$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = \sum_{n=0}^{\infty} (n+2)\, a_{n+2}(1+n)\, t^n$$

$$\sum_{n=1}^{\infty} n a_n t^{n-1} = \sum_{n=0}^{\infty} (1+n)\, a_{1+n} t^n$$

$$\sum_{n=0}^{\infty} t^{1+n} a_n = \sum_{n=1}^{\infty} a_{n-1} t^n$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\left(\sum_{n=0}^{\infty} (n+2)\, a_{n+2}(1+n)\, t^n\right) + \left(\sum_{n=0}^{\infty} (1+n)\, a_{1+n} t^n\right) + \left(\sum_{n=1}^{\infty} a_{n-1} t^n\right) = 0 \tag{3}$$

$n = 0$ gives

$$2a_2 + a_1 = 0$$

$$a_2 = -\frac{a_1}{2}$$

For $1 \leq n$, the recurrence equation is

$$(n+2)\,a_{n+2}(1+n) + (1+n)\,a_{1+n} + a_{n-1} = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$\begin{aligned} a_{n+2} &= -\frac{n a_{1+n} + a_{1+n} + a_{n-1}}{(n+2)\,(1+n)} \\ &= -\frac{a_{1+n}}{n+2} - \frac{a_{n-1}}{(n+2)\,(1+n)} \end{aligned} \tag{5}$$

For $n = 1$ the recurrence equation gives

$$6a_3 + 2a_2 + a_0 = 0$$

Which after substituting the earlier terms found becomes

$$a_3 = \frac{a_1}{6} - \frac{a_0}{6}$$

For $n = 2$ the recurrence equation gives

$$12a_4 + 3a_3 + a_1 = 0$$

Which after substituting the earlier terms found becomes

$$a_4 = -\frac{a_1}{8} + \frac{a_0}{24}$$

For $n = 3$ the recurrence equation gives

$$20a_5 + 4a_4 + a_2 = 0$$

Which after substituting the earlier terms found becomes

$$a_5 = \frac{a_1}{20} - \frac{a_0}{120}$$

For $n = 4$ the recurrence equation gives

$$30a_6 + 5a_5 + a_3 = 0$$

Which after substituting the earlier terms found becomes

$$a_6 = -\frac{a_1}{72} + \frac{a_0}{144}$$

For $n = 5$ the recurrence equation gives

$$42a_7 + 6a_6 + a_4 = 0$$

Which after substituting the earlier terms found becomes

$$a_7 = \frac{5a_1}{1008} - \frac{a_0}{504}$$

And so on. Therefore the solution is

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n t^n \\ &= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y = a_0 + a_1 t - \frac{a_1 t^2}{2} + \left(\frac{a_1}{6} - \frac{a_0}{6}\right) t^3 + \left(-\frac{a_1}{8} + \frac{a_0}{24}\right) t^4 + \left(\frac{a_1}{20} - \frac{a_0}{120}\right) t^5 + \dots$$

Collecting terms, the solution becomes

$$y = \left(1 - \frac{1}{6}t^3 + \frac{1}{24}t^4 - \frac{1}{120}t^5\right) a_0 + \left(t - \frac{1}{2}t^2 + \frac{1}{6}t^3 - \frac{1}{8}t^4 + \frac{1}{20}t^5\right) a_1 + O(t^6) \quad (3)$$

At $t = 0$ the solution above becomes

$$y = \left(1 - \frac{1}{6}t^3 + \frac{1}{24}t^4 - \frac{1}{120}t^5\right) c_1 + \left(t - \frac{1}{2}t^2 + \frac{1}{6}t^3 - \frac{1}{8}t^4 + \frac{1}{20}t^5\right) c_2 + O(t^6)$$

$$y = -1 + \frac{t^3}{2} - \frac{7t^4}{24} + \frac{13t^5}{120} + 2t - t^2 + O(t^6)$$

Summary

The solution(s) found are the following

$$y = -t^2 + 2t - 1 + \frac{t^3}{2} - \frac{7t^4}{24} + \frac{13t^5}{120} - \frac{5t^6}{144} + O(t^6) \tag{1}$$

$$y = -1 + \frac{t^3}{2} - \frac{7t^4}{24} + \frac{13t^5}{120} + 2t - t^2 + O(t^6) \tag{2}$$

Verification of solutions

$$y = -t^2 + 2t - 1 + \frac{t^3}{2} - \frac{7t^4}{24} + \frac{13t^5}{120} - \frac{5t^6}{144} + O(t^6)$$

Verified OK.

$$y = -1 + \frac{t^3}{2} - \frac{7t^4}{24} + \frac{13t^5}{120} + 2t - t^2 + O(t^6)$$

Verified OK.

12.15.2 Maple step by step solution

Let's solve

$\left[y'' = -y' - yt, y(0) = -1, y'\Big|_{\{t=0\}} = 2\right]$

- Highest derivative means the order of the ODE is 2

  y''

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + y' + yt = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^k$

□ Rewrite ODE with series expansions

  ◦ Convert $t \cdot y$ to series expansion

    $t \cdot y = \sum_{k=0}^{\infty} a_k t^{k+1}$

  ◦ Shift index using $k- > k - 1$

$t \cdot y = \sum_{k=1}^{\infty} a_{k-1} t^k$

- Convert y' to series expansion

  $y' = \sum_{k=1}^{\infty} a_k k \, t^{k-1}$

- Shift index using $k- >k+1$

  $y' = \sum_{k=0}^{\infty} a_{k+1}(k+1) \, t^k$

- Convert y'' to series expansion

  $y'' = \sum_{k=2}^{\infty} a_k k(k-1) \, t^{k-2}$

- Shift index using $k- >k+2$

  $y'' = \sum_{k=0}^{\infty} a_{k+2}(k+2)(k+1) \, t^k$

  Rewrite ODE with series expansions

  $2a_2 + a_1 + \left(\sum_{k=1}^{\infty} \left(a_{k+2}(k+2)(k+1) + a_{k+1}(k+1) + a_{k-1}\right) t^k\right) = 0$

- Each term must be 0

  $2a_2 + a_1 = 0$

- Each term in the series must be 0, giving the recursion relation

  $(k^2 + 3k + 2) a_{k+2} + a_{k+1}k + a_{k-1} + a_{k+1} = 0$

- Shift index using $k- >k+1$

  $\left((k+1)^2 + 3k + 5\right) a_{k+3} + a_{k+2}(k+1) + a_k + a_{k+2} = 0$

- Recursion relation that defines the series solution to the ODE

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+3} = -\frac{k a_{k+2} + a_k + 2a_{k+2}}{k^2 + 5k + 6}, 2a_2 + a_1 = 0\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 20

```
Order:=6;
dsolve([diff(y(t),t$2)+diff(y(t),t)+t*y(t)=0,y(0) = -1, D(y)(0) = 2],y(t),type='series',t=0)
```

$$y(t) = -1 + 2t - t^2 + \frac{1}{2}t^3 - \frac{7}{24}t^4 + \frac{13}{120}t^5 + \mathrm{O}\left(t^6\right)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 34

```
AsymptoticDSolveValue[{y''[t]+y'[t]+t*y[t]==0,{y[0]==-1,y'[0]==2}},y[t],{t,0,5}]
```

$$y(t) \to \frac{13t^5}{120} - \frac{7t^4}{24} + \frac{t^3}{2} - t^2 + 2t - 1$$

12.16 problem 15

Internal problem ID [1780]
Internal file name [`OUTPUT/1781_Sunday_June_05_2022_02_31_05_AM_62074486/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 15.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{y'' + ty' + y\,\mathrm{e}^{t} = 0}$$

With initial conditions

$$[y(0) = 1, y'(0) = 0]$$

With the expansion point for the power series method at $t = 0$.

12.16.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= t \\ q(t) &= \mathrm{e}^{t} \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + ty' + y\,\mathrm{e}^{t} = 0$$

The domain of $p(t) = t$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = e^t$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\
&= y_0 + x y'_0 + \frac{x^2}{2} f|_{x_0, y_0, y'_0} + \frac{x^3}{3!} f'|_{x_0, y_0, y'_0} + \cdots \\
&= y_0 + x y'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} \left.\frac{d^n f}{dx^n}\right|_{x_0, y_0, y'_0}
\end{aligned}$$

But

$$\begin{aligned}
\frac{df}{dx} &= \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} && (1)\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' && (362)\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f && (363)\\
\frac{d^2 f}{dx^2} &= \frac{d}{dx}\left(\frac{df}{dx}\right)\\
&= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right)y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right)f && (2)\\
\frac{d^3 f}{dx^3} &= \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)\\
&= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right)y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right)f && (3)\\
&\vdots
\end{aligned}$$

And so on. Hence if we name $F_0 = f(x, y, y')$ then the above can be written as

$$
\begin{aligned}
F_0 &= f(x, y, y') \qquad (4)\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \qquad (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}y' + \frac{\partial F_0}{\partial y'}F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx}f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)F_0 \qquad (6)
\end{aligned}
$$

Therefore (6) can be used from now on along with

$$
y(x) = y_0 + xy'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} F_n|_{x_0,y_0,y'_0} \tag{7}
$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= -ty' - y\,\mathrm{e}^t \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= \left(t^2 - \mathrm{e}^t - 1\right) y' + y\,\mathrm{e}^t(-1 + t) \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= y\,\mathrm{e}^{2t} + \left((2t-2)\,\mathrm{e}^t - t^3 + 3t\right) y' - y\,\mathrm{e}^t\left(t^2 - t - 1\right) \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= \left(y' + (-2t+4)\,y\right) \mathrm{e}^{2t} + \left(\left(-3t^2 + 5t + 1\right) \mathrm{e}^t + t^4 - 6t^2 + 3\right) y' + y\,\mathrm{e}^t\left(t^3 - t^2 - 4t + 2\right) \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= \left((-3t+6)\,y' + 3y\left(t^2 - 3t + \frac{5}{3}\right)\right) \mathrm{e}^{2t} - y\,\mathrm{e}^{3t} + \left(\left(4t^3 - 9t^2 - 6t + 8\right) \mathrm{e}^t - t^5 + 10t^3 - 15t\right) y' - y\,\mathrm{e}^t
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = 1$ and $y'(0) = 0$ gives

$$
\begin{aligned}
F_0 &= -1 \\
F_1 &= -1 \\
F_2 &= 2 \\
F_3 &= 6 \\
F_4 &= -1
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$
y = 1 - \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{12} + \frac{t^5}{20} - \frac{t^6}{720} + O\left(t^6\right)
$$

$$
y = 1 - \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{12} + \frac{t^5}{20} - \frac{t^6}{720} + O\left(t^6\right)
$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard power series Let the solution be represented as power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^n$$

Then

$$y' = \sum_{n=1}^{\infty} n a_n t^{n-1}$$
$$y'' = \sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}$$

Substituting the above back into the ode gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = -t\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) - \left(\sum_{n=0}^{\infty} a_n t^n\right) \mathrm{e}^t \tag{1}$$

Expanding e^t as Taylor series around $t = 0$ and keeping only the first 6 terms gives

$$\begin{aligned}
\mathrm{e}^t &= 1 + t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \frac{1}{720}t^6 + \dots \\
&= 1 + t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \frac{1}{720}t^6
\end{aligned}$$

Hence the ODE in Eq (1) becomes

$$\begin{aligned}
&\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + t\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) \\
&+ \left(1 + t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \frac{1}{720}t^6\right)\left(\sum_{n=0}^{\infty} a_n t^n\right) = 0
\end{aligned}$$

Expanding the third term in (1) gives

$$\begin{aligned}
&\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + t\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) + 1 \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) \\
&+ t \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) + \frac{t^2}{2} \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) + \frac{t^3}{6} \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) + \frac{t^4}{24} \\
&\cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) + \frac{t^5}{120} \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) + \frac{t^6}{720} \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) = 0
\end{aligned}$$

Which simplifies to

$$\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right)+\left(\sum_{n=1}^{\infty} n\, t^n a_n\right)+\left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$+\left(\sum_{n=0}^{\infty} t^{1+n} a_n\right)+\left(\sum_{n=0}^{\infty} \frac{t^{n+2} a_n}{2}\right)+\left(\sum_{n=0}^{\infty} \frac{t^{n+3} a_n}{6}\right) \tag{2}$$
$$+\left(\sum_{n=0}^{\infty} \frac{t^{n+4} a_n}{24}\right)+\left(\sum_{n=0}^{\infty} \frac{t^{n+5} a_n}{120}\right)+\left(\sum_{n=0}^{\infty} \frac{t^{n+6} a_n}{720}\right)=0$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}=\sum_{n=0}^{\infty} (n+2)\, a_{n+2}(1+n)\, t^n$$

$$\sum_{n=0}^{\infty} t^{1+n} a_n=\sum_{n=1}^{\infty} a_{n-1} t^n$$

$$\sum_{n=0}^{\infty} \frac{t^{n+2} a_n}{2}=\sum_{n=2}^{\infty} \frac{a_{n-2} t^n}{2}$$

$$\sum_{n=0}^{\infty} \frac{t^{n+3} a_n}{6}=\sum_{n=3}^{\infty} \frac{a_{n-3} t^n}{6}$$

$$\sum_{n=0}^{\infty} \frac{t^{n+4} a_n}{24}=\sum_{n=4}^{\infty} \frac{a_{n-4} t^n}{24}$$

$$\sum_{n=0}^{\infty} \frac{t^{n+5} a_n}{120}=\sum_{n=5}^{\infty} \frac{a_{n-5} t^n}{120}$$

$$\sum_{n=0}^{\infty} \frac{t^{n+6} a_n}{720}=\sum_{n=6}^{\infty} \frac{a_{n-6} t^n}{720}$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\left(\sum_{n=0}^{\infty} (n+2)\, a_{n+2}(1+n)\, t^n\right) + \left(\sum_{n=1}^{\infty} n\, t^n a_n\right) + \left(\sum_{n=0}^{\infty} a_n t^n\right) + \left(\sum_{n=1}^{\infty} a_{n-1} t^n\right) + \left(\sum_{n=2}^{\infty} \frac{a_{n-2} t^n}{2}\right) + \left(\sum_{n=3}^{\infty} \frac{a_{n-3} t^n}{6}\right) + \left(\sum_{n=4}^{\infty} \frac{a_{n-4} t^n}{24}\right) + \left(\sum_{n=5}^{\infty} \frac{a_{n-5} t^n}{120}\right) + \left(\sum_{n=6}^{\infty} \frac{a_{n-6} t^n}{720}\right) = 0 \tag{3}$$

$n = 0$ gives

$$2a_2 + a_0 = 0$$

$$a_2 = -\frac{a_0}{2}$$

$n = 1$ gives

$$6a_3 + 2a_1 + a_0 = 0$$

Which after substituting earlier equations, simplifies to

$$a_3 = -\frac{a_0}{6} - \frac{a_1}{3}$$

$n = 2$ gives

$$12a_4 + 3a_2 + a_1 + \frac{a_0}{2} = 0$$

Which after substituting earlier equations, simplifies to

$$a_4 = \frac{a_0}{12} - \frac{a_1}{12}$$

$n = 3$ gives

$$20a_5 + 4a_3 + a_2 + \frac{a_1}{2} + \frac{a_0}{6} = 0$$

Which after substituting earlier equations, simplifies to

$$a_5 = \frac{a_0}{20} + \frac{a_1}{24}$$

$n = 4$ gives

$$30a_6 + 5a_4 + a_3 + \frac{a_2}{2} + \frac{a_1}{6} + \frac{a_0}{24} = 0$$

Which after substituting earlier equations, simplifies to

$$a_6 = -\frac{a_0}{720} + \frac{7a_1}{360}$$

$n = 5$ gives

$$42a_7 + 6a_5 + a_4 + \frac{a_3}{2} + \frac{a_2}{6} + \frac{a_1}{24} + \frac{a_0}{120} = 0$$

Which after substituting earlier equations, simplifies to

$$a_7 = -\frac{3a_0}{560} - \frac{a_1}{1008}$$

For $6 \leq n$, the recurrence equation is

$$(n+2)\,a_{n+2}(1+n) + na_n + a_n + a_{n-1} + \frac{a_{n-2}}{2} + \frac{a_{n-3}}{6} + \frac{a_{n-4}}{24} + \frac{a_{n-5}}{120} + \frac{a_{n-6}}{720} = 0 \quad (4)$$

Solving for a_{n+2}, gives

$$\begin{aligned}
a_{n+2} &= -\frac{720na_n + 720a_n + a_{n-6} + 6a_{n-5} + 30a_{n-4} + 120a_{n-3} + 360a_{n-2} + 720a_{n-1}}{720\,(n+2)\,(1+n)} \\
(5) \quad &= -\frac{(720n+720)\,a_n}{720\,(n+2)\,(1+n)} - \frac{a_{n-6}}{720\,(n+2)\,(1+n)} - \frac{a_{n-5}}{120\,(n+2)\,(1+n)} \\
&\quad - \frac{a_{n-4}}{24\,(n+2)\,(1+n)} - \frac{a_{n-3}}{6\,(n+2)\,(1+n)} - \frac{a_{n-2}}{2\,(n+2)\,(1+n)} - \frac{a_{n-1}}{(n+2)\,(1+n)}
\end{aligned}$$

And so on. Therefore the solution is

$$\begin{aligned}
y &= \sum_{n=0}^{\infty} a_n t^n \\
&= a_3t^3 + a_2t^2 + a_1t + a_0 + \dots
\end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y = a_0 + a_1t - \frac{a_0t^2}{2} + \left(-\frac{a_0}{6} - \frac{a_1}{3}\right)t^3 + \left(\frac{a_0}{12} - \frac{a_1}{12}\right)t^4 + \left(\frac{a_0}{20} + \frac{a_1}{24}\right)t^5 + \dots$$

Collecting terms, the solution becomes

$$y = \left(1 - \frac{1}{2}t^2 - \frac{1}{6}t^3 + \frac{1}{12}t^4 + \frac{1}{20}t^5\right) a_0 + \left(t - \frac{1}{3}t^3 - \frac{1}{12}t^4 + \frac{1}{24}t^5\right) a_1 + O(t^6) \quad (3)$$

At $t = 0$ the solution above becomes

$$y = \left(1 - \frac{1}{2}t^2 - \frac{1}{6}t^3 + \frac{1}{12}t^4 + \frac{1}{20}t^5\right) c_1 + \left(t - \frac{1}{3}t^3 - \frac{1}{12}t^4 + \frac{1}{24}t^5\right) c_2 + O(t^6)$$

$$y = 1 - \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{12} + \frac{t^5}{20} + O(t^6)$$

Summary

The solution(s) found are the following

$$y = 1 - \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{12} + \frac{t^5}{20} - \frac{t^6}{720} + O(t^6) \quad (1)$$

$$y = 1 - \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{12} + \frac{t^5}{20} + O(t^6) \quad (2)$$

Verification of solutions

$$y = 1 - \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{12} + \frac{t^5}{20} - \frac{t^6}{720} + O(t^6)$$

Verified OK.

$$y = 1 - \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{12} + \frac{t^5}{20} + O(t^6)$$

Verified OK.

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
-> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1([a
-> Trying changes of variables to rationalize or make the ODE simpler
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
   -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1
      trying a symmetry of the form [xi=0, eta=F(x)]
      trying 2nd order exact linear
      trying symmetries linear in x and y(x)
      trying to convert to a linear ODE with constant coefficients
<- unable to find a useful change of variables
   trying a symmetry of the form [xi=0, eta=F(x)]
   trying 2nd order exact linear
   trying symmetries linear in x and y(x)
   trying to convert to a linear ODE with constant coefficients
   trying 2nd order, integrating factor of the form mu(x,y)
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
   -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1
   -> Trying changes of variables to rationalize or make the ODE simpler
      trying a symmetry of the form [xi=0, eta=F(x)]
      checking if the LODE is missing y
      -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebiu
      -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) *
         trying a symmetry of the form [xi=0, eta=F(x)]
         trying 2nd order exact linear
         trying symmetries linear in x and y(x)
         trying to convert to a linear ODE with constant coefficients
   <- unable to find a useful change of variables
      trying a symmetry of the form [xi=0, eta=F(x)]
   trying to convert to an ODE of Bessel type
   -> trying reduction of order to Riccati
      trying Riccati sub-methods:
         trying Riccati_symmetries
         -> trying a symmetry pattern of the form [F(x)*G(y), 0]
         -> trying a symmetry pattern of the form [0, F(x)*G(y)]
         -> trying a symmetry pattern of the form [F(x),G(x)*y+H(x)]
--- Trying Lie symmetry methods, 2nd order ---
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 18

```
Order:=6;
dsolve([diff(y(t),t$2)+t*diff(y(t),t)+exp(t)*y(t)=0,y(0) = 1, D(y)(0) = 0],y(t),type='series
```

$$y(t) = 1 - \frac{1}{2}t^2 - \frac{1}{6}t^3 + \frac{1}{12}t^4 + \frac{1}{20}t^5 + \mathrm{O}\left(t^6\right)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 33

```
AsymptoticDSolveValue[{y''[t]+t*y'[t]+Exp[t]*y[t]==0,{y[0]==1,y'[0]==0}},y[t],{t,0,5}]
```

$$y(t) \to \frac{t^5}{20} + \frac{t^4}{12} - \frac{t^3}{6} - \frac{t^2}{2} + 1$$

12.17 problem 16

Internal problem ID [1781]
Internal file name [`OUTPUT/1782_Sunday_June_05_2022_02_31_08_AM_12772315/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 16.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second_order_bessel_ode_form_A", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{y'' + y' + y\,\mathrm{e}^{t} = 0}$$

With initial conditions

$$[y(0) = 0, y'(0) = -1]$$

With the expansion point for the power series method at $t = 0$.

12.17.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= 1 \\ q(t) &= \mathrm{e}^{t} \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + y' + y\,\mathrm{e}^{t} = 0$$

The domain of $p(t) = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = \mathrm{e}^{t}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\
&= y_0 + x y'_0 + \frac{x^2}{2} f|_{x_0, y_0, y'_0} + \frac{x^3}{3!} f'|_{x_0, y_0, y'_0} + \cdots \\
&= y_0 + x y'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} \frac{d^n f}{dx^n}\bigg|_{x_0, y_0, y'_0}
\end{aligned}$$

But

$$
\begin{aligned}
\frac{df}{dx} &= \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} && (1)\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' && (365)\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f && (366)\\
\frac{d^2 f}{dx^2} &= \frac{d}{dx}\left(\frac{df}{dx}\right)\\
&= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right)y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right)f && (2)\\
\frac{d^3 f}{dx^3} &= \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right)\\
&= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right)y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right)f && (3)\\
&\vdots
\end{aligned}
$$

And so on. Hence if we name $F_0 = f(x,y,y')$ then the above can be written as

$$
\begin{align}
F_0 &= f(x,y,y') \tag{4}\\
F_1 &= \frac{df}{dx} \nonumber\\
&= \frac{dF_0}{dx} \nonumber\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' \nonumber\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \tag{5}\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}y' + \frac{\partial F_0}{\partial y'}F_0 \nonumber\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx}f\right) \nonumber\\
&= \frac{d}{dx}(F_1) \nonumber\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)y'' \nonumber\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)F_0 \nonumber\\
&\vdots \nonumber\\
F_n &= \frac{d}{dx}(F_{n-1}) \nonumber\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)y'' \nonumber\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)F_0 \tag{6}
\end{align}
$$

Therefore (6) can be used from now on along with

$$
y(x) = y_0 + xy_0' + \sum_{n=0}^{\infty}\frac{x^{n+2}}{(n+2)!}F_n|_{x_0,y_0,y_0'} \tag{7}
$$

To find $y(x)$ series solution around $x = 0$. Hence

$$
\begin{aligned}
F_0 &= -y' - y\,\mathrm{e}^t \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= y'(1 - \mathrm{e}^t) \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= y\,\mathrm{e}^{2t} - y\,\mathrm{e}^t - y' \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= (2y + y')\,\mathrm{e}^{2t} - y'(\mathrm{e}^t - 1) \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= (5y + 3y')\,\mathrm{e}^{2t} - y\,\mathrm{e}^t - y\,\mathrm{e}^{3t} - y'
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t = 0$ and $y(0) = 0$ and $y'(0) = -1$ gives

$$
\begin{aligned}
F_0 &= 1 \\
F_1 &= 0 \\
F_2 &= 1 \\
F_3 &= -1 \\
F_4 &= -2
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$
y = -t + \frac{t^2}{2} + \frac{t^4}{24} - \frac{t^5}{120} - \frac{t^6}{360} + O(t^6)
$$

$$
y = -t + \frac{t^2}{2} + \frac{t^4}{24} - \frac{t^5}{120} - \frac{t^6}{360} + O(t^6)
$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard power series Let the solution be represented as power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^n$$

Then

$$\begin{aligned}
y' &= \sum_{n=1}^{\infty} n a_n t^{n-1} \\
y'' &= \sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}
\end{aligned}$$

Substituting the above back into the ode gives

$$\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} = -\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) - \left(\sum_{n=0}^{\infty} a_n t^n\right) \mathrm{e}^t \tag{1}$$

Expanding e^t as Taylor series around $t = 0$ and keeping only the first 6 terms gives

$$\begin{aligned}
\mathrm{e}^t &= 1 + t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \frac{1}{720}t^6 + \dots \\
&= 1 + t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \frac{1}{720}t^6
\end{aligned}$$

Hence the ODE in Eq (1) becomes

$$\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + \left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) + \left(1 + t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \frac{1}{720}t^6\right)\left(\sum_{n=0}^{\infty} a_n t^n\right) = 0$$

Expanding the third term in (1) gives

$$\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + \left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) + 1 \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) + t \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) + \frac{t^2}{2} \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) + \frac{t^3}{6} \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) + \frac{t^4}{24} \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) + \frac{t^5}{120} \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) + \frac{t^6}{720} \cdot \left(\sum_{n=0}^{\infty} a_n t^n\right) = 0$$

Which simplifies to

$$
\begin{aligned}
&\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right)+\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right)+\left(\sum_{n=0}^{\infty} a_n t^n\right) \\
&+\left(\sum_{n=0}^{\infty} t^{1+n} a_n\right)+\left(\sum_{n=0}^{\infty} \frac{t^{n+2} a_n}{2}\right)+\left(\sum_{n=0}^{\infty} \frac{t^{n+3} a_n}{6}\right) \\
&+\left(\sum_{n=0}^{\infty} \frac{t^{n+4} a_n}{24}\right)+\left(\sum_{n=0}^{\infty} \frac{t^{n+5} a_n}{120}\right)+\left(\sum_{n=0}^{\infty} \frac{t^{n+6} a_n}{720}\right)=0
\end{aligned} \tag{2}
$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$
\begin{aligned}
\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2} &= \sum_{n=0}^{\infty} (n+2)\, a_{n+2}(1+n)\, t^n \\
\sum_{n=1}^{\infty} n a_n t^{n-1} &= \sum_{n=0}^{\infty} (1+n)\, a_{1+n} t^n \\
\sum_{n=0}^{\infty} t^{1+n} a_n &= \sum_{n=1}^{\infty} a_{n-1} t^n \\
\sum_{n=0}^{\infty} \frac{t^{n+2} a_n}{2} &= \sum_{n=2}^{\infty} \frac{a_{n-2} t^n}{2} \\
\sum_{n=0}^{\infty} \frac{t^{n+3} a_n}{6} &= \sum_{n=3}^{\infty} \frac{a_{n-3} t^n}{6} \\
\sum_{n=0}^{\infty} \frac{t^{n+4} a_n}{24} &= \sum_{n=4}^{\infty} \frac{a_{n-4} t^n}{24} \\
\sum_{n=0}^{\infty} \frac{t^{n+5} a_n}{120} &= \sum_{n=5}^{\infty} \frac{a_{n-5} t^n}{120} \\
\sum_{n=0}^{\infty} \frac{t^{n+6} a_n}{720} &= \sum_{n=6}^{\infty} \frac{a_{n-6} t^n}{720}
\end{aligned}
$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$\left(\sum_{n=0}^{\infty}(n+2)\,a_{n+2}(1+n)\,t^n\right)+\left(\sum_{n=0}^{\infty}(1+n)\,a_{1+n}t^n\right) + \left(\sum_{n=0}^{\infty}a_n t^n\right)+\left(\sum_{n=1}^{\infty}a_{n-1}t^n\right)+\left(\sum_{n=2}^{\infty}\frac{a_{n-2}t^n}{2}\right)+\left(\sum_{n=3}^{\infty}\frac{a_{n-3}t^n}{6}\right) + \left(\sum_{n=4}^{\infty}\frac{a_{n-4}t^n}{24}\right)+\left(\sum_{n=5}^{\infty}\frac{a_{n-5}t^n}{120}\right)+\left(\sum_{n=6}^{\infty}\frac{a_{n-6}t^n}{720}\right)=0 \tag{3}$$

$n=0$ gives

$$2a_2+a_1+a_0=0$$

$$a_2=-\frac{a_0}{2}-\frac{a_1}{2}$$

$n=1$ gives

$$6a_3+2a_2+a_1+a_0=0$$

Which after substituting earlier equations, simplifies to

$$a_3=0$$

$n=2$ gives

$$12a_4+3a_3+a_2+a_1+\frac{a_0}{2}=0$$

Which after substituting earlier equations, simplifies to

$$a_4=-\frac{a_1}{24}$$

$n=3$ gives

$$20a_5+4a_4+a_3+a_2+\frac{a_1}{2}+\frac{a_0}{6}=0$$

Which after substituting earlier equations, simplifies to

$$a_5=\frac{a_0}{60}+\frac{a_1}{120}$$

$n = 4$ gives

$$30a_6 + 5a_5 + a_4 + a_3 + \frac{a_2}{2} + \frac{a_1}{6} + \frac{a_0}{24} = 0$$

Which after substituting earlier equations, simplifies to

$$a_6 = \frac{a_0}{240} + \frac{a_1}{360}$$

$n = 5$ gives

$$42a_7 + 6a_6 + a_5 + a_4 + \frac{a_3}{2} + \frac{a_2}{6} + \frac{a_1}{24} + \frac{a_0}{120} = 0$$

Which after substituting earlier equations, simplifies to

$$a_7 = \frac{a_0}{1260} + \frac{a_1}{720}$$

For $6 \leq n$, the recurrence equation is

$$(n+2)\, a_{n+2}(1+n) + (1+n)\, a_{1+n} + a_n + a_{n-1} + \frac{a_{n-2}}{2} + \frac{a_{n-3}}{6} + \frac{a_{n-4}}{24} + \frac{a_{n-5}}{120} + \frac{a_{n-6}}{720} = 0 \tag{4}$$

Solving for a_{n+2}, gives

$$\begin{aligned} a_{n+2} &= \\ &-\frac{720na_{1+n} + 720a_n + 720a_{1+n} + a_{n-6} + 6a_{n-5} + 30a_{n-4} + 120a_{n-3} + 360a_{n-2} + 720a_{n-1}}{720\,(n+2)\,(1+n)} \\ &= -\frac{a_n}{(n+2)\,(1+n)} - \frac{(720n+720)\, a_{1+n}}{720\,(n+2)\,(1+n)} - \frac{a_{n-6}}{720\,(n+2)\,(1+n)} - \frac{a_{n-5}}{120\,(n+2)\,(1+n)} \\ &\quad - \frac{a_{n-4}}{24\,(n+2)\,(1+n)} - \frac{a_{n-3}}{6\,(n+2)\,(1+n)} - \frac{a_{n-2}}{2\,(n+2)\,(1+n)} - \frac{a_{n-1}}{(n+2)\,(1+n)} \end{aligned} \tag{5}$$

And so on. Therefore the solution is

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n t^n \\ &= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots \end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y = a_0 + a_1 t + \left(-\frac{a_0}{2} - \frac{a_1}{2}\right) t^2 - \frac{a_1 t^4}{24} + \left(\frac{a_0}{60} + \frac{a_1}{120}\right) t^5 + \dots$$

Collecting terms, the solution becomes

$$y = \left(1 - \frac{1}{2}t^2 + \frac{1}{60}t^5\right) a_0 + \left(t - \frac{1}{2}t^2 - \frac{1}{24}t^4 + \frac{1}{120}t^5\right) a_1 + O(t^6) \tag{3}$$

At $t = 0$ the solution above becomes

$$y = \left(1 - \frac{1}{2}t^2 + \frac{1}{60}t^5\right) c_1 + \left(t - \frac{1}{2}t^2 - \frac{1}{24}t^4 + \frac{1}{120}t^5\right) c_2 + O(t^6)$$

$$y = -t + \frac{t^2}{2} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)$$

Summary

The solution(s) found are the following

$$y = -t + \frac{t^2}{2} + \frac{t^4}{24} - \frac{t^5}{120} - \frac{t^6}{360} + O(t^6) \tag{1}$$

$$y = -t + \frac{t^2}{2} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6) \tag{2}$$

Verification of solutions

$$y = -t + \frac{t^2}{2} + \frac{t^4}{24} - \frac{t^5}{120} - \frac{t^6}{360} + O(t^6)$$

Verified OK.

$$y = -t + \frac{t^2}{2} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)$$

Verified OK.

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
-> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1([a
-> Trying changes of variables to rationalize or make the ODE simpler
   trying a quadrature
   checking if the LODE has constant coefficients
   checking if the LODE is of Euler type
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Trying a Liouvillian solution using Kovacics algorithm
   <- No Liouvillian solutions exists
   -> Trying a solution in terms of special functions:
      -> Bessel
      <- Bessel successful
   <- special function solution successful
   Change of variables used:
      [t = ln(t)]
   Linear ODE actually solved:
      u(t)+2*diff(u(t),t)+t*diff(diff(u(t),t),t) = 0
<- change of variables successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 16

```
Order:=6;
dsolve([diff(y(t),t$2)+diff(y(t),t)+exp(t)*y(t)=0,y(0) = 0, D(y)(0) = -1],y(t),type='series'
```

$$y(t) = -t + \frac{1}{2}t^2 + \frac{1}{24}t^4 - \frac{1}{120}t^5 + \mathrm{O}\left(t^6\right)$$

✓ Solution by Mathematica

Time used: 0.001 (sec). Leaf size: 28

```
AsymptoticDSolveValue[{y''[t]+y'[t]+Exp[t]*y[t]==0,{y[0]==0,y'[0]==-1}},y[t],{t,0,5}]
```

$$y(t) \to -\frac{t^5}{120} + \frac{t^4}{24} + \frac{t^2}{2} - t$$

12.18 problem 17

Internal problem ID [1782]
Internal file name [OUTPUT/1783_Sunday_June_05_2022_02_31_11_AM_81099952/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8, Series solutions. Page 195
Problem number: 17.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second__order__bessel__ode__form__A", "second order series method. Ordinary point", "second order series method. Taylor series method"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{y'' + y' + e^{-t}y = 0}$$

With initial conditions

$$[y(0) = 3, y'(0) = 5]$$

With the expansion point for the power series method at $t = 0$.

12.18.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= 1 \\ q(t) &= e^{-t} \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' + y' + e^{-t}y = 0$$

The domain of $p(t) = 1$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is inside this domain. The domain of $q(t) = e^{-t}$ is

$$\{-\infty < t < \infty\}$$

And the point $t_0 = 0$ is also inside this domain. Hence solution exists and is unique.

Solving ode using Taylor series method. This gives review on how the Taylor series method works for solving second order ode.

Let

$$y'' = f(x, y, y')$$

Assuming expansion is at $x_0 = 0$ (we can always shift the actual expansion point to 0 by change of variables) and assuming $f(x, y, y')$ is analytic at x_0 which must be the case for an ordinary point. Let initial conditions be $y(x_0) = y_0$ and $y'(x_0) = y'_0$. Using Taylor series gives

$$\begin{aligned}
y(x) &= y(x_0) + (x - x_0)\, y'(x_0) + \frac{(x - x_0)^2}{2} y''(x_0) + \frac{(x - x_0)^3}{3!} y'''(x_0) + \cdots \\
&= y_0 + x y'_0 + \frac{x^2}{2} f|_{x_0, y_0, y'_0} + \frac{x^3}{3!} f'|_{x_0, y_0, y'_0} + \cdots \\
&= y_0 + x y'_0 + \sum_{n=0}^{\infty} \frac{x^{n+2}}{(n+2)!} \frac{d^n f}{dx^n}\bigg|_{x_0, y_0, y'_0}
\end{aligned}$$

But

$$
\begin{aligned}
\frac{df}{dx} &= \frac{\partial f}{\partial x}\frac{dx}{dx} + \frac{\partial f}{\partial y}\frac{dy}{dx} + \frac{\partial f}{\partial y'}\frac{dy'}{dx} && (1) \\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y'' && (368) \\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f && (369) \\
\frac{d^2 f}{dx^2} &= \frac{d}{dx}\left(\frac{df}{dx}\right) \\
&= \frac{\partial}{\partial x}\left(\frac{df}{dx}\right) + \frac{\partial}{\partial y}\left(\frac{df}{dx}\right)y' + \frac{\partial}{\partial y'}\left(\frac{df}{dx}\right)f && (2) \\
\frac{d^3 f}{dx^3} &= \frac{d}{dx}\left(\frac{d^2 f}{dx^2}\right) \\
&= \frac{\partial}{\partial x}\left(\frac{d^2 f}{dx^2}\right) + \left(\frac{\partial}{\partial y}\frac{d^2 f}{dx^2}\right)y' + \frac{\partial}{\partial y'}\left(\frac{d^2 f}{dx^2}\right)f && (3) \\
&\vdots
\end{aligned}
$$

And so on. Hence if we name $F_0 = f(x, y, y')$ then the above can be written as

$$
\begin{aligned}
F_0 &= f(x, y, y') \qquad (4)\\
F_1 &= \frac{df}{dx}\\
&= \frac{dF_0}{dx}\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}y''\\
&= \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}y' + \frac{\partial f}{\partial y'}f \qquad (5)\\
&= \frac{\partial F_0}{\partial x} + \frac{\partial F_0}{\partial y}y' + \frac{\partial F_0}{\partial y'}F_0\\
F_2 &= \frac{d}{dx}\left(\frac{d}{dx}f\right)\\
&= \frac{d}{dx}(F_1)\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_1 + \left(\frac{\partial F_1}{\partial y}\right)y' + \left(\frac{\partial F_1}{\partial y'}\right)F_0\\
&\vdots\\
F_n &= \frac{d}{dx}(F_{n-1})\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)y''\\
&= \frac{\partial}{\partial x}F_{n-1} + \left(\frac{\partial F_{n-1}}{\partial y}\right)y' + \left(\frac{\partial F_{n-1}}{\partial y'}\right)F_0 \qquad (6)
\end{aligned}
$$

Therefore (6) can be used from now on along with

$$
y(x) = y_0 + xy_0' + \sum_{n=0}^{\infty}\frac{x^{n+2}}{(n+2)!}F_n|_{x_0,y_0,y_0'} \qquad (7)
$$

To find $y(x)$ series solution around $x=0$. Hence

$$
\begin{aligned}
F_0 &= -y' - \mathrm{e}^{-t} y \\
F_1 &= \frac{dF_0}{dt} \\
&= \frac{\partial F_0}{\partial t} + \frac{\partial F_0}{\partial y} y' + \frac{\partial F_0}{\partial y'} F_0 \\
&= (2y - y')\,\mathrm{e}^{-t} + y' \\
F_2 &= \frac{dF_1}{dt} \\
&= \frac{\partial F_1}{\partial t} + \frac{\partial F_1}{\partial y} y' + \frac{\partial F_1}{\partial y'} F_1 \\
&= (-3y + 4y')\,\mathrm{e}^{-t} + \mathrm{e}^{-2t} y - y' \\
F_3 &= \frac{dF_2}{dt} \\
&= \frac{\partial F_2}{\partial t} + \frac{\partial F_2}{\partial y} y' + \frac{\partial F_2}{\partial y'} F_2 \\
&= (-6y + y')\,\mathrm{e}^{-2t} + (4y - 11y')\,\mathrm{e}^{-t} + y' \\
F_4 &= \frac{dF_3}{dt} \\
&= \frac{\partial F_3}{\partial t} + \frac{\partial F_3}{\partial y} y' + \frac{\partial F_3}{\partial y'} F_3 \\
&= (23y - 9y')\,\mathrm{e}^{-2t} + (-5y + 26y')\,\mathrm{e}^{-t} - y\,\mathrm{e}^{-3t} - y'
\end{aligned}
$$

And so on. Evaluating all the above at initial conditions $t=0$ and $y(0)=3$ and $y'(0)=5$ gives

$$
\begin{aligned}
F_0 &= -8 \\
F_1 &= 6 \\
F_2 &= 9 \\
F_3 &= -51 \\
F_4 &= 131
\end{aligned}
$$

Substituting all the above in (7) and simplifying gives the solution as

$$
y = t^3 - 4t^2 + 5t + 3 + \frac{3t^4}{8} - \frac{17t^5}{40} + \frac{131t^6}{720} + O(t^6)
$$

$$
y = t^3 - 4t^2 + 5t + 3 + \frac{3t^4}{8} - \frac{17t^5}{40} + \frac{131t^6}{720} + O(t^6)
$$

Since the expansion point $t = 0$ is an ordinary, we can also solve this using standard power series The ode is normalized to be

$$e^t y'' + y' e^t + y = 0$$

Let the solution be represented as power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^n$$

Then

$$\begin{aligned}
y' &= \sum_{n=1}^{\infty} n a_n t^{n-1} \\
y'' &= \sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}
\end{aligned}$$

Substituting the above back into the ode gives

$$e^t \left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) + \left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) e^t + \left(\sum_{n=0}^{\infty} a_n t^n\right) = 0 \tag{1}$$

Expanding e^t as Taylor series around $t = 0$ and keeping only the first 6 terms gives

$$\begin{aligned}
e^t &= 1 + t + \frac{1}{2} t^2 + \frac{1}{6} t^3 + \frac{1}{24} t^4 + \frac{1}{120} t^5 + \frac{1}{720} t^6 + \dots \\
&= 1 + t + \frac{1}{2} t^2 + \frac{1}{6} t^3 + \frac{1}{24} t^4 + \frac{1}{120} t^5 + \frac{1}{720} t^6
\end{aligned}$$

Expanding e^t as Taylor series around $t = 0$ and keeping only the first 6 terms gives

$$\begin{aligned}
e^t &= 1 + t + \frac{1}{2} t^2 + \frac{1}{6} t^3 + \frac{1}{24} t^4 + \frac{1}{120} t^5 + \frac{1}{720} t^6 + \dots \\
&= 1 + t + \frac{1}{2} t^2 + \frac{1}{6} t^3 + \frac{1}{24} t^4 + \frac{1}{120} t^5 + \frac{1}{720} t^6
\end{aligned}$$

Hence the ODE in Eq (1) becomes

$$\begin{aligned}
&\left(1 + t + \frac{1}{2} t^2 + \frac{1}{6} t^3 + \frac{1}{24} t^4 + \frac{1}{120} t^5 + \frac{1}{720} t^6\right) \left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right) \\
&+ \left(1 + t + \frac{1}{2} t^2 + \frac{1}{6} t^3 + \frac{1}{24} t^4 + \frac{1}{120} t^5 + \frac{1}{720} t^6\right) \left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right) + \left(\sum_{n=0}^{\infty} a_n t^n\right) = 0
\end{aligned}$$

Expanding the first term in (1) gives

$$
\begin{aligned}
&1\cdot\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right)+t\cdot\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right)+\frac{t^2}{2}\cdot\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right)\\
&+\frac{t^3}{6}\cdot\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right)+\frac{t^4}{24}\cdot\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right)\\
&+\frac{t^5}{120}\cdot\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right)+\frac{t^6}{720}\cdot\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right)\\
&+\left(1+t+\frac{1}{2}t^2+\frac{1}{6}t^3+\frac{1}{24}t^4+\frac{1}{120}t^5+\frac{1}{720}t^6\right)\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right)+\left(\sum_{n=0}^{\infty} a_n t^n\right)=0
\end{aligned}
$$

Expanding the second term in (1) gives

Expression too large to display

Which simplifies to

$$
\begin{aligned}
&\left(\sum_{n=2}^{\infty}\frac{n\, t^{n+4} a_n (n-1)}{720}\right)+\left(\sum_{n=2}^{\infty}\frac{n\, t^{n+3} a_n (n-1)}{120}\right)\\
&+\left(\sum_{n=2}^{\infty}\frac{n\, t^{n+2} a_n (n-1)}{24}\right)+\left(\sum_{n=2}^{\infty}\frac{n\, t^{1+n} a_n (n-1)}{6}\right)\\
&+\left(\sum_{n=2}^{\infty}\frac{n a_n t^{n} (n-1)}{2}\right)+\left(\sum_{n=2}^{\infty} n\, t^{n-1} a_n (n-1)\right)+\left(\sum_{n=2}^{\infty} n(n-1)\, a_n t^{n-2}\right)\\
&+\left(\sum_{n=1}^{\infty} n a_n t^{n-1}\right)+\left(\sum_{n=1}^{\infty} n a_n t^{n}\right)+\left(\sum_{n=1}^{\infty}\frac{n\, t^{1+n} a_n}{2}\right)+\left(\sum_{n=1}^{\infty}\frac{n\, t^{n+2} a_n}{6}\right)\\
&+\left(\sum_{n=1}^{\infty}\frac{n\, t^{n+3} a_n}{24}\right)+\left(\sum_{n=1}^{\infty}\frac{n\, t^{n+4} a_n}{120}\right)+\left(\sum_{n=1}^{\infty}\frac{n\, t^{n+5} a_n}{720}\right)+\left(\sum_{n=0}^{\infty} a_n t^n\right)=0
\end{aligned}
\tag{2}
$$

The next step is to make all powers of t be n in each summation term. Going over each summation term above with power of t in it which is not already t^n and adjusting the power and the corresponding index gives

$$\sum_{n=2}^{\infty} \frac{n\,t^{n+4} a_n (n-1)}{720} = \sum_{n=6}^{\infty} \frac{(n-4)\,a_{n-4}(n-5)\,t^n}{720}$$

$$\sum_{n=2}^{\infty} \frac{n\,t^{n+3} a_n (n-1)}{120} = \sum_{n=5}^{\infty} \frac{(n-3)\,a_{n-3}(n-4)\,t^n}{120}$$

$$\sum_{n=2}^{\infty} \frac{n\,t^{n+2} a_n (n-1)}{24} = \sum_{n=4}^{\infty} \frac{(n-2)\,a_{n-2}(n-3)\,t^n}{24}$$

$$\sum_{n=2}^{\infty} \frac{n\,t^{1+n} a_n (n-1)}{6} = \sum_{n=3}^{\infty} \frac{(n-1)\,a_{n-1}(n-2)\,t^n}{6}$$

$$\sum_{n=2}^{\infty} n\,t^{n-1} a_n (n-1) = \sum_{n=1}^{\infty} (1+n)\,a_{1+n} n\,t^n$$

$$\sum_{n=2}^{\infty} n(n-1)\,a_n t^{n-2} = \sum_{n=0}^{\infty} (n+2)\,a_{n+2}(1+n)\,t^n$$

$$\sum_{n=1}^{\infty} n a_n t^{n-1} = \sum_{n=0}^{\infty} (1+n)\,a_{1+n} t^n$$

$$\sum_{n=1}^{\infty} \frac{n\,t^{1+n} a_n}{2} = \sum_{n=2}^{\infty} \frac{(n-1)\,a_{n-1} t^n}{2}$$

$$\sum_{n=1}^{\infty} \frac{n\,t^{n+2} a_n}{6} = \sum_{n=3}^{\infty} \frac{(n-2)\,a_{n-2} t^n}{6}$$

$$\sum_{n=1}^{\infty} \frac{n\,t^{n+3} a_n}{24} = \sum_{n=4}^{\infty} \frac{(n-3)\,a_{n-3} t^n}{24}$$

$$\sum_{n=1}^{\infty} \frac{n\,t^{n+4} a_n}{120} = \sum_{n=5}^{\infty} \frac{(n-4)\,a_{n-4} t^n}{120}$$

$$\sum_{n=1}^{\infty} \frac{n\,t^{n+5} a_n}{720} = \sum_{n=6}^{\infty} \frac{(n-5)\,a_{n-5} t^n}{720}$$

Substituting all the above in Eq (2) gives the following equation where now all powers of t are the same and equal to n.

$$
\left(\sum_{n=6}^{\infty} \frac{(n-4)\, a_{n-4}(n-5)\, t^{n}}{720}\right)+\left(\sum_{n=5}^{\infty} \frac{(n-3)\, a_{n-3}(n-4)\, t^{n}}{120}\right)
+\left(\sum_{n=4}^{\infty} \frac{(n-2)\, a_{n-2}(n-3)\, t^{n}}{24}\right)+\left(\sum_{n=3}^{\infty} \frac{(n-1)\, a_{n-1}(n-2)\, t^{n}}{6}\right)
+\left(\sum_{n=2}^{\infty} \frac{n a_{n} t^{n}(n-1)}{2}\right)+\left(\sum_{n=1}^{\infty} (1+n)\, a_{1+n} n\, t^{n}\right)
+\left(\sum_{n=0}^{\infty} (n+2)\, a_{n+2}(1+n)\, t^{n}\right)+\left(\sum_{n=0}^{\infty} (1+n)\, a_{1+n} t^{n}\right)+\left(\sum_{n=1}^{\infty} n a_{n} t^{n}\right)
+\left(\sum_{n=2}^{\infty} \frac{(n-1)\, a_{n-1} t^{n}}{2}\right)+\left(\sum_{n=3}^{\infty} \frac{(n-2)\, a_{n-2} t^{n}}{6}\right)+\left(\sum_{n=4}^{\infty} \frac{(n-3)\, a_{n-3} t^{n}}{24}\right)
+\left(\sum_{n=5}^{\infty} \frac{(n-4)\, a_{n-4} t^{n}}{120}\right)+\left(\sum_{n=6}^{\infty} \frac{(n-5)\, a_{n-5} t^{n}}{720}\right)+\left(\sum_{n=0}^{\infty} a_{n} t^{n}\right) = 0 \tag{3}
$$

$n = 0$ gives

$$
2a_2 + a_1 + a_0 = 0
$$

$$
a_2 = -\frac{a_0}{2} - \frac{a_1}{2}
$$

$n = 1$ gives

$$
4a_2 + 6a_3 + 2a_1 = 0
$$

Which after substituting earlier equations, simplifies to

$$
a_3 = \frac{a_0}{3}
$$

$n = 2$ gives

$$
4a_2 + 9a_3 + 12a_4 + \frac{a_1}{2} = 0
$$

Which after substituting earlier equations, simplifies to

$$
a_4 = -\frac{a_0}{12} + \frac{a_1}{8}
$$

$n = 3$ gives

$$\frac{4a_2}{3} + 7a_3 + 16a_4 + 20a_5 + \frac{a_1}{6} = 0$$

Which after substituting earlier equations, simplifies to

$$a_5 = -\frac{a_0}{60} - \frac{3a_1}{40}$$

$n = 4$ gives

$$\frac{5a_2}{12} + \frac{5a_3}{2} + 11a_4 + 25a_5 + 30a_6 + \frac{a_1}{24} = 0$$

Which after substituting earlier equations, simplifies to

$$a_6 = \frac{17a_0}{720} + \frac{a_1}{45}$$

$n = 5$ gives

$$\frac{a_2}{10} + \frac{3a_3}{4} + 4a_4 + 16a_5 + 36a_6 + 42a_7 + \frac{a_1}{120} = 0$$

Which after substituting earlier equations, simplifies to

$$a_7 = -\frac{3a_0}{280} - \frac{a_1}{720}$$

For $6 \le n$, the recurrence equation is

$$\begin{aligned}
&\frac{(n-4)\, a_{n-4}(n-5)}{720} + \frac{(n-3)\, a_{n-3}(n-4)}{120} + \frac{(n-2)\, a_{n-2}(n-3)}{24} \\
&+ \frac{(n-1)\, a_{n-1}(n-2)}{6} + \frac{n a_n(n-1)}{2} + (1+n)\, a_{1+n} n \\
&+ (n+2)\, a_{n+2}(1+n) + (1+n)\, a_{1+n} + n a_n + \frac{(n-1)\, a_{n-1}}{2} \\
&+ \frac{(n-2)\, a_{n-2}}{6} + \frac{(n-3)\, a_{n-3}}{24} + \frac{(n-4)\, a_{n-4}}{120} + \frac{(n-5)\, a_{n-5}}{720} + a_n = 0
\end{aligned} \tag{4}$$

Solving for a_{n+2}, gives

$$a_{n+2} = -\frac{360n^2 a_n + 720n^2 a_{1+n} + n^2 a_{n-4} + 6n^2 a_{n-3} + 30n^2 a_{n-2} + 120n^2 a_{n-1} + 360n a_n + 1440n a_{1+n} + n a_{n-5}}{720 (n + 2}$$

$$\begin{aligned}
&= -\frac{(360n^2 + 360n + 720) a_n}{720 (n+2) (1+n)} - \frac{(720n^2 + 1440n + 720) a_{1+n}}{720 (n+2) (1+n)} \\
&\quad - \frac{(n-5) a_{n-5}}{720 (n+2) (1+n)} - \frac{(n^2 - 3n - 4) a_{n-4}}{720 (n+2) (1+n)} - \frac{(6n^2 - 12n - 18) a_{n-3}}{720 (n+2) (1+n)} \\
&\quad - \frac{(30n^2 - 30n - 60) a_{n-2}}{720 (n+2) (1+n)} - \frac{(120n^2 - 120) a_{n-1}}{720 (n+2) (1+n)}
\end{aligned} \tag{5}$$

And so on. Therefore the solution is

$$\begin{aligned}
y &= \sum_{n=0}^{\infty} a_n t^n \\
&= a_3 t^3 + a_2 t^2 + a_1 t + a_0 + \dots
\end{aligned}$$

Substituting the values for a_n found above, the solution becomes

$$y = a_0 + a_1 t + \left(-\frac{a_0}{2} - \frac{a_1}{2}\right) t^2 + \frac{a_0 t^3}{3} + \left(-\frac{a_0}{12} + \frac{a_1}{8}\right) t^4 + \left(-\frac{a_0}{60} - \frac{3a_1}{40}\right) t^5 + \dots$$

Collecting terms, the solution becomes

$$y = \left(1 - \frac{1}{2}t^2 + \frac{1}{3}t^3 - \frac{1}{12}t^4 - \frac{1}{60}t^5\right) a_0 + \left(t - \frac{1}{2}t^2 + \frac{1}{8}t^4 - \frac{3}{40}t^5\right) a_1 + O(t^6) \tag{3}$$

At $t = 0$ the solution above becomes

$$y = \left(1 - \frac{1}{2}t^2 + \frac{1}{3}t^3 - \frac{1}{12}t^4 - \frac{1}{60}t^5\right) c_1 + \left(t - \frac{1}{2}t^2 + \frac{1}{8}t^4 - \frac{3}{40}t^5\right) c_2 + O(t^6)$$

$$y = 3 - 4t^2 + t^3 + \frac{3t^4}{8} - \frac{17t^5}{40} + 5t + O(t^6)$$

<u>Summary</u>

The solution(s) found are the following

$$y = t^3 - 4t^2 + 5t + 3 + \frac{3t^4}{8} - \frac{17t^5}{40} + \frac{131t^6}{720} + O(t^6) \tag{1}$$

$$y = 3 - 4t^2 + t^3 + \frac{3t^4}{8} - \frac{17t^5}{40} + 5t + O(t^6) \tag{2}$$

Verification of solutions

$$y = t^3 - 4t^2 + 5t + 3 + \frac{3t^4}{8} - \frac{17t^5}{40} + \frac{131t^6}{720} + O(t^6)$$

Verified OK.

$$y = 3 - 4t^2 + t^3 + \frac{3t^4}{8} - \frac{17t^5}{40} + 5t + O(t^6)$$

Verified OK.

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
-> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1([a
-> Trying changes of variables to rationalize or make the ODE simpler
   trying a quadrature
   checking if the LODE has constant coefficients
   checking if the LODE is of Euler type
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Trying a Liouvillian solution using Kovacics algorithm
   <- No Liouvillian solutions exists
   -> Trying a solution in terms of special functions:
      -> Bessel
      <- Bessel successful
   <- special function solution successful
   Change of variables used:
      [t = -ln(t)]
   Linear ODE actually solved:
      u(t)+t*diff(diff(u(t),t),t) = 0
<- change of variables successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 20

```
Order:=6;
dsolve([diff(y(t),t$2)+diff(y(t),t)+exp(-t)*y(t)=0,y(0) = 3, D(y)(0) = 5],y(t),type='series'
```

$$y(t) = 3 + 5t - 4t^2 + t^3 + \frac{3}{8}t^4 - \frac{17}{40}t^5 + \mathrm{O}\left(t^6\right)$$

✓ Solution by Mathematica

Time used: 0.002 (sec). Leaf size: 30

```
AsymptoticDSolveValue[{y''[t]+y'[t]+Exp[-t]*y[t]==0,{y[0]==3,y'[0]==5}},y[t],{t,0,5}]
```

$$y(t) \to -\frac{17t^5}{40} + \frac{3t^4}{8} + t^3 - 4t^2 + 5t + 3$$

13 Section 2.8.1, Singular points, Euler equations. Page 201

13.1 problem Example 2

Internal problem ID [1783]
Internal file name [`OUTPUT/1784_Sunday_June_05_2022_02_31_15_AM_5221218/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.1, Singular points, Euler equations. Page 201
Problem number: Example 2.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "second_order_change_of_variable_on_x_method_1", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler]]
```

$$\boxed{t^2y'' - 5ty' + 9y = 0}$$

13.1.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} - 5trt^{r-1} + 9t^r = 0$$

Simplifying gives

$$r(r-1)\,t^r - 5r\,t^r + 9t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

$$r(r-1) - 5r + 9 = 0$$

Or

$$r^2 - 6r + 9 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = 3$$
$$r_2 = 3$$

Since the roots are equal, then the general solution is

$$y = c_1 y_1 + c_2 y_2$$

Where $y_1 = t^r$ and $y_2 = t^r \ln(t)$. Hence

$$y = c_1 t^3 + c_2 t^3 \ln(t)$$

Summary

The solution(s) found are the following

$$y = c_1 t^3 + c_2 t^3 \ln(t) \tag{1}$$

Verification of solutions

$$y = c_1 t^3 + c_2 t^3 \ln(t)$$

Verified OK.

13.1.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2 y'' - 5ty' + 9y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$p(t) = -\frac{5}{t}$$
$$q(t) = \frac{9}{t^2}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned}
\tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)} dt \\
&= \int \mathrm{e}^{-\left(\int -\frac{5}{t}dt\right)} dt \\
&= \int e^{5\ln(t)}\,dt \\
&= \int t^5 dt \\
&= \frac{t^6}{6}
\end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned}
q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\
&= \frac{\frac{9}{t^2}}{t^{10}} \\
&= \frac{9}{t^{12}}
\end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) = 0$$
$$\frac{d^2}{d\tau^2}y(\tau) + \frac{9y(\tau)}{t^{12}} = 0$$

But in terms of τ

$$\frac{9}{t^{12}} = \frac{1}{4\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) + \frac{y(\tau)}{4\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$4\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 + y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$4\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} + \tau^r = 0$$

Simplifying gives

$$4r(r-1)\,\tau^r + 0\,\tau^r + \tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

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

Or

$$4r^2 - 4r + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = \frac{1}{2}$$
$$r_2 = \frac{1}{2}$$

Since the roots are equal, then the general solution is

$$y(\tau) = c_1y_1 + c_2y_2$$

Where $y_1 = \tau^r$ and $y_2 = \tau^r \ln(\tau)$. Hence

$$y(\tau) = c_1\sqrt{\tau} + c_2\sqrt{\tau}\,\ln(\tau)$$

The above solution is now transformed back to y using (6) which results in

$$y = \frac{\sqrt{6}\,\sqrt{t^6}\,(c_1 - c_2\ln(3) + c_2\ln(t^6) - c_2\ln(2))}{6}$$

Summary
The solution(s) found are the following

$$y = \frac{\sqrt{6}\,\sqrt{t^6}\,(c_1 - c_2\ln(3) + c_2\ln(t^6) - c_2\ln(2))}{6} \tag{1}$$

Verification of solutions

$$y = \frac{\sqrt{6}\,\sqrt{t^6}\,(c_1 - c_2\ln(3) + c_2\ln(t^6) - c_2\ln(2))}{6}$$

Verified OK.

13.1.3 Solving as second order change of variable on x method 1 ode

In normal form the ode

$$t^2y'' - 5ty' + 9y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$p(t) = -\frac{5}{t}$$
$$q(t) = \frac{9}{t^2}$$

Applying change of variables $\tau = g(t)$ to (2) results

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $q_1 = c^2$ where c is some constant. Therefore from (5)

$$\begin{aligned}\tau' &= \frac{1}{c}\sqrt{q}\\ &= \frac{3\sqrt{\frac{1}{t^2}}}{c} \\ \tau'' &= -\frac{3}{c\sqrt{\frac{1}{t^2}}\,t^3}\end{aligned} \tag{6}$$

Substituting the above into (4) results in

$$\begin{aligned}
p_1(\tau) &= \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \\
&= \frac{-\frac{3}{c\sqrt{\frac{1}{t^2}}\,t^3} - \frac{5}{t}\frac{3\sqrt{\frac{1}{t^2}}}{c}}{\left(\frac{3\sqrt{\frac{1}{t^2}}}{c}\right)^2} \\
&= -2c
\end{aligned}$$

Therefore ode (3) now becomes

$$\begin{aligned}
y(\tau)'' + p_1 y(\tau)' + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2}y(\tau) - 2c\left(\frac{d}{d\tau}y(\tau)\right) + c^2 y(\tau) &= 0 \qquad (7)
\end{aligned}$$

The above ode is now solved for $y(\tau)$. Since the ode is now constant coefficients, it can be easily solved to give

$$y(\tau) = e^{c\tau} c_1$$

Now from (6)

$$\begin{aligned}
\tau &= \int \frac{1}{c}\sqrt{q}\,dt \\
&= \frac{\int 3\sqrt{\frac{1}{t^2}}dt}{c} \\
&= \frac{3\sqrt{\frac{1}{t^2}}\,t\ln(t)}{c}
\end{aligned}$$

Substituting the above into the solution obtained gives

$$y = c_1 t^3$$

Summary
The solution(s) found are the following

$$y = c_1 t^3 \qquad (1)$$

Verification of solutions

$$y = c_1 t^3$$

Verified OK.

13.1.4 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2y'' - 5ty' + 9y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= -\frac{5}{t} \\ q(t) &= \frac{9}{t^2} \end{aligned}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} - \frac{5n}{t^2} + \frac{9}{t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = 3 \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \frac{v'(t)}{t} &= 0 \\ v''(t) + \frac{v'(t)}{t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{u(t)}{t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t)g(u) \\ &= -\frac{u}{t} \end{aligned}$$

Where $f(t) = -\frac{1}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\, du &= -\frac{1}{t}\, dt \\ \int \frac{1}{u}\, du &= \int -\frac{1}{t}\, dt \\ \ln(u) &= -\ln(t) + c_1 \\ u &= e^{-\ln(t)+c_1} \\ &= \frac{c_1}{t} \end{aligned}$$

Now that $u(t)$ is known, then

$$\begin{aligned} v'(t) &= u(t) \\ v(t) &= \int u(t)\, dt + c_2 \\ &= c_1 \ln(t) + c_2 \end{aligned}$$

Hence

$$\begin{aligned} y &= v(t)\, t^n \\ &= (c_1 \ln(t) + c_2)\, t^3 \\ &= (c_1 \ln(t) + c_2)\, t^3 \end{aligned}$$

Summary

The solution(s) found are the following

$$y = (c_1 \ln(t) + c_2)\, t^3 \tag{1}$$

Verification of solutions

$$y = (c_1 \ln(t) + c_2)\, t^3$$

Verified OK.

13.1.5 Solving using Kovacic algorithm

Writing the ode as

$$t^2y'' - 5ty' + 9y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= -5t \\ C &= 9 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-1}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -1 \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(-\frac{1}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 219: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 2 - 0 \\
&= 2
\end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = -\frac{1}{4t^2}$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{1}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}
\end{aligned}
$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$
r = \frac{s}{t} = -\frac{1}{4t^2}
$$

Since the $\gcd(s,t) = 1$. This gives $b = -\frac{1}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\
\alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}
\end{aligned}
$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$
r = -\frac{1}{4t^2}
$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{1}{2}$	$\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{1}{2}$	$\frac{1}{2}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$
d = \alpha_\infty^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}
$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c \in \Gamma \cup \infty}$ until such d is found to work in finding candidate ω.

Trying $\alpha_{\infty}^{-}=\frac{1}{2}$ then

$$\begin{aligned} d &= \alpha_{\infty}^{-} - \left(\alpha_{c_1}^{-}\right) \\ &= \frac{1}{2} - \left(\frac{1}{2}\right) \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c\in\Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_{\infty}$$

The above gives

$$\begin{aligned} \omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^{-}}{t-c_1} \right) + (-)[\sqrt{r}]_{\infty} \\ &= \frac{1}{2t} + (-)\,(0) \\ &= \frac{1}{2t} \\ &= \frac{1}{2t} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d=0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$\begin{aligned} (0) + 2\left(\frac{1}{2t}\right)(0) + \left(\left(-\frac{1}{2t^2}\right) + \left(\frac{1}{2t}\right)^2 - \left(-\frac{1}{4t^2}\right) \right) &= 0 \\ 0 &= 0 \end{aligned}$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned} z_1(t) &= p e^{\int \omega \, dt} \\ &= e^{\int \frac{1}{2t} dt} \\ &= \sqrt{t} \end{aligned}$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-5t}{t^2}\,dt} \\
&= z_1 e^{\frac{5\ln(t)}{2}} \\
&= z_1\left(t^{\frac{5}{2}}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = t^3
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-5t}{t^2}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{5\ln(t)}}{(y_1)^2}\,dt \\
&= y_1(\ln(t))
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(t^3\right) + c_2\left(t^3(\ln(t))\right)
\end{aligned}
$$

<u>Summary</u>

The solution(s) found are the following

$$
y = c_1 t^3 + c_2 t^3 \ln(t) \tag{1}
$$

<u>Verification of solutions</u>

$$
y = c_1 t^3 + c_2 t^3 \ln(t)
$$

Verified OK.

13.1.6 Maple step by step solution

Let's solve

$y''t^2 - 5ty' + 9y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{5y'}{t} - \frac{9y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{5y'}{t} + \frac{9y}{t^2} = 0$

- Multiply by denominators of the ODE

  $y''t^2 - 5ty' + 9y = 0$

- Make a change of variables

  $s = \ln(t)$

□ Substitute the change of variables back into the ODE

  - Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$

  - Compute derivative

    $y' = \frac{\frac{d}{ds}y(s)}{t}$

  - Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$

  - Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right) t^2 - 5\frac{d}{ds}y(s) + 9y(s) = 0$

- Simplify

  $\frac{d^2}{ds^2}y(s) - 6\frac{d}{ds}y(s) + 9y(s) = 0$

- Characteristic polynomial of ODE

  $r^2 - 6r + 9 = 0$

- Factor the characteristic polynomial

  $(r-3)^2 = 0$
- Root of the characteristic polynomial

  $r = 3$
- 1st solution of the ODE

  $y_1(s) = e^{3s}$
- Repeated root, multiply $y_1(s)$ by s to ensure linear independence

  $y_2(s) = s\,e^{3s}$
- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$
- Substitute in solutions

  $y(s) = c_1 e^{3s} + c_2 s\,e^{3s}$
- Change variables back using $s = \ln(t)$

  $y = c_1 t^3 + c_2 t^3 \ln(t)$
- Simplify

  $y = t^3 (c_2 \ln(t) + c_1)$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 14

```
dsolve(t^2*diff(y(t),t$2)-5*t*diff(y(t),t)+9*y(t)=0,y(t), singsol=all)
```

$$y(t) = t^3 (c_2 \ln(t) + c_1)$$

✓ Solution by Mathematica

Time used: 0.017 (sec). Leaf size: 18

```
DSolve[t^2*y''[t]-5*t*y'[t]+9*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to t^3(3c_2 \log(t) + c_1)$$

13.2 problem 1

Internal problem ID [1784]
Internal file name [`OUTPUT/1785_Sunday_June_05_2022_02_31_17_AM_85200054/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.1, Singular points, Euler equations. Page 201
Problem number: 1.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2", "second_order_ode_non_constant_coeff_transformation_on_B"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler]]
```

$$\boxed{t^2y'' + 5ty' - 5y = 0}$$

13.2.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} + 5trt^{r-1} - 5t^r = 0$$

Simplifying gives

$$r(r-1)\,t^r + 5r\,t^r - 5t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

$$r(r-1) + 5r - 5 = 0$$

Or

$$r^2 + 4r - 5 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$\begin{aligned} r_1 &= -5 \\ r_2 &= 1 \end{aligned}$$

Since the roots are real and distinct, then the general solution is

$$y = c_1 y_1 + c_2 y_2$$

Where $y_1 = t^{r_1}$ and $y_2 = t^{r_2}$. Hence

$$y = \frac{c_1}{t^5} + c_2 t$$

Summary

The solution(s) found are the following

$$y = \frac{c_1}{t^5} + c_2 t \tag{1}$$

Verification of solutions

$$y = \frac{c_1}{t^5} + c_2 t$$

Verified OK.

13.2.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2 y'' + 5ty' - 5y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= \frac{5}{t} \\ q(t) &= -\frac{5}{t^2} \end{aligned}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned}
\tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)}dt \\
&= \int \mathrm{e}^{-\left(\int \frac{5}{t}dt\right)}dt \\
&= \int e^{-5\ln(t)}\,dt \\
&= \int \frac{1}{t^5}dt \\
&= -\frac{1}{4t^4}
\end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned}
q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\
&= \frac{-\frac{5}{t^2}}{\frac{1}{t^{10}}} \\
&= -5t^8
\end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\begin{aligned}
\frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2}y(\tau) - 5t^8 y(\tau) &= 0
\end{aligned}$$

But in terms of τ

$$-5t^8 = -\frac{5}{16\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) - \frac{5y(\tau)}{16\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$16\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 - 5y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$16\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} - 5\tau^r = 0$$

Simplifying gives

$$16r(r-1)\,\tau^r + 0\,\tau^r - 5\tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

$$16r(r-1) + 0 - 5 = 0$$

Or

$$16r^2 - 16r - 5 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = -\frac{1}{4}$$
$$r_2 = \frac{5}{4}$$

Since the roots are real and distinct, then the general solution is

$$y(\tau) = c_1y_1 + c_2y_2$$

Where $y_1 = \tau^{r_1}$ and $y_2 = \tau^{r_2}$. Hence

$$y(\tau) = \frac{c_1}{\tau^{\frac{1}{4}}} + c_2\tau^{\frac{5}{4}}$$

The above solution is now transformed back to y using (6) which results in

$$y = -\frac{\left(-8c_1t^4 + c_2\sqrt{-\frac{1}{t^4}}\right)\sqrt{2}}{8t^4\left(-\frac{1}{t^4}\right)^{\frac{1}{4}}}$$

Summary

The solution(s) found are the following

$$y = -\frac{\left(-8c_1t^4 + c_2\sqrt{-\frac{1}{t^4}}\right)\sqrt{2}}{8t^4\left(-\frac{1}{t^4}\right)^{\frac{1}{4}}} \tag{1}$$

Verification of solutions

$$y = -\frac{\left(-8c_1t^4 + c_2\sqrt{-\frac{1}{t^4}}\right)\sqrt{2}}{8t^4\left(-\frac{1}{t^4}\right)^{\frac{1}{4}}}$$

Verified OK.

13.2.3 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2y'' + 5ty' - 5y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$p(t) = \frac{5}{t}$$
$$q(t) = -\frac{5}{t^2}$$

Applying change of variables on the depndent variable $y = v(t)\,t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right)v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right)v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2}+\frac{5n}{t^2}-\frac{5}{t^2}=0 \tag{5}$$

Solving (5) for n gives

$$n=1 \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t)+\frac{7v'(t)}{t}&=0\\ v''(t)+\frac{7v'(t)}{t}&=0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t)=v'(t)$$

Then (7) becomes

$$u'(t)+\frac{7u(t)}{t}=0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u'&=F(t,u)\\ &=f(t)g(u)\\ &=-\frac{7u}{t} \end{aligned}$$

Where $f(t)=-\frac{7}{t}$ and $g(u)=u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\,du&=-\frac{7}{t}\,dt\\ \int\frac{1}{u}\,du&=\int-\frac{7}{t}\,dt\\ \ln(u)&=-7\ln(t)+c_1\\ u&=\mathrm{e}^{-7\ln(t)+c_1}\\ &=\frac{c_1}{t^7} \end{aligned}$$

Now that $u(t)$ is known, then

$$
\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\, dt + c_2 \\
&= -\frac{c_1}{6t^6} + c_2
\end{aligned}
$$

Hence

$$
\begin{aligned}
y &= v(t)\, t^n \\
&= \left(-\frac{c_1}{6t^6} + c_2\right) t \\
&= \left(-\frac{c_1}{6t^6} + c_2\right) t
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = \left(-\frac{c_1}{6t^6} + c_2\right) t \tag{1}
$$

Verification of solutions

$$
y = \left(-\frac{c_1}{6t^6} + c_2\right) t
$$

Verified OK.

13.2.4 Solving as second order ode non constant coeff transformation on B ode

Given an ode of the form

$$
Ay'' + By' + Cy = F(t)
$$

This method reduces the order ode the ODE by one by applying the transformation

$$
y = Bv
$$

This results in

$$
\begin{aligned}
y' &= B'v + v'B \\
y'' &= B''v + B'v' + v''B + v'B' \\
&= v''B + 2v' + B' + B''v
\end{aligned}
$$

And now the original ode becomes

$$
\begin{aligned}
A(v''B + 2v'B' + B''v) + B(B'v + v'B) + CBv &= 0 \\
ABv'' + \left(2AB' + B^2\right) v' + (AB'' + BB' + CB)\, v &= 0 \qquad (1)
\end{aligned}
$$

If the term $AB'' + BB' + CB$ is zero, then this method works and can be used to solve

$$
ABv'' + \left(2AB' + B^2\right) v' = 0
$$

By Using $u = v'$ which reduces the order of the above ode to one. The new ode is

$$
ABu' + \left(2AB' + B^2\right) u = 0
$$

The above ode is first order ode which is solved for u. Now a new ode $v' = u$ is solved for v as first order ode. Then the final solution is obtain from $y = Bv$.

This method works only if the term $AB'' + BB' + CB$ is zero. The given ODE shows that

$$
\begin{aligned}
A &= t^2 \\
B &= 5t \\
C &= -5 \\
F &= 0
\end{aligned}
$$

The above shows that for this ode

$$
\begin{aligned}
AB'' + BB' + CB &= \left(t^2\right)(0) + (5t)(5) + (-5)(5t) \\
&= 0
\end{aligned}
$$

Hence the ode in v given in (1) now simplifies to

$$
5t^3 v'' + \left(35t^2\right) v' = 0
$$

Now by applying $v' = u$ the above becomes

$$
5t^2(u'(t)\, t + 7u(t)) = 0
$$

Which is now solved for u. In canonical form the ODE is

$$
\begin{aligned}
u' &= F(t, u) \\
&= f(t) g(u) \\
&= -\frac{7u}{t}
\end{aligned}
$$

Where $f(t) = -\frac{7}{t}$ and $g(u) = u$. Integrating both sides gives

$$
\begin{aligned}
\frac{1}{u}\,du &= -\frac{7}{t}\,dt \\
\int \frac{1}{u}\,du &= \int -\frac{7}{t}\,dt \\
\ln(u) &= -7\ln(t) + c_1 \\
u &= \mathrm{e}^{-7\ln(t)+c_1} \\
&= \frac{c_1}{t^7}
\end{aligned}
$$

The ode for v now becomes

$$
\begin{aligned}
v' &= u \\
&= \frac{c_1}{t^7}
\end{aligned}
$$

Which is now solved for v. Integrating both sides gives

$$
\begin{aligned}
v(t) &= \int \frac{c_1}{t^7}\,\mathrm{d}t \\
&= -\frac{c_1}{6t^6} + c_2
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y(t) &= Bv \\
&= (5t)\left(-\frac{c_1}{6t^6} + c_2\right) \\
&= \frac{5c_2t^6 - \frac{5c_1}{6}}{t^5}
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = \frac{5c_2t^6 - \frac{5c_1}{6}}{t^5} \tag{1}
$$

Verification of solutions

$$
y = \frac{5c_2t^6 - \frac{5c_1}{6}}{t^5}
$$

Verified OK.

13.2.5 Solving using Kovacic algorithm

Writing the ode as

$$t^2y'' + 5ty' - 5y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= 5t \\ C &= -5 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{35}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= 35 \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(\frac{35}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 221: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 2 - 0 \\ &= 2 \end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = \frac{35}{4t^2}$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = \frac{35}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{7}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{5}{2}
\end{aligned}
$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$
r = \frac{s}{t} = \frac{35}{4t^2}
$$

Since the $\gcd(s,t) = 1$. This gives $b = \frac{35}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{7}{2} \\
\alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{5}{2}
\end{aligned}
$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$
r = \frac{35}{4t^2}
$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{7}{2}$	$-\frac{5}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{7}{2}$	$-\frac{5}{2}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$
d = \alpha_\infty^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}
$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c \in \Gamma \cup \infty}$ until such d is found to work in finding candidate ω.

Trying $\alpha_{\infty}^{-} = -\frac{5}{2}$ then

$$\begin{aligned} d &= \alpha_{\infty}^{-} - \left(\alpha_{c_1}^{-}\right) \\ &= -\frac{5}{2} - \left(-\frac{5}{2}\right) \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t - c} \right) + s(\infty)[\sqrt{r}]_{\infty}$$

The above gives

$$\begin{aligned} \omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^{-}}{t - c_1} \right) + (-)[\sqrt{r}]_{\infty} \\ &= -\frac{5}{2t} + (-)\,(0) \\ &= -\frac{5}{2t} \\ &= -\frac{5}{2t} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$\begin{aligned} (0) + 2\left(-\frac{5}{2t}\right)(0) + \left(\left(\frac{5}{2t^2}\right) + \left(-\frac{5}{2t}\right)^2 - \left(\frac{35}{4t^2}\right)\right) &= 0 \\ 0 &= 0 \end{aligned}$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned} z_1(t) &= p e^{\int \omega \, dt} \\ &= e^{\int -\frac{5}{2t} dt} \\ &= \frac{1}{t^{\frac{5}{2}}} \end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{5t}{t^2}\,dt} \\ &= z_1 e^{-\frac{5\ln(t)}{2}} \\ &= z_1 \left(\frac{1}{t^{\frac{5}{2}}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \frac{1}{t^5}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{5t}{t^2}\,dt}}{(y_1)^2}\,dt \\ &= y_1 \int \frac{e^{-5\ln(t)}}{(y_1)^2}\,dt \\ &= y_1 \left(\frac{t^6}{6}\right) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1 \left(\frac{1}{t^5}\right) + c_2 \left(\frac{1}{t^5}\left(\frac{t^6}{6}\right)\right) \end{aligned}$$

Summary
The solution(s) found are the following

$$y = \frac{c_1}{t^5} + \frac{c_2 t}{6} \tag{1}$$

Verification of solutions

$$y = \frac{c_1}{t^5} + \frac{c_2 t}{6}$$

Verified OK.

13.2.6 Maple step by step solution

Let's solve

$y''t^2 + 5ty' - 5y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{5y'}{t} + \frac{5y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{5y'}{t} - \frac{5y}{t^2} = 0$

- Multiply by denominators of the ODE

  $y''t^2 + 5ty' - 5y = 0$

- Make a change of variables

  $s = \ln(t)$

□ Substitute the change of variables back into the ODE

  - Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$

  - Compute derivative

    $y' = \frac{\frac{d}{ds}y(s)}{t}$

  - Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$

  - Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right) t^2 + 5\frac{d}{ds}y(s) - 5y(s) = 0$

- Simplify

  $\frac{d^2}{ds^2}y(s) + 4\frac{d}{ds}y(s) - 5y(s) = 0$
- Characteristic polynomial of ODE

  $r^2 + 4r - 5 = 0$
- Factor the characteristic polynomial

  $(r+5)(r-1) = 0$
- Roots of the characteristic polynomial

  $r = (-5, 1)$
- 1st solution of the ODE

  $y_1(s) = e^{-5s}$
- 2nd solution of the ODE

  $y_2(s) = e^{s}$
- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$
- Substitute in solutions

  $y(s) = c_1 e^{-5s} + c_2 e^{s}$
- Change variables back using $s = \ln(t)$

  $y = \frac{c_1}{t^5} + c_2 t$
- Simplify

  $y = \frac{c_1}{t^5} + c_2 t$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 15

```
dsolve(t^2*diff(y(t),t$2)+5*t*diff(y(t),t)-5*y(t)=0,y(t), singsol=all)
```

$$y(t) = \frac{c_2 t^6 + c_1}{t^5}$$

✓ Solution by Mathematica

Time used: 0.011 (sec). Leaf size: 16

```
DSolve[t^2*y''[t]+5*t*y'[t]-5*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{c_1}{t^5} + c_2 t$$

13.3 problem 2

Internal problem ID [1785]
Internal file name [`OUTPUT/1786_Sunday_June_05_2022_02_31_18_AM_63379109/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.1, Singular points, Euler equations. Page 201
Problem number: 2.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "exact linear second order ode", "second_order_integrable_as_is", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{2t^2y'' + 3ty' - y = 0}$$

13.3.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$2t^2(r(r-1))t^{r-2} + 3trt^{r-1} - t^r = 0$$

Simplifying gives

$$2r(r-1)\,t^r + 3r\,t^r - t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

$$2r(r-1)+3r-1=0$$

Or

$$2r^2+r-1=0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1=-1$$
$$r_2=\frac{1}{2}$$

Since the roots are real and distinct, then the general solution is

$$y=c_1y_1+c_2y_2$$

Where $y_1=t^{r_1}$ and $y_2=t^{r_2}$. Hence

$$y=\frac{c_1}{t}+c_2\sqrt{t}$$

<u>Summary</u>
The solution(s) found are the following

$$y=\frac{c_1}{t}+c_2\sqrt{t} \tag{1}$$

<u>Verification of solutions</u>

$$y=\frac{c_1}{t}+c_2\sqrt{t}$$

Verified OK.

13.3.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$2t^2y''+3ty'-y=0 \tag{1}$$

Becomes

$$y''+p(t)\,y'+q(t)\,y=0 \tag{2}$$

Where

$$p(t)=\frac{3}{2t}$$
$$q(t)=-\frac{1}{2t^2}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned}
\tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)} dt \\
&= \int \mathrm{e}^{-\left(\int \frac{3}{2t}dt\right)} dt \\
&= \int e^{-\frac{3\ln(t)}{2}}\, dt \\
&= \int \frac{1}{t^{\frac{3}{2}}} dt \\
&= -\frac{2}{\sqrt{t}}
\end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned}
q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\
&= \frac{-\frac{1}{2t^2}}{\frac{1}{t^3}} \\
&= -\frac{t}{2}
\end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\begin{aligned}
\frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2}y(\tau) - \frac{t y(\tau)}{2} &= 0
\end{aligned}$$

But in terms of τ

$$-\frac{t}{2} = -\frac{2}{\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) - \frac{2y(\tau)}{\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 - 2y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} - 2\tau^r = 0$$

Simplifying gives

$$r(r-1)\,\tau^r + 0\,\tau^r - 2\tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

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

Or

$$r^2 - r - 2 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = -1$$
$$r_2 = 2$$

Since the roots are real and distinct, then the general solution is

$$y(\tau) = c_1y_1 + c_2y_2$$

Where $y_1 = \tau^{r_1}$ and $y_2 = \tau^{r_2}$. Hence

$$y(\tau) = \frac{c_1}{\tau} + c_2\tau^2$$

The above solution is now transformed back to y using (6) which results in

$$y = \frac{-c_1t^{\frac{3}{2}} + 8c_2}{2t}$$

Summary
The solution(s) found are the following

$$y = \frac{-c_1 t^{\frac{3}{2}} + 8c_2}{2t} \tag{1}$$

Verification of solutions

$$y = \frac{-c_1 t^{\frac{3}{2}} + 8c_2}{2t}$$

Verified OK.

13.3.3 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$2t^2 y'' + 3ty' - y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = \frac{3}{2t}$$
$$q(t) = -\frac{1}{2t^2}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} + \frac{3n}{2t^2} - \frac{1}{2t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = \frac{1}{2} \tag{6}$$

Substituting this value in (3) gives

$$
\begin{aligned}
v''(t) + \frac{5v'(t)}{2t} &= 0 \\
v''(t) + \frac{5v'(t)}{2t} &= 0 \qquad (7)
\end{aligned}
$$

Using the substitution

$$
u(t) = v'(t)
$$

Then (7) becomes

$$
u'(t) + \frac{5u(t)}{2t} = 0 \qquad (8)
$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$
\begin{aligned}
u' &= F(t, u) \\
&= f(t)g(u) \\
&= -\frac{5u}{2t}
\end{aligned}
$$

Where $f(t) = -\frac{5}{2t}$ and $g(u) = u$. Integrating both sides gives

$$
\begin{aligned}
\frac{1}{u}\,du &= -\frac{5}{2t}\,dt \\
\int \frac{1}{u}\,du &= \int -\frac{5}{2t}\,dt \\
\ln(u) &= -\frac{5\ln(t)}{2} + c_1 \\
u &= \mathrm{e}^{-\frac{5\ln(t)}{2} + c_1} \\
&= \frac{c_1}{t^{\frac{5}{2}}}
\end{aligned}
$$

Now that $u(t)$ is known, then

$$
\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\,dt + c_2 \\
&= -\frac{2c_1}{3t^{\frac{3}{2}}} + c_2
\end{aligned}
$$

Hence

$$
\begin{aligned}
y &= v(t)\, t^n \\
&= \left(-\frac{2c_1}{3t^{\frac{3}{2}}} + c_2\right)\sqrt{t} \\
&= \frac{3c_2 t^{\frac{3}{2}} - 2c_1}{3t}
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = \left(-\frac{2c_1}{3t^{\frac{3}{2}}} + c_2\right)\sqrt{t} \tag{1}
$$

Verification of solutions

$$
y = \left(-\frac{2c_1}{3t^{\frac{3}{2}}} + c_2\right)\sqrt{t}
$$

Verified OK.

13.3.4 Solving as second order integrable as is ode

Integrating both sides of the ODE w.r.t t gives

$$
\begin{aligned}
\int \left(2t^2y'' + 3ty' - y\right) dt &= 0 \\
-yt + 2y't^2 &= c_1
\end{aligned}
$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$
y' + p(t)y = q(t)
$$

Where here

$$
\begin{aligned}
p(t) &= -\frac{1}{2t} \\
q(t) &= \frac{c_1}{2t^2}
\end{aligned}
$$

Hence the ode is

$$
y' - \frac{y}{2t} = \frac{c_1}{2t^2}
$$

The integrating factor μ is

$$
\begin{aligned}
\mu &= \mathrm{e}^{\int -\frac{1}{2t}dt} \\
&= \frac{1}{\sqrt{t}}
\end{aligned}
$$

The ode becomes

$$
\begin{aligned}
\frac{\mathrm{d}}{\mathrm{d}t}(\mu y) &= (\mu)\left(\frac{c_1}{2t^2}\right) \\
\frac{\mathrm{d}}{\mathrm{d}t}\left(\frac{y}{\sqrt{t}}\right) &= \left(\frac{1}{\sqrt{t}}\right)\left(\frac{c_1}{2t^2}\right) \\
\mathrm{d}\left(\frac{y}{\sqrt{t}}\right) &= \left(\frac{c_1}{2t^{\frac{5}{2}}}\right)\mathrm{d}t
\end{aligned}
$$

Integrating gives

$$
\begin{aligned}
\frac{y}{\sqrt{t}} &= \int \frac{c_1}{2t^{\frac{5}{2}}}\,\mathrm{d}t \\
\frac{y}{\sqrt{t}} &= -\frac{c_1}{3t^{\frac{3}{2}}} + c_2
\end{aligned}
$$

Dividing both sides by the integrating factor $\mu = \frac{1}{\sqrt{t}}$ results in

$$
y = -\frac{c_1}{3t} + c_2\sqrt{t}
$$

Summary

The solution(s) found are the following

$$
y = -\frac{c_1}{3t} + c_2\sqrt{t} \tag{1}
$$

Verification of solutions

$$
y = -\frac{c_1}{3t} + c_2\sqrt{t}
$$

Verified OK.

13.3.5 Solving as type second_order_integrable_as_is (not using ABC version)

Writing the ode as

$$2t^2y'' + 3ty' - y = 0$$

Integrating both sides of the ODE w.r.t t gives

$$\int \left(2t^2y'' + 3ty' - y\right) dt = 0$$
$$-yt + 2y't^2 = c_1$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = -\frac{1}{2t}$$
$$q(t) = \frac{c_1}{2t^2}$$

Hence the ode is

$$y' - \frac{y}{2t} = \frac{c_1}{2t^2}$$

The integrating factor μ is

$$\mu = e^{\int -\frac{1}{2t}dt}$$
$$= \frac{1}{\sqrt{t}}$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)\left(\frac{c_1}{2t^2}\right)$$
$$\frac{d}{dt}\left(\frac{y}{\sqrt{t}}\right) = \left(\frac{1}{\sqrt{t}}\right)\left(\frac{c_1}{2t^2}\right)$$
$$d\left(\frac{y}{\sqrt{t}}\right) = \left(\frac{c_1}{2t^{\frac{5}{2}}}\right) dt$$

Integrating gives

$$\frac{y}{\sqrt{t}} = \int \frac{c_1}{2t^{\frac{5}{2}}}\,\mathrm{d}t$$
$$\frac{y}{\sqrt{t}} = -\frac{c_1}{3t^{\frac{3}{2}}} + c_2$$

Dividing both sides by the integrating factor $\mu = \frac{1}{\sqrt{t}}$ results in

$$y = -\frac{c_1}{3t} + c_2\sqrt{t}$$

Summary

The solution(s) found are the following

$$y = -\frac{c_1}{3t} + c_2\sqrt{t} \tag{1}$$

Verification of solutions

$$y = -\frac{c_1}{3t} + c_2\sqrt{t}$$

Verified OK.

13.3.6 Solving using Kovacic algorithm

Writing the ode as

$$2t^2y'' + 3ty' - y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= 2t^2 \\ B &= 3t \\ C &= -1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$r = \frac{s}{t} \tag{5}$$
$$= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{5}{16t^2} \tag{6}$$

Comparing the above to (5) shows that

$$s = 5$$
$$t = 16t^2$$

Therefore eq. (4) becomes

$$z''(t) = \left(\frac{5}{16t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 223: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 2 - 0 \\ &= 2 \end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 16t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = \frac{5}{16t^2}$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = \frac{5}{16}$. Hence

$$\begin{aligned} [\sqrt{r}]_c &= 0 \\ \alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{5}{4} \\ \alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{1}{4} \end{aligned}$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = \frac{5}{16t^2}$$

Since the $\gcd(s,t) = 1$. This gives $b = \frac{5}{16}$. Hence

$$\begin{aligned} [\sqrt{r}]_\infty &= 0 \\ \alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{5}{4} \\ \alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = -\frac{1}{4} \end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = \frac{5}{16t^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{5}{4}$	$-\frac{1}{4}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{5}{4}$	$-\frac{1}{4}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c\in\Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_\infty^- = -\frac{1}{4}$ then

$$\begin{aligned}
d &= \alpha_\infty^- - \left(\alpha_{c_1}^-\right) \\
&= -\frac{1}{4} - \left(-\frac{1}{4}\right) \\
&= 0
\end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c\in\Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned}
\omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t-c_1} \right) + (-)[\sqrt{r}]_\infty \\
&= -\frac{1}{4t} + (-)(0) \\
&= -\frac{1}{4t} \\
&= -\frac{1}{4t}
\end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + (\omega' + \omega^2 - r)\, p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$(0) + 2\left(-\frac{1}{4t}\right)(0) + \left(\left(\frac{1}{4t^2}\right) + \left(-\frac{1}{4t}\right)^2 - \left(\frac{5}{16t^2}\right)\right) = 0$$
$$0 = 0$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned} z_1(t) &= p e^{\int \omega \, dt} \\ &= \mathrm{e}^{\int -\frac{1}{4t} dt} \\ &= \frac{1}{t^{\frac{1}{4}}} \end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\, dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{3t}{2t^2}\, dt} \\ &= z_1 e^{-\frac{3\ln(t)}{4}} \\ &= z_1 \left(\frac{1}{t^{\frac{3}{4}}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \frac{1}{t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\, dt}}{y_1^2}\, dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{3t}{2t^2} dt}}{(y_1)^2} dt \\ &= y_1 \int \frac{e^{-\frac{3\ln(t)}{2}}}{(y_1)^2} dt \\ &= y_1 \left(\frac{2t^{\frac{3}{2}}}{3}\right) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1 \left(\frac{1}{t}\right) + c_2 \left(\frac{1}{t} \left(\frac{2t^{\frac{3}{2}}}{3}\right)\right) \end{aligned}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1}{t} + \frac{2c_2\sqrt{t}}{3} \tag{1}$$

Verification of solutions

$$y = \frac{c_1}{t} + \frac{2c_2\sqrt{t}}{3}$$

Verified OK.

13.3.7 Solving as exact linear second order ode ode

An ode of the form

$$p(t)\, y'' + q(t)\, y' + r(t)\, y = s(t)$$

is exact if

$$p''(t) - q'(t) + r(t) = 0 \tag{1}$$

For the given ode we have

$$\begin{aligned} p(x) &= 2t^2 \\ q(x) &= 3t \\ r(x) &= -1 \\ s(x) &= 0 \end{aligned}$$

Hence

$$
\begin{aligned}
p''(x) &= 4 \\
q'(x) &= 3
\end{aligned}
$$

Therefore (1) becomes

$$
4 - (3) + (-1) = 0
$$

Hence the ode is exact. Since we now know the ode is exact, it can be written as

$$
(p(t)\, y' + (q(t) - p'(t))\, y)' = s(x)
$$

Integrating gives

$$
p(t)\, y' + (q(t) - p'(t))\, y = \int s(t)\, dt
$$

Substituting the above values for p, q, r, s gives

$$
-yt + 2y't^2 = c_1
$$

We now have a first order ode to solve which is

$$
-yt + 2y't^2 = c_1
$$

Entering Linear first order ODE solver. In canonical form a linear first order is

$$
y' + p(t)y = q(t)
$$

Where here

$$
\begin{aligned}
p(t) &= -\frac{1}{2t} \\
q(t) &= \frac{c_1}{2t^2}
\end{aligned}
$$

Hence the ode is

$$
y' - \frac{y}{2t} = \frac{c_1}{2t^2}
$$

The integrating factor μ is

$$
\begin{aligned}
\mu &= e^{\int -\frac{1}{2t} dt} \\
&= \frac{1}{\sqrt{t}}
\end{aligned}
$$

The ode becomes

$$\frac{\mathrm{d}}{\mathrm{d}t}(\mu y) = (\mu)\left(\frac{c_1}{2t^2}\right)$$
$$\frac{\mathrm{d}}{\mathrm{d}t}\left(\frac{y}{\sqrt{t}}\right) = \left(\frac{1}{\sqrt{t}}\right)\left(\frac{c_1}{2t^2}\right)$$
$$\mathrm{d}\left(\frac{y}{\sqrt{t}}\right) = \left(\frac{c_1}{2t^{\frac{5}{2}}}\right) \mathrm{d}t$$

Integrating gives

$$\frac{y}{\sqrt{t}} = \int \frac{c_1}{2t^{\frac{5}{2}}} \mathrm{d}t$$
$$\frac{y}{\sqrt{t}} = -\frac{c_1}{3t^{\frac{3}{2}}} + c_2$$

Dividing both sides by the integrating factor $\mu = \frac{1}{\sqrt{t}}$ results in

$$y = -\frac{c_1}{3t} + c_2\sqrt{t}$$

Summary

The solution(s) found are the following

$$y = -\frac{c_1}{3t} + c_2\sqrt{t} \tag{1}$$

Verification of solutions

$$y = -\frac{c_1}{3t} + c_2\sqrt{t}$$

Verified OK.

13.3.8 Maple step by step solution

Let's solve

$2y''t^2 + 3ty' - y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{3y'}{2t} + \frac{y}{2t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

$y'' + \frac{3y'}{2t} - \frac{y}{2t^2} = 0$

- Multiply by denominators of the ODE

  $2y''t^2 + 3ty' - y = 0$
- Make a change of variables

  $s = \ln(t)$

□ Substitute the change of variables back into the ODE

  - Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$
  - Compute derivative

    $y' = \frac{\frac{d}{ds}y(s)}{t}$
  - Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$
  - Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $2\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right) t^2 + 3\frac{d}{ds}y(s) - y(s) = 0$

- Simplify

  $2\frac{d^2}{ds^2}y(s) + \frac{d}{ds}y(s) - y(s) = 0$
- Isolate 2nd derivative

  $\frac{d^2}{ds^2}y(s) = -\frac{\frac{d}{ds}y(s)}{2} + \frac{y(s)}{2}$
- Group terms with $y(s)$ on the lhs of the ODE and the rest on the rhs of the ODE; ODE is lin

  $\frac{d^2}{ds^2}y(s) + \frac{\frac{d}{ds}y(s)}{2} - \frac{y(s)}{2} = 0$
- Characteristic polynomial of ODE

  $r^2 + \frac{1}{2}r - \frac{1}{2} = 0$
- Factor the characteristic polynomial

  $\frac{(r+1)(2r-1)}{2} = 0$
- Roots of the characteristic polynomial

  $r = \left(-1, \frac{1}{2}\right)$

- 1st solution of the ODE

  $y_1(s) = e^{-s}$

- 2nd solution of the ODE

  $y_2(s) = e^{\frac{s}{2}}$

- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$

- Substitute in solutions

  $y(s) = c_1 e^{-s} + c_2 e^{\frac{s}{2}}$

- Change variables back using $s = \ln(t)$

  $y = \frac{c_1}{t} + c_2\sqrt{t}$

- Simplify

  $y = \frac{c_1}{t} + c_2\sqrt{t}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 15

```
dsolve(2*t^2*diff(y(t),t$2)+3*t*diff(y(t),t)-y(t)=0,y(t), singsol=all)
```

$$y(t) = \frac{c_2 t^{\frac{3}{2}} + c_1}{t}$$

✓ Solution by Mathematica

Time used: 0.011 (sec). Leaf size: 20

```
DSolve[2*t^2*y''[t]+3*t*y'[t]-y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{c_2 t^{3/2} + c_1}{t}$$

13.4 problem 3

Internal problem ID [1786]
Internal file name [`OUTPUT/1787_Sunday_June_05_2022_02_31_19_AM_56932570/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.1, Singular points, Euler equations. Page 201
Problem number: 3.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_1", "linear_second_order_ode_solved_by_an_integrating_factor", "second_order_ode_non_constant_coeff_transformation_on_B"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries], [_2nd_order, _linear, `
   _with_symmetry_[0,F(x)]`]]
```

$$\boxed{(-1+t)^2 y'' - 2(-1+t) y' + 2y = 0}$$

13.4.1 Solving as linear second order ode solved by an integrating factor ode

The ode satisfies this form

$$y'' + p(t) y' + \frac{\left(p(t)^2 + p'(t)\right) y}{2} = f(t)$$

Where $p(t) = -\frac{2}{-1+t}$. Therefore, there is an integrating factor given by

$$\begin{aligned} M(x) &= e^{\frac{1}{2}\int p\,dx} \\ &= e^{\int -\frac{2}{-1+t}\,dx} \\ &= \frac{1}{-1+t} \end{aligned}$$

Multiplying both sides of the ODE by the integrating factor $M(x)$ makes the left side of the ODE a complete differential

$$(M(x)y)'' = 0$$
$$\left(\frac{y}{-1+t}\right)'' = 0$$

Integrating once gives

$$\left(\frac{y}{-1+t}\right)' = c_1$$

Integrating again gives

$$\left(\frac{y}{-1+t}\right) = c_1 t + c_2$$

Hence the solution is

$$y = \frac{c_1 t + c_2}{\frac{1}{-1+t}}$$

Or

$$y = (t^2 - t)\,c_1 + (t-1)\,c_2$$

Summary

The solution(s) found are the following

$$y = (t^2 - t)\,c_1 + (t-1)\,c_2 \tag{1}$$

Verification of solutions

$$y = (t^2 - t)\,c_1 + (t-1)\,c_2$$

Verified OK.

13.4.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$(t-1)^2 y'' + (-2t+2) y' + 2y = 0 \tag{1}$$

Becomes

$$y'' + p(t) y' + q(t) y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= \frac{2}{1-t} \\ q(t) &= \frac{2}{(t-1)^2} \end{aligned}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2} y(\tau) + p_1 \left(\frac{d}{d\tau} y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned} \tau &= \int e^{-\left(\int p(t)dt\right)} dt \\ &= \int e^{-\left(\int \frac{2}{1-t} dt\right)} dt \\ &= \int e^{2\ln(1-t)}\, dt \\ &= \int (t-1)^2\, dt \\ &= \frac{(t-1)^3}{3} \end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned} q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\ &= \frac{\frac{2}{(t-1)^2}}{(t-1)^4} \\ &= \frac{2}{(t-1)^6} \end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\begin{aligned} \frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) &= 0 \\ \frac{d^2}{d\tau^2}y(\tau) + \frac{2y(\tau)}{(t-1)^6} &= 0 \end{aligned}$$

But in terms of τ

$$\frac{2}{(t-1)^6} = \frac{2}{9\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) + \frac{2y(\tau)}{9\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$9\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 + 2y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$9\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} + 2\tau^r = 0$$

Simplifying gives

$$9r(r-1)\,\tau^r + 0\,\tau^r + 2\tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

$$9r(r-1) + 0 + 2 = 0$$

Or

$$9r^2 - 9r + 2 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = \frac{1}{3}$$
$$r_2 = \frac{2}{3}$$

Since the roots are real and distinct, then the general solution is

$$y(\tau) = c_1 y_1 + c_2 y_2$$

Where $y_1 = \tau^{r_1}$ and $y_2 = \tau^{r_2}$. Hence

$$y(\tau) = c_1 \tau^{\frac{1}{3}} + c_2 \tau^{\frac{2}{3}}$$

The above solution is now transformed back to y using (6) which results in

$$y = \frac{c_1 3^{\frac{2}{3}} \left((t-1)^3\right)^{\frac{1}{3}}}{3} + \frac{c_2 3^{\frac{1}{3}} \left((t-1)^3\right)^{\frac{2}{3}}}{3}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1 3^{\frac{2}{3}} \left((t-1)^3\right)^{\frac{1}{3}}}{3} + \frac{c_2 3^{\frac{1}{3}} \left((t-1)^3\right)^{\frac{2}{3}}}{3} \tag{1}$$

Verification of solutions

$$y = \frac{c_1 3^{\frac{2}{3}} \left((t-1)^3\right)^{\frac{1}{3}}}{3} + \frac{c_2 3^{\frac{1}{3}} \left((t-1)^3\right)^{\frac{2}{3}}}{3}$$

Verified OK.

13.4.3 Solving as second order change of variable on y method 1 ode

In normal form the given ode is written as

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = \frac{-2t+2}{t^2-2t+1}$$
$$q(t) = \frac{2}{t^2-2t+1}$$

Calculating the Liouville ode invariant Q given by

$$\begin{aligned}
Q &= q - \frac{p'}{2} - \frac{p^2}{4} \\
&= \frac{2}{t^2 - 2t + 1} - \frac{\left(\frac{-2t+2}{t^2-2t+1}\right)'}{2} - \frac{\left(\frac{-2t+2}{t^2-2t+1}\right)^2}{4} \\
&= \frac{2}{t^2 - 2t + 1} - \frac{\left(-\frac{2}{t^2-2t+1} - \frac{(-2t+2)(2t-2)}{(t^2-2t+1)^2}\right)}{2} - \frac{\left(\frac{(-2t+2)^2}{(t^2-2t+1)^2}\right)}{4} \\
&= \frac{2}{t^2 - 2t + 1} - \left(-\frac{1}{t^2 - 2t + 1} - \frac{(-2t+2)(2t-2)}{2(t^2 - 2t + 1)^2}\right) - \frac{(-2t+2)^2}{4(t^2 - 2t + 1)^2} \\
&= 0
\end{aligned}$$

Since the Liouville ode invariant does not depend on the independent variable t then the transformation

$$y = v(t)\, z(t) \tag{3}$$

is used to change the original ode to a constant coefficients ode in v. In (3) the term $z(t)$ is given by

$$\begin{aligned}
z(t) &= \mathrm{e}^{-\left(\int \frac{p(t)}{2} dt\right)} \\
&= e^{-\int \frac{\frac{-2t+2}{t^2-2t+1}}{2}} \\
&= t - 1
\end{aligned} \tag{5}$$

Hence (3) becomes

$$y = v(t)\,(t - 1) \tag{4}$$

Applying this change of variable to the original ode results in

$$v''(t)\,(t - 1)^3 = 0$$

Which is now solved for $v(t)$ Integrating twice gives the solution

$$v(t) = c_1 t + c_2$$

Now that $v(t)$ is known, then

$$\begin{aligned}
y &= v(t)\, z(t) \\
&= (c_1 t + c_2)\,(z(t))
\end{aligned} \tag{7}$$

But from (5)

$$z(t) = t - 1$$

Hence (7) becomes

$$y = (c_1 t + c_2)(t - 1)$$

Summary

The solution(s) found are the following

$$y = (c_1 t + c_2)(t - 1) \tag{1}$$

Verification of solutions

$$y = (c_1 t + c_2)(t - 1)$$

Verified OK.

13.4.4 Solving as second order ode non constant coeff transformation on B ode

Given an ode of the form

$$Ay'' + By' + Cy = F(t)$$

This method reduces the order ode the ODE by one by applying the transformation

$$y = Bv$$

This results in

$$\begin{aligned} y' &= B'v + v'B \\ y'' &= B''v + B'v' + v''B + v'B' \\ &= v''B + 2v' + B' + B''v \end{aligned}$$

And now the original ode becomes

$$\begin{aligned} A(v''B + 2v'B' + B''v) + B(B'v + v'B) + CBv &= 0 \\ ABv'' + (2AB' + B^2)\,v' + (AB'' + BB' + CB)\,v &= 0 \end{aligned} \tag{1}$$

If the term $AB'' + BB' + CB$ is zero, then this method works and can be used to solve

$$ABv'' + (2AB' + B^2)\,v' = 0$$

By Using $u = v'$ which reduces the order of the above ode to one. The new ode is

$$ABu' + (2AB' + B^2)\, u = 0$$

The above ode is first order ode which is solved for u. Now a new ode $v' = u$ is solved for v as first order ode. Then the final solution is obtain from $y = Bv$.

This method works only if the term $AB'' + BB' + CB$ is zero. The given ODE shows that

$$\begin{aligned}A &= (t-1)^2 \\ B &= -2t + 2 \\ C &= 2 \\ F &= 0\end{aligned}$$

The above shows that for this ode

$$\begin{aligned}AB'' + BB' + CB &= \left((t-1)^2\right)(0) + (-2t+2)(-2) + (2)(-2t+2) \\ &= 0\end{aligned}$$

Hence the ode in v given in (1) now simplifies to

$$-2(t-1)^3\, v'' + (0)\, v' = 0$$

Now by applying $v' = u$ the above becomes

$$-2(t-1)^3\, u'(t) = 0$$

Which is now solved for u. Integrating both sides gives

$$\begin{aligned}u(t) &= \int 0 \, \mathrm{d}t \\ &= c_1\end{aligned}$$

The ode for v now becomes

$$\begin{aligned}v' &= u \\ &= c_1\end{aligned}$$

Which is now solved for v. Integrating both sides gives

$$\begin{aligned}v(t) &= \int c_1 \, \mathrm{d}t \\ &= c_1 t + c_2\end{aligned}$$

Therefore the solution is

$$\begin{aligned}y(t) &= Bv \\ &= (-2t+2)\,(c_1t+c_2) \\ &= -2(c_1t+c_2)\,(t-1)\end{aligned}$$

Summary

The solution(s) found are the following

$$y = -2(c_1t+c_2)\,(t-1) \tag{1}$$

Verification of solutions

$$y = -2(c_1t+c_2)\,(t-1)$$

Verified OK.

13.4.5 Solving using Kovacic algorithm

Writing the ode as

$$(t-1)^2\,y'' + (-2t+2)\,y' + 2y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned}A &= (t-1)^2 \\ B &= -2t+2 \\ C &= 2\end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned}r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2}\end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{0}{1} \tag{6}$$

Comparing the above to (5) shows that

$$s = 0$$
$$t = 1$$

Therefore eq. (4) becomes

$$z''(t) = 0 \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 225: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 0 - -\infty \\ &= \infty \end{aligned}$$

There are no poles in r. Therefore the set of poles Γ is empty. Since there is no odd order pole larger than 2 and the order at ∞ is $infinity$ then the necessary conditions for case one are met. Therefore

$$L = [1]$$

Since $r = 0$ is not a function of t, then there is no need run Kovacic algorithm to obtain a solution for transformed ode $z'' = rz$ as one solution is

$$z_1(t) = 1$$

Using the above, the solution for the original ode can now be found. The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{-2t+2}{(t-1)^2}\,dt} \\ &= z_1 e^{\ln(t-1)} \\ &= z_1(t-1) \end{aligned}$$

Which simplifies to

$$y_1 = t - 1$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{-2t+2}{(t-1)^2}\,dt}}{(y_1)^2}\,dt \\ &= y_1 \int \frac{e^{2\ln(t-1)}}{(y_1)^2}\,dt \\ &= y_1(t) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1(t-1) + c_2(t - 1(t)) \end{aligned}$$

Summary

The solution(s) found are the following

$$y = c_1(t-1) + c_2 t(t-1) \tag{1}$$

Verification of solutions

$$y = c_1(t-1) + c_2 t(t-1)$$

Verified OK.

13.4.6 Maple step by step solution

Let's solve

$(t-1)^2 y'' + (-2t+2) y' + 2y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{2y'}{t-1} - \frac{2y}{(t-1)^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{2y'}{t-1} + \frac{2y}{(t-1)^2} = 0$

□ Check to see if $t_0 = 1$ is a regular singular point

  ◦ Define functions

    $\left[P_2(t) = -\frac{2}{t-1}, P_3(t) = \frac{2}{(t-1)^2}\right]$

  ◦ $(t-1) \cdot P_2(t)$ is analytic at $t = 1$

    $\left((t-1) \cdot P_2(t)\right)\Big|_{t=1} = -2$

  ◦ $(t-1)^2 \cdot P_3(t)$ is analytic at $t = 1$

    $\left((t-1)^2 \cdot P_3(t)\right)\Big|_{t=1} = 2$

  ◦ $t = 1$is a regular singular point

  Check to see if $t_0 = 1$ is a regular singular point

  $t_0 = 1$

- Multiply by denominators

  $(t-1)^2 y'' + (-2t+2) y' + 2y = 0$

- Change variables using $t = u+1$ so that the regular singular point is at $u = 0$

  $u^2\left(\frac{d^2}{du^2}y(u)\right) - 2u\left(\frac{d}{du}y(u)\right) + 2y(u) = 0$

- Assume series solution for $y(u)$

  $y(u) = \sum_{k=0}^{\infty} a_k u^{k+r}$

☐ Rewrite DE with series expansions

  - Convert $u \cdot \left(\frac{d}{du}y(u)\right)$ to series expansion

    $u \cdot \left(\frac{d}{du}y(u)\right) = \sum_{k=0}^{\infty} a_k(k+r)\, u^{k+r}$

  - Convert $u^2 \cdot \left(\frac{d^2}{du^2}y(u)\right)$ to series expansion

    $u^2 \cdot \left(\frac{d^2}{du^2}y(u)\right) = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, u^{k+r}$

  Rewrite DE with series expansions

  $\sum_{k=0}^{\infty} a_k(k+r-1)\,(k+r-2)\, u^{k+r} = 0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $r = 0$

- Each term in the series must be 0, giving the recursion relation

  $a_k(k-1)\,(k-2) = 0$

- Recursion relation that defines series solution to ODE

  $a_k = 0$

- Recursion relation for $r = 0$

  $a_k = 0$

- Solution for $r = 0$

  $\left[y(u) = \sum_{k=0}^{\infty} a_k u^k, a_k = 0\right]$

- Revert the change of variables $u = t-1$

  $\left[y = \sum_{k=0}^{\infty} a_k(t-1)^k, a_k = 0\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 15

```
dsolve((t-1)^2*diff(y(t),t$2)-2*(t-1)*diff(y(t),t)+2*y(t)=0,y(t), singsol=all)
```

$$y(t) = (t-1)\left(c_1(t-1)+c_2\right)$$

✓ Solution by Mathematica

Time used: 0.026 (sec). Leaf size: 18

```
DSolve[(t-1)^2*y''[t]-2*(t-1)*y'[t]+2*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to (t-1)(c_2(t-1)+c_1)$$

13.5 problem 4

Internal problem ID [1787]
Internal file name [`OUTPUT/1788_Sunday_June_05_2022_02_31_21_AM_29877365/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.1, Singular points, Euler equations. Page 201
Problem number: 4.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "exact linear second order ode", "second_order_integrable_as_is", "second_order_change_of_variable_on_x_method_1", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

```
[[_2nd_order, _exact, _linear, _homogeneous]]
```

$$\boxed{t^2y'' + 3ty' + y = 0}$$

13.5.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} + 3trt^{r-1} + t^r = 0$$

Simplifying gives

$$r(r-1)\,t^r + 3r\,t^r + t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

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

Or

$$r^2 + 2r + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = -1$$
$$r_2 = -1$$

Since the roots are equal, then the general solution is

$$y = c_1y_1 + c_2y_2$$

Where $y_1 = t^r$ and $y_2 = t^r \ln(t)$. Hence

$$y = \frac{c_1}{t} + \frac{c_2 \ln(t)}{t}$$

<u>Summary</u>

The solution(s) found are the following

$$y = \frac{c_1}{t} + \frac{c_2 \ln(t)}{t} \tag{1}$$

<u>Verification of solutions</u>

$$y = \frac{c_1}{t} + \frac{c_2 \ln(t)}{t}$$

Verified OK.

13.5.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2 y'' + 3ty' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= \frac{3}{t} \\ q(t) &= \frac{1}{t^2} \end{aligned}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2} y(\tau) + p_1 \left(\frac{d}{d\tau} y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\, \tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\, \tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned} \tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)} dt \\ &= \int \mathrm{e}^{-\left(\int \frac{3}{t}dt\right)} dt \\ &= \int e^{-3\ln(t)}\, dt \\ &= \int \frac{1}{t^3} dt \\ &= -\frac{1}{2t^2} \end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned} q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\ &= \frac{\frac{1}{t^2}}{\frac{1}{t^6}} \\ &= t^4 \end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) = 0$$
$$\frac{d^2}{d\tau^2}y(\tau) + t^4 y(\tau) = 0$$

But in terms of τ

$$t^4 = \frac{1}{4\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) + \frac{y(\tau)}{4\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$4\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 + y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$4\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} + \tau^r = 0$$

Simplifying gives

$$4r(r-1)\,\tau^r + 0\,\tau^r + \tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

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

Or

$$4r^2 - 4r + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = \frac{1}{2}$$
$$r_2 = \frac{1}{2}$$

Since the roots are equal, then the general solution is

$$y(\tau) = c_1 y_1 + c_2 y_2$$

Where $y_1 = \tau^r$ and $y_2 = \tau^r \ln(\tau)$. Hence

$$y(\tau) = c_1 \sqrt{\tau} + c_2 \sqrt{\tau}\, \ln(\tau)$$

The above solution is now transformed back to y using (6) which results in

$$y = \frac{\sqrt{2}\,\sqrt{-\frac{1}{t^2}}\,\left(c_1 - c_2 \ln(2) + c_2 \ln\left(-\frac{1}{t^2}\right)\right)}{2}$$

Summary
The solution(s) found are the following

$$y = \frac{\sqrt{2}\,\sqrt{-\frac{1}{t^2}}\,\left(c_1 - c_2 \ln(2) + c_2 \ln\left(-\frac{1}{t^2}\right)\right)}{2} \tag{1}$$

Verification of solutions

$$y = \frac{\sqrt{2}\,\sqrt{-\frac{1}{t^2}}\,\left(c_1 - c_2 \ln(2) + c_2 \ln\left(-\frac{1}{t^2}\right)\right)}{2}$$

Verified OK.

13.5.3 Solving as second order change of variable on x method 1 ode

In normal form the ode

$$t^2 y'' + 3ty' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$
\begin{aligned}
p(t) &= \frac{3}{t} \\
q(t) &= \frac{1}{t^2}
\end{aligned}
$$

Applying change of variables $\tau = g(t)$ to (2) results

$$
\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}
$$

Where τ is the new independent variable, and

$$
p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}
$$

$$
q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}
$$

Let $q_1 = c^2$ where c is some constant. Therefore from (5)

$$
\begin{aligned}
\tau' &= \frac{1}{c}\sqrt{q} \\
&= \frac{\sqrt{\frac{1}{t^2}}}{c} \\
\tau'' &= -\frac{1}{c\sqrt{\frac{1}{t^2}}\,t^3}
\end{aligned} \tag{6}
$$

Substituting the above into (4) results in

$$
\begin{aligned}
p_1(\tau) &= \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \\
&= \frac{-\frac{1}{c\sqrt{\frac{1}{t^2}}\,t^3} + \frac{3}{t}\frac{\sqrt{\frac{1}{t^2}}}{c}}{\left(\frac{\sqrt{\frac{1}{t^2}}}{c}\right)^2} \\
&= 2c
\end{aligned}
$$

Therefore ode (3) now becomes

$$
\begin{aligned}
y(\tau)'' + p_1 y(\tau)' + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2}y(\tau) + 2c\left(\frac{d}{d\tau}y(\tau)\right) + c^2 y(\tau) &= 0
\end{aligned} \tag{7}
$$

The above ode is now solved for $y(\tau)$. Since the ode is now constant coefficients, it can be easily solved to give

$$y(\tau) = e^{-c\tau} c_1$$

Now from (6)

$$\begin{aligned}\tau &= \int \frac{1}{c}\sqrt{q}\, dt \\ &= \frac{\int \sqrt{\frac{1}{t^2}} dt}{c} \\ &= \frac{\sqrt{\frac{1}{t^2}}\, t \ln(t)}{c}\end{aligned}$$

Substituting the above into the solution obtained gives

$$y = \frac{c_1}{t}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1}{t} \tag{1}$$

Verification of solutions

$$y = \frac{c_1}{t}$$

Verified OK.

13.5.4 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2 y'' + 3ty' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned}p(t) &= \frac{3}{t} \\ q(t) &= \frac{1}{t^2}\end{aligned}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} + \frac{3n}{t^2} + \frac{1}{t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = -1 \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \frac{v'(t)}{t} &= 0 \\ v''(t) + \frac{v'(t)}{t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{u(t)}{t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t) g(u) \\ &= -\frac{u}{t} \end{aligned}$$

Where $f(t) = -\frac{1}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned}
\frac{1}{u}\,du &= -\frac{1}{t}\,dt \\
\int \frac{1}{u}\,du &= \int -\frac{1}{t}\,dt \\
\ln(u) &= -\ln(t) + c_1 \\
u &= e^{-\ln(t)+c_1} \\
&= \frac{c_1}{t}
\end{aligned}$$

Now that $u(t)$ is known, then

$$\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\,dt + c_2 \\
&= c_1 \ln(t) + c_2
\end{aligned}$$

Hence

$$\begin{aligned}
y &= v(t)\,t^n \\
&= \frac{c_1 \ln(t) + c_2}{t} \\
&= \frac{c_1 \ln(t) + c_2}{t}
\end{aligned}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1 \ln(t) + c_2}{t} \tag{1}$$

Verification of solutions

$$y = \frac{c_1 \ln(t) + c_2}{t}$$

Verified OK.

13.5.5 Solving as second order integrable as is ode

Integrating both sides of the ODE w.r.t t gives

$$
\begin{aligned}
\int \left(t^2 y'' + 3ty' + y\right) dt &= 0 \\
y' t^2 + yt &= c_1
\end{aligned}
$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$
y' + p(t)y = q(t)
$$

Where here

$$
\begin{aligned}
p(t) &= \frac{1}{t} \\
q(t) &= \frac{c_1}{t^2}
\end{aligned}
$$

Hence the ode is

$$
y' + \frac{y}{t} = \frac{c_1}{t^2}
$$

The integrating factor μ is

$$
\begin{aligned}
\mu &= \mathrm{e}^{\int \frac{1}{t} dt} \\
&= t
\end{aligned}
$$

The ode becomes

$$
\begin{aligned}
\frac{\mathrm{d}}{\mathrm{d}t}(\mu y) &= (\mu)\left(\frac{c_1}{t^2}\right) \\
\frac{\mathrm{d}}{\mathrm{d}t}(ty) &= (t)\left(\frac{c_1}{t^2}\right) \\
\mathrm{d}(ty) &= \left(\frac{c_1}{t}\right) \mathrm{d}t
\end{aligned}
$$

Integrating gives

$$
\begin{aligned}
ty &= \int \frac{c_1}{t} \,\mathrm{d}t \\
ty &= c_1 \ln(t) + c_2
\end{aligned}
$$

Dividing both sides by the integrating factor $\mu = t$ results in

$$
y = \frac{c_1 \ln(t)}{t} + \frac{c_2}{t}
$$

which simplifies to

$$y = \frac{c_1 \ln(t) + c_2}{t}$$

Summary
The solution(s) found are the following

$$y = \frac{c_1 \ln(t) + c_2}{t} \tag{1}$$

Verification of solutions

$$y = \frac{c_1 \ln(t) + c_2}{t}$$

Verified OK.

13.5.6 Solving as type second_order_integrable_as_is (not using ABC version)

Writing the ode as

$$t^2y'' + 3ty' + y = 0$$

Integrating both sides of the ODE w.r.t t gives

$$\int (t^2y'' + 3ty' + y)\, dt = 0$$
$$y't^2 + yt = c_1$$

Which is now solved for y.

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y' + p(t)y = q(t)$$

Where here

$$p(t) = \frac{1}{t}$$
$$q(t) = \frac{c_1}{t^2}$$

Hence the ode is

$$y' + \frac{y}{t} = \frac{c_1}{t^2}$$

The integrating factor μ is

$$
\begin{aligned}
\mu &= e^{\int \frac{1}{t}dt} \\
&= t
\end{aligned}
$$

The ode becomes

$$
\begin{aligned}
\frac{d}{dt}(\mu y) &= (\mu)\left(\frac{c_1}{t^2}\right) \\
\frac{d}{dt}(ty) &= (t)\left(\frac{c_1}{t^2}\right) \\
d(ty) &= \left(\frac{c_1}{t}\right) dt
\end{aligned}
$$

Integrating gives

$$
\begin{aligned}
ty &= \int \frac{c_1}{t}\, dt \\
ty &= c_1 \ln (t) + c_2
\end{aligned}
$$

Dividing both sides by the integrating factor $\mu = t$ results in

$$
y = \frac{c_1 \ln (t)}{t} + \frac{c_2}{t}
$$

which simplifies to

$$
y = \frac{c_1 \ln (t) + c_2}{t}
$$

Summary

The solution(s) found are the following

$$
y = \frac{c_1 \ln (t) + c_2}{t} \tag{1}
$$

Verification of solutions

$$
y = \frac{c_1 \ln (t) + c_2}{t}
$$

Verified OK.

13.5.7 Solving using Kovacic algorithm

Writing the ode as

$$t^2y'' + 3ty' + y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= 3t \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-1}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -1 \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(-\frac{1}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 227: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 2 - 0 \\
&= 2
\end{aligned}
$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$
L = [1, 2, 4, 6, 12]
$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$
r = -\frac{1}{4t^2}
$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{1}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}
\end{aligned}
$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$
r = \frac{s}{t} = -\frac{1}{4t^2}
$$

Since the $\gcd(s,t) = 1$. This gives $b = -\frac{1}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\
\alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}
\end{aligned}
$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$
r = -\frac{1}{4t^2}
$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{1}{2}$	$\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{1}{2}$	$\frac{1}{2}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$
d = \alpha_\infty^{s(\infty)} - \sum_{c\in\Gamma} \alpha_c^{s(c)}
$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω.

Trying $\alpha_\infty^- = \frac{1}{2}$ then

$$\begin{aligned} d &= \alpha_\infty^- - (\alpha_{c_1}^-) \\ &= \frac{1}{2} - \left(\frac{1}{2}\right) \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned} \omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t-c_1} \right) + (-)[\sqrt{r}]_\infty \\ &= \frac{1}{2t} + (-)\,(0) \\ &= \frac{1}{2t} \\ &= \frac{1}{2t} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$\begin{aligned} (0) + 2\left(\frac{1}{2t}\right)(0) + \left(\left(-\frac{1}{2t^2}\right) + \left(\frac{1}{2t}\right)^2 - \left(-\frac{1}{4t^2}\right)\right) &= 0 \\ 0 &= 0 \end{aligned}$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned} z_1(t) &= p e^{\int \omega \, dt} \\ &= e^{\int \frac{1}{2t} dt} \\ &= \sqrt{t} \end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned} y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\ &= z_1 e^{-\int \frac{1}{2}\frac{3t}{t^2}\,dt} \\ &= z_1 e^{-\frac{3\ln(t)}{2}} \\ &= z_1\left(\frac{1}{t^{\frac{3}{2}}}\right) \end{aligned}$$

Which simplifies to

$$y_1 = \frac{1}{t}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned} y_2 &= y_1 \int \frac{e^{\int -\frac{3t}{t^2}\,dt}}{(y_1)^2}\,dt \\ &= y_1 \int \frac{e^{-3\ln(t)}}{(y_1)^2}\,dt \\ &= y_1(\ln(t)) \end{aligned}$$

Therefore the solution is

$$\begin{aligned} y &= c_1 y_1 + c_2 y_2 \\ &= c_1\left(\frac{1}{t}\right) + c_2\left(\frac{1}{t}(\ln(t))\right) \end{aligned}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1}{t} + \frac{c_2\ln(t)}{t} \tag{1}$$

Verification of solutions

$$y = \frac{c_1}{t} + \frac{c_2\ln(t)}{t}$$

Verified OK.

13.5.8 Solving as exact linear second order ode ode

An ode of the form

$$p(t)\,y''+q(t)\,y'+r(t)\,y=s(t)$$

is exact if

$$p''(t)-q'(t)+r(t)=0 \tag{1}$$

For the given ode we have

$$\begin{aligned}p(x)&=t^2\\q(x)&=3t\\r(x)&=1\\s(x)&=0\end{aligned}$$

Hence

$$\begin{aligned}p''(x)&=2\\q'(x)&=3\end{aligned}$$

Therefore (1) becomes

$$2-(3)+(1)=0$$

Hence the ode is exact. Since we now know the ode is exact, it can be written as

$$(p(t)\,y'+(q(t)-p'(t))\,y)'=s(x)$$

Integrating gives

$$p(t)\,y'+(q(t)-p'(t))\,y=\int s(t)\;dt$$

Substituting the above values for p,q,r,s gives

$$y't^2+yt=c_1$$

We now have a first order ode to solve which is

$$y't^2+yt=c_1$$

Entering Linear first order ODE solver. In canonical form a linear first order is

$$y'+p(t)y=q(t)$$

Where here

$$p(t) = \frac{1}{t}$$
$$q(t) = \frac{c_1}{t^2}$$

Hence the ode is

$$y' + \frac{y}{t} = \frac{c_1}{t^2}$$

The integrating factor μ is

$$\mu = e^{\int \frac{1}{t} dt}$$
$$= t$$

The ode becomes

$$\frac{d}{dt}(\mu y) = (\mu)\left(\frac{c_1}{t^2}\right)$$
$$\frac{d}{dt}(ty) = (t)\left(\frac{c_1}{t^2}\right)$$
$$d(ty) = \left(\frac{c_1}{t}\right) dt$$

Integrating gives

$$ty = \int \frac{c_1}{t} dt$$
$$ty = c_1 \ln(t) + c_2$$

Dividing both sides by the integrating factor $\mu = t$ results in

$$y = \frac{c_1 \ln(t)}{t} + \frac{c_2}{t}$$

which simplifies to

$$y = \frac{c_1 \ln(t) + c_2}{t}$$

Summary

The solution(s) found are the following

$$y = \frac{c_1 \ln(t) + c_2}{t} \tag{1}$$

Verification of solutions

$$y = \frac{c_1 \ln(t) + c_2}{t}$$

Verified OK.

13.5.9 Maple step by step solution

Let's solve

$y''t^2 + 3ty' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{3y'}{t} - \frac{y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{3y'}{t} + \frac{y}{t^2} = 0$

- Multiply by denominators of the ODE

  $y''t^2 + 3ty' + y = 0$

- Make a change of variables

  $s = \ln(t)$

☐ Substitute the change of variables back into the ODE

  - Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$

  - Compute derivative

    $y' = \frac{\frac{d}{ds}y(s)}{t}$

  - Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$

  - Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right) t^2 + 3\frac{d}{ds}y(s) + y(s) = 0$

- Simplify

  $\frac{d^2}{ds^2}y(s) + 2\frac{d}{ds}y(s) + y(s) = 0$

- Characteristic polynomial of ODE

  $r^2 + 2r + 1 = 0$

- Factor the characteristic polynomial

  $(r+1)^2 = 0$
- Root of the characteristic polynomial

  $r = -1$
- 1st solution of the ODE

  $y_1(s) = e^{-s}$
- Repeated root, multiply $y_1(s)$ by s to ensure linear independence

  $y_2(s) = s\,e^{-s}$
- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$
- Substitute in solutions

  $y(s) = c_1 e^{-s} + c_2 s\,e^{-s}$
- Change variables back using $s = \ln(t)$

  $y = \frac{c_1}{t} + \frac{c_2 \ln(t)}{t}$
- Simplify

  $y = \frac{c_1}{t} + \frac{c_2 \ln(t)}{t}$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 14

```
dsolve(t^2*diff(y(t),t$2)+3*t*diff(y(t),t)+y(t)=0,y(t), singsol=all)
```

$$y(t) = \frac{c_2 \ln(t) + c_1}{t}$$

✓ Solution by Mathematica

Time used: 0.016 (sec). Leaf size: 17

```
DSolve[t^2*y''[t]+3*t*y'[t]+y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to \frac{c_2 \log(t) + c_1}{t}$$

13.6 problem 5

Internal problem ID [1788]
Internal file name [`OUTPUT/1789_Sunday_June_05_2022_02_31_22_AM_90283264/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.1, Singular points, Euler equations. Page 201
Problem number: 5.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "second_order_change_of_variable_on_x_method_1", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2", "second_order_ode_non_constant_coeff_transformation_on_B"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler]]
```

$$\boxed{t^2y'' - ty' + y = 0}$$

13.6.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} - trt^{r-1} + t^r = 0$$

Simplifying gives

$$r(r-1)\,t^r - r\,t^r + t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

$$r(r-1) - r + 1 = 0$$

Or

$$r^2 - 2r + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = 1$$
$$r_2 = 1$$

Since the roots are equal, then the general solution is

$$y = c_1 y_1 + c_2 y_2$$

Where $y_1 = t^r$ and $y_2 = t^r \ln(t)$. Hence

$$y = c_1 t + c_2 t \ln(t)$$

Summary
The solution(s) found are the following

$$y = c_1 t + c_2 t \ln(t) \tag{1}$$

Verification of solutions

$$y = c_1 t + c_2 t \ln(t)$$

Verified OK.

13.6.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2 y'' - t y' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = -\frac{1}{t}$$
$$q(t) = \frac{1}{t^2}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned}\tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)}dt\\ &= \int \mathrm{e}^{-\left(\int -\frac{1}{t}dt\right)}dt\\ &= \int e^{\ln(t)}\,dt\\ &= \int t dt\\ &= \frac{t^2}{2}\end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned}q_1(\tau) &= \frac{q(t)}{\tau'(t)^2}\\ &= \frac{\frac{1}{t^2}}{t^2}\\ &= \frac{1}{t^4}\end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) = 0$$
$$\frac{d^2}{d\tau^2}y(\tau) + \frac{y(\tau)}{t^4} = 0$$

But in terms of τ

$$\frac{1}{t^4} = \frac{1}{4\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) + \frac{y(\tau)}{4\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$4\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 + y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$4\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} + \tau^r = 0$$

Simplifying gives

$$4r(r-1)\,\tau^r + 0\,\tau^r + \tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

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

Or

$$4r^2 - 4r + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = \frac{1}{2}$$
$$r_2 = \frac{1}{2}$$

Since the roots are equal, then the general solution is

$$y(\tau) = c_1y_1 + c_2y_2$$

Where $y_1 = \tau^r$ and $y_2 = \tau^r \ln(\tau)$. Hence

$$y(\tau) = c_1\sqrt{\tau} + c_2\sqrt{\tau}\,\ln(\tau)$$

The above solution is now transformed back to y using (6) which results in

$$y = \frac{t\sqrt{2}\,(c_1 - c_2\ln(2) + 2c_2\ln(t))}{2}$$

Summary
The solution(s) found are the following

$$y = \frac{t\sqrt{2}\,(c_1 - c_2 \ln(2) + 2c_2 \ln(t))}{2} \tag{1}$$

Verification of solutions

$$y = \frac{t\sqrt{2}\,(c_1 - c_2 \ln(2) + 2c_2 \ln(t))}{2}$$

Verified OK.

13.6.3 Solving as second order change of variable on x method 1 ode

In normal form the ode

$$t^2 y'' - t y' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = -\frac{1}{t}$$
$$q(t) = \frac{1}{t^2}$$

Applying change of variables $\tau = g(t)$ to (2) results

$$\frac{d^2}{d\tau^2} y(\tau) + p_1 \left(\frac{d}{d\tau} y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $q_1 = c^2$ where c is some constant. Therefore from (5)

$$\tau' = \frac{1}{c}\sqrt{q}$$
$$= \frac{\sqrt{\frac{1}{t^2}}}{c} \tag{6}$$
$$\tau'' = -\frac{1}{c\sqrt{\frac{1}{t^2}}\, t^3}$$

Substituting the above into (4) results in

$$
\begin{aligned}
p_1(\tau) &= \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \\
&= \frac{-\frac{1}{c\sqrt{\frac{1}{t^2}}\,t^3} - \frac{1}{t}\frac{\sqrt{\frac{1}{t^2}}}{c}}{\left(\frac{\sqrt{\frac{1}{t^2}}}{c}\right)^2} \\
&= -2c
\end{aligned}
$$

Therefore ode (3) now becomes

$$
\begin{aligned}
y(\tau)'' + p_1 y(\tau)' + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2}y(\tau) - 2c\left(\frac{d}{d\tau}y(\tau)\right) + c^2 y(\tau) &= 0 \qquad (7)
\end{aligned}
$$

The above ode is now solved for $y(\tau)$. Since the ode is now constant coefficients, it can be easily solved to give

$$
y(\tau) = \mathrm{e}^{c\tau} c_1
$$

Now from (6)

$$
\begin{aligned}
\tau &= \int \frac{1}{c}\sqrt{q}\,dt \\
&= \frac{\int \sqrt{\frac{1}{t^2}}dt}{c} \\
&= \frac{\sqrt{\frac{1}{t^2}}\,t\ln(t)}{c}
\end{aligned}
$$

Substituting the above into the solution obtained gives

$$
y = c_1 t
$$

Summary

The solution(s) found are the following

$$
y = c_1 t \qquad (1)
$$

Verification of solutions

$$
y = c_1 t
$$

Verified OK.

13.6.4 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2y'' - ty' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= -\frac{1}{t} \\ q(t) &= \frac{1}{t^2} \end{aligned}$$

Applying change of variables on the depndent variable $y = v(t)\,t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} - \frac{n}{t^2} + \frac{1}{t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = 1 \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \frac{v'(t)}{t} &= 0 \\ v''(t) + \frac{v'(t)}{t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{u(t)}{t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t)g(u) \\ &= -\frac{u}{t} \end{aligned}$$

Where $f(t) = -\frac{1}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned} \frac{1}{u}\, du &= -\frac{1}{t}\, dt \\ \int \frac{1}{u}\, du &= \int -\frac{1}{t}\, dt \\ \ln(u) &= -\ln(t) + c_1 \\ u &= e^{-\ln(t)+c_1} \\ &= \frac{c_1}{t} \end{aligned}$$

Now that $u(t)$ is known, then

$$\begin{aligned} v'(t) &= u(t) \\ v(t) &= \int u(t)\, dt + c_2 \\ &= c_1 \ln(t) + c_2 \end{aligned}$$

Hence

$$\begin{aligned} y &= v(t)\, t^n \\ &= (c_1 \ln(t) + c_2)\, t \\ &= (c_1 \ln(t) + c_2)\, t \end{aligned}$$

Summary

The solution(s) found are the following

$$y = (c_1 \ln(t) + c_2)\, t \tag{1}$$

Verification of solutions

$$y = (c_1 \ln(t) + c_2)\, t$$

Verified OK.

13.6.5 Solving as second order ode non constant coeff transformation on B ode

Given an ode of the form

$$Ay'' + By' + Cy = F(t)$$

This method reduces the order ode the ODE by one by applying the transformation

$$y = Bv$$

This results in

$$\begin{aligned} y' &= B'v + v'B \\ y'' &= B''v + B'v' + v''B + v'B' \\ &= v''B + 2v' + B' + B''v \end{aligned}$$

And now the original ode becomes

$$\begin{aligned} A(v''B + 2v'B' + B''v) + B(B'v + v'B) + CBv &= 0 \\ ABv'' + \left(2AB' + B^2\right) v' + \left(AB'' + BB' + CB\right) v &= 0 \end{aligned} \tag{1}$$

If the term $AB'' + BB' + CB$ is zero, then this method works and can be used to solve

$$ABv'' + \left(2AB' + B^2\right) v' = 0$$

By Using $u = v'$ which reduces the order of the above ode to one. The new ode is

$$ABu' + \left(2AB' + B^2\right) u = 0$$

The above ode is first order ode which is solved for u. Now a new ode $v' = u$ is solved for v as first order ode. Then the final solution is obtain from $y = Bv$.

This method works only if the term $AB'' + BB' + CB$ is zero. The given ODE shows that

$$\begin{aligned} A &= t^2 \\ B &= -t \\ C &= 1 \\ F &= 0 \end{aligned}$$

The above shows that for this ode

$$\begin{aligned} AB'' + BB' + CB &= \left(t^2\right)(0) + (-t)(-1) + (1)(-t) \\ &= 0 \end{aligned}$$

Hence the ode in v given in (1) now simplifies to

$$-t^3 v'' + (-t^2)\, v' = 0$$

Now by applying $v' = u$ the above becomes

$$-t^2 (u'(t)\, t + u(t)) = 0$$

Which is now solved for u. In canonical form the ODE is

$$\begin{aligned}
u' &= F(t,u) \\
&= f(t) g(u) \\
&= -\frac{u}{t}
\end{aligned}$$

Where $f(t) = -\frac{1}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned}
\frac{1}{u}\, du &= -\frac{1}{t}\, dt \\
\int \frac{1}{u}\, du &= \int -\frac{1}{t}\, dt \\
\ln(u) &= -\ln(t) + c_1 \\
u &= e^{-\ln(t) + c_1} \\
&= \frac{c_1}{t}
\end{aligned}$$

The ode for v now becomes

$$\begin{aligned}
v' &= u \\
&= \frac{c_1}{t}
\end{aligned}$$

Which is now solved for v. Integrating both sides gives

$$\begin{aligned}
v(t) &= \int \frac{c_1}{t}\, \mathrm{d}t \\
&= c_1 \ln(t) + c_2
\end{aligned}$$

Therefore the solution is

$$\begin{aligned}
y(t) &= Bv \\
&= (-t)\,(c_1 \ln(t) + c_2) \\
&= -(c_1 \ln(t) + c_2)\, t
\end{aligned}$$

Summary
The solution(s) found are the following

$$y = -(c_1 \ln(t) + c_2) t \tag{1}$$

Verification of solutions

$$y = -(c_1 \ln(t) + c_2) t$$

Verified OK.

13.6.6 Solving using Kovacic algorithm

Writing the ode as

$$t^2 y'' - t y' + y = 0 \tag{1}$$
$$A y'' + B y' + C y = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= -t \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = y e^{\int \frac{B}{2A} \, dt}$$

Then (2) becomes

$$z''(t) = r z(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-1}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -1 \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(-\frac{1}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\, dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 229: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 2 - 0 \\ &= 2 \end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = -\frac{1}{4t^2}$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{1}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}
\end{aligned}$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = -\frac{1}{4t^2}$$

Since the $\gcd(s, t) = 1$. This gives $b = -\frac{1}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\
\alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}
\end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = -\frac{1}{4t^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{1}{2}$	$\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{1}{2}$	$\frac{1}{2}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_{\infty}^{s(\infty)} - \sum_{c\in\Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_{\infty}^{\pm}$. This is done by trial over all set of families $s = (s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_{\infty}^{-} = \frac{1}{2}$ then

$$\begin{aligned} d &= \alpha_{\infty}^{-} - \left(\alpha_{c_1}^{-}\right) \\ &= \frac{1}{2} - \left(\frac{1}{2}\right) \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c\in\Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_{\infty}$$

The above gives

$$\begin{aligned} \omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^{-}}{t-c_1} \right) + (-)[\sqrt{r}]_{\infty} \\ &= \frac{1}{2t} + (-)\,(0) \\ &= \frac{1}{2t} \\ &= \frac{1}{2t} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$\begin{aligned} (0) + 2\left(\frac{1}{2t}\right)(0) + \left(\left(-\frac{1}{2t^2}\right) + \left(\frac{1}{2t}\right)^2 - \left(-\frac{1}{4t^2}\right)\right) &= 0 \\ 0 &= 0 \end{aligned}$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$
\begin{aligned}
z_1(t) &= p e^{\int \omega \, dt} \\
&= \mathrm{e}^{\int \frac{1}{2t} dt} \\
&= \sqrt{t}
\end{aligned}
$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2} \frac{B}{A} \, dt} \\
&= z_1 e^{-\int \frac{1}{2} \frac{-t}{t^2} \, dt} \\
&= z_1 e^{\frac{\ln(t)}{2}} \\
&= z_1 \left(\sqrt{t}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = t
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A} \, dt}}{y_1^2} \, dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-t}{t^2} \, dt}}{(y_1)^2} \, dt \\
&= y_1 \int \frac{e^{\ln(t)}}{(y_1)^2} \, dt \\
&= y_1(\ln(t))
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1(t) + c_2(t(\ln(t)))
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = c_1 t + c_2 t \ln(t) \tag{1}
$$

Verification of solutions

$$y = c_1 t + c_2 t \ln(t)$$

Verified OK.

13.6.7 Maple step by step solution

Let's solve

$y''t^2 - ty' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{y'}{t} - \frac{y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{y'}{t} + \frac{y}{t^2} = 0$

- Multiply by denominators of the ODE

  $y''t^2 - ty' + y = 0$

- Make a change of variables

  $s = \ln(t)$

□ Substitute the change of variables back into the ODE

  - Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$

  - Compute derivative

    $y' = \frac{\frac{d}{ds}y(s)}{t}$

  - Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$

  - Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right) t^2 - \frac{d}{ds}y(s) + y(s) = 0$

- Simplify

  $\frac{d^2}{ds^2}y(s) - 2\frac{d}{ds}y(s) + y(s) = 0$
- Characteristic polynomial of ODE

  $r^2 - 2r + 1 = 0$
- Factor the characteristic polynomial

  $(r-1)^2 = 0$
- Root of the characteristic polynomial

  $r = 1$
- 1st solution of the ODE

  $y_1(s) = e^s$
- Repeated root, multiply $y_1(s)$ by s to ensure linear independence

  $y_2(s) = s\,e^s$
- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$
- Substitute in solutions

  $y(s) = c_1 e^s + c_2 s\,e^s$
- Change variables back using $s = \ln(t)$

  $y = c_1 t + c_2 t \ln(t)$
- Simplify

  $y = t(c_2 \ln(t) + c_1)$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 12

```
dsolve(t^2*diff(y(t),t$2)-t*diff(y(t),t)+y(t)=0,y(t), singsol=all)
```

$$y(t) = t(c_2 \ln(t) + c_1)$$

✓ Solution by Mathematica

Time used: 0.015 (sec). Leaf size: 15

```
DSolve[t^2*y''[t]-t*y'[t]+y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to t(c_2 \log(t) + c_1)$$

13.7 problem 6

Internal problem ID [1789]
Internal file name [`OUTPUT/1790_Sunday_June_05_2022_02_31_24_AM_23799649/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.1, Singular points, Euler equations. Page 201
Problem number: 6.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_change_of_variable_on_x_method_2"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{(t-2)^2 y'' + 5(t-2) y' + 4y = 0}$$

13.7.1 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$(t-2)^2 y'' + (5t-10) y' + 4y = 0 \tag{1}$$

Becomes

$$y'' + p(t) y' + q(t) y = 0 \tag{2}$$

Where

$$p(t) = \frac{5}{t-2}$$
$$q(t) = \frac{4}{(t-2)^2}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned}
\tau &= \int e^{-(\int p(t)dt)} dt \\
&= \int e^{-\left(\int \frac{5}{t-2} dt\right)} dt \\
&= \int e^{-5\ln(t-2)}\, dt \\
&= \int \frac{1}{(t-2)^5} dt \\
&= -\frac{1}{4(t-2)^4}
\end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned}
q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\
&= \frac{\frac{4}{(t-2)^2}}{\frac{1}{(t-2)^{10}}} \\
&= 4(t-2)^8
\end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\frac{d^2}{d\tau^2} y(\tau) + q_1 y(\tau) = 0$$
$$\frac{d^2}{d\tau^2} y(\tau) + 4(t-2)^8\, y(\tau) = 0$$

But in terms of τ

$$4(t-2)^8 = \frac{1}{4\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) + \frac{y(\tau)}{4\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$4\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 + y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$4\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} + \tau^r = 0$$

Simplifying gives

$$4r(r-1)\,\tau^r + 0\,\tau^r + \tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

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

Or

$$4r^2 - 4r + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = \frac{1}{2}$$
$$r_2 = \frac{1}{2}$$

Since the roots are equal, then the general solution is

$$y(\tau) = c_1y_1 + c_2y_2$$

Where $y_1 = \tau^r$ and $y_2 = \tau^r \ln(\tau)$. Hence

$$y(\tau) = c_1\sqrt{\tau} + c_2\sqrt{\tau}\,\ln(\tau)$$

The above solution is now transformed back to y using (6) which results in

$$y = \frac{\left(c_2\ln\left(-\frac{1}{(t-2)^4}\right) - 2c_2\ln(2) + c_1\right)\sqrt{-\frac{1}{(t-2)^4}}}{2}$$

Summary
The solution(s) found are the following

$$y = \frac{\left(c_2 \ln\left(-\frac{1}{(t-2)^4}\right) - 2c_2 \ln(2) + c_1\right)\sqrt{-\frac{1}{(t-2)^4}}}{2} \tag{1}$$

Verification of solutions

$$y = \frac{\left(c_2 \ln\left(-\frac{1}{(t-2)^4}\right) - 2c_2 \ln(2) + c_1\right)\sqrt{-\frac{1}{(t-2)^4}}}{2}$$

Verified OK.

13.7.2 Solving using Kovacic algorithm

Writing the ode as

$$(t-2)^2 y'' + (5t-10) y' + 4y = 0 \tag{1}$$

$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= (t-2)^2 \\ B &= 5t-10 \\ C &= 4 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A} dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-1}{4(t-2)^2} \tag{6}$$

Comparing the above to (5) shows that

$$
\begin{aligned}
s &= -1 \\
t &= 4(t-2)^2
\end{aligned}
$$

Therefore eq. (4) becomes

$$
z''(t) = \left(-\frac{1}{4(t-2)^2}\right) z(t) \tag{7}
$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$
y = z(t)\, e^{-\int \frac{B}{2A}\, dt}
$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 231: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$
\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 2 - 0 \\
&= 2
\end{aligned}
$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4(t-2)^2$. There is a pole at $t = 2$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = -\frac{1}{4(t-2)^2}$$

For the pole at $t = 2$ let b be the coefficient of $\frac{1}{(t-2)^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{1}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}
\end{aligned}$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = -\frac{1}{4(t-2)^2}$$

Since the $\gcd(s, t) = 1$. This gives $b = -\frac{1}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} \\
\alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2}
\end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = -\frac{1}{4(t-2)^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
2	2	0	$\frac{1}{2}$	$\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{1}{2}$	$\frac{1}{2}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c\in\Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω. Trying $\alpha_\infty^- = \frac{1}{2}$ then

$$\begin{aligned} d &= \alpha_\infty^- - \left(\alpha_{c_1}^+\right) \\ &= \frac{1}{2} - \left(\frac{1}{2}\right) \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c\in\Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned} \omega &= \left((+)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^+}{t-c_1} \right) + (-)[\sqrt{r}]_\infty \\ &= \frac{1}{2t-4} + (-)\,(0) \\ &= \frac{1}{2t-4} \\ &= \frac{1}{2t-4} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$(0)+2\left(\frac{1}{2t-4}\right)(0)+\left(\left(-\frac{1}{2(t-2)^2}\right)+\left(\frac{1}{2t-4}\right)^2-\left(-\frac{1}{4(t-2)^2}\right)\right)=0$$
$$0=0$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z''=rz$ is

$$\begin{aligned}z_1(t)&=pe^{\int \omega\,dt}\\&=\mathrm{e}^{\int \frac{1}{2t-4}dt}\\&=\sqrt{t-2}\end{aligned}$$

The first solution to the original ode in y is found from

$$\begin{aligned}y_1&=z_1e^{\int -\frac{1}{2}\frac{B}{A}\,dt}\\&=z_1e^{-\int \frac{1}{2}\frac{5t-10}{(t-2)^2}\,dt}\\&=z_1e^{-\frac{5\ln(t-2)}{2}}\\&=z_1\left(\frac{1}{(t-2)^{\frac{5}{2}}}\right)\end{aligned}$$

Which simplifies to

$$y_1=\frac{1}{(t-2)^2}$$

The second solution y_2 to the original ode is found using reduction of order

$$y_2=y_1\int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt$$

Substituting gives

$$\begin{aligned}y_2&=y_1\int \frac{e^{\int -\frac{5t-10}{(t-2)^2}\,dt}}{(y_1)^2}\,dt\\&=y_1\int \frac{e^{-5\ln(t-2)}}{(y_1)^2}\,dt\\&=y_1(\ln(t-2))\end{aligned}$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(\frac{1}{(t-2)^2}\right) + c_2 \left(\frac{1}{(t-2)^2} (\ln (t-2))\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = \frac{c_1}{(t-2)^2} + \frac{c_2 \ln (t-2)}{(t-2)^2} \tag{1}
$$

Verification of solutions

$$
y = \frac{c_1}{(t-2)^2} + \frac{c_2 \ln (t-2)}{(t-2)^2}
$$

Verified OK.

13.7.3 Maple step by step solution

Let's solve

$(t-2)^2 y'' + (5t-10) y' + 4y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{5y'}{t-2} - \frac{4y}{(t-2)^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{5y'}{t-2} + \frac{4y}{(t-2)^2} = 0$

□ Check to see if $t_0 = 2$ is a regular singular point

  - Define functions

    $\left[P_2(t) = \frac{5}{t-2}, P_3(t) = \frac{4}{(t-2)^2}\right]$

  - $(t-2) \cdot P_2(t)$ is analytic at $t = 2$

    $\left((t-2) \cdot P_2(t)\right)\Big|_{t=2} = 5$

  - $(t-2)^2 \cdot P_3(t)$ is analytic at $t = 2$

$$\left(\left(t-2\right)^{2} \cdot P_{3}(t)\right)\bigg|_{t=2} = 4$$

- $t=2$is a regular singular point

  Check to see if $t_0 = 2$ is a regular singular point

  $t_0 = 2$

- Multiply by denominators

  $$\left(t-2\right)^{2} y'' + \left(5t-10\right) y' + 4y = 0$$

- Change variables using $t = u+2$ so that the regular singular point is at $u = 0$

  $$u^{2}\left(\frac{d^{2}}{du^{2}}y(u)\right) + 5u\left(\frac{d}{du}y(u)\right) + 4y(u) = 0$$

- Assume series solution for $y(u)$

  $$y(u) = \sum_{k=0}^{\infty} a_k u^{k+r}$$

☐ Rewrite DE with series expansions

- Convert $u \cdot \left(\frac{d}{du}y(u)\right)$ to series expansion

  $$u \cdot \left(\frac{d}{du}y(u)\right) = \sum_{k=0}^{\infty} a_k (k+r)\, u^{k+r}$$

- Convert $u^2 \cdot \left(\frac{d^{2}}{du^{2}}y(u)\right)$ to series expansion

  $$u^{2} \cdot \left(\frac{d^{2}}{du^{2}}y(u)\right) = \sum_{k=0}^{\infty} a_k (k+r)\,(k+r-1)\, u^{k+r}$$

  Rewrite DE with series expansions

  $$\sum_{k=0}^{\infty} a_k \left(k+r+2\right)^{2} u^{k+r} = 0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $r = 0$

- Each term in the series must be 0, giving the recursion relation

  $a_k \left(k+2\right)^{2} = 0$

- Recursion relation that defines series solution to ODE

  $a_k = 0$

- Recursion relation for $r = 0$

  $a_k = 0$

- Solution for $r = 0$

$$\left[y(u)=\sum_{k=0}^{\infty} a_k u^k, a_k=0\right]$$

- Revert the change of variables $u=t-2$

$$\left[y=\sum_{k=0}^{\infty} a_k (t-2)^k, a_k=0\right]$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 18

```
dsolve((t-2)^2*diff(y(t),t$2)+5*(t-2)*diff(y(t),t)+4*y(t)=0,y(t), singsol=all)
```

$$y(t)=\frac{c_1+c_2\ln(t-2)}{(t-2)^2}$$

✓ Solution by Mathematica

Time used: 0.026 (sec). Leaf size: 22

```
DSolve[(t-2)^2*y''[t]+5*(t-2)*y'[t]+4*y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t)\to\frac{2c_2\log(t-2)+c_1}{(t-2)^2}$$

13.8 problem 7

Internal problem ID [1790]
Internal file name [OUTPUT/1791_Sunday_June_05_2022_02_31_26_AM_86244802/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.1, Singular points, Euler equations. Page 201
Problem number: 7.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "second_order_change_of_variable_on_x_method_1", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler], [_2nd_order, _linear, `_with_symmetry_[0,F(
   x)]`]]
```

$$\boxed{t^2y'' + ty' + y = 0}$$

13.8.1 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} + trt^{r-1} + t^r = 0$$

Simplifying gives

$$r(r-1)\, t^r + r\, t^r + t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

$$r(r-1) + r + 1 = 0$$

Or

$$r^2 + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$\begin{aligned} r_1 &= -i \\ r_2 &= i \end{aligned}$$

The roots are complex conjugate of each others. Let the roots be

$$\begin{aligned} r_1 &= \alpha + i\beta \\ r_2 &= \alpha - i\beta \end{aligned}$$

Where in this case $\alpha = 0$ and $\beta = -1$. Hence the solution becomes

$$\begin{aligned} y &= c_1 t^{r_1} + c_2 t^{r_2} \\ &= c_1 t^{\alpha + i\beta} + c_2 t^{\alpha - i\beta} \\ &= t^\alpha \left(c_1 t^{i\beta} + c_2 t^{-i\beta}\right) \\ &= t^\alpha \left(c_1 e^{\ln\left(t^{i\beta}\right)} + c_2 e^{\ln\left(t^{-i\beta}\right)}\right) \\ &= t^\alpha \left(c_1 e^{i(\beta \ln t)} + c_2 e^{-i(\beta \ln t)}\right) \end{aligned}$$

Using the values for $\alpha = 0, \beta = -1$, the above becomes

$$y = t^0 \left(c_1 e^{-i \ln(t)} + c_2 e^{i \ln(t)}\right)$$

Using Euler relation, the expression $c_1 e^{iA} + c_2 e^{-iA}$ is transformed to $c_1 \cos A + c_1 \sin A$ where the constants are free to change. Applying this to the above result gives

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$$

Summary

The solution(s) found are the following

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t)) \tag{1}$$

Verification of solutions

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$$

Verified OK.

13.8.2 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2 y'' + t y' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= \frac{1}{t} \\ q(t) &= \frac{1}{t^2} \end{aligned}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2} y(\tau) + p_1 \left(\frac{d}{d\tau} y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\, \tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\, \tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned} \tau &= \int \mathrm{e}^{-\left(\int p(t) dt\right)} dt \\ &= \int \mathrm{e}^{-\left(\int \frac{1}{t} dt\right)} dt \\ &= \int e^{-\ln(t)}\, dt \\ &= \int \frac{1}{t} dt \\ &= \ln(t) \end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$
\begin{aligned}
q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\
&= \frac{\frac{1}{t^2}}{\frac{1}{t^2}} \\
&= 1
\end{aligned} \tag{7}
$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$
\begin{aligned}
\frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2}y(\tau) + y(\tau) &= 0
\end{aligned}
$$

The above ode is now solved for $y(\tau)$.This is second order with constant coefficients homogeneous ODE. In standard form the ODE is

$$
Ay''(\tau) + By'(\tau) + Cy(\tau) = 0
$$

Where in the above $A = 1, B = 0, C = 1$. Let the solution be $y(\tau) = e^{\lambda\tau}$. Substituting this into the ODE gives

$$
\lambda^2 \mathrm{e}^{\lambda\tau} + \mathrm{e}^{\lambda\tau} = 0 \tag{1}
$$

Since exponential function is never zero, then dividing Eq(2) throughout by $e^{\lambda\tau}$ gives

$$
\lambda^2 + 1 = 0 \tag{2}
$$

Equation (2) is the characteristic equation of the ODE. Its roots determine the general solution form.Using the quadratic formula

$$
\lambda_{1,2} = \frac{-B}{2A} \pm \frac{1}{2A}\sqrt{B^2 - 4AC}
$$

Substituting $A = 1, B = 0, C = 1$ into the above gives

$$
\begin{aligned}
\lambda_{1,2} &= \frac{0}{(2)(1)} \pm \frac{1}{(2)(1)}\sqrt{0^2 - (4)(1)(1)} \\
&= \pm i
\end{aligned}
$$

Hence

$$
\begin{aligned}
\lambda_1 &= +i \\
\lambda_2 &= -i
\end{aligned}
$$

Which simplifies to

$$\lambda_1 = i$$
$$\lambda_2 = -i$$

Since roots are complex conjugate of each others, then let the roots be

$$\lambda_{1,2} = \alpha \pm i\beta$$

Where $\alpha = 0$ and $\beta = 1$. Therefore the final solution, when using Euler relation, can be written as

$$y(\tau) = e^{\alpha\tau}(c_1 \cos(\beta\tau) + c_2 \sin(\beta\tau))$$

Which becomes

$$y(\tau) = e^0(c_1 \cos(\tau) + c_2 \sin(\tau))$$

Or

$$y(\tau) = c_1 \cos(\tau) + c_2 \sin(\tau)$$

The above solution is now transformed back to y using (6) which results in

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$$

Summary

The solution(s) found are the following

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t)) \tag{1}$$

Verification of solutions

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$$

Verified OK.

13.8.3 Solving as second order change of variable on x method 1 ode

In normal form the ode

$$t^2y'' + ty' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$
\begin{aligned}
p(t) &= \frac{1}{t} \\
q(t) &= \frac{1}{t^2}
\end{aligned}
$$

Applying change of variables $\tau = g(t)$ to (2) results

$$
\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}
$$

Where τ is the new independent variable, and

$$
p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}
$$

$$
q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}
$$

Let $q_1 = c^2$ where c is some constant. Therefore from (5)

$$
\begin{aligned}
\tau' &= \frac{1}{c}\sqrt{q} \\
&= \frac{\sqrt{\frac{1}{t^2}}}{c} \\
\tau'' &= -\frac{1}{c\sqrt{\frac{1}{t^2}}\,t^3}
\end{aligned} \tag{6}
$$

Substituting the above into (4) results in

$$
\begin{aligned}
p_1(\tau) &= \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \\
&= \frac{-\frac{1}{c\sqrt{\frac{1}{t^2}}\,t^3} + \frac{1}{t}\frac{\sqrt{\frac{1}{t^2}}}{c}}{\left(\frac{\sqrt{\frac{1}{t^2}}}{c}\right)^2} \\
&= 0
\end{aligned}
$$

Therefore ode (3) now becomes

$$
\begin{aligned}
y(\tau)'' + p_1 y(\tau)' + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2}y(\tau) + c^2 y(\tau) &= 0
\end{aligned} \tag{7}
$$

The above ode is now solved for $y(\tau)$. Since the ode is now constant coefficients, it can be easily solved to give

$$y(\tau) = c_1 \cos(c\tau) + c_2 \sin(c\tau)$$

Now from (6)

$$\begin{aligned}\tau &= \int \frac{1}{c}\sqrt{q}\,dt \\ &= \frac{\int \sqrt{\frac{1}{t^2}}dt}{c} \\ &= \frac{\sqrt{\frac{1}{t^2}}\,t\ln(t)}{c}\end{aligned}$$

Substituting the above into the solution obtained gives

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$$

Summary

The solution(s) found are the following

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t)) \tag{1}$$

Verification of solutions

$$y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$$

Verified OK.

13.8.4 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2y'' + ty' + y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$\begin{aligned}p(t) &= \frac{1}{t} \\ q(t) &= \frac{1}{t^2}\end{aligned}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} + \frac{n}{t^2} + \frac{1}{t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = i \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \left(\frac{2i}{t} + \frac{1}{t}\right) v'(t) &= 0 \\ v''(t) + \frac{(1+2i)\, v'(t)}{t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{(1+2i)\, u(t)}{t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t)g(u) \\ &= \frac{(-1-2i)\, u}{t} \end{aligned}$$

Where $f(t) = \frac{-1-2i}{t}$ and $g(u) = u$. Integrating both sides gives

$$
\begin{aligned}
\frac{1}{u}\, du &= \frac{-1-2i}{t}\, dt \\
\int \frac{1}{u}\, du &= \int \frac{-1-2i}{t}\, dt \\
\ln(u) &= (-1-2i)\ln(t) + c_1 \\
u &= e^{(-1-2i)\ln(t)+c_1} \\
&= c_1 e^{(-1-2i)\ln(t)}
\end{aligned}
$$

Which simplifies to

$$
u(t) = \frac{c_1 t^{-2i}}{t}
$$

Now that $u(t)$ is known, then

$$
\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\, dt + c_2 \\
&= \frac{i c_1 t^{-2i}}{2} + c_2
\end{aligned}
$$

Hence

$$
\begin{aligned}
y &= v(t)\, t^n \\
&= \left(\frac{i c_1 t^{-2i}}{2} + c_2\right) t^i \\
&= t^i c_2 + \frac{i t^{-i} c_1}{2}
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = \left(\frac{i c_1 t^{-2i}}{2} + c_2\right) t^i \tag{1}
$$

Verification of solutions

$$
y = \left(\frac{i c_1 t^{-2i}}{2} + c_2\right) t^i
$$

Verified OK.

13.8.5 Solving using Kovacic algorithm

Writing the ode as

$$t^2y'' + ty' + y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= t \\ C &= 1 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-5}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -5 \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(-\frac{5}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 233: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 2 - 0 \\ &= 2 \end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = -\frac{5}{4t^2}$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{5}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} + i \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2} - i
\end{aligned}$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = -\frac{5}{4t^2}$$

Since the $\gcd(s,t) = 1$. This gives $b = -\frac{5}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} + i \\
\alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2} - i
\end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = -\frac{5}{4t^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{1}{2} + i$	$\frac{1}{2} - i$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{1}{2} + i$	$\frac{1}{2} - i$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c\in\Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c\in\Gamma\cup\infty}$ until such d is found to work in finding candidate ω.

Trying $\alpha_\infty^- = \frac{1}{2} - i$ then

$$\begin{aligned} d &= \alpha_\infty^- - (\alpha_{c_1}^-) \\ &= \frac{1}{2} - i - \left(\frac{1}{2} - i\right) \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t - c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned} \omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t - c_1} \right) + (-)[\sqrt{r}]_\infty \\ &= \frac{\frac{1}{2} - i}{t} + (-)(0) \\ &= \frac{\frac{1}{2} - i}{t} \\ &= \frac{\frac{1}{2} - i}{t} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + (\omega' + \omega^2 - r)\, p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$\begin{aligned} (0) + 2\left(\frac{\frac{1}{2} - i}{t}\right)(0) + \left(\left(\frac{-\frac{1}{2} + i}{t^2}\right) + \left(\frac{\frac{1}{2} - i}{t}\right)^2 - \left(-\frac{5}{4t^2}\right) \right) &= 0 \\ 0 &= 0 \end{aligned}$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned} z_1(t) &= p e^{\int \omega \, dt} \\ &= e^{\int \frac{\frac{1}{2} - i}{t} dt} \\ &= t^{\frac{1}{2} - i} \end{aligned}$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{t}{t^2}\,dt} \\
&= z_1 e^{-\frac{\ln(t)}{2}} \\
&= z_1 \left(\frac{1}{\sqrt{t}}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = t^{-i}
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{t}{t^2}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{-\ln(t)}}{(y_1)^2}\,dt \\
&= y_1 \left(-\frac{i t^{2i}}{2}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1 \left(t^{-i}\right) + c_2 \left(t^{-i} \left(-\frac{i t^{2i}}{2}\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = t^{-i} c_1 - \frac{i c_2 t^i}{2} \tag{1}
$$

Verification of solutions

$$
y = t^{-i} c_1 - \frac{i c_2 t^i}{2}
$$

Verified OK.

13.8.6 Maple step by step solution

Let's solve

$y''t^2 + ty' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{y'}{t} - \frac{y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{y'}{t} + \frac{y}{t^2} = 0$

- Multiply by denominators of the ODE

  $y''t^2 + ty' + y = 0$

- Make a change of variables

  $s = \ln(t)$

□ Substitute the change of variables back into the ODE

  ◦ Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$

  ◦ Compute derivative

    $y' = \frac{\frac{d}{ds}y(s)}{t}$

  ◦ Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$

  ◦ Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right) t^2 + \frac{d}{ds}y(s) + y(s) = 0$

- Simplify

  $\frac{d^2}{ds^2}y(s) + y(s) = 0$

- Characteristic polynomial of ODE

  $r^2 + 1 = 0$

- Use quadratic formula to solve for r

  $r = \frac{0 \pm (\sqrt{-4})}{2}$

- Roots of the characteristic polynomial

  $r = (-\mathrm{I}, \mathrm{I})$

- 1st solution of the ODE

  $y_1(s) = \cos(s)$

- 2nd solution of the ODE

  $y_2(s) = \sin(s)$

- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$

- Substitute in solutions

  $y(s) = c_1 \cos(s) + c_2 \sin(s)$

- Change variables back using $s = \ln(t)$

  $y = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 15

```
dsolve(t^2*diff(y(t),t$2)+t*diff(y(t),t)+y(t)=0,y(t), singsol=all)
```

$$y(t) = c_1 \sin(\ln(t)) + c_2 \cos(\ln(t))$$

✓ Solution by Mathematica

Time used: 0.018 (sec). Leaf size: 18

```
DSolve[t^2*y''[t]+t*y'[t]+y[t]==0,y[t],t,IncludeSingularSolutions -> True]
```

$$y(t) \to c_1 \cos(\log(t)) + c_2 \sin(\log(t))$$

13.9 problem 9

Internal problem ID [1791]
Internal file name [`OUTPUT/1792_Sunday_June_05_2022_02_31_28_AM_82426933/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.1, Singular points, Euler equations. Page 201
Problem number: 9.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "second_order_change_of_variable_on_x_method_1", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler]]
```

$$\boxed{t^2y'' - ty' + 2y = 0}$$

With initial conditions

$$[y(1) = 0, y'(1) = 1]$$

13.9.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= -\frac{1}{t} \\ q(t) &= \frac{2}{t^2} \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' - \frac{y'}{t} + \frac{2y}{t^2} = 0$$

The domain of $p(t) = -\frac{1}{t}$ is

$$\{t < 0 \lor 0 < t\}$$

And the point $t_0 = 1$ is inside this domain. The domain of $q(t) = \frac{2}{t^2}$ is

$$\{t < 0 \lor 0 < t\}$$

And the point $t_0 = 1$ is also inside this domain. Hence solution exists and is unique.

13.9.2 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} - trt^{r-1} + 2t^r = 0$$

Simplifying gives

$$r(r-1)\, t^r - r\, t^r + 2t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

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

Or

$$r^2 - 2r + 2 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = 1 - i$$
$$r_2 = 1 + i$$

The roots are complex conjugate of each others. Let the roots be

$$r_1 = \alpha + i\beta$$
$$r_2 = \alpha - i\beta$$

Where in this case $\alpha = 1$ and $\beta = -1$. Hence the solution becomes

$$\begin{aligned}
y &= c_1 t^{r_1} + c_2 t^{r_2} \\
&= c_1 t^{\alpha+i\beta} + c_2 t^{\alpha-i\beta} \\
&= t^{\alpha}\left(c_1 t^{i\beta} + c_2 t^{-i\beta}\right) \\
&= t^{\alpha}\left(c_1 e^{\ln\left(t^{i\beta}\right)} + c_2 e^{\ln\left(t^{-i\beta}\right)}\right) \\
&= t^{\alpha}\left(c_1 e^{i(\beta \ln t)} + c_2 e^{-i(\beta \ln t)}\right)
\end{aligned}$$

Using the values for $\alpha = 1, \beta = -1$, the above becomes

$$y = t^{1}\left(c_1 e^{-i\ln(t)} + c_2 e^{i\ln(t)}\right)$$

Using Euler relation, the expression $c_1 e^{iA} + c_2 e^{-iA}$ is transformed to $c_1 \cos A + c_1 \sin A$ where the constants are free to change. Applying this to the above result gives

$$y = t(c_1 \cos(\ln(t)) + c_2 \sin(\ln(t)))$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = t(c_1 \cos(\ln(t)) + c_2 \sin(\ln(t))) \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 1$ in the above gives

$$0 = c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t)) + t\left(-\frac{c_1 \sin(\ln(t))}{t} + \frac{c_2 \cos(\ln(t))}{t}\right)$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = c_1 + c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 0$$
$$c_2 = 1$$

Substituting these values back in above solution results in

$$y = t \sin(\ln(t))$$

Summary

The solution(s) found are the following

$$y = t \sin(\ln(t)) \tag{1}$$

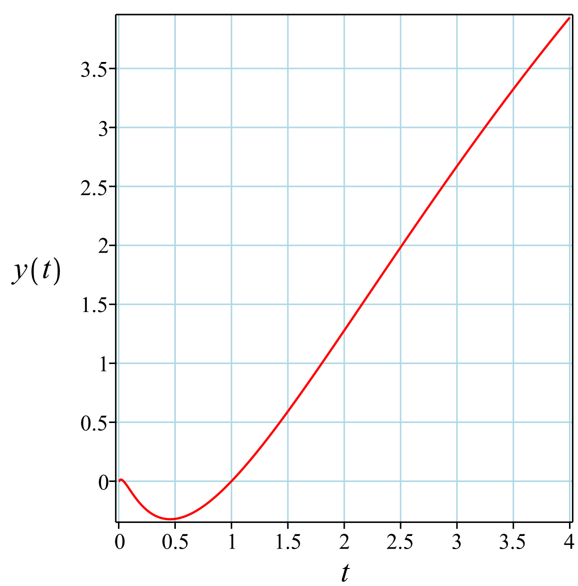


Figure 224: Solution plot

Verification of solutions

$$y = t \sin(\ln(t))$$

Verified OK.

13.9.3 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2y'' - ty' + 2y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$\begin{aligned} p(t) &= -\frac{1}{t} \\ q(t) &= \frac{2}{t^2} \end{aligned}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned} \tau &= \int e^{-\left(\int p(t)dt\right)} dt \\ &= \int e^{-\left(\int -\frac{1}{t}dt\right)} dt \\ &= \int e^{\ln(t)}\, dt \\ &= \int t dt \\ &= \frac{t^2}{2} \end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$
\begin{aligned}
q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\
&= \frac{\frac{2}{t^2}}{t^2} \\
&= \frac{2}{t^4}
\end{aligned} \tag{7}
$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$
\begin{aligned}
\frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2}y(\tau) + \frac{2y(\tau)}{t^4} &= 0
\end{aligned}
$$

But in terms of τ

$$
\frac{2}{t^4} = \frac{1}{2\tau^2}
$$

Hence the above ode becomes

$$
\frac{d^2}{d\tau^2}y(\tau) + \frac{y(\tau)}{2\tau^2} = 0
$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$
2\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 + y(\tau) = 0
$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$
2\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} + \tau^r = 0
$$

Simplifying gives

$$
2r(r-1)\tau^r + 0\,\tau^r + \tau^r = 0
$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

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

Or

$$
2r^2 - 2r + 1 = 0 \tag{1}
$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = \frac{1}{2} - \frac{i}{2}$$
$$r_2 = \frac{1}{2} + \frac{i}{2}$$

The roots are complex conjugate of each others. Let the roots be

$$r_1 = \alpha + i\beta$$
$$r_2 = \alpha - i\beta$$

Where in this case $\alpha = \frac{1}{2}$ and $\beta = -\frac{1}{2}$. Hence the solution becomes

$$\begin{aligned}
y(\tau) &= c_1\tau^{r_1} + c_2\tau^{r_2} \\
&= c_1\tau^{\alpha+i\beta} + c_2\tau^{\alpha-i\beta} \\
&= \tau^\alpha\left(c_1\tau^{i\beta} + c_2\tau^{-i\beta}\right) \\
&= \tau^\alpha\left(c_1e^{\ln\left(\tau^{i\beta}\right)} + c_2e^{\ln\left(\tau^{-i\beta}\right)}\right) \\
&= \tau^\alpha\left(c_1e^{i(\beta\ln\tau)} + c_2e^{-i(\beta\ln\tau)}\right)
\end{aligned}$$

Using the values for $\alpha = \frac{1}{2}, \beta = -\frac{1}{2}$, the above becomes

$$y(\tau) = \tau^{\frac{1}{2}}\left(c_1e^{-\frac{i\ln(\tau)}{2}} + c_2e^{\frac{i\ln(\tau)}{2}}\right)$$

Using Euler relation, the expression $c_1e^{iA} + c_2e^{-iA}$ is transformed to $c_1\cos A + c_1\sin A$ where the constants are free to change. Applying this to the above result gives

$$y(\tau) = \sqrt{\tau}\left(c_1\cos\left(\frac{\ln(\tau)}{2}\right) + c_2\sin\left(\frac{\ln(\tau)}{2}\right)\right)$$

The above solution is now transformed back to y using (6) which results in

$$y = \frac{\sqrt{2}\,t\left(c_1\cos\left(-\frac{\ln(2)}{2} + \ln(t)\right) + c_2\sin\left(-\frac{\ln(2)}{2} + \ln(t)\right)\right)}{2}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = \frac{\sqrt{2}\,t\left(c_1\cos\left(-\frac{\ln(2)}{2} + \ln(t)\right) + c_2\sin\left(-\frac{\ln(2)}{2} + \ln(t)\right)\right)}{2} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 1$ in the above gives

$$0 = \frac{\left(c_1 \cos\left(\frac{\ln(2)}{2}\right) - c_2 \sin\left(\frac{\ln(2)}{2}\right)\right)\sqrt{2}}{2} \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{\sqrt{2}\left(c_1 \cos\left(-\frac{\ln(2)}{2} + \ln(t)\right) + c_2 \sin\left(-\frac{\ln(2)}{2} + \ln(t)\right)\right)}{2} + \frac{\sqrt{2}\, t\left(-\frac{c_1 \sin\left(-\frac{\ln(2)}{2}+\ln(t)\right)}{t} + \frac{c_2 \cos\left(-\frac{\ln(2)}{2}+\ln(t)\right)}{t}\right)}{2}$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = \frac{\left((c_1 + c_2)\cos\left(\frac{\ln(2)}{2}\right) + \sin\left(\frac{\ln(2)}{2}\right)(c_1 - c_2)\right)\sqrt{2}}{2} \tag{2A}$$

Equations $\{1A, 2A\}$ are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = \sqrt{2}\, \sin\left(\frac{\ln(2)}{2}\right)$$
$$c_2 = \sqrt{2}\, \cos\left(\frac{\ln(2)}{2}\right)$$

Substituting these values back in above solution results in

$$y = \cos\left(\frac{\ln(2)}{2}\right)\sin\left(-\frac{\ln(2)}{2} + \ln(t)\right)t + \frac{t\sin(\ln(t))}{2} - \frac{\sin(\ln(t) - \ln(2))\, t}{2}$$

Which simplifies to

$$y = \frac{\left(\sin(\ln(t)) - \sin(\ln(t) - \ln(2)) + 2\cos\left(\frac{\ln(2)}{2}\right)\sin\left(-\frac{\ln(2)}{2} + \ln(t)\right)\right)t}{2}$$

Summary

The solution(s) found are the following

$$y = \frac{\left(\sin(\ln(t)) - \sin(\ln(t) - \ln(2)) + 2\cos\left(\frac{\ln(2)}{2}\right)\sin\left(-\frac{\ln(2)}{2} + \ln(t)\right)\right)t}{2} \tag{1}$$

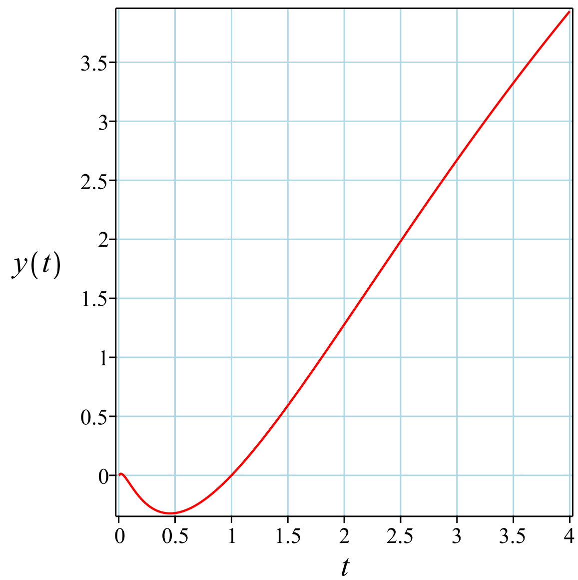


Figure 225: Solution plot

Verification of solutions

$$y = \frac{\left(\sin\left(\ln\left(t\right)\right) - \sin\left(\ln\left(t\right) - \ln\left(2\right)\right) + 2\cos\left(\frac{\ln(2)}{2}\right)\sin\left(-\frac{\ln(2)}{2} + \ln\left(t\right)\right)\right)t}{2}$$

Verified OK.

13.9.4 Solving as second order change of variable on x method 1 ode

In normal form the ode

$$t^2y'' - ty' + 2y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$p(t) = -\frac{1}{t}$$
$$q(t) = \frac{2}{t^2}$$

Applying change of variables $\tau = g(t)$ to (2) results

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $q_1 = c^2$ where c is some constant. Therefore from (5)

$$\begin{aligned}\tau' &= \frac{1}{c}\sqrt{q} \\ &= \frac{\sqrt{2}\,\sqrt{\frac{1}{t^2}}}{c} \\ \tau'' &= -\frac{\sqrt{2}}{c\sqrt{\frac{1}{t^2}}\,t^3}\end{aligned} \tag{6}$$

Substituting the above into (4) results in

$$\begin{aligned}p_1(\tau) &= \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \\ &= \frac{-\frac{\sqrt{2}}{c\sqrt{\frac{1}{t^2}}\,t^3} - \frac{1}{t}\frac{\sqrt{2}\,\sqrt{\frac{1}{t^2}}}{c}}{\left(\frac{\sqrt{2}\,\sqrt{\frac{1}{t^2}}}{c}\right)^2} \\ &= -c\sqrt{2}\end{aligned}$$

Therefore ode (3) now becomes

$$\begin{aligned}y(\tau)'' + p_1 y(\tau)' + q_1 y(\tau) &= 0 \\ \frac{d^2}{d\tau^2}y(\tau) - c\sqrt{2}\left(\frac{d}{d\tau}y(\tau)\right) + c^2 y(\tau) &= 0\end{aligned} \tag{7}$$

The above ode is now solved for $y(\tau)$. Since the ode is now constant coefficients, it can be easily solved to give

$$y(\tau) = \mathrm{e}^{\frac{\sqrt{2}\,c\tau}{2}}\left(c_1 \cos\left(\frac{\sqrt{2}\,c\tau}{2}\right) + c_2 \sin\left(\frac{\sqrt{2}\,c\tau}{2}\right)\right)$$

Now from (6)

$$
\begin{aligned}
\tau &= \int \frac{1}{c}\sqrt{q}\,dt \\
&= \frac{\int \sqrt{2}\sqrt{\frac{1}{t^2}}dt}{c} \\
&= \frac{\sqrt{2}\sqrt{\frac{1}{t^2}}\,t\ln(t)}{c}
\end{aligned}
$$

Substituting the above into the solution obtained gives

$$
y = t(c_1\cos(\ln(t)) + c_2\sin(\ln(t)))
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = t(c_1\cos(\ln(t)) + c_2\sin(\ln(t))) \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 1$ in the above gives

$$
0 = c_1 \tag{1A}
$$

Taking derivative of the solution gives

$$
y' = c_1\cos(\ln(t)) + c_2\sin(\ln(t)) + t\left(-\frac{c_1\sin(\ln(t))}{t} + \frac{c_2\cos(\ln(t))}{t}\right)
$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$
1 = c_1 + c_2 \tag{2A}
$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= 0 \\
c_2 &= 1
\end{aligned}
$$

Substituting these values back in above solution results in

$$
y = t\sin(\ln(t))
$$

Summary

The solution(s) found are the following

$$y = t\sin(\ln(t)) \tag{1}$$

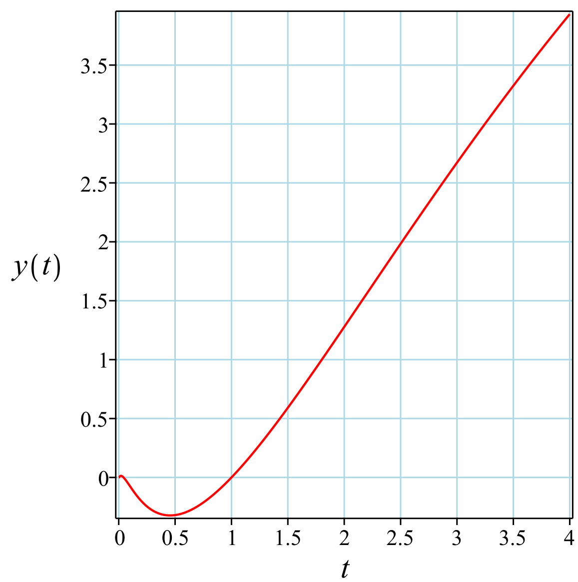


Figure 226: Solution plot

Verification of solutions

$$y = t\sin(\ln(t))$$

Verified OK.

13.9.5 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2y'' - ty' + 2y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\,y' + q(t)\,y = 0 \tag{2}$$

Where

$$p(t) = -\frac{1}{t}$$
$$q(t) = \frac{2}{t^2}$$

Applying change of variables on the depndent variable $y = v(t)\,t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} - \frac{n}{t^2} + \frac{2}{t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = 1 + i \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \left(\frac{2+2i}{t} - \frac{1}{t}\right) v'(t) &= 0 \\ v''(t) + \frac{(1+2i)\,v'(t)}{t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{(1+2i)\,u(t)}{t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t,u) \\ &= f(t)g(u) \\ &= \frac{(-1-2i)\,u}{t} \end{aligned}$$

Where $f(t) = \frac{-1-2i}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned}
\frac{1}{u}\,du &= \frac{-1-2i}{t}\,dt \\
\int \frac{1}{u}\,du &= \int \frac{-1-2i}{t}\,dt \\
\ln(u) &= (-1-2i)\ln(t) + c_1 \\
u &= e^{(-1-2i)\ln(t)+c_1} \\
&= c_1 e^{(-1-2i)\ln(t)}
\end{aligned}$$

Which simplifies to

$$u(t) = \frac{c_1 t^{-2i}}{t}$$

Now that $u(t)$ is known, then

$$\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\,dt + c_2 \\
&= \frac{i c_1 t^{-2i}}{2} + c_2
\end{aligned}$$

Hence

$$\begin{aligned}
y &= v(t)\,t^n \\
&= \left(\frac{i c_1 t^{-2i}}{2} + c_2\right) t^{1+i} \\
&= t^{1+i} c_2 + \frac{i t^{1-i} c_1}{2}
\end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = \left(\frac{i c_1 t^{-2i}}{2} + c_2\right) t^{1+i} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 1$ in the above gives

$$0 = \frac{i c_1}{2} + c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{c_1 t^{-2i} t^{1+i}}{t} + \frac{(1+i)\left(\frac{i c_1 t^{-2i}}{2} + c_2\right) t^{1+i}}{t}$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = (1+i)\left(\frac{c_1}{2} + c_2\right) \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$\begin{aligned} c_1 &= 1 \\ c_2 &= -\frac{i}{2} \end{aligned}$$

Substituting these values back in above solution results in

$$y = \frac{i t^{1+i} t^{-2i}}{2} - \frac{i t^{1+i}}{2}$$

Summary

The solution(s) found are the following

$$y = -\frac{i(-t^{1-i} + t^{1+i})}{2} \tag{1}$$

Verification of solutions

$$y = -\frac{i(-t^{1-i} + t^{1+i})}{2}$$

Verified OK.

13.9.6 Solving using Kovacic algorithm

Writing the ode as

$$t^2 y'' - t y' + 2y = 0 \tag{1}$$
$$A y'' + B y' + C y = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= -t \\ C &= 2 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A}\,dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-5}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -5 \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(-\frac{5}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A}\,dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 235: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned}
O(\infty) &= \deg(t) - \deg(s) \\
&= 2 - 0 \\
&= 2
\end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = -\frac{5}{4t^2}$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{5}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} + i \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2} - i
\end{aligned}$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$r = \frac{s}{t} = -\frac{5}{4t^2}$$

Since the $\gcd(s,t) = 1$. This gives $b = -\frac{5}{4}$. Hence

$$\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= \frac{1}{2} + \sqrt{1+4b} = \frac{1}{2} + i \\
\alpha_\infty^- &= \frac{1}{2} - \sqrt{1+4b} = \frac{1}{2} - i
\end{aligned}$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$r = -\frac{5}{4t^2}$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{1}{2} + i$	$\frac{1}{2} - i$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{1}{2} + i$	$\frac{1}{2} - i$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$d = \alpha_\infty^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c \in \Gamma \cup \infty}$ until such d is found to work in finding candidate ω.

Trying $\alpha_{\infty}^{-} = \frac{1}{2} - i$ then

$$
\begin{aligned}
d &= \alpha_{\infty}^{-} - \left(\alpha_{c_1}^{-}\right) \\
&= \frac{1}{2} - i - \left(\frac{1}{2} - i\right) \\
&= 0
\end{aligned}
$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$
\omega = \sum_{c \in \Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t - c} \right) + s(\infty)[\sqrt{r}]_{\infty}
$$

The above gives

$$
\begin{aligned}
\omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^{-}}{t - c_1} \right) + (-)[\sqrt{r}]_{\infty} \\
&= \frac{\frac{1}{2} - i}{t} + (-)(0) \\
&= \frac{\frac{1}{2} - i}{t} \\
&= \frac{\frac{1}{2} - i}{t}
\end{aligned}
$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$
p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}
$$

Let

$$
p(t) = 1 \tag{2A}
$$

Substituting the above in eq. (1A) gives

$$
\begin{aligned}
(0) + 2\left(\frac{\frac{1}{2} - i}{t}\right)(0) + \left(\left(\frac{-\frac{1}{2} + i}{t^2}\right) + \left(\frac{\frac{1}{2} - i}{t}\right)^2 - \left(-\frac{5}{4t^2}\right) \right) &= 0 \\
0 &= 0
\end{aligned}
$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$
\begin{aligned}
z_1(t) &= p e^{\int \omega \, dt} \\
&= e^{\int \frac{\frac{1}{2} - i}{t} dt} \\
&= t^{\frac{1}{2} - i}
\end{aligned}
$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-t}{t^2}\,dt} \\
&= z_1 e^{\frac{\ln(t)}{2}} \\
&= z_1\left(\sqrt{t}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = t^{1-i}
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-t}{t^2}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{\ln(t)}}{(y_1)^2}\,dt \\
&= y_1\left(-\frac{i t^{2i}}{2}\right)
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(t^{1-i}\right) + c_2\left(t^{1-i}\left(-\frac{i t^{2i}}{2}\right)\right)
\end{aligned}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = t^{1-i} c_1 - \frac{i c_2 t^{1+i}}{2} \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 0$ and $t = 1$ in the above gives

$$0 = c_1 - \frac{ic_2}{2} \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{(1-i)\, t^{1-i} c_1}{t} + \frac{\left(\frac{1}{2} - \frac{i}{2}\right) c_2 t^{1+i}}{t}$$

substituting $y' = 1$ and $t = 1$ in the above gives

$$1 = (1-i)\left(c_1 + \frac{c_2}{2}\right) \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = \frac{i}{2}$$
$$c_2 = 1$$

Substituting these values back in above solution results in

$$y = \frac{it^{1-i}}{2} - \frac{it^{1+i}}{2}$$

Summary

The solution(s) found are the following

$$y = -\frac{i(-t^{1-i} + t^{1+i})}{2} \tag{1}$$

Verification of solutions

$$y = -\frac{i(-t^{1-i} + t^{1+i})}{2}$$

Verified OK.

13.9.7 Maple step by step solution

Let's solve

$$\left[y''t^2 - ty' + 2y = 0, y(1) = 0, y'\Big|_{\{t=1\}} = 1\right]$$

- Highest derivative means the order of the ODE is 2

  y''
- Isolate 2nd derivative

  $y'' = \frac{y'}{t} - \frac{2y}{t^2}$
- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{y'}{t} + \frac{2y}{t^2} = 0$
- Multiply by denominators of the ODE

  $y''t^2 - ty' + 2y = 0$
- Make a change of variables

  $s = \ln(t)$

☐ Substitute the change of variables back into the ODE

  - Calculate the 1st derivative of y with respect to t , using the chain rule

    $y' = \left(\frac{d}{ds}y(s)\right) s'(t)$
  - Compute derivative

    $y' = \frac{\frac{d}{ds}y(s)}{t}$
  - Calculate the 2nd derivative of y with respect to t , using the chain rule

    $y'' = \left(\frac{d^2}{ds^2}y(s)\right) s'(t)^2 + s''(t) \left(\frac{d}{ds}y(s)\right)$
  - Compute derivative

    $y'' = \frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2} - \frac{\frac{d}{ds}y(s)}{t^2}\right) t^2 - \frac{d}{ds}y(s) + 2y(s) = 0$
- Simplify

  $\frac{d^2}{ds^2}y(s) - 2\frac{d}{ds}y(s) + 2y(s) = 0$
- Characteristic polynomial of ODE

  $r^2 - 2r + 2 = 0$
- Use quadratic formula to solve for r

  $r = \frac{2\pm(\sqrt{-4})}{2}$
- Roots of the characteristic polynomial

$r = (1 - \mathrm{I}, 1 + \mathrm{I})$

- 1st solution of the ODE

  $y_1(s) = \mathrm{e}^s \cos(s)$

- 2nd solution of the ODE

  $y_2(s) = \mathrm{e}^s \sin(s)$

- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$

- Substitute in solutions

  $y(s) = c_1 \mathrm{e}^s \cos(s) + c_2 \mathrm{e}^s \sin(s)$

- Change variables back using $s = \ln(t)$

  $y = c_1 t \cos(\ln(t)) + c_2 \sin(\ln(t))\, t$

- Simplify

  $y = t(c_1 \cos(\ln(t)) + c_2 \sin(\ln(t)))$

☐ Check validity of solution $y = t(c_1 \cos(\ln(t)) + c_2 \sin(\ln(t)))$

  ◦ Use initial condition $y(1) = 0$

  $0 = c_1$

  ◦ Compute derivative of the solution

  $y' = c_1 \cos(\ln(t)) + c_2 \sin(\ln(t)) + t\left(-\frac{c_1 \sin(\ln(t))}{t} + \frac{c_2 \cos(\ln(t))}{t}\right)$

  ◦ Use the initial condition $y'\Big|_{\{t=1\}} = 1$

  $1 = c_1 + c_2$

  ◦ Solve for c_1 and c_2

  $\{c_1 = 0, c_2 = 1\}$

  ◦ Substitute constant values into general solution and simplify

  $y = t \sin(\ln(t))$

- Solution to the IVP

  $y = t \sin(\ln(t))$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 9

```
dsolve([t^2*diff(y(t),t$2)-t*diff(y(t),t)+2*y(t)=0,y(1) = 0, D(y)(1) = 1],y(t), singsol=all)
```

$$y(t) = \sin(\ln(t))\, t$$

✓ Solution by Mathematica

Time used: 0.023 (sec). Leaf size: 10

```
DSolve[{t^2*y''[t]-t*y'[t]+2*y[t]==0,{y[1]==0,y'[1]==1}},y[t],t,IncludeSingularSolutions ->
```

$$y(t) \to t \sin(\log(t))$$

13.10 problem 10

Internal problem ID [1792]
Internal file name [`OUTPUT/1793_Sunday_June_05_2022_02_31_30_AM_33398493/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.1, Singular points, Euler equations. Page 201
Problem number: 10.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"kovacic", "second_order_euler_ode", "second_order_change_of_variable_on_x_method_1", "second_order_change_of_variable_on_x_method_2", "second_order_change_of_variable_on_y_method_2"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler], [_2nd_order, _linear, `_with_symmetry_[0,F(
   x)]`]]
```

$$\boxed{t^2y'' - 3ty' + 4y = 0}$$

With initial conditions

$$[y(1) = 1, y'(1) = 0]$$

13.10.1 Existence and uniqueness analysis

This is a linear ODE. In canonical form it is written as

$$y'' + p(t)y' + q(t)y = F$$

Where here

$$\begin{aligned} p(t) &= -\frac{3}{t} \\ q(t) &= \frac{4}{t^2} \\ F &= 0 \end{aligned}$$

Hence the ode is

$$y'' - \frac{3y'}{t} + \frac{4y}{t^2} = 0$$

The domain of $p(t) = -\frac{3}{t}$ is

$$\{t < 0 \lor 0 < t\}$$

And the point $t_0 = 1$ is inside this domain. The domain of $q(t) = \frac{4}{t^2}$ is

$$\{t < 0 \lor 0 < t\}$$

And the point $t_0 = 1$ is also inside this domain. Hence solution exists and is unique.

13.10.2 Solving as second order euler ode ode

This is Euler second order ODE. Let the solution be $y = t^r$, then $y' = rt^{r-1}$ and $y'' = r(r-1)t^{r-2}$. Substituting these back into the given ODE gives

$$t^2(r(r-1))t^{r-2} - 3trt^{r-1} + 4t^r = 0$$

Simplifying gives

$$r(r-1)\,t^r - 3r\,t^r + 4t^r = 0$$

Since $t^r \neq 0$ then dividing throughout by t^r gives

$$r(r-1) - 3r + 4 = 0$$

Or

$$r^2 - 4r + 4 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$
\begin{aligned}
r_1 &= 2 \\
r_2 &= 2
\end{aligned}
$$

Since the roots are equal, then the general solution is

$$
y = c_1 y_1 + c_2 y_2
$$

Where $y_1 = t^r$ and $y_2 = t^r \ln(t)$. Hence

$$
y = c_1 t^2 + c_2 t^2 \ln(t)
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = c_1 t^2 + c_2 t^2 \ln(t) \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 1$ in the above gives

$$
1 = c_1 \tag{1A}
$$

Taking derivative of the solution gives

$$
y' = 2c_1 t + 2c_2 t \ln(t) + c_2 t
$$

substituting $y' = 0$ and $t = 1$ in the above gives

$$
0 = 2c_1 + c_2 \tag{2A}
$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$
\begin{aligned}
c_1 &= 1 \\
c_2 &= -2
\end{aligned}
$$

Substituting these values back in above solution results in

$$
y = -2t^2 \ln(t) + t^2
$$

Which simplifies to

$$
y = (-2\ln(t) + 1)\, t^2
$$

Summary

The solution(s) found are the following

$$y = (-2\ln(t) + 1)\, t^2 \tag{1}$$

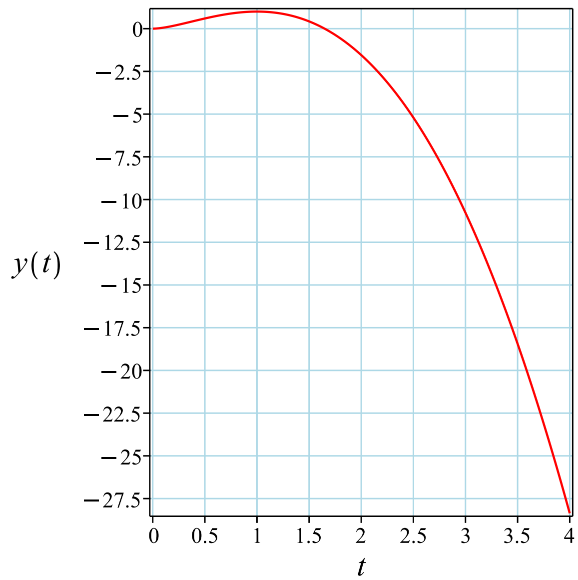


Figure 227: Solution plot

Verification of solutions

$$y = (-2\ln(t) + 1)\, t^2$$

Verified OK.

13.10.3 Solving as second order change of variable on x method 2 ode

In normal form the ode

$$t^2y'' - 3ty' + 4y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = -\frac{3}{t}$$
$$q(t) = \frac{4}{t^2}$$

Applying change of variables $\tau = g(t)$ to (2) gives

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $p_1 = 0$. Eq (4) simplifies to

$$\tau''(t) + p(t)\,\tau'(t) = 0$$

This ode is solved resulting in

$$\begin{aligned}
\tau &= \int \mathrm{e}^{-\left(\int p(t)dt\right)} dt \\
&= \int \mathrm{e}^{-\left(\int -\frac{3}{t}dt\right)} dt \\
&= \int e^{3\ln(t)}\,dt \\
&= \int t^3 dt \\
&= \frac{t^4}{4}
\end{aligned} \tag{6}$$

Using (6) to evaluate q_1 from (5) gives

$$\begin{aligned}
q_1(\tau) &= \frac{q(t)}{\tau'(t)^2} \\
&= \frac{\frac{4}{t^2}}{t^6} \\
&= \frac{4}{t^8}
\end{aligned} \tag{7}$$

Substituting the above in (3) and noting that now $p_1 = 0$ results in

$$\begin{aligned}
\frac{d^2}{d\tau^2}y(\tau) + q_1 y(\tau) &= 0 \\
\frac{d^2}{d\tau^2}y(\tau) + \frac{4y(\tau)}{t^8} &= 0
\end{aligned}$$

But in terms of τ

$$\frac{4}{t^8} = \frac{1}{4\tau^2}$$

Hence the above ode becomes

$$\frac{d^2}{d\tau^2}y(\tau) + \frac{y(\tau)}{4\tau^2} = 0$$

The above ode is now solved for $y(\tau)$. The ode can be written as

$$4\left(\frac{d^2}{d\tau^2}y(\tau)\right)\tau^2 + y(\tau) = 0$$

Which shows it is a Euler ODE. This is Euler second order ODE. Let the solution be $y(\tau) = \tau^r$, then $y' = r\tau^{r-1}$ and $y'' = r(r-1)\tau^{r-2}$. Substituting these back into the given ODE gives

$$4\tau^2(r(r-1))\tau^{r-2} + 0r\tau^{r-1} + \tau^r = 0$$

Simplifying gives

$$4r(r-1)\,\tau^r + 0\,\tau^r + \tau^r = 0$$

Since $\tau^r \neq 0$ then dividing throughout by τ^r gives

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

Or

$$4r^2 - 4r + 1 = 0 \tag{1}$$

Equation (1) is the characteristic equation. Its roots determine the form of the general solution. Using the quadratic equation the roots are

$$r_1 = \frac{1}{2}$$
$$r_2 = \frac{1}{2}$$

Since the roots are equal, then the general solution is

$$y(\tau) = c_1y_1 + c_2y_2$$

Where $y_1 = \tau^r$ and $y_2 = \tau^r \ln(\tau)$. Hence

$$y(\tau) = c_1\sqrt{\tau} + c_2\sqrt{\tau}\,\ln(\tau)$$

The above solution is now transformed back to y using (6) which results in

$$y = \frac{\left(c_2\ln(t^4) - 2c_2\ln(2) + c_1\right)\sqrt{t^4}}{2}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = \frac{(c_2 \ln(t^4) - 2c_2 \ln(2) + c_1)\sqrt{t^4}}{2} \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 1$ in the above gives

$$1 = -c_2 \ln(2) + \frac{c_1}{2} \tag{1A}$$

Taking derivative of the solution gives

$$y' = \frac{2c_2\sqrt{t^4}}{t} + \frac{(c_2 \ln(t^4) - 2c_2 \ln(2) + c_1)\, t^3}{\sqrt{t^4}}$$

substituting $y' = 0$ and $t = 1$ in the above gives

$$0 = 2c_2 - 2c_2 \ln(2) + c_1 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$\begin{aligned} c_1 &= -2\ln(2) + 2 \\ c_2 &= -1 \end{aligned}$$

Substituting these values back in above solution results in

$$y = -\frac{\ln(t^4)\sqrt{t^4}}{2} + \sqrt{t^4}$$

Which simplifies to

$$y = -\frac{(\ln(t^4) - 2)\sqrt{t^4}}{2}$$

Summary
The solution(s) found are the following

$$y = -\frac{(\ln(t^4) - 2)\sqrt{t^4}}{2} \tag{1}$$

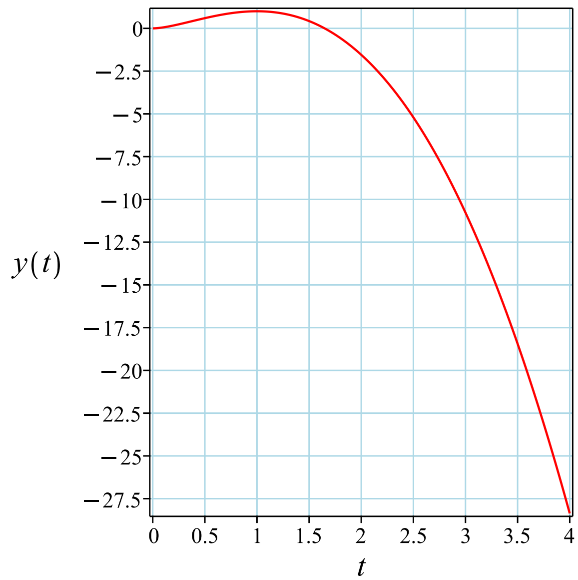


Figure 228: Solution plot

Verification of solutions

$$y = -\frac{(\ln(t^4) - 2)\sqrt{t^4}}{2}$$

Verified OK.

13.10.4 Solving as second order change of variable on x method 1 ode

In normal form the ode

$$t^2y'' - 3ty' + 4y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = -\frac{3}{t}$$
$$q(t) = \frac{4}{t^2}$$

Applying change of variables $\tau = g(t)$ to (2) results

$$\frac{d^2}{d\tau^2}y(\tau) + p_1\left(\frac{d}{d\tau}y(\tau)\right) + q_1 y(\tau) = 0 \tag{3}$$

Where τ is the new independent variable, and

$$p_1(\tau) = \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2} \tag{4}$$

$$q_1(\tau) = \frac{q(t)}{\tau'(t)^2} \tag{5}$$

Let $q_1 = c^2$ where c is some constant. Therefore from (5)

$$\begin{aligned}\tau' &= \frac{1}{c}\sqrt{q}\\ &= \frac{2\sqrt{\frac{1}{t^2}}}{c} \\ \tau'' &= -\frac{2}{c\sqrt{\frac{1}{t^2}}\,t^3}\end{aligned} \tag{6}$$

Substituting the above into (4) results in

$$\begin{aligned}p_1(\tau) &= \frac{\tau''(t) + p(t)\,\tau'(t)}{\tau'(t)^2}\\ &= \frac{-\frac{2}{c\sqrt{\frac{1}{t^2}}\,t^3} - \frac{3}{t}\frac{2\sqrt{\frac{1}{t^2}}}{c}}{\left(\frac{2\sqrt{\frac{1}{t^2}}}{c}\right)^2}\\ &= -2c\end{aligned}$$

Therefore ode (3) now becomes

$$\begin{aligned}y(\tau)'' + p_1 y(\tau)' + q_1 y(\tau) &= 0\\ \frac{d^2}{d\tau^2}y(\tau) - 2c\left(\frac{d}{d\tau}y(\tau)\right) + c^2 y(\tau) &= 0\end{aligned} \tag{7}$$

The above ode is now solved for $y(\tau)$. Since the ode is now constant coefficients, it can be easily solved to give

$$y(\tau) = \mathrm{e}^{c\tau} c_1$$

Now from (6)

$$\begin{aligned}\tau &= \int \frac{1}{c}\sqrt{q}\,dt\\ &= \frac{\int 2\sqrt{\frac{1}{t^2}}dt}{c}\\ &= \frac{2\sqrt{\frac{1}{t^2}}\,t\ln(t)}{c}\end{aligned}$$

Substituting the above into the solution obtained gives

$$y = c_1 t^2$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = c_1 t^2 \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 1$ in the above gives

$$1 = c_1 \tag{1A}$$

Taking derivative of the solution gives

$$y' = 2c_1 t$$

substituting $y' = 0$ and $t = 1$ in the above gives

$$0 = 2c_1 \tag{2A}$$

Equations $\{1A,2A\}$ are now solved for $\{c_1\}$. There is no solution for the constants of integrations. This solution is removed.

Verification of solutions N/A

13.10.5 Solving as second order change of variable on y method 2 ode

In normal form the ode

$$t^2 y'' - 3ty' + 4y = 0 \tag{1}$$

Becomes

$$y'' + p(t)\, y' + q(t)\, y = 0 \tag{2}$$

Where

$$p(t) = -\frac{3}{t}$$
$$q(t) = \frac{4}{t^2}$$

Applying change of variables on the depndent variable $y = v(t)\, t^n$ to (2) gives the following ode where the dependent variables is $v(t)$ and not y.

$$v''(t) + \left(\frac{2n}{t} + p\right) v'(t) + \left(\frac{n(n-1)}{t^2} + \frac{np}{t} + q\right) v(t) = 0 \tag{3}$$

Let the coefficient of $v(t)$ above be zero. Hence

$$\frac{n(n-1)}{t^2} + \frac{np}{t} + q = 0 \tag{4}$$

Substituting the earlier values found for $p(t)$ and $q(t)$ into (4) gives

$$\frac{n(n-1)}{t^2} - \frac{3n}{t^2} + \frac{4}{t^2} = 0 \tag{5}$$

Solving (5) for n gives

$$n = 2 \tag{6}$$

Substituting this value in (3) gives

$$\begin{aligned} v''(t) + \frac{v'(t)}{t} &= 0 \\ v''(t) + \frac{v'(t)}{t} &= 0 \end{aligned} \tag{7}$$

Using the substitution

$$u(t) = v'(t)$$

Then (7) becomes

$$u'(t) + \frac{u(t)}{t} = 0 \tag{8}$$

The above is now solved for $u(t)$. In canonical form the ODE is

$$\begin{aligned} u' &= F(t, u) \\ &= f(t) g(u) \\ &= -\frac{u}{t} \end{aligned}$$

Where $f(t) = -\frac{1}{t}$ and $g(u) = u$. Integrating both sides gives

$$\begin{aligned}
\frac{1}{u}\, du &= -\frac{1}{t}\, dt \\
\int \frac{1}{u}\, du &= \int -\frac{1}{t}\, dt \\
\ln(u) &= -\ln(t) + c_1 \\
u &= e^{-\ln(t)+c_1} \\
&= \frac{c_1}{t}
\end{aligned}$$

Now that $u(t)$ is known, then

$$\begin{aligned}
v'(t) &= u(t) \\
v(t) &= \int u(t)\, dt + c_2 \\
&= c_1 \ln(t) + c_2
\end{aligned}$$

Hence

$$\begin{aligned}
y &= v(t)\, t^n \\
&= (c_1 \ln(t) + c_2)\, t^2 \\
&= (c_1 \ln(t) + c_2)\, t^2
\end{aligned}$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$y = (c_1 \ln(t) + c_2)\, t^2 \tag{1}$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 1$ in the above gives

$$1 = c_2 \tag{1A}$$

Taking derivative of the solution gives

$$y' = c_1 t + 2(c_1 \ln(t) + c_2)\, t$$

substituting $y' = 0$ and $t = 1$ in the above gives

$$0 = c_1 + 2c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = -2$$
$$c_2 = 1$$

Substituting these values back in above solution results in

$$y = -2t^2 \ln(t) + t^2$$

Which simplifies to

$$y = (-2\ln(t) + 1)\, t^2$$

Summary

The solution(s) found are the following

$$y = (-2\ln(t) + 1)\, t^2 \tag{1}$$

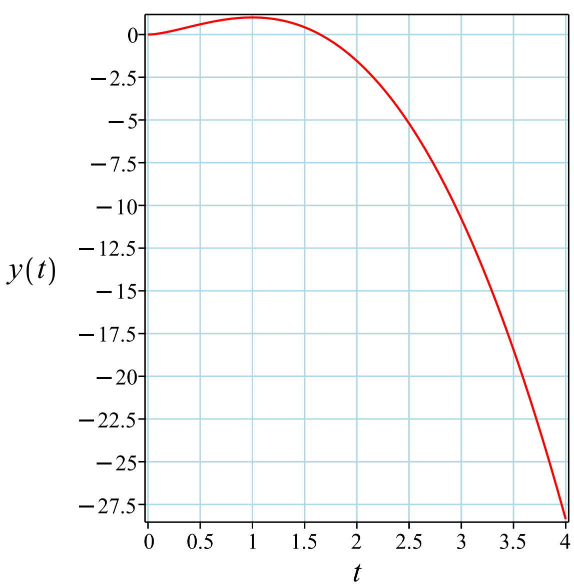


Figure 229: Solution plot

Verification of solutions

$$y = (-2\ln(t) + 1)\, t^2$$

Verified OK.

13.10.6 Solving using Kovacic algorithm

Writing the ode as

$$t^2y'' - 3ty' + 4y = 0 \tag{1}$$
$$Ay'' + By' + Cy = 0 \tag{2}$$

Comparing (1) and (2) shows that

$$\begin{aligned} A &= t^2 \\ B &= -3t \\ C &= 4 \end{aligned} \tag{3}$$

Applying the Liouville transformation on the dependent variable gives

$$z(t) = ye^{\int \frac{B}{2A} dt}$$

Then (2) becomes

$$z''(t) = rz(t) \tag{4}$$

Where r is given by

$$\begin{aligned} r &= \frac{s}{t} \\ &= \frac{2AB' - 2BA' + B^2 - 4AC}{4A^2} \end{aligned} \tag{5}$$

Substituting the values of A, B, C from (3) in the above and simplifying gives

$$r = \frac{-1}{4t^2} \tag{6}$$

Comparing the above to (5) shows that

$$\begin{aligned} s &= -1 \\ t &= 4t^2 \end{aligned}$$

Therefore eq. (4) becomes

$$z''(t) = \left(-\frac{1}{4t^2}\right) z(t) \tag{7}$$

Equation (7) is now solved. After finding $z(t)$ then y is found using the inverse transformation

$$y = z(t)\, e^{-\int \frac{B}{2A} dt}$$

The first step is to determine the case of Kovacic algorithm this ode belongs to. There are 3 cases depending on the order of poles of r and the order of r at ∞. The following table summarizes these cases.

Case	Allowed pole order for r	Allowed value for $\mathcal{O}(\infty)$
1	$\{0, 1, 2, 4, 6, 8, \cdots\}$	$\{\cdots, -6, -4, -2, 0, 2, 3, 4, 5, 6, \cdots\}$
2	Need to have at least one pole that is either order 2 or odd order greater than 2. Any other pole order is allowed as long as the above condition is satisfied. Hence the following set of pole orders are all allowed. $\{1,2\}$,$\{1,3\}$,$\{2\}$,$\{3\}$,$\{3,4\}$,$\{1,2,5\}$.	no condition
3	$\{1, 2\}$	$\{2, 3, 4, 5, 6, 7, \cdots\}$

Table 237: Necessary conditions for each Kovacic case

The order of r at ∞ is the degree of t minus the degree of s. Therefore

$$\begin{aligned} O(\infty) &= \deg(t) - \deg(s) \\ &= 2 - 0 \\ &= 2 \end{aligned}$$

The poles of r in eq. (7) and the order of each pole are determined by solving for the roots of $t = 4t^2$. There is a pole at $t = 0$ of order 2. Since there is no odd order pole larger than 2 and the order at ∞ is 2 then the necessary conditions for case one are met. Since there is a pole of order 2 then necessary conditions for case two are met. Since pole order is not larger than 2 and the order at ∞ is 2 then the necessary conditions for case three are met. Therefore

$$L = [1, 2, 4, 6, 12]$$

Attempting to find a solution using case $n = 1$.

Looking at poles of order 2. The partial fractions decomposition of r is

$$r = -\frac{1}{4t^2}$$

For the pole at $t = 0$ let b be the coefficient of $\frac{1}{t^2}$ in the partial fractions decomposition of r given above. Therefore $b = -\frac{1}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_c &= 0 \\
\alpha_c^+ &= \frac{1}{2} + \sqrt{1 + 4b} = \frac{1}{2} \\
\alpha_c^- &= \frac{1}{2} - \sqrt{1 + 4b} = \frac{1}{2}
\end{aligned}
$$

Since the order of r at ∞ is 2 then $[\sqrt{r}]_\infty = 0$. Let b be the coefficient of $\frac{1}{t^2}$ in the Laurent series expansion of r at ∞. which can be found by dividing the leading coefficient of s by the leading coefficient of t from

$$
r = \frac{s}{t} = -\frac{1}{4t^2}
$$

Since the $\gcd(s, t) = 1$. This gives $b = -\frac{1}{4}$. Hence

$$
\begin{aligned}
[\sqrt{r}]_\infty &= 0 \\
\alpha_\infty^+ &= \frac{1}{2} + \sqrt{1 + 4b} = \frac{1}{2} \\
\alpha_\infty^- &= \frac{1}{2} - \sqrt{1 + 4b} = \frac{1}{2}
\end{aligned}
$$

The following table summarizes the findings so far for poles and for the order of r at ∞ where r is

$$
r = -\frac{1}{4t^2}
$$

pole c location	pole order	$[\sqrt{r}]_c$	α_c^+	α_c^-
0	2	0	$\frac{1}{2}$	$\frac{1}{2}$

Order of r at ∞	$[\sqrt{r}]_\infty$	α_∞^+	α_∞^-
2	0	$\frac{1}{2}$	$\frac{1}{2}$

Now that the all $[\sqrt{r}]_c$ and its associated $\alpha_c^\pm$ have been determined for all the poles in the set Γ and $[\sqrt{r}]_\infty$ and its associated $\alpha_\infty^\pm$ have also been found, the next step is to determine possible non negative integer d from these using

$$
d = \alpha_\infty^{s(\infty)} - \sum_{c \in \Gamma} \alpha_c^{s(c)}
$$

Where $s(c)$ is either $+$ or $-$ and $s(\infty)$ is the sign of $\alpha_\infty^\pm$. This is done by trial over all set of families $s = (s(c))_{c \in \Gamma \cup \infty}$ until such d is found to work in finding candidate ω.

Trying $\alpha_\infty^- = \frac{1}{2}$ then

$$\begin{aligned} d &= \alpha_\infty^- - (\alpha_{c_1}^-) \\ &= \frac{1}{2} - \left(\frac{1}{2}\right) \\ &= 0 \end{aligned}$$

Since d an integer and $d \geq 0$ then it can be used to find ω using

$$\omega = \sum_{c\in\Gamma} \left(s(c)[\sqrt{r}]_c + \frac{\alpha_c^{s(c)}}{t-c} \right) + s(\infty)[\sqrt{r}]_\infty$$

The above gives

$$\begin{aligned} \omega &= \left((-)[\sqrt{r}]_{c_1} + \frac{\alpha_{c_1}^-}{t-c_1} \right) + (-)[\sqrt{r}]_\infty \\ &= \frac{1}{2t} + (-)(0) \\ &= \frac{1}{2t} \\ &= \frac{1}{2t} \end{aligned}$$

Now that ω is determined, the next step is find a corresponding minimal polynomial $p(t)$ of degree $d = 0$ to solve the ode. The polynomial $p(t)$ needs to satisfy the equation

$$p'' + 2\omega p' + \left(\omega' + \omega^2 - r\right) p = 0 \tag{1A}$$

Let

$$p(t) = 1 \tag{2A}$$

Substituting the above in eq. (1A) gives

$$\begin{aligned} (0) + 2\left(\frac{1}{2t}\right)(0) + \left(\left(-\frac{1}{2t^2}\right) + \left(\frac{1}{2t}\right)^2 - \left(-\frac{1}{4t^2}\right)\right) &= 0 \\ 0 &= 0 \end{aligned}$$

The equation is satisfied since both sides are zero. Therefore the first solution to the ode $z'' = rz$ is

$$\begin{aligned} z_1(t) &= p e^{\int \omega \, dt} \\ &= e^{\int \frac{1}{2t} dt} \\ &= \sqrt{t} \end{aligned}$$

The first solution to the original ode in y is found from

$$
\begin{aligned}
y_1 &= z_1 e^{\int -\frac{1}{2}\frac{B}{A}\,dt} \\
&= z_1 e^{-\int \frac{1}{2}\frac{-3t}{t^2}\,dt} \\
&= z_1 e^{\frac{3\ln(t)}{2}} \\
&= z_1\left(t^{\frac{3}{2}}\right)
\end{aligned}
$$

Which simplifies to

$$
y_1 = t^2
$$

The second solution y_2 to the original ode is found using reduction of order

$$
y_2 = y_1 \int \frac{e^{\int -\frac{B}{A}\,dt}}{y_1^2}\,dt
$$

Substituting gives

$$
\begin{aligned}
y_2 &= y_1 \int \frac{e^{\int -\frac{-3t}{t^2}\,dt}}{(y_1)^2}\,dt \\
&= y_1 \int \frac{e^{3\ln(t)}}{(y_1)^2}\,dt \\
&= y_1(\ln(t))
\end{aligned}
$$

Therefore the solution is

$$
\begin{aligned}
y &= c_1 y_1 + c_2 y_2 \\
&= c_1\left(t^2\right) + c_2\left(t^2(\ln(t))\right)
\end{aligned}
$$

Initial conditions are used to solve for the constants of integration.

Looking at the above solution

$$
y = c_1 t^2 + c_2 t^2 \ln(t) \tag{1}
$$

Initial conditions are now substituted in the above solution. This will generate the required equations to solve for the integration constants. substituting $y = 1$ and $t = 1$ in the above gives

$$
1 = c_1 \tag{1A}
$$

Taking derivative of the solution gives

$$y' = 2c_1 t + 2c_2 t \ln(t) + c_2 t$$

substituting $y' = 0$ and $t = 1$ in the above gives

$$0 = 2c_1 + c_2 \tag{2A}$$

Equations {1A,2A} are now solved for $\{c_1, c_2\}$. Solving for the constants gives

$$c_1 = 1$$
$$c_2 = -2$$

Substituting these values back in above solution results in

$$y = -2t^2 \ln(t) + t^2$$

Which simplifies to

$$y = (-2\ln(t) + 1)\, t^2$$

Summary

The solution(s) found are the following

$$y = (-2\ln(t) + 1)\, t^2 \tag{1}$$

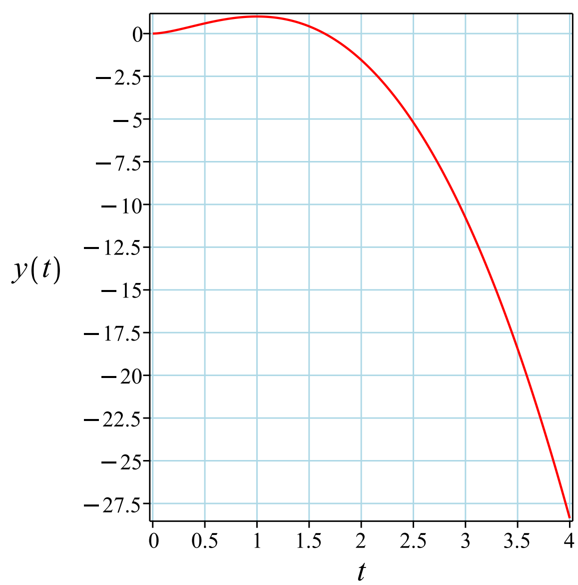


Figure 230: Solution plot

Verification of solutions

$$y = (-2\ln(t) + 1)\, t^2$$

Verified OK.

13.10.7 Maple step by step solution

Let's solve

$$\left[y''t^2-3ty'+4y=0, y(1)=1, y'\Big|_{\{t=1\}}=0\right]$$

- Highest derivative means the order of the ODE is 2

y''

- Isolate 2nd derivative

$y''=\frac{3y'}{t}-\frac{4y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

$y''-\frac{3y'}{t}+\frac{4y}{t^2}=0$

- Multiply by denominators of the ODE

$y''t^2-3ty'+4y=0$

- Make a change of variables

$s=\ln(t)$

□ Substitute the change of variables back into the ODE

  ◦ Calculate the 1st derivative of y with respect to t , using the chain rule

  $y'=\left(\frac{d}{ds}y(s)\right)s'(t)$

  ◦ Compute derivative

  $y'=\frac{\frac{d}{ds}y(s)}{t}$

  ◦ Calculate the 2nd derivative of y with respect to t , using the chain rule

  $y''=\left(\frac{d^2}{ds^2}y(s)\right)s'(t)^2+s''(t)\left(\frac{d}{ds}y(s)\right)$

  ◦ Compute derivative

  $y''=\frac{\frac{d^2}{ds^2}y(s)}{t^2}-\frac{\frac{d}{ds}y(s)}{t^2}$

  Substitute the change of variables back into the ODE

  $\left(\frac{\frac{d^2}{ds^2}y(s)}{t^2}-\frac{\frac{d}{ds}y(s)}{t^2}\right)t^2-3\frac{d}{ds}y(s)+4y(s)=0$

- Simplify

$\frac{d^2}{ds^2}y(s)-4\frac{d}{ds}y(s)+4y(s)=0$

- Characteristic polynomial of ODE

$r^2 - 4r + 4 = 0$

- Factor the characteristic polynomial

  $(r-2)^2 = 0$

- Root of the characteristic polynomial

  $r = 2$

- 1st solution of the ODE

  $y_1(s) = \mathrm{e}^{2s}$

- Repeated root, multiply $y_1(s)$ by s to ensure linear independence

  $y_2(s) = s\,\mathrm{e}^{2s}$

- General solution of the ODE

  $y(s) = c_1 y_1(s) + c_2 y_2(s)$

- Substitute in solutions

  $y(s) = c_1 \mathrm{e}^{2s} + c_2 s\,\mathrm{e}^{2s}$

- Change variables back using $s = \ln(t)$

  $y = c_1 t^2 + c_2 t^2 \ln(t)$

- Simplify

  $y = t^2(c_2 \ln(t) + c_1)$

□ Check validity of solution $y = t^2(c_2 \ln(t) + c_1)$

  - Use initial condition $y(1) = 1$

    $1 = c_1$

  - Compute derivative of the solution

    $y' = 2t(c_2 \ln(t) + c_1) + c_2 t$

  - Use the initial condition $y'\Big|_{\{t=1\}} = 0$

    $0 = 2c_1 + c_2$

  - Solve for c_1 and c_2

    $\{c_1 = 1, c_2 = -2\}$

  - Substitute constant values into general solution and simplify

    $y = (-2\ln(t) + 1)\,t^2$

- Solution to the IVP

$$y = (-2\ln(t) + 1)\,t^2$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
<- LODE of Euler type successful`
```

✓ Solution by Maple

Time used: 0.032 (sec). Leaf size: 14

```
dsolve([t^2*diff(y(t),t$2)-3*t*diff(y(t),t)+4*y(t)=0,y(1) = 1, D(y)(1) = 0],y(t), singsol=al
```

$$y(t) = t^2(1 - 2\ln(t))$$

✓ Solution by Mathematica

Time used: 0.019 (sec). Leaf size: 15

```
DSolve[{t^2*y''[t]-3*t*y'[t]+4*y[t]==0,{y[1]==1,y'[1]==0}},y[t],t,IncludeSingularSolutions -
```

$$y(t) \to t^2(1 - 2\log(t))$$

14 Section 2.8.2, Regular singular points, the method of Frobenius. Page 214

14.1 problem 1

Internal problem ID [1793]
Internal file name [OUTPUT/1794_Sunday_June_05_2022_02_31_32_AM_67098885/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 1.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference is integer"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{t(t-2)^2 y'' + ty' + y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$\left(t^3 - 4t^2 + 4t\right) y'' + ty' + y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{1}{(t-2)^2}$$
$$q(t) = \frac{1}{t\,(t-2)^2}$$

Table 239: Table $p(t), q(t)$ singularites.

$p(t) = \frac{1}{(t-2)^2}$	
singularity	type
$t = 2$	"irregular"

$q(t) = \frac{1}{t(t-2)^2}$	
singularity	type
$t = 0$	"regular"
$t = 2$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : $[0, \infty]$

Irregular singular points : $[2]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$t(t^2 - 4t + 4)\, y'' + ty' + y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$\begin{aligned} t(t^2 - 4t + 4) \left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}\right) \\ + t\left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \end{aligned} \tag{1}$$

Which simplifies to

$$\begin{aligned}
&\left(\sum_{n=0}^{\infty} t^{1+n+r} a_n (n+r)(n+r-1)\right) + \sum_{n=0}^{\infty} \left(-4 t^{n+r} a_n (n+r)(n+r-1)\right) \\
&+ \left(\sum_{n=0}^{\infty} 4 t^{n+r-1} a_n (n+r)(n+r-1)\right) \\
&+ \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0
\end{aligned} \tag{2A}$$

The next step is to make all powers of t be $n+r-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} t^{1+n+r} a_n (n+r)(n+r-1) = \sum_{n=2}^{\infty} a_{n-2} (n+r-2)(n-3+r)\, t^{n+r-1}$$

$$\sum_{n=0}^{\infty} \left(-4 t^{n+r} a_n (n+r)(n+r-1)\right) = \sum_{n=1}^{\infty} \left(-4 a_{n-1} (n+r-1)(n+r-2)\, t^{n+r-1}\right)$$

$$\sum_{n=0}^{\infty} t^{n+r} a_n (n+r) = \sum_{n=1}^{\infty} a_{n-1} (n+r-1)\, t^{n+r-1}$$

$$\sum_{n=0}^{\infty} a_n t^{n+r} = \sum_{n=1}^{\infty} a_{n-1} t^{n+r-1}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r-1$.

$$\begin{aligned}
&\left(\sum_{n=2}^{\infty} a_{n-2} (n+r-2)(n-3+r)\, t^{n+r-1}\right) \\
&+ \sum_{n=1}^{\infty} \left(-4 a_{n-1} (n+r-1)(n+r-2)\, t^{n+r-1}\right) \\
&+ \left(\sum_{n=0}^{\infty} 4 t^{n+r-1} a_n (n+r)(n+r-1)\right) \\
&+ \left(\sum_{n=1}^{\infty} a_{n-1} (n+r-1)\, t^{n+r-1}\right) + \left(\sum_{n=1}^{\infty} a_{n-1} t^{n+r-1}\right) = 0
\end{aligned} \tag{2B}$$

The indicial equation is obtained from $n = 0$. From Eq (2B) this gives

$$4t^{n+r-1}a_n(n+r)(n+r-1) = 0$$

When $n = 0$ the above becomes

$$4t^{-1+r}a_0r(-1+r) = 0$$

Or

$$4t^{-1+r}a_0r(-1+r) = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$4t^{-1+r}r(-1+r) = 0$$

Since the above is true for all t then the indicial equation becomes

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

Solving for r gives the roots of the indicial equation as

$$r_1 = 1$$
$$r_2 = 0$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$4t^{-1+r}r(-1+r) = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = 1$ is an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1}\left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = Cy_1(t)\ln(t) + t^{r_2}\left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = t\left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = Cy_1(t)\ln(t) + \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$
\begin{aligned}
y_1(t) &= \sum_{n=0}^{\infty} a_n t^{1+n} \\
y_2(t) &= C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^n\right)
\end{aligned}
$$

Where C above can be zero. We start by finding y_1. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. Substituting $n = 1$ in Eq. (2B) gives

$$
a_1 = \frac{4r^2 - 5r - 1}{4r(1+r)}
$$

For $2 \leq n$ the recursive equation is

$$
\begin{aligned}
&a_{n-2}(n+r-2)(n-3+r) - 4a_{n-1}(n+r-1)(n+r-2) \\
&+ 4a_n(n+r)(n+r-1) + a_{n-1}(n+r-1) + a_{n-1} = 0
\end{aligned} \tag{3}
$$

Solving for a_n from recursive equation (4) gives

$$
a_n = -\frac{n^2 a_{n-2} - 4n^2 a_{n-1} + 2nr a_{n-2} - 8nr a_{n-1} + r^2 a_{n-2} - 4r^2 a_{n-1} - 5n a_{n-2} + 13n a_{n-1} - 5r a_{n-2} + 13r}{4(n+r)(n+r-1)} \tag{4}
$$

Which for the root $r = 1$ becomes

$$
a_n = \frac{(-a_{n-2} + 4a_{n-1})n^2 + (3a_{n-2} - 5a_{n-1})n - 2a_{n-2} - a_{n-1}}{4n(1+n)} \tag{5}
$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 1$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{4r^2-5r-1}{4r(1+r)}$	$-\frac{1}{4}$

For $n = 2$, using the above recursive equation gives

$$
a_2 = \frac{12r^4 - 8r^3 - 23r^2 + 7r + 2}{16r(1+r)^2(2+r)}
$$

Which for the root $r = 1$ becomes

$$a_2 = -\frac{5}{96}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{4r^2-5r-1}{4r(1+r)}$	$-\frac{1}{4}$
a_2	$\frac{12r^4-8r^3-23r^2+7r+2}{16r(1+r)^2(2+r)}$	$-\frac{5}{96}$

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{32r^6 + 56r^5 - 116r^4 - 181r^3 + 30r^2 + 65r + 10}{64r\left(1+r\right)^2\left(2+r\right)^2\left(3+r\right)}$$

Which for the root $r = 1$ becomes

$$a_3 = -\frac{13}{1152}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{4r^2-5r-1}{4r(1+r)}$	$-\frac{1}{4}$
a_2	$\frac{12r^4-8r^3-23r^2+7r+2}{16r(1+r)^2(2+r)}$	$-\frac{5}{96}$
a_3	$\frac{32r^6+56r^5-116r^4-181r^3+30r^2+65r+10}{64r(1+r)^2(2+r)^2(3+r)}$	$-\frac{13}{1152}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{80r^8 + 480r^7 + 484r^6 - 1708r^5 - 3435r^4 - 538r^3 + 2011r^2 + 930r + 104}{256r\left(1+r\right)^2\left(2+r\right)^2\left(3+r\right)^2\left(4+r\right)}$$

Which for the root $r = 1$ becomes

$$a_4 = -\frac{199}{92160}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{4r^2-5r-1}{4r(1+r)}$	$-\frac{1}{4}$
a_2	$\frac{12r^4-8r^3-23r^2+7r+2}{16r(1+r)^2(2+r)}$	$-\frac{5}{96}$
a_3	$\frac{32r^6+56r^5-116r^4-181r^3+30r^2+65r+10}{64r(1+r)^2(2+r)^2(3+r)}$	$-\frac{13}{1152}$
a_4	$\frac{80r^8+480r^7+484r^6-1708r^5-3435r^4-538r^3+2011r^2+930r+104}{256r(1+r)^2(2+r)^2(3+r)^2(4+r)}$	$-\frac{199}{92160}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{192r^{10} + 2320r^9 + 9328r^8 + 8240r^7 - 37948r^6 - 100469r^5 - 56451r^4 + 60511r^3 + 74719r^2 + 19998}{1024r(1+r)^2(2+r)^2(3+r)^2(4+r)^2(5+r)}$$

Which for the root $r = 1$ becomes

$$a_5 = -\frac{1123}{5529600}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{4r^2-5r-1}{4r(1+r)}$	$-\frac{1}{4}$
a_2	$\frac{12r^4-8r^3-23r^2+7r+2}{16r(1+r)^2(2+r)}$	$-\frac{5}{96}$
a_3	$\frac{32r^6+56r^5-116r^4-181r^3+30r^2+65r+10}{64r(1+r)^2(2+r)^2(3+r)}$	$-\frac{13}{1152}$
a_4	$\frac{80r^8+480r^7+484r^6-1708r^5-3435r^4-538r^3+2011r^2+930r+104}{256r(1+r)^2(2+r)^2(3+r)^2(4+r)}$	$-\frac{199}{92160}$
a_5	$\frac{192r^{10}+2320r^9+9328r^8+8240r^7-37948r^6-100469r^5-56451r^4+60511r^3+74719r^2+19998r+1592}{1024r(1+r)^2(2+r)^2(3+r)^2(4+r)^2(5+r)}$	$-\frac{1123}{5529600}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= t\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\ &= t\left(1 - \frac{t}{4} - \frac{5t^2}{96} - \frac{13t^3}{1152} - \frac{199t^4}{92160} - \frac{1123t^5}{5529600} + O(t^6)\right) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Let

$$r_1 - r_2 = N$$

Where N is positive integer which is the difference between the two roots. r_1 is taken as the larger root. Hence for this problem we have $N = 1$. Now we need to determine if C is zero or not. This is done by finding $\lim_{r\to r_2} a_1(r)$. If this limit exists, then $C = 0$, else we need to keep the log term and $C \neq 0$. The above table shows that

$$\begin{aligned} a_N &= a_1 \\ &= \frac{4r^2 - 5r - 1}{4r(1+r)} \end{aligned}$$

Therefore

$$\begin{aligned} \lim_{r\to r_2} \frac{4r^2 - 5r - 1}{4r(1+r)} &= \lim_{r\to 0} \frac{4r^2 - 5r - 1}{4r(1+r)} \\ &= \textit{undefined} \end{aligned}$$

Since the limit does not exist then the log term is needed. Therefore the second solution has the form

$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)$$

Therefore

$$\begin{aligned} \frac{d}{dt} y_2(t) &= C y_1'(t) \ln(t) + \frac{C y_1(t)}{t} + \left(\sum_{n=0}^{\infty} \frac{b_n t^{n+r_2}(n+r_2)}{t}\right) \\ &= C y_1'(t) \ln(t) + \frac{C y_1(t)}{t} + \left(\sum_{n=0}^{\infty} t^{-1+n+r_2} b_n (n+r_2)\right) \\ \frac{d^2}{dt^2} y_2(t) &= C y_1''(t) \ln(t) + \frac{2C y_1'(t)}{t} - \frac{C y_1(t)}{t^2} + \sum_{n=0}^{\infty} \left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right) \\ &= C y_1''(t) \ln(t) + \frac{2C y_1'(t)}{t} - \frac{C y_1(t)}{t^2} + \left(\sum_{n=0}^{\infty} t^{-2+n+r_2} b_n (n+r_2)(-1+n+r_2)\right) \end{aligned}$$

Substituting these back into the given ode $t(t^2-4t+4)\,y''+ty'+y=0$ gives

$$t\left(t^{2}-4t+4\right)\left(C y_{1}''(t)\ln(t)+\frac{2C y_{1}'(t)}{t}-\frac{C y_{1}(t)}{t^{2}}+\sum_{n=0}^{\infty}\left(\frac{b_{n} t^{n+r_{2}}\left(n+r_{2}\right)^{2}}{t^{2}}-\frac{b_{n} t^{n+r_{2}}\left(n+r_{2}\right)}{t^{2}}\right)\right)+t\left(C y_{1}'(t)\ln(t)+\frac{C y_{1}(t)}{t}+\left(\sum_{n=0}^{\infty}\frac{b_{n} t^{n+r_{2}}\left(n+r_{2}\right)}{t}\right)\right)+C y_{1}(t)\ln(t)+\left(\sum_{n=0}^{\infty} b_{n} t^{n+r_{2}}\right)=0$$

Which can be written as

$$\left(\left(t\left(t^{2}-4t+4\right) y_{1}''(t)+y_{1}'(t)\,t+y_{1}(t)\right)\ln(t)+t\left(t^{2}-4t+4\right)\left(\frac{2y_{1}'(t)}{t}-\frac{y_{1}(t)}{t^{2}}\right)+y_{1}(t)\right) C+t\left(t^{2}-4t+4\right)\left(\sum_{n=0}^{\infty}\left(\frac{b_{n} t^{n+r_{2}}\left(n+r_{2}\right)^{2}}{t^{2}}-\frac{b_{n} t^{n+r_{2}}\left(n+r_{2}\right)}{t^{2}}\right)\right)+t\left(\sum_{n=0}^{\infty}\frac{b_{n} t^{n+r_{2}}\left(n+r_{2}\right)}{t}\right)+\left(\sum_{n=0}^{\infty} b_{n} t^{n+r_{2}}\right)=0 \tag{7}$$

But since $y_1(t)$ is a solution to the ode, then

$$t\left(t^{2}-4t+4\right) y_{1}''(t)+y_{1}'(t)\,t+y_{1}(t)=0$$

Eq (7) simplifes to

$$\left(t\left(t^{2}-4t+4\right)\left(\frac{2y_{1}'(t)}{t}-\frac{y_{1}(t)}{t^{2}}\right)+y_{1}(t)\right) C+t\left(t^{2}-4t+4\right)\left(\sum_{n=0}^{\infty}\left(\frac{b_{n} t^{n+r_{2}}\left(n+r_{2}\right)^{2}}{t^{2}}-\frac{b_{n} t^{n+r_{2}}\left(n+r_{2}\right)}{t^{2}}\right)\right)+t\left(\sum_{n=0}^{\infty}\frac{b_{n} t^{n+r_{2}}\left(n+r_{2}\right)}{t}\right)+\left(\sum_{n=0}^{\infty} b_{n} t^{n+r_{2}}\right)=0 \tag{8}$$

Substituting $y_1 = \sum_{n=0}^{\infty} a_n t^{n+r_1}$ into the above gives

$$\frac{\left(2t(t-2)^2 \left(\sum_{n=0}^{\infty} t^{-1+n+r_1} a_n (n+r_1)\right) - (t-1)(t-4)\left(\sum_{n=0}^{\infty} a_n t^{n+r_1}\right)\right) C}{t} + \frac{t^2(t-2)^2 \left(\sum_{n=0}^{\infty} t^{-2+n+r_2} b_n (n+r_2)(-1+n+r_2)\right) + \left(\sum_{n=0}^{\infty} t^{-1+n+r_2} b_n (n+r_2)\right) t^2 + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) t}{t} = 0 \tag{9}$$

Since $r_1 = 1$ and $r_2 = 0$ then the above becomes

$$\frac{\left(2t(t-2)^2 \left(\sum_{n=0}^{\infty} t^{n} a_n (1+n)\right) - (t-1)(t-4)\left(\sum_{n=0}^{\infty} a_n t^{1+n}\right)\right) C}{t} + \frac{t^2(t-2)^2 \left(\sum_{n=0}^{\infty} t^{n-2} b_n n(n-1)\right) + \left(\sum_{n=0}^{\infty} t^{n-1} b_n n\right) t^2 + \left(\sum_{n=0}^{\infty} b_n t^{n}\right) t}{t} = 0 \tag{10}$$

Which simplifies to

$$\begin{aligned}
&\left(\sum_{n=0}^{\infty} 2C\, t^{n+2} a_n (1+n)\right) + \sum_{n=0}^{\infty} \left(-8C\, t^{1+n} a_n (1+n)\right) \\
&+ \left(\sum_{n=0}^{\infty} 8C\, t^{n} a_n (1+n)\right) + \sum_{n=0}^{\infty} \left(-C\, t^{n+2} a_n\right) + \left(\sum_{n=0}^{\infty} 5C\, t^{1+n} a_n\right) \\
&+ \sum_{n=0}^{\infty} \left(-4C a_n t^{n}\right) + \left(\sum_{n=0}^{\infty} n\, t^{1+n} b_n (n-1)\right) + \sum_{n=0}^{\infty} \left(-4t^{n} b_n n(n-1)\right) \\
&+ \left(\sum_{n=0}^{\infty} 4n\, t^{n-1} b_n (n-1)\right) + \left(\sum_{n=0}^{\infty} t^{n} b_n n\right) + \left(\sum_{n=0}^{\infty} b_n t^{n}\right) = 0
\end{aligned} \tag{2A}$$

The next step is to make all powers of t be $n-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} 2C\, t^{n+2} a_n (1+n) = \sum_{n=3}^{\infty} 2C a_{n-3} (n-2)\, t^{n-1}$$

$$\sum_{n=0}^{\infty} \left(-8C\, t^{1+n} a_n (1+n)\right) = \sum_{n=2}^{\infty} \left(-8C a_{n-2} (n-1)\, t^{n-1}\right)$$

$$\sum_{n=0}^{\infty} 8C\, t^{n} a_n (1+n) = \sum_{n=1}^{\infty} 8C a_{n-1} n\, t^{n-1}$$

$$\sum_{n=0}^{\infty} \left(-C\, t^{n+2} a_n\right) = \sum_{n=3}^{\infty} \left(-C a_{n-3} t^{n-1}\right)$$

$$\sum_{n=0}^{\infty} 5C\, t^{1+n} a_n = \sum_{n=2}^{\infty} 5C a_{n-2} t^{n-1}$$

$$\sum_{n=0}^{\infty} \left(-4C a_n t^{n}\right) = \sum_{n=1}^{\infty} \left(-4C a_{n-1} t^{n-1}\right)$$

$$\sum_{n=0}^{\infty} n\, t^{1+n} b_n (n-1) = \sum_{n=2}^{\infty} (n-2)\, b_{n-2} (n-3)\, t^{n-1}$$

$$\sum_{n=0}^{\infty} \left(-4 t^{n} b_n n (n-1)\right) = \sum_{n=1}^{\infty} \left(-4(n-1)\, b_{n-1} (n-2)\, t^{n-1}\right)$$

$$\sum_{n=0}^{\infty} t^{n} b_n n = \sum_{n=1}^{\infty} (n-1)\, b_{n-1} t^{n-1}$$

$$\sum_{n=0}^{\infty} b_n t^{n} = \sum_{n=1}^{\infty} b_{n-1} t^{n-1}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers

of t are the same and equal to $n-1$.

$$\left(\sum_{n=3}^{\infty} 2Ca_{n-3}(n-2)\, t^{n-1}\right) + \sum_{n=2}^{\infty} \left(-8Ca_{n-2}(n-1)\, t^{n-1}\right) + \left(\sum_{n=1}^{\infty} 8Ca_{n-1}n\, t^{n-1}\right) + \sum_{n=3}^{\infty} \left(-Ca_{n-3}t^{n-1}\right) + \left(\sum_{n=2}^{\infty} 5Ca_{n-2}t^{n-1}\right) + \sum_{n=1}^{\infty} \left(-4Ca_{n-1}t^{n-1}\right) + \left(\sum_{n=2}^{\infty} (n-2)\, b_{n-2}(n-3)\, t^{n-1}\right) + \sum_{n=1}^{\infty} \left(-4(n-1)\, b_{n-1}(n-2)\, t^{n-1}\right) + \left(\sum_{n=0}^{\infty} 4n\, t^{n-1} b_n(n-1)\right) + \left(\sum_{n=1}^{\infty} (n-1)\, b_{n-1}t^{n-1}\right) + \left(\sum_{n=1}^{\infty} b_{n-1}t^{n-1}\right) = 0 \tag{2B}$$

For $n=0$ in Eq. (2B), we choose arbitray value for b_0 as $b_0=1$. For $n=N$, where $N=1$ which is the difference between the two roots, we are free to choose $b_1=0$. Hence for $n=1$, Eq (2B) gives

$$4C+1=0$$

Which is solved for C. Solving for C gives

$$C=-\frac{1}{4}$$

For $n=2$, Eq (2B) gives

$$(-3a_0+12a_1)\,C+2b_1+8b_2=0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$\frac{3}{2}+8b_2=0$$

Solving the above for b_2 gives

$$b_2=-\frac{3}{16}$$

For $n=3$, Eq (2B) gives

$$(a_0-11a_1+20a_2)\,C-5b_2+24b_3=0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$\frac{25}{96}+24b_3=0$$

Solving the above for b_3 gives

$$b_3 = -\frac{25}{2304}$$

For $n = 4$, Eq (2B) gives

$$(3a_1 - 19a_2 + 28a_3) C + 2b_2 - 20b_3 + 48b_4 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$-\frac{5}{36} + 48b_4 = 0$$

Solving the above for b_4 gives

$$b_4 = \frac{5}{1728}$$

For $n = 5$, Eq (2B) gives

$$(5a_2 - 27a_3 + 36a_4) C + 6b_3 - 43b_4 + 80b_5 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$-\frac{50087}{276480} + 80b_5 = 0$$

Solving the above for b_5 gives

$$b_5 = \frac{50087}{22118400}$$

Now that we found all b_n and C, we can calculate the second solution from

$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)$$

Using the above value found for $C = -\frac{1}{4}$ and all b_n, then the second solution becomes

$$\begin{aligned} y_2(t) = {} & -\frac{1}{4}\left(t\left(1 - \frac{t}{4} - \frac{5t^2}{96} - \frac{13t^3}{1152} - \frac{199t^4}{92160} - \frac{1123t^5}{5529600} + O(t^6)\right)\right)\ln(t) \\ & + 1 - \frac{3t^2}{16} - \frac{25t^3}{2304} + \frac{5t^4}{1728} + \frac{50087t^5}{22118400} + O(t^6) \end{aligned}$$

Therefore the homogeneous solution is

$$\begin{aligned} y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\ &= c_1 t\left(1 - \frac{t}{4} - \frac{5t^2}{96} - \frac{13t^3}{1152} - \frac{199t^4}{92160} - \frac{1123t^5}{5529600} + O(t^6)\right) \\ &\quad + c_2\left(-\frac{1}{4}\left(t\left(1 - \frac{t}{4} - \frac{5t^2}{96} - \frac{13t^3}{1152} - \frac{199t^4}{92160} - \frac{1123t^5}{5529600} + O(t^6)\right)\right)\ln(t) + 1 \right. \\ &\quad \left. - \frac{3t^2}{16} - \frac{25t^3}{2304} + \frac{5t^4}{1728} + \frac{50087t^5}{22118400} + O(t^6)\right) \end{aligned}$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1 t \left(1-\frac{t}{4}-\frac{5t^2}{96}-\frac{13t^3}{1152}-\frac{199t^4}{92160}-\frac{1123t^5}{5529600}+O(t^6)\right) \\
&+ c_2 \left(-\frac{t\left(1-\frac{t}{4}-\frac{5t^2}{96}-\frac{13t^3}{1152}-\frac{199t^4}{92160}-\frac{1123t^5}{5529600}+O(t^6)\right)\ln(t)}{4}+1-\frac{3t^2}{16}-\frac{25t^3}{2304}\right. \\
&\left.+\frac{5t^4}{1728}+\frac{50087t^5}{22118400}+O(t^6)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y &= c_1 t \left(1-\frac{t}{4}-\frac{5t^2}{96}-\frac{13t^3}{1152}-\frac{199t^4}{92160}-\frac{1123t^5}{5529600}+O(t^6)\right) \\
&+ c_2 \left(-\frac{t\left(1-\frac{t}{4}-\frac{5t^2}{96}-\frac{13t^3}{1152}-\frac{199t^4}{92160}-\frac{1123t^5}{5529600}+O(t^6)\right)\ln(t)}{4}+1-\frac{3t^2}{16}\right. \\
&\left.-\frac{25t^3}{2304}+\frac{5t^4}{1728}+\frac{50087t^5}{22118400}+O(t^6)\right)
\end{aligned} \tag{1}
$$

Verification of solutions

$$
\begin{aligned}
y &= c_1 t \left(1-\frac{t}{4}-\frac{5t^2}{96}-\frac{13t^3}{1152}-\frac{199t^4}{92160}-\frac{1123t^5}{5529600}+O(t^6)\right) \\
&+ c_2 \left(-\frac{t\left(1-\frac{t}{4}-\frac{5t^2}{96}-\frac{13t^3}{1152}-\frac{199t^4}{92160}-\frac{1123t^5}{5529600}+O(t^6)\right)\ln(t)}{4}+1-\frac{3t^2}{16}-\frac{25t^3}{2304}\right. \\
&\left.+\frac{5t^4}{1728}+\frac{50087t^5}{22118400}+O(t^6)\right)
\end{aligned}
$$

Verified OK.

14.1.1 Maple step by step solution

Let's solve

$t(t^2-4t+4)\,y''+ty'+y=0$

- Highest derivative means the order of the ODE is 2

y''

- Isolate 2nd derivative

$y''=-\frac{y}{t(t^2-4t+4)}-\frac{y'}{t^2-4t+4}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

$y''+\frac{y'}{t^2-4t+4}+\frac{y}{t(t^2-4t+4)}=0$

☐ Check to see if t_0 is a regular singular point

- ∘ Define functions

$\left[P_2(t)=\frac{1}{t^2-4t+4},P_3(t)=\frac{1}{t(t^2-4t+4)}\right]$

- ∘ $t\cdot P_2(t)$ is analytic at $t=0$

$\left(t\cdot P_2(t)\right)\bigg|_{t=0}=0$

- ∘ $t^2\cdot P_3(t)$ is analytic at $t=0$

$\left(t^2\cdot P_3(t)\right)\bigg|_{t=0}=0$

- ∘ $t=0$is a regular singular point

Check to see if t_0 is a regular singular point

$t_0=0$

- Multiply by denominators

$t(t^2-4t+4)\,y''+ty'+y=0$

- Assume series solution for y

$y=\sum_{k=0}^{\infty}a_k t^{k+r}$

☐ Rewrite ODE with series expansions

- ∘ Convert $t\cdot y'$ to series expansion

$t\cdot y'=\sum_{k=0}^{\infty}a_k(k+r)\,t^{k+r}$

- Convert $t^m \cdot y''$ to series expansion for $m = 1..3$

  $$t^m \cdot y'' = \sum_{k=0}^{\infty} a_k(k+r)(k+r-1)\, t^{k+r-2+m}$$

- Shift index using $k->k+2-m$

  $$t^m \cdot y'' = \sum_{k=-2+m}^{\infty} a_{k+2-m}(k+2-m+r)(k+1-m+r)\, t^{k+r}$$

  Rewrite ODE with series expansions

  $$4a_0 r(-1+r)\, t^{-1+r} + (4a_1(1+r)\, r - a_0(4r^2-5r-1))\, t^r + \left(\sum_{k=1}^{\infty} (4a_{k+1}(k+1+r)(k+r) - a_k($$

- $a_0$cannot be 0 by assumption, giving the indicial equation

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

- Values of r that satisfy the indicial equation

  $$r \in \{0, 1\}$$

- Each term must be 0

  $$4a_1(1+r)\, r - a_0(4r^2-5r-1) = 0$$

- Each term in the series must be 0, giving the recursion relation

  $$(-4a_k + a_{k-1} + 4a_{k+1})\, k^2 + ((-8a_k + 2a_{k-1} + 8a_{k+1})\, r + 5a_k - 3a_{k-1} + 4a_{k+1})\, k + (-4a_k + a_{k-}$$

- Shift index using $k->k+1$

  $$(-4a_{k+1} + a_k + 4a_{k+2})(k+1)^2 + ((-8a_{k+1} + 2a_k + 8a_{k+2})\, r + 5a_{k+1} - 3a_k + 4a_{k+2})(k+1) + ($$

- Recursion relation that defines series solution to ODE

  $$a_{k+2} = -\frac{k^2 a_k - 4k^2 a_{k+1} + 2kra_k - 8kra_{k+1} + r^2 a_k - 4r^2 a_{k+1} - ka_k - 3ka_{k+1} - ra_k - 3ra_{k+1} + 2a_{k+1}}{4(k^2+2kr+r^2+3k+3r+2)}$$

- Recursion relation for $r = 0$

  $$a_{k+2} = -\frac{k^2 a_k - 4k^2 a_{k+1} - ka_k - 3ka_{k+1} + 2a_{k+1}}{4(k^2+3k+2)}$$

- Solution for $r = 0$

  $$\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+2} = -\frac{k^2 a_k - 4k^2 a_{k+1} - ka_k - 3ka_{k+1} + 2a_{k+1}}{4(k^2+3k+2)}, a_0 = 0\right]$$

- Recursion relation for $r = 1$

  $$a_{k+2} = -\frac{k^2 a_k - 4k^2 a_{k+1} + ka_k - 11ka_{k+1} - 5a_{k+1}}{4(k^2+5k+6)}$$

- Solution for $r = 1$

  $$\left[y = \sum_{k=0}^{\infty} a_k t^{k+1}, a_{k+2} = -\frac{k^2 a_k - 4k^2 a_{k+1} + ka_k - 11ka_{k+1} - 5a_{k+1}}{4(k^2+5k+6)}, 8a_1 + 2a_0 = 0\right]$$

- Combine solutions and rename parameters

$$\left[y = \left(\sum_{k=0}^{\infty} a_k t^k\right) + \left(\sum_{k=0}^{\infty} b_k t^{1+k}\right), a_{k+2} = -\frac{k^2 a_k - 4k^2 a_{1+k} - k a_k - 3k a_{1+k} + 2a_{1+k}}{4(k^2+3k+2)}, a_0 = 0, b_{k+2} = -\frac{k^2 b_k - 4k$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   -> elliptic
   -> Legendre
   -> Kummer
      -> hyper3: Equivalence to 1F1 under a power @ Moebius
   -> hypergeometric
      -> heuristic approach
      -> hyper3: Equivalence to 2F1, 1F1 or 0F1 under a power @ Moebius
   -> Mathieu
      -> Equivalence to the rational form of Mathieu ODE under a power @ Moebius
trying a solution in terms of MeijerG functions
-> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
<- Heun successful: received ODE is equivalent to the  HeunC  ODE, case  a = 0, e <> 0, c <>
```

✓ Solution by Maple

Time used: 0.031 (sec). Leaf size: 60

```
Order:=6;
dsolve(t*(t-2)^2*diff(y(t),t$2)+t*diff(y(t),t)+y(t)=0,y(t),type='series',t=0);
```

$$
\begin{aligned}
y(t) = {} & c_1 t\left(1-\frac{1}{4}t-\frac{5}{96}t^2-\frac{13}{1152}t^3-\frac{199}{92160}t^4-\frac{1123}{5529600}t^5+\mathrm{O}\left(t^6\right)\right) \\
& + c_2\left(\ln\left(t\right)\left(-\frac{1}{4}t+\frac{1}{16}t^2+\frac{5}{384}t^3+\frac{13}{4608}t^4+\frac{199}{368640}t^5+\mathrm{O}\left(t^6\right)\right)\right. \\
& \left. + \left(1-\frac{1}{4}t-\frac{1}{8}t^2+\frac{5}{2304}t^3+\frac{79}{13824}t^4+\frac{62027}{22118400}t^5+\mathrm{O}\left(t^6\right)\right)\right)
\end{aligned}
$$

✓ Solution by Mathematica

Time used: 0.067 (sec). Leaf size: 87

```
AsymptoticDSolveValue[t*(t-2)^2*y''[t]+t*y'[t]+y[t]==0,y[t],{t,0,5}]
```

$$
\begin{aligned}
y(t) \to {} & c_1\left(\frac{t(13t^3+60t^2+288t-1152)\log(t)}{4608}+\frac{98t^4+285t^3+432t^2-6912t+6912}{6912}\right) \\
& + c_2\left(-\frac{199t^5}{92160}-\frac{13t^4}{1152}-\frac{5t^3}{96}-\frac{t^2}{4}+t\right)
\end{aligned}
$$

14.2 problem 2

Internal problem ID [1794]
Internal file name [`OUTPUT/1795_Sunday_June_05_2022_02_31_38_AM_10633998/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 2.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Irregular singular point"**

Maple gives the following as the ode type

`[[_2nd_order, _with_linear_symmetries]]`

Unable to solve or complete the solution.

$$\boxed{t(t-2)^2 y'' + ty' + y = 0}$$

With the expansion point for the power series method at $t = 2$.

The ode does not have its expansion point at $t = 0$, therefore to simplify the computation of power series expansion, change of variable is made on the independent variable to shift the initial conditions and the expasion point back to zero. The new ode is then solved more easily since the expansion point is now at zero. The solution converted back to the original independent variable. Let

$$x = t - 2$$

The ode is converted to be in terms of the new independent variable x. This results in

$$x^2(2+x)\left(\frac{d^2}{dx^2}y(x)\right) + (2+x)\left(\frac{d}{dx}y(x)\right) + y(x) = 0$$

With its expansion point and initial conditions now at $x = 0$. The transformed ODE is now solved. The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$(x^3 + 2x^2)\left(\frac{d^2}{dx^2}y(x)\right) + (2+x)\left(\frac{d}{dx}y(x)\right) + y(x) = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$\frac{d^2}{dx^2}y(x) + p(x)\frac{d}{dx}y(x) + q(x)y(x) = 0$$

Where

$$p(x) = \frac{1}{x^2}$$
$$q(x) = \frac{1}{x^2(2+x)}$$

Table 241: Table $p(x), q(x)$ singularites.

$p(x) = \frac{1}{x^2}$	
singularity	type
$x = 0$	"irregular"

$q(x) = \frac{1}{x^2(2+x)}$	
singularity	type
$x = -2$	"regular"
$x = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : $[-2, \infty]$

Irregular singular points : $[0]$

Since $x = 0$ is not an ordinary point, then we will now check if it is a regular singular point. Unable to solve since $x = 0$ is not regular singular point. Terminating. Unable to solve the transformed ode. Terminating.

Verification of solutions N/A

14.2.1 Maple step by step solution

Let's solve

$t(t-2)^2 y'' + ty' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

$y'' = -\frac{y'}{(t-2)^2} - \frac{y}{t(t-2)^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{y'}{(t-2)^2} + \frac{y}{t(t-2)^2} = 0$

☐ Check to see if t_0 is a regular singular point

  ◦ Define functions

  $\left[P_2(t) = \frac{1}{(t-2)^2}, P_3(t) = \frac{1}{t(t-2)^2}\right]$

  ◦ $t \cdot P_2(t)$ is analytic at $t = 0$

  $\left(t \cdot P_2(t)\right)\Big|_{t=0} = 0$

  ◦ $t^2 \cdot P_3(t)$ is analytic at $t = 0$

  $\left(t^2 \cdot P_3(t)\right)\Big|_{t=0} = 0$

  ◦ $t = 0$is a regular singular point

  Check to see if t_0 is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $t(t-2)^2 y'' + ty' + y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

☐ Rewrite ODE with series expansions

  ◦ Convert $t \cdot y'$ to series expansion

  $t \cdot y' = \sum_{k=0}^{\infty} a_k(k+r)\, t^{k+r}$

  ◦ Convert $t^m \cdot y''$ to series expansion for $m = 1..3$

  $t^m \cdot y'' = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, t^{k+r-2+m}$

  ◦ Shift index using $k- >k+2-m$

  $t^m \cdot y'' = \sum_{k=-2+m}^{\infty} a_{k+2-m}(k+2-m+r)\,(k+1-m+r)\, t^{k+r}$

  Rewrite ODE with series expansions

$$4a_0r(-1+r)\,t^{-1+r} + (4a_1(1+r)\,r - a_0(4r^2-5r-1))\,t^r + \left(\sum_{k=1}^{\infty} (4a_{k+1}(k+1+r)\,(k+r) - a_k($$

- $a_0$cannot be 0 by assumption, giving the indicial equation

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

- Values of r that satisfy the indicial equation

  $$r \in \{0, 1\}$$

- Each term must be 0

  $$4a_1(1+r)\,r - a_0(4r^2-5r-1) = 0$$

- Each term in the series must be 0, giving the recursion relation

  $$(-4a_k + a_{k-1} + 4a_{k+1})\,k^2 + ((-8a_k + 2a_{k-1} + 8a_{k+1})\,r + 5a_k - 3a_{k-1} + 4a_{k+1})\,k + (-4a_k + a_{k-}$$

- Shift index using $k- >k+1$

  $$(-4a_{k+1} + a_k + 4a_{k+2})\,(k+1)^2 + ((-8a_{k+1} + 2a_k + 8a_{k+2})\,r + 5a_{k+1} - 3a_k + 4a_{k+2})\,(k+1) + ($$

- Recursion relation that defines series solution to ODE

  $$a_{k+2} = -\frac{k^2a_k - 4k^2a_{k+1} + 2kra_k - 8kra_{k+1} + r^2a_k - 4r^2a_{k+1} - ka_k - 3ka_{k+1} - ra_k - 3ra_{k+1} + 2a_{k+1}}{4(k^2+2kr+r^2+3k+3r+2)}$$

- Recursion relation for $r = 0$

  $$a_{k+2} = -\frac{k^2a_k - 4k^2a_{k+1} - ka_k - 3ka_{k+1} + 2a_{k+1}}{4(k^2+3k+2)}$$

- Solution for $r = 0$

  $$\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+2} = -\frac{k^2a_k - 4k^2a_{k+1} - ka_k - 3ka_{k+1} + 2a_{k+1}}{4(k^2+3k+2)}, a_0 = 0\right]$$

- Recursion relation for $r = 1$

  $$a_{k+2} = -\frac{k^2a_k - 4k^2a_{k+1} + ka_k - 11ka_{k+1} - 5a_{k+1}}{4(k^2+5k+6)}$$

- Solution for $r = 1$

  $$\left[y = \sum_{k=0}^{\infty} a_k t^{k+1}, a_{k+2} = -\frac{k^2a_k - 4k^2a_{k+1} + ka_k - 11ka_{k+1} - 5a_{k+1}}{4(k^2+5k+6)}, 8a_1 + 2a_0 = 0\right]$$

- Combine solutions and rename parameters

  $$\left[y = \left(\sum_{k=0}^{\infty} a_k t^k\right) + \left(\sum_{k=0}^{\infty} b_k t^{1+k}\right), a_{k+2} = -\frac{k^2a_k - 4k^2a_{1+k} - ka_k - 3ka_{1+k} + 2a_{1+k}}{4(k^2+3k+2)}, a_0 = 0, b_{k+2} = -\frac{k^2b_k - 4k}{}\right.$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   -> elliptic
   -> Legendre
   -> Kummer
      -> hyper3: Equivalence to 1F1 under a power @ Moebius
   -> hypergeometric
      -> heuristic approach
      -> hyper3: Equivalence to 2F1, 1F1 or 0F1 under a power @ Moebius
   -> Mathieu
      -> Equivalence to the rational form of Mathieu ODE under a power @ Moebius
trying a solution in terms of MeijerG functions
-> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
<- Heun successful: received ODE is equivalent to the  HeunC  ODE, case  a = 0, e <> 0, c <>
```

✗ Solution by Maple

```
Order:=6;
dsolve(t*(t-2)^2*diff(y(t),t$2)+t*diff(y(t),t)+y(t)=0,y(t),type='series',t=2);
```

No solution found

✓ Solution by Mathematica

Time used: 0.039 (sec). Leaf size: 112

```
AsymptoticDSolveValue[t*(t-2)^2*y''[t]+t*y'[t]+y[t]==0,y[t],{t,2,5}]
```

$$y(t) \to c_2 e^{\frac{1}{t-2}} \left(\frac{247853}{240}(t-2)^5 + \frac{4069}{24}(t-2)^4 + \frac{199}{6}(t-2)^3 + 8(t-2)^2 + \frac{5(t-2)}{2} + 1 \right) (t-2)^2 + c_1 \left(-\frac{641}{480}(t-2)^5 + \frac{25}{48}(t-2)^4 - \frac{7}{24}(t-2)^3 + \frac{1}{4}(t-2)^2 + \frac{2-t}{2} + 1 \right)$$

14.3 problem 3

Internal problem ID [1795]
Internal file name [`OUTPUT/1796_Sunday_June_05_2022_02_31_41_AM_47261104/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 3.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Complex roots"**

Maple gives the following as the ode type

`[[_2nd_order, _with_linear_symmetries]]`

$$\boxed{\sin(t) y'' + \cos(t) y' + \frac{y}{t} = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$\sin(t) y'' + \cos(t) y' + \frac{y}{t} = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{\cos(t)}{\sin(t)}$$
$$q(t) = \frac{1}{\sin(t)\, t}$$

Table 243: Table $p(t), q(t)$ singularites.

$p(t) = \frac{\cos(t)}{\sin(t)}$	
singularity	type
$t = \pi Z$	"regular"

$q(t) = \frac{1}{\sin(t)t}$	
singularity	type
$t = 0$	"regular"
$t = \pi Z$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : $[\pi Z, 0, \pi Z]$

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$\cos(t)\, y' t + \sin(t)\, y'' t + y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$\cos(t) \left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right) t + \sin(t) \left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}\right) t + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Expanding $t\sin(t)$ as Taylor series around $t = 0$ and keeping only the first 6 terms gives

$$\begin{aligned} t\sin(t) &= t^2 - \frac{1}{6}t^4 + \frac{1}{120}t^6 + \dots \\ &= t^2 - \frac{1}{6}t^4 + \frac{1}{120}t^6 \end{aligned}$$

Expanding $t\cos(t)$ as Taylor series around $t = 0$ and keeping only the first 6 terms gives

$$\begin{aligned} t\cos(t) &= t - \frac{1}{2}t^3 + \frac{1}{24}t^5 - \frac{1}{720}t^7 + \dots \\ &= t - \frac{1}{2}t^3 + \frac{1}{24}t^5 - \frac{1}{720}t^7 \end{aligned}$$

Which simplifies to

$$\begin{aligned} &\left(\sum_{n=0}^{\infty} \frac{t^{n+r+4}a_n(n+r)(n+r-1)}{120}\right) \\ &+ \sum_{n=0}^{\infty} \left(-\frac{t^{n+r+2}a_n(n+r)(n+r-1)}{6}\right) + \left(\sum_{n=0}^{\infty} t^{n+r}a_n(n+r)(n+r-1)\right) \\ &+ \sum_{n=0}^{\infty} \left(-\frac{t^{n+r+6}a_n(n+r)}{720}\right) + \left(\sum_{n=0}^{\infty} \frac{t^{n+r+4}a_n(n+r)}{24}\right) \\ &+ \sum_{n=0}^{\infty} \left(-\frac{t^{n+r+2}a_n(n+r)}{2}\right) + \left(\sum_{n=0}^{\infty} t^{n+r}a_n(n+r)\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \end{aligned} \tag{2A}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \frac{t^{n+r+4}a_n(n+r)(n+r-1)}{120} = \sum_{n=4}^{\infty} \frac{a_{n-4}(n-4+r)(n-5+r)\,t^{n+r}}{120}$$

$$\sum_{n=0}^{\infty} \left(-\frac{t^{n+r+2}a_n(n+r)(n+r-1)}{6}\right) = \sum_{n=2}^{\infty} \left(-\frac{a_{n-2}(n+r-2)(n-3+r)\,t^{n+r}}{6}\right)$$

$$\sum_{n=0}^{\infty} \left(-\frac{t^{n+r+6}a_n(n+r)}{720}\right) = \sum_{n=6}^{\infty} \left(-\frac{a_{n-6}(n-6+r)\,t^{n+r}}{720}\right)$$

$$\sum_{n=0}^{\infty} \frac{t^{n+r+4} a_n (n+r)}{24} = \sum_{n=4}^{\infty} \frac{a_{n-4}(n-4+r)\, t^{n+r}}{24}$$

$$\sum_{n=0}^{\infty} \left(-\frac{t^{n+r+2} a_n (n+r)}{2}\right) = \sum_{n=2}^{\infty} \left(-\frac{a_{n-2}(n+r-2)\, t^{n+r}}{2}\right)$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\begin{aligned}
&\left(\sum_{n=4}^{\infty} \frac{a_{n-4}(n-4+r)\,(n-5+r)\, t^{n+r}}{120}\right) \\
&+ \sum_{n=2}^{\infty} \left(-\frac{a_{n-2}(n+r-2)\,(n-3+r)\, t^{n+r}}{6}\right) \\
&+ \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\,(n+r-1)\right) + \sum_{n=6}^{\infty} \left(-\frac{a_{n-6}(n-6+r)\, t^{n+r}}{720}\right) \\
&+ \left(\sum_{n=4}^{\infty} \frac{a_{n-4}(n-4+r)\, t^{n+r}}{24}\right) + \sum_{n=2}^{\infty} \left(-\frac{a_{n-2}(n+r-2)\, t^{n+r}}{2}\right) \\
&+ \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0
\end{aligned} \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r} a_n (n+r)\,(n+r-1) + t^{n+r} a_n (n+r) + a_n t^{n+r} = 0$$

When $n=0$ the above becomes

$$t^r a_0 r(-1+r) + t^r a_0 r + a_0 t^r = 0$$

Or

$$(t^r r(-1+r) + t^r r + t^r)\, a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$\left(r^2+1\right) t^r = 0$$

Since the above is true for all t then the indicial equation becomes

$$r^2 + 1 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = i$$
$$r_2 = -i$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$(r^2 + 1)\, t^r = 0$$

Solving for r gives the roots of the indicial equation as Since the roots are complex conjugates, then two linearly independent solutions can be constructed using

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n \right)$$
$$y_2(t) = t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n \right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+i}$$
$$y_2(t) = \sum_{n=0}^{\infty} b_n t^{n-i}$$

$y_1(t)$ is found first. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. Substituting $n = 1$ in Eq. (2B) gives

$$a_1 = 0$$

Substituting $n = 2$ in Eq. (2B) gives

$$a_2 = \frac{r(2 + r)}{6r^2 + 24r + 30}$$

Substituting $n = 3$ in Eq. (2B) gives

$$a_3 = 0$$

Substituting $n = 4$ in Eq. (2B) gives

$$a_4 = \frac{r(7r^3 + 56r^2 + 137r + 100)}{360\,(r^2 + 4r + 5)\,(r^2 + 8r + 17)}$$

Substituting $n = 5$ in Eq. (2B) gives

$$a_5 = 0$$

For $6 \leq n$ the recursive equation is

$$\frac{a_{n-4}(n-4+r)(n-5+r)}{120} - \frac{a_{n-2}(n+r-2)(n-3+r)}{6} + a_n(n+r)(n+r-1) - \frac{a_{n-6}(n-6+r)}{720} + \frac{a_{n-4}(n-4+r)}{24} - \frac{a_{n-2}(n+r-2)}{2} + a_n(n+r) + a_n = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{6n^2 a_{n-4} - 120n^2 a_{n-2} + 12nra_{n-4} - 240nra_{n-2} + 6r^2 a_{n-4} - 120r^2 a_{n-2} - na_{n-6} - 24na_{n-4} + 240n}{720(n^2 + 2nr + r^2 + 1)} \tag{4}$$

Which for the root $r = i$ becomes

$$a_n = \frac{(-6a_{n-4} + 120a_{n-2})n^2 + ((24 - 12i)a_{n-4} + (-240 + 240i)a_{n-2} + a_{n-6})n + (6 + 24i)a_{n-4} + (-12}{720n(2i + n)} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = i$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$\frac{r(2+r)}{6r^2+24r+30}$	$\frac{1}{48} + \frac{i}{16}$
a_3	0	0
a_4	$\frac{r(7r^3+56r^2+137r+100)}{360(r^2+4r+5)(r^2+8r+17)}$	$\frac{1}{57600} + \frac{217i}{57600}$
a_5	0	0

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= t^i(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots) \\ &= t^i\left(1 + \left(\frac{1}{48} + \frac{i}{16}\right)t^2 + \left(\frac{1}{57600} + \frac{217i}{57600}\right)t^4 + O(t^6)\right) \end{aligned}$$

The second solution $y_2(t)$ is found by taking the complex conjugate of $y_1(t)$ which gives

$$y_2(t) = t^{-i}\left(1+\left(\frac{1}{48}-\frac{i}{16}\right)t^2+\left(\frac{1}{57600}-\frac{217i}{57600}\right)t^4+O(t^6)\right)$$

Therefore the homogeneous solution is

$$\begin{aligned}
y_h(t) &= c_1y_1(t)+c_2y_2(t) \\
&= c_1t^i\left(1+\left(\frac{1}{48}+\frac{i}{16}\right)t^2+\left(\frac{1}{57600}+\frac{217i}{57600}\right)t^4+O(t^6)\right) \\
&\quad + c_2t^{-i}\left(1+\left(\frac{1}{48}-\frac{i}{16}\right)t^2+\left(\frac{1}{57600}-\frac{217i}{57600}\right)t^4+O(t^6)\right)
\end{aligned}$$

Hence the final solution is

$$\begin{aligned}
y &= y_h \\
&= c_1t^i\left(1+\left(\frac{1}{48}+\frac{i}{16}\right)t^2+\left(\frac{1}{57600}+\frac{217i}{57600}\right)t^4+O(t^6)\right) \\
&\quad + c_2t^{-i}\left(1+\left(\frac{1}{48}-\frac{i}{16}\right)t^2+\left(\frac{1}{57600}-\frac{217i}{57600}\right)t^4+O(t^6)\right)
\end{aligned}$$

Summary

The solution(s) found are the following

$$\begin{aligned}
y &= c_1t^i\left(1+\left(\frac{1}{48}+\frac{i}{16}\right)t^2+\left(\frac{1}{57600}+\frac{217i}{57600}\right)t^4+O(t^6)\right) \\
&\quad + c_2t^{-i}\left(1+\left(\frac{1}{48}-\frac{i}{16}\right)t^2+\left(\frac{1}{57600}-\frac{217i}{57600}\right)t^4+O(t^6)\right)
\end{aligned} \tag{1}$$

Verification of solutions

$$\begin{aligned}
y &= c_1t^i\left(1+\left(\frac{1}{48}+\frac{i}{16}\right)t^2+\left(\frac{1}{57600}+\frac{217i}{57600}\right)t^4+O(t^6)\right) \\
&\quad + c_2t^{-i}\left(1+\left(\frac{1}{48}-\frac{i}{16}\right)t^2+\left(\frac{1}{57600}-\frac{217i}{57600}\right)t^4+O(t^6)\right)
\end{aligned}$$

Verified OK.

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
-> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1([a
-> Trying changes of variables to rationalize or make the ODE simpler
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
   -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1
      trying a symmetry of the form [xi=0, eta=F(x)]
      trying 2nd order exact linear
      trying symmetries linear in x and y(x)
      trying to convert to a linear ODE with constant coefficients
      -> trying with_periodic_functions in the coefficients
         --- Trying Lie symmetry methods, 2nd order ---
         `, `-> Computing symmetries using: way = 5
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
   -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1
      trying a symmetry of the form [xi=0, eta=F(x)]
      trying 2nd order exact linear
      trying symmetries linear in x and y(x)
      trying to convert to a linear ODE with constant coefficients
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
   -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1
      trying a symmetry of the form [xi=0, eta=F(x)]
      trying 2nd order exact linear
      trying symmetries linear in x and y(x)
      trying to convert to a linear ODE with constant coefficients
<- unable to find a useful change of variables
   trying a symmetry of the form [xi=0, eta=F(x)]
   trying differential order: 2; exact nonlinear
   trying symmetries linear in x and y(x)
   trying to convert to a linear ODE with constant coefficients
   trying 2nd order, integrating factor of the form mu(x,y)
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
   -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1
```

✓ Solution by Maple

Time used: 0.171 (sec). Leaf size: 45

```
Order:=6;
dsolve(sin(t)*diff(y(t),t$2)+cos(t)*diff(y(t),t)+1/t*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1 t^{-i}\left(1+\left(\frac{1}{48}-\frac{i}{16}\right)t^2+\left(\frac{1}{57600}-\frac{217i}{57600}\right)t^4+\mathrm{O}\left(t^6\right)\right) + c_2 t^{i}\left(1+\left(\frac{1}{48}+\frac{i}{16}\right)t^2+\left(\frac{1}{57600}+\frac{217i}{57600}\right)t^4+\mathrm{O}\left(t^6\right)\right)$$

✓ Solution by Mathematica

Time used: 0.036 (sec). Leaf size: 70

```
AsymptoticDSolveValue[Sin[t]*y''[t]+Cos[t]*y'[t]+1/t*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to \left(\frac{1}{19200}+\frac{i}{57600}\right)c_1 t^i\left((22+65i)t^4+(720+960i)t^2+(17280-5760i)\right) - \left(\frac{1}{57600}+\frac{i}{19200}\right)c_2 t^{-i}\left((65+22i)t^4+(960+720i)t^2-(5760-17280i)\right)$$

14.4 problem 4

Internal problem ID [1796]
Internal file name [`OUTPUT/1797_Sunday_June_05_2022_02_31_48_AM_78808701/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 4.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Repeated root"**

Maple gives the following as the ode type

`[[_2nd_order, _with_linear_symmetries]]`

$$\boxed{\left(\mathrm{e}^{t}-1\right) y''+y'\mathrm{e}^{t}+y=0}$$

With the expansion point for the power series method at $t=0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$\left(\mathrm{e}^{t}-1\right) y''+y'\mathrm{e}^{t}+y=0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y''+p(t)y'+q(t)y=0$$

Where

$$\begin{aligned} p(t) &= \frac{\mathrm{e}^{t}}{\mathrm{e}^{t}-1} \\ q(t) &= \frac{1}{\mathrm{e}^{t}-1} \end{aligned}$$

Table 244: Table $p(t), q(t)$ singularites.

$p(t)=\frac{\mathrm{e}^{t}}{\mathrm{e}^{t}-1}$	
singularity	type
$t=2i\pi Z$	"regular"

$q(t)=\frac{1}{\mathrm{e}^{t}-1}$	
singularity	type
$t=2i\pi Z$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : $[2i\pi Z, 2i\pi Z]$

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$\left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}\right)(\mathrm{e}^t - 1) + \left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right)\mathrm{e}^t + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Expanding $\mathrm{e}^t - 1$ as Taylor series around $t = 0$ and keeping only the first 6 terms gives

$$\begin{aligned}\mathrm{e}^t - 1 &= t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \frac{1}{720}t^6 + \dots \\ &= t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \frac{1}{720}t^6\end{aligned}$$

Expanding e^t as Taylor series around $t = 0$ and keeping only the first 6 terms gives

$$\begin{aligned}\mathrm{e}^t &= 1 + t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \frac{1}{720}t^6 + \dots \\ &= 1 + t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \frac{1}{720}t^6\end{aligned}$$

Which simplifies to

$$\begin{aligned}
&\left(\sum_{n=0}^{\infty} \frac{t^{n+r+4} a_n (n+r)(n+r-1)}{720}\right) \\
&+\left(\sum_{n=0}^{\infty} \frac{t^{n+r+3} a_n (n+r)(n+r-1)}{120}\right) \\
&+\left(\sum_{n=0}^{\infty} \frac{t^{n+r+2} a_n (n+r)(n+r-1)}{24}\right) \\
&+\left(\sum_{n=0}^{\infty} \frac{t^{1+n+r} a_n (n+r)(n+r-1)}{6}\right) \\
&+\left(\sum_{n=0}^{\infty} \frac{t^{n+r} a_n (n+r)(n+r-1)}{2}\right) \\
&+\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r)(n+r-1)\right)+\left(\sum_{n=0}^{\infty} \frac{t^{n+r+5} a_n (n+r)}{720}\right) \\
&+\left(\sum_{n=0}^{\infty} \frac{t^{n+r+4} a_n (n+r)}{120}\right)+\left(\sum_{n=0}^{\infty} \frac{t^{n+r+3} a_n (n+r)}{24}\right) \\
&+\left(\sum_{n=0}^{\infty} \frac{t^{n+r+2} a_n (n+r)}{6}\right)+\left(\sum_{n=0}^{\infty} \frac{t^{1+n+r} a_n (n+r)}{2}\right) \\
&+\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right)+\left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right)+\left(\sum_{n=0}^{\infty} a_n t^{n+r}\right)=0
\end{aligned} \tag{2A}$$

The next step is to make all powers of t be $n+r-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \frac{t^{n+r+4} a_n (n+r)(n+r-1)}{720} = \sum_{n=5}^{\infty} \frac{a_{n-5}(n+r-5)(n+r-6)\, t^{n+r-1}}{720}$$

$$\sum_{n=0}^{\infty} \frac{t^{n+r+3} a_n (n+r)(n+r-1)}{120} = \sum_{n=4}^{\infty} \frac{a_{n-4}(n+r-4)(n+r-5)\, t^{n+r-1}}{120}$$

$$\sum_{n=0}^{\infty} \frac{t^{n+r+2} a_n (n+r)(n+r-1)}{24} = \sum_{n=3}^{\infty} \frac{a_{n-3}(-3+n+r)(n+r-4)\, t^{n+r-1}}{24}$$

$$\sum_{n=0}^{\infty} \frac{t^{1+n+r} a_n (n+r)(n+r-1)}{6} = \sum_{n=2}^{\infty} \frac{a_{n-2}(n+r-2)(-3+n+r)\, t^{n+r-1}}{6}$$

$$\sum_{n=0}^{\infty} \frac{t^{n+r} a_n (n+r)(n+r-1)}{2} = \sum_{n=1}^{\infty} \frac{a_{n-1}(n+r-1)(n+r-2) t^{n+r-1}}{2}$$

$$\sum_{n=0}^{\infty} \frac{t^{n+r+5} a_n (n+r)}{720} = \sum_{n=6}^{\infty} \frac{a_{n-6}(n+r-6) t^{n+r-1}}{720}$$

$$\sum_{n=0}^{\infty} \frac{t^{n+r+4} a_n (n+r)}{120} = \sum_{n=5}^{\infty} \frac{a_{n-5}(n+r-5) t^{n+r-1}}{120}$$

$$\sum_{n=0}^{\infty} \frac{t^{n+r+3} a_n (n+r)}{24} = \sum_{n=4}^{\infty} \frac{a_{n-4}(n+r-4) t^{n+r-1}}{24}$$

$$\sum_{n=0}^{\infty} \frac{t^{n+r+2} a_n (n+r)}{6} = \sum_{n=3}^{\infty} \frac{a_{n-3}(-3+n+r) t^{n+r-1}}{6}$$

$$\sum_{n=0}^{\infty} \frac{t^{1+n+r} a_n (n+r)}{2} = \sum_{n=2}^{\infty} \frac{a_{n-2}(n+r-2) t^{n+r-1}}{2}$$

$$\sum_{n=0}^{\infty} t^{n+r} a_n (n+r) = \sum_{n=1}^{\infty} a_{n-1}(n+r-1) t^{n+r-1}$$

$$\sum_{n=0}^{\infty} a_n t^{n+r} = \sum_{n=1}^{\infty} a_{n-1} t^{n+r-1}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers

of t are the same and equal to $n+r-1$.

$$\left(\sum_{n=5}^{\infty} \frac{a_{n-5}(n+r-5)(n+r-6)\, t^{n+r-1}}{720}\right) + \left(\sum_{n=4}^{\infty} \frac{a_{n-4}(n+r-4)(n+r-5)\, t^{n+r-1}}{120}\right) + \left(\sum_{n=3}^{\infty} \frac{a_{n-3}(-3+n+r)(n+r-4)\, t^{n+r-1}}{24}\right) + \left(\sum_{n=2}^{\infty} \frac{a_{n-2}(n+r-2)(-3+n+r)\, t^{n+r-1}}{6}\right) + \left(\sum_{n=1}^{\infty} \frac{a_{n-1}(n+r-1)(n+r-2)\, t^{n+r-1}}{2}\right) + \left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=6}^{\infty} \frac{a_{n-6}(n+r-6)\, t^{n+r-1}}{720}\right) + \left(\sum_{n=5}^{\infty} \frac{a_{n-5}(n+r-5)\, t^{n+r-1}}{120}\right) + \left(\sum_{n=4}^{\infty} \frac{a_{n-4}(n+r-4)\, t^{n+r-1}}{24}\right) + \left(\sum_{n=3}^{\infty} \frac{a_{n-3}(-3+n+r)\, t^{n+r-1}}{6}\right) + \left(\sum_{n=2}^{\infty} \frac{a_{n-2}(n+r-2)\, t^{n+r-1}}{2}\right) + \left(\sum_{n=1}^{\infty} a_{n-1}(n+r-1)\, t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right) + \left(\sum_{n=1}^{\infty} a_{n-1} t^{n+r-1}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r-1} a_n (n+r)(n+r-1) + (n+r)\, a_n t^{n+r-1} = 0$$

When $n=0$ the above becomes

$$t^{-1+r} a_0 r(-1+r) + r a_0 t^{-1+r} = 0$$

Or

$$\left(t^{-1+r} r(-1+r) + r\, t^{-1+r}\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$t^{-1+r} r^2 = 0$$

Since the above is true for all t then the indicial equation becomes

$$r^2 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 0$$
$$r_2 = 0$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$t^{-1+r} r^2 = 0$$

Solving for r gives the roots of the indicial equation as Since the root of the indicial equation is repeated, then we can construct two linearly independent solutions. The first solution has the form

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+r} \tag{1A}$$

Now the second solution y_2 is found using

$$y_2(t) = y_1(t) \ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{n+r}\right) \tag{1B}$$

Then the general solution will be

$$y = c_1 y_1(t) + c_2 y_2(t)$$

In Eq (1B) the sum starts from 1 and not zero. In Eq (1A), a_0 is never zero, and is arbitrary and is typically taken as $a_0 = 1$, and $\{c_1, c_2\}$ are two arbitray constants of integration which can be found from initial conditions. We start by finding the first solution $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. Substituting $n = 1$ in Eq. (2B) gives

$$a_1 = \frac{-r^2 - r - 2}{2(1+r)^2}$$

Substituting $n = 2$ in Eq. (2B) gives

$$a_2 = \frac{r^4 + 4r^3 + 17r^2 + 26r + 24}{12(1+r)^2 (2+r)^2}$$

Substituting $n = 3$ in Eq. (2B) gives

$$a_3 = \frac{-5r^4 - 30r^3 - 79r^2 - 102r - 72}{12 \left(1+r\right)^2 \left(2+r\right)^2 \left(3+r\right)^2}$$

Substituting $n = 4$ in Eq. (2B) gives

$$a_4 = \frac{-r^8 - 16r^7 - 46r^6 + 344r^5 + 3251r^4 + 12056r^3 + 24876r^2 + 28656r + 17280}{720 \left(1+r\right)^2 \left(2+r\right)^2 \left(3+r\right)^2 \left(4+r\right)^2}$$

Substituting $n = 5$ in Eq. (2B) gives

$$a_5 = \frac{-r^8 - 20r^7 - 246r^6 - 1940r^5 - 9429r^4 - 28040r^3 - 50804r^2 - 53520r - 28800}{240 \left(1+r\right)^2 \left(2+r\right)^2 \left(3+r\right)^2 \left(4+r\right)^2 \left(5+r\right)^2}$$

For $6 \leq n$ the recursive equation is

$$\begin{aligned}
&\frac{a_{n-5}(n+r-5)\left(n+r-6\right)}{720} + \frac{a_{n-4}(n+r-4)\left(n+r-5\right)}{120} \\
&+ \frac{a_{n-3}(-3+n+r)\left(n+r-4\right)}{24} + \frac{a_{n-2}(n+r-2)\left(-3+n+r\right)}{6} \\
&+ \frac{a_{n-1}(n+r-1)\left(n+r-2\right)}{2} + a_n(n+r)\left(n+r-1\right) + \frac{a_{n-6}(n+r-6)}{720} \\
&+ \frac{a_{n-5}(n+r-5)}{120} + \frac{a_{n-4}(n+r-4)}{24} + \frac{a_{n-3}(-3+n+r)}{6} \\
&+ \frac{a_{n-2}(n+r-2)}{2} + a_{n-1}(n+r-1) + a_n(n+r) + a_{n-1} = 0
\end{aligned} \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{n^2 a_{n-5} + 6n^2 a_{n-4} + 30n^2 a_{n-3} + 120n^2 a_{n-2} + 360n^2 a_{n-1} + 2nra_{n-5} + 12nra_{n-4} + 60nra_{n-3} + 24\ldots}{\ldots} \tag{4}$$

Which for the root $r = 0$ becomes

$$a_n = \frac{\left(-a_{n-5} - 6a_{n-4} - 30a_{n-3} - 120a_{n-2} - 360a_{n-1}\right) n^2 + \left(-a_{n-6} + 5a_{n-5} + 24a_{n-4} + 90a_{n-3} + 240a_{n-}\ldots\right.}{720n^2} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{-r^2-r-2}{2(1+r)^2}$	-1
a_2	$\frac{r^4+4r^3+17r^2+26r+24}{12(1+r)^2(2+r)^2}$	$\frac{1}{2}$
a_3	$\frac{-5r^4-30r^3-79r^2-102r-72}{12(1+r)^2(2+r)^2(3+r)^2}$	$-\frac{1}{6}$
a_4	$\frac{-r^8-16r^7-46r^6+344r^5+3251r^4+12056r^3+24876r^2+28656r+17280}{720(1+r)^2(2+r)^2(3+r)^2(4+r)^2}$	$\frac{1}{24}$
a_5	$\frac{-r^8-20r^7-246r^6-1940r^5-9429r^4-28040r^3-50804r^2-53520r-28800}{240(1+r)^2(2+r)^2(3+r)^2(4+r)^2(5+r)^2}$	$-\frac{1}{120}$

Using the above table, then the first solution $y_1(t)$ becomes

$$
\begin{aligned}
y_1(t) &= a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots \\
&= 1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)
\end{aligned}
$$

Now the second solution is found. The second solution is given by

$$
y_2(t) = y_1(t)\ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{n+r}\right)
$$

Where b_n is found using

$$
b_n = \frac{d}{dr} a_{n,r}
$$

And the above is then evaluated at $r = 0$. The above table for $a_{n,r}$ is used for this purpose. Computing the derivatives gives the following table

n	$b_{n,r}$	a_n	$b_{n,r} = \frac{d}{dr} a_{n,r}$
b_0	1	1	N/A since b_n starts from 1
b_1	$\frac{-r^2-r-2}{2(1+r)^2}$	-1	$\frac{-r+3}{2(1+r)^3}$
b_2	$\frac{r^4+4r^3+17r^2+26r+24}{12(1+r)^2(2+r)^2}$	$\frac{1}{2}$	$\frac{r^4-7r^3-27r^2-53r-46}{6(1+r)^3(2+r)^3}$
b_3	$\frac{-5r^4-30r^3-79r^2-102r-72}{12(1+r)^2(2+r)^2(3+r)^2}$	$-\frac{1}{6}$	$\frac{5r^6+45r^5+193r^4+504r^3+864r^2+951r+486}{6(1+r)^3(2+r)^3(3+r)^3}$
b_4	$\frac{-r^8-16r^7-46r^6+344r^5+3251r^4+12056r^3+24876r^2+28656r+17280}{720(1+r)^2(2+r)^2(3+r)^2(4+r)^2}$	$\frac{1}{24}$	$\frac{-r^{10}-52r^9-753r^8-5964r^7-31287r^6-116490r^5-}{180(1+r)^3(2+r)}$
b_5	$\frac{-r^8-20r^7-246r^6-1940r^5-9429r^4-28040r^3-50804r^2-53520r-28800}{240(1+r)^2(2+r)^2(3+r)^2(4+r)^2(5+r)^2}$	$-\frac{1}{120}$	$\frac{r^{12}+30r^{11}+557r^{10}+7240r^9+64365r^8+393930r^7+}{12}$

The above table gives all values of b_n needed. Hence the second solution is

$$
\begin{aligned}
y_2(t) &= y_1(t)\ln(t) + b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \\
&= \left(1-t+\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}-\frac{t^5}{120}+O(t^6)\right)\ln(t)+\frac{3t}{2}-\frac{23t^2}{24}+\frac{3t^3}{8}-\frac{301t^4}{2880}+\frac{13t^5}{576}+O(t^6)
\end{aligned}
$$

Therefore the homogeneous solution is

$$
\begin{aligned}
y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\
&= c_1\left(1-t+\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}-\frac{t^5}{120}+O(t^6)\right) \\
&\quad + c_2\left(\left(1-t+\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}-\frac{t^5}{120}+O(t^6)\right)\ln(t)+\frac{3t}{2}-\frac{23t^2}{24}+\frac{3t^3}{8}-\frac{301t^4}{2880}\right. \\
&\quad \left. +\frac{13t^5}{576}+O(t^6)\right)
\end{aligned}
$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1\left(1-t+\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}-\frac{t^5}{120}+O(t^6)\right)+c_2\left(\left(1-t+\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}-\frac{t^5}{120}+O(t^6)\right)\ln(t)\right. \\
&\quad \left. +\frac{3t}{2}-\frac{23t^2}{24}+\frac{3t^3}{8}-\frac{301t^4}{2880}+\frac{13t^5}{576}+O(t^6)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y &= c_1\left(1-t+\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}-\frac{t^5}{120}+O(t^6)\right) \\
&\quad + c_2\left(\left(1-t+\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}-\frac{t^5}{120}+O(t^6)\right)\ln(t)+\frac{3t}{2}-\frac{23t^2}{24}+\frac{3t^3}{8}-\frac{301t^4}{2880}\right. \\
&\quad \left. +\frac{13t^5}{576}+O(t^6)\right)
\end{aligned} \tag{1}
$$

Verification of solutions

$$
\begin{aligned}
y &= c_1\left(1-t+\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}-\frac{t^5}{120}+O(t^6)\right)+c_2\left(\left(1-t+\frac{t^2}{2}-\frac{t^3}{6}+\frac{t^4}{24}-\frac{t^5}{120}+O(t^6)\right)\ln(t)\right. \\
&\quad \left. +\frac{3t}{2}-\frac{23t^2}{24}+\frac{3t^3}{8}-\frac{301t^4}{2880}+\frac{13t^5}{576}+O(t^6)\right)
\end{aligned}
$$

Verified OK.

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
-> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1([a
-> Trying changes of variables to rationalize or make the ODE simpler
   trying a quadrature
   checking if the LODE has constant coefficients
   checking if the LODE is of Euler type
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Trying a Liouvillian solution using Kovacics algorithm
      A Liouvillian solution exists
      Reducible group (found an exponential solution)
      Group is reducible, not completely reducible
   <- Kovacics algorithm successful
   Change of variables used:
      [t = ln(t)]
   Linear ODE actually solved:
      u(t)+(2*t^2-t)*diff(u(t),t)+(t^3-t^2)*diff(diff(u(t),t),t) = 0
<- change of variables successful`
```

✓ Solution by Maple

Time used: 0.25 (sec). Leaf size: 59

```
Order:=6;
dsolve((exp(t)-1)*diff(y(t),t$2)+exp(t)*diff(y(t),t)+y(t)=0,y(t),type='series',t=0);
```

$$
\begin{aligned}
y(t) = {} & (c_2 \ln(t) + c_1)\left(1 - t + \frac{1}{2}t^2 - \frac{1}{6}t^3 + \frac{1}{24}t^4 - \frac{1}{120}t^5 + \mathrm{O}\left(t^6\right)\right) \\
& + \left(\frac{3}{2}t - \frac{23}{24}t^2 + \frac{3}{8}t^3 - \frac{301}{2880}t^4 + \frac{13}{576}t^5 + \mathrm{O}\left(t^6\right)\right)c_2
\end{aligned}
$$

✓ Solution by Mathematica

Time used: 0.006 (sec). Leaf size: 113

```
AsymptoticDSolveValue[(Exp[t]-1)*y''[t]+Exp[t]*y'[t]+y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1\left(-\frac{t^5}{120}+\frac{t^4}{24}-\frac{t^3}{6}+\frac{t^2}{2}-t+1\right) + c_2\left(\frac{13t^5}{576}-\frac{301t^4}{2880}+\frac{3t^3}{8}-\frac{23t^2}{24}+\left(-\frac{t^5}{120}+\frac{t^4}{24}-\frac{t^3}{6}+\frac{t^2}{2}-t+1\right)\log(t)+\frac{3t}{2}\right)$$

14.5 problem 5

Internal problem ID [1797]
Internal file name [`OUTPUT/1798_Sunday_June_05_2022_02_31_51_AM_84290585/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 5.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Irregular singular point"**

Maple gives the following as the ode type

`[[_2nd_order, _with_linear_symmetries]]`

Unable to solve or complete the solution.

$$\boxed{(-t^2+1)\,y''+\frac{y'}{\sin(t+1)}+y=0}$$

With the expansion point for the power series method at $t=-1$.

The ode does not have its expansion point at $t=0$, therefore to simplify the computation of power series expansion, change of variable is made on the independent variable to shift the initial conditions and the expasion point back to zero. The new ode is then solved more easily since the expansion point is now at zero. The solution converted back to the original independent variable. Let

$$x=t+1$$

The ode is converted to be in terms of the new independent variable x. This results in

$$\left(-(x-1)^2+1\right)\left(\frac{d^2}{dx^2}y(x)\right)+\csc(x)\left(\frac{d}{dx}y(x)\right)+y(x)=0$$

With its expansion point and initial conditions now at $x=0$. The transformed ODE is now solved. The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$(-x^2+2x)\left(\frac{d^2}{dx^2}y(x)\right)+\csc(x)\left(\frac{d}{dx}y(x)\right)+y(x)=0$$

The following is summary of singularities for the above ode. Writing the ode as

$$\frac{d^2}{dx^2}y(x) + p(x)\frac{d}{dx}y(x) + q(x)y(x) = 0$$

Where

$$p(x) = -\frac{\csc(x)}{x(-2+x)}$$
$$q(x) = -\frac{1}{x(-2+x)}$$

Table 245: Table $p(x), q(x)$ singularites.

$p(x) = -\frac{\csc(x)}{x(-2+x)}$	
singularity	type
$x = 0$	"irregular"
$x = 2$	"regular"
$x = Z\pi$	"regular"

$q(x) = -\frac{1}{x(-2+x)}$	
singularity	type
$x = 0$	"regular"
$x = 2$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : $[2, Z\pi]$

Irregular singular points : $[0, \infty]$

Since $x = 0$ is not an ordinary point, then we will now check if it is a regular singular point. Unable to solve since $x = 0$ is not regular singular point. Terminating. Unable to solve the transformed ode. Terminating.

Verification of solutions N/A

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
-> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1([a
-> Trying changes of variables to rationalize or make the ODE simpler
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
   -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1
      trying a symmetry of the form [xi=0, eta=F(x)]
      trying 2nd order exact linear
      trying symmetries linear in x and y(x)
      trying to convert to a linear ODE with constant coefficients
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
   -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1
      trying a symmetry of the form [xi=0, eta=F(x)]
      trying 2nd order exact linear
      trying symmetries linear in x and y(x)
      trying to convert to a linear ODE with constant coefficients
      -> trying with_periodic_functions in the coefficients
         --- Trying Lie symmetry methods, 2nd order ---
         `, `-> Computing symmetries using: way = 5
<- unable to find a useful change of variables
   trying a symmetry of the form [xi=0, eta=F(x)]
   trying differential order: 2; exact nonlinear
   trying symmetries linear in x and y(x)
   trying to convert to a linear ODE with constant coefficients
   trying 2nd order, integrating factor of the form mu(x,y)
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
   -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1
   -> Trying changes of variables to rationalize or make the ODE simpler
      trying a symmetry of the form [xi=0, eta=F(x)]
      checking if the LODE is missing y
      -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebiu
      -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) *
         trying a symmetry of the form [xi=0, eta=F(x)]
         trying 2nd order exact linear
         trying symmetries linear in x and y(x)
```

✗ Solution by Maple

```
Order:=6;
dsolve((1-t^2)*diff(y(t),t$2)+1/sin(t+1)*diff(y(t),t)+y(t)=0,y(t),type='series',t=-1);
```

No solution found

✓ Solution by Mathematica

Time used: 0.076 (sec). Leaf size: 111

```
AsymptoticDSolveValue[(1-t^2)*y''[t]+1/Sin[t+1]*y'[t]+y[t]==0,y[t],{t,-1,5}]
```

$$y(t) \to c_2 e^{\frac{1}{2(t+1)}} \left(\frac{516353141702117(t+1)^5}{33443020800} + \frac{53349163853(t+1)^4}{39813120} + \frac{58276991(t+1)^3}{414720} + \frac{21397(t+1)^2}{1152} + \frac{79(t+1)}{24} + 1\right)(t+1)^{7/4} + c_1\left(\frac{53}{5}(t+1)^5 - \frac{25}{12}(t+1)^4 + \frac{2}{3}(t+1)^3 - \frac{1}{2}(t+1)^2 + 1\right)$$

14.6 problem 6

Internal problem ID [1798]
Internal file name [`OUTPUT/1799_Sunday_June_05_2022_02_32_20_AM_20248527/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 6.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Complex roots"**

Maple gives the following as the ode type

`[[_2nd_order, _with_linear_symmetries]]`

$$\boxed{t^3y'' + \sin(t^3)\,y' + yt = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$t^3y'' + \sin(t^3)\,y' + yt = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{\sin(t^3)}{t^3}$$
$$q(t) = \frac{1}{t^2}$$

Table 246: Table $p(t), q(t)$ singularites.

$p(t) = \frac{\sin(t^3)}{t^3}$	
singularity	type
$t = 0$	"regular"

$q(t) = \frac{1}{t^2}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$t^3 y'' + \sin\left(t^3\right) y' + yt = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$\begin{aligned}
y' &= \sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1} \\
y'' &= \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}
\end{aligned}$$

Substituting the above back into the ode gives

$$\begin{aligned}
&\left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}\right) t^3 \\
&+ \sin\left(t^3\right) \left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) t = 0
\end{aligned} \tag{1}$$

Expanding $\sin(t^3)$ as Taylor series around $t = 0$ and keeping only the first 6 terms gives

$$\begin{aligned}
\sin\left(t^3\right) &= t^3 - \frac{1}{6} t^9 + \dots \\
&= t^3 - \frac{1}{6} t^9
\end{aligned}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{1+n+r} a_n(n+r)(n+r-1)\right)+\sum_{n=0}^{\infty}\left(-\frac{t^{n+r+8} a_n(n+r)}{6}\right) + \left(\sum_{n=0}^{\infty} t^{n+r+2} a_n(n+r)\right)+\left(\sum_{n=0}^{\infty} t^{1+n+r} a_n\right)=0 \tag{2A}$$

The next step is to make all powers of t be $1+n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{1+n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty}\left(-\frac{t^{n+r+8} a_n(n+r)}{6}\right)=\sum_{n=7}^{\infty}\left(-\frac{a_{n-7}(-7+n+r)\, t^{1+n+r}}{6}\right)$$

$$\sum_{n=0}^{\infty} t^{n+r+2} a_n(n+r)=\sum_{n=1}^{\infty} a_{n-1}(n+r-1)\, t^{1+n+r}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $1+n+r$.

$$\left(\sum_{n=0}^{\infty} t^{1+n+r} a_n(n+r)(n+r-1)\right)+\sum_{n=7}^{\infty}\left(-\frac{a_{n-7}(-7+n+r)\, t^{1+n+r}}{6}\right) + \left(\sum_{n=1}^{\infty} a_{n-1}(n+r-1)\, t^{1+n+r}\right)+\left(\sum_{n=0}^{\infty} t^{1+n+r} a_n\right)=0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{1+n+r} a_n(n+r)(n+r-1)+t^{1+n+r} a_n=0$$

When $n=0$ the above becomes

$$t^{1+r} a_0 r(-1+r)+t^{1+r} a_0=0$$

Or

$$\left(t^{1+r} r(-1+r)+t^{1+r}\right) a_0=0$$

Since $a_0 \neq 0$ then the above simplifies to

$$\left(r^2-r+1\right) t^{1+r}=0$$

Since the above is true for all t then the indicial equation becomes

$$r^2 - r + 1 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = \frac{1}{2} + \frac{i\sqrt{3}}{2}$$
$$r_2 = \frac{1}{2} - \frac{i\sqrt{3}}{2}$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$\left(r^2 - r + 1\right) t^{1+r} = 0$$

Solving for r gives the roots of the indicial equation as Since the roots are complex conjugates, then two linearly independent solutions can be constructed using

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+\frac{1}{2}+\frac{i\sqrt{3}}{2}}$$
$$y_2(t) = \sum_{n=0}^{\infty} b_n t^{n+\frac{1}{2}-\frac{i\sqrt{3}}{2}}$$

$y_1(t)$ is found first. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. Substituting $n = 1$ in Eq. (2B) gives

$$a_1 = -\frac{r}{r^2 + r + 1}$$

Substituting $n = 2$ in Eq. (2B) gives

$$a_2 = \frac{r(1 + r)}{(r^2 + r + 1)(r^2 + 3r + 3)}$$

Substituting $n = 3$ in Eq. (2B) gives

$$a_3 = -\frac{r(1 + r)(2 + r)}{(r^2 + r + 1)(r^2 + 3r + 3)(r^2 + 5r + 7)}$$

Substituting $n = 4$ in Eq. (2B) gives

$$a_4 = \frac{r(1+r)(2+r)(3+r)}{(r^2+r+1)(r^2+3r+3)(r^2+5r+7)(r^2+7r+13)}$$

Substituting $n = 5$ in Eq. (2B) gives

$$a_5 = -\frac{r(1+r)(2+r)(3+r)(4+r)}{(r^2+r+1)(r^2+3r+3)(r^2+5r+7)(r^2+7r+13)(r^2+9r+21)}$$

Substituting $n = 6$ in Eq. (2B) gives

$$a_6 = \frac{r(1+r)(2+r)(3+r)(4+r)(5+r)}{(r^2+r+1)(r^2+3r+3)(r^2+5r+7)(r^2+7r+13)(r^2+9r+21)(r^2+11r+31)}$$

For $7 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) - \frac{a_{n-7}(-7+n+r)}{6} + a_{n-1}(n+r-1) + a_n = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{n a_{n-7} - 6n a_{n-1} + r a_{n-7} - 6r a_{n-1} - 7a_{n-7} + 6a_{n-1}}{6n^2 + 12nr + 6r^2 - 6n - 6r + 6} \tag{4}$$

Which for the root $r = \frac{1}{2} + \frac{i\sqrt{3}}{2}$ becomes

$$a_n = \frac{i(a_{n-7} - 6a_{n-1})\sqrt{3} + 2(a_{n-7} - 6a_{n-1})n - 13a_{n-7} + 6a_{n-1}}{12n\left(i\sqrt{3} + n\right)} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = \frac{1}{2} + \frac{i\sqrt{3}}{2}$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{r}{r^2+r+1}$	$-\frac{1}{2}$
a_2	$\frac{r(1+r)}{(r^2+r+1)(r^2+3r+3)}$	$\frac{i\sqrt{3}+3}{16+8i\sqrt{3}}$
a_3	$-\frac{r(1+r)(2+r)}{(r^2+r+1)(r^2+3r+3)(r^2+5r+7)}$	$\frac{-i\sqrt{3}-5}{48i\sqrt{3}+96}$
a_4	$\frac{r(1+r)(2+r)(3+r)}{(r^2+r+1)(r^2+3r+3)(r^2+5r+7)(r^2+7r+13)}$	$\frac{\left(i\sqrt{3}+5\right)\left(i\sqrt{3}+7\right)}{384\left(i\sqrt{3}+4\right)\left(2+i\sqrt{3}\right)}$
a_5	$-\frac{r(1+r)(2+r)(3+r)(4+r)}{(r^2+r+1)(r^2+3r+3)(r^2+5r+7)(r^2+7r+13)(r^2+9r+21)}$	$-\frac{\left(i\sqrt{3}+7\right)\left(i\sqrt{3}+9\right)}{3840\left(i\sqrt{3}+4\right)\left(2+i\sqrt{3}\right)}$
a_6	$\frac{r(1+r)(2+r)(3+r)(4+r)(5+r)}{(r^2+r+1)(r^2+3r+3)(r^2+5r+7)(r^2+7r+13)(r^2+9r+21)(r^2+11r+31)}$	$\frac{\left(i\sqrt{3}+7\right)\left(i\sqrt{3}+9\right)\left(i\sqrt{3}+11\right)}{46080\left(6+i\sqrt{3}\right)\left(i\sqrt{3}+4\right)\left(2+i\sqrt{3}\right)}$

Using the above table, then the solution $y_1(t)$ is

$$y_1(t) = t^{\frac{1}{2}+\frac{i\sqrt{3}}{2}}\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right)$$
$$= t^{\frac{1}{2}+\frac{i\sqrt{3}}{2}}\left(1-\frac{t}{2}+\frac{\left(i\sqrt{3}+3\right) t^2}{16+8i\sqrt{3}}+\frac{\left(-i\sqrt{3}-5\right) t^3}{48i\sqrt{3}+96}+\frac{\left(i\sqrt{3}+5\right)\left(i\sqrt{3}+7\right) t^4}{384\left(i\sqrt{3}+4\right)\left(2+i\sqrt{3}\right)} - \frac{\left(i\sqrt{3}+7\right)\left(i\sqrt{3}+9\right) t^5}{3840\left(i\sqrt{3}+4\right)\left(2+i\sqrt{3}\right)}+\frac{\left(i\sqrt{3}+7\right)\left(i\sqrt{3}+9\right)\left(i\sqrt{3}+11\right) t^6}{46080\left(6+i\sqrt{3}\right)\left(i\sqrt{3}+4\right)\left(2+i\sqrt{3}\right)}+O\left(t^6\right)\right)$$

The second solution $y_2(t)$ is found by taking the complex conjugate of $y_1(t)$ which gives

$$y_2(t) = t^{\frac{1}{2}-\frac{i\sqrt{3}}{2}}\left(1-\frac{t}{2}+\frac{\left(-i\sqrt{3}+3\right) t^2}{16-8i\sqrt{3}}+\frac{\left(i\sqrt{3}-5\right) t^3}{-48i\sqrt{3}+96}+\frac{\left(-i\sqrt{3}+5\right)\left(-i\sqrt{3}+7\right) t^4}{384\left(-i\sqrt{3}+4\right)\left(2-i\sqrt{3}\right)} - \frac{\left(-i\sqrt{3}+7\right)\left(-i\sqrt{3}+9\right) t^5}{3840\left(-i\sqrt{3}+4\right)\left(2-i\sqrt{3}\right)}+\frac{\left(-i\sqrt{3}+7\right)\left(-i\sqrt{3}+9\right)\left(-i\sqrt{3}+11\right) t^6}{46080\left(6-i\sqrt{3}\right)\left(-i\sqrt{3}+4\right)\left(2-i\sqrt{3}\right)}+O\left(t^6\right)\right)$$

Therefore the homogeneous solution is

$$y_h(t) = c_1 y_1(t) + c_2 y_2(t)$$
$$= c_1 t^{\frac{1}{2}+\frac{i\sqrt{3}}{2}}\left(1-\frac{t}{2}+\frac{\left(i\sqrt{3}+3\right) t^2}{16+8i\sqrt{3}}+\frac{\left(-i\sqrt{3}-5\right) t^3}{48i\sqrt{3}+96}+\frac{\left(i\sqrt{3}+5\right)\left(i\sqrt{3}+7\right) t^4}{384\left(i\sqrt{3}+4\right)\left(2+i\sqrt{3}\right)} - \frac{\left(i\sqrt{3}+7\right)\left(i\sqrt{3}+9\right) t^5}{3840\left(i\sqrt{3}+4\right)\left(2+i\sqrt{3}\right)}+\frac{\left(i\sqrt{3}+7\right)\left(i\sqrt{3}+9\right)\left(i\sqrt{3}+11\right) t^6}{46080\left(6+i\sqrt{3}\right)\left(i\sqrt{3}+4\right)\left(2+i\sqrt{3}\right)}+O\left(t^6\right)\right)$$
$$+ c_2 t^{\frac{1}{2}-\frac{i\sqrt{3}}{2}}\left(1-\frac{t}{2}+\frac{\left(-i\sqrt{3}+3\right) t^2}{16-8i\sqrt{3}}+\frac{\left(i\sqrt{3}-5\right) t^3}{-48i\sqrt{3}+96}+\frac{\left(-i\sqrt{3}+5\right)\left(-i\sqrt{3}+7\right) t^4}{384\left(-i\sqrt{3}+4\right)\left(2-i\sqrt{3}\right)} - \frac{\left(-i\sqrt{3}+7\right)\left(-i\sqrt{3}+9\right) t^5}{3840\left(-i\sqrt{3}+4\right)\left(2-i\sqrt{3}\right)}+\frac{\left(-i\sqrt{3}+7\right)\left(-i\sqrt{3}+9\right)\left(-i\sqrt{3}+11\right) t^6}{46080\left(6-i\sqrt{3}\right)\left(-i\sqrt{3}+4\right)\left(2-i\sqrt{3}\right)}+O\left(t^6\right)\right)$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1 t^{\frac{1}{2}+\frac{i\sqrt{3}}{2}} \left(1-\frac{t}{2}+\frac{\left(i\sqrt{3}+3\right) t^{2}}{16+8i\sqrt{3}}+\frac{\left(-i\sqrt{3}-5\right) t^{3}}{48i\sqrt{3}+96}+\frac{\left(i\sqrt{3}+5\right) \left(i\sqrt{3}+7\right) t^{4}}{384 \left(i\sqrt{3}+4\right) \left(2+i\sqrt{3}\right)}\right. \\
&\quad \left. -\frac{\left(i\sqrt{3}+7\right) \left(i\sqrt{3}+9\right) t^{5}}{3840 \left(i\sqrt{3}+4\right) \left(2+i\sqrt{3}\right)}+\frac{\left(i\sqrt{3}+7\right) \left(i\sqrt{3}+9\right) \left(i\sqrt{3}+11\right) t^{6}}{46080 \left(6+i\sqrt{3}\right) \left(i\sqrt{3}+4\right) \left(2+i\sqrt{3}\right)}+O\left(t^{6}\right)\right) \\
&\quad + c_2 t^{\frac{1}{2}-\frac{i\sqrt{3}}{2}} \left(1-\frac{t}{2}+\frac{\left(-i\sqrt{3}+3\right) t^{2}}{16-8i\sqrt{3}}+\frac{\left(i\sqrt{3}-5\right) t^{3}}{-48i\sqrt{3}+96}+\frac{\left(-i\sqrt{3}+5\right) \left(-i\sqrt{3}+7\right) t^{4}}{384 \left(-i\sqrt{3}+4\right) \left(2-i\sqrt{3}\right)}\right. \\
&\quad \left. -\frac{\left(-i\sqrt{3}+7\right) \left(-i\sqrt{3}+9\right) t^{5}}{3840 \left(-i\sqrt{3}+4\right) \left(2-i\sqrt{3}\right)}+\frac{\left(-i\sqrt{3}+7\right) \left(-i\sqrt{3}+9\right) \left(-i\sqrt{3}+11\right) t^{6}}{46080 \left(6-i\sqrt{3}\right) \left(-i\sqrt{3}+4\right) \left(2-i\sqrt{3}\right)}+O\left(t^{6}\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y &= c_1 t^{\frac{1}{2}+\frac{i\sqrt{3}}{2}} \left(1-\frac{t}{2}+\frac{\left(i\sqrt{3}+3\right) t^{2}}{16+8i\sqrt{3}}+\frac{\left(-i\sqrt{3}-5\right) t^{3}}{48i\sqrt{3}+96}+\frac{\left(i\sqrt{3}+5\right) \left(i\sqrt{3}+7\right) t^{4}}{384 \left(i\sqrt{3}+4\right) \left(2+i\sqrt{3}\right)}\right. \\
&\quad \left. -\frac{\left(i\sqrt{3}+7\right) \left(i\sqrt{3}+9\right) t^{5}}{3840 \left(i\sqrt{3}+4\right) \left(2+i\sqrt{3}\right)}+\frac{\left(i\sqrt{3}+7\right) \left(i\sqrt{3}+9\right) \left(i\sqrt{3}+11\right) t^{6}}{46080 \left(6+i\sqrt{3}\right) \left(i\sqrt{3}+4\right) \left(2+i\sqrt{3}\right)}+O\left(t^{6}\right)\right) \\
&\quad + c_2 t^{\frac{1}{2}-\frac{i\sqrt{3}}{2}} \left(1-\frac{t}{2}+\frac{\left(-i\sqrt{3}+3\right) t^{2}}{16-8i\sqrt{3}}+\frac{\left(i\sqrt{3}-5\right) t^{3}}{-48i\sqrt{3}+96}+\frac{\left(-i\sqrt{3}+5\right) \left(-i\sqrt{3}+7\right) t^{4}}{384 \left(-i\sqrt{3}+4\right) \left(2-i\sqrt{3}\right)}\right. \\
&\quad -\frac{\left(-i\sqrt{3}+7\right) \left(-i\sqrt{3}+9\right) t^{5}}{3840 \left(-i\sqrt{3}+4\right) \left(2-i\sqrt{3}\right)}+\frac{\left(-i\sqrt{3}+7\right) \left(-i\sqrt{3}+9\right) \left(-i\sqrt{3}+11\right) t^{6}}{46080 \left(6-i\sqrt{3}\right) \left(-i\sqrt{3}+4\right) \left(2-i\sqrt{3}\right)} \\
&\quad \left. +O\left(t^{6}\right)\right)
\end{aligned} \tag{1}
$$

Verification of solutions

$$y = c_1 t^{\frac{1}{2}+\frac{i\sqrt{3}}{2}} \left(1 - \frac{t}{2} + \frac{\left(i\sqrt{3}+3\right) t^2}{16+8i\sqrt{3}} + \frac{\left(-i\sqrt{3}-5\right) t^3}{48i\sqrt{3}+96} + \frac{\left(i\sqrt{3}+5\right) \left(i\sqrt{3}+7\right) t^4}{384 \left(i\sqrt{3}+4\right) \left(2+i\sqrt{3}\right)} - \frac{\left(i\sqrt{3}+7\right) \left(i\sqrt{3}+9\right) t^5}{3840 \left(i\sqrt{3}+4\right) \left(2+i\sqrt{3}\right)} + \frac{\left(i\sqrt{3}+7\right) \left(i\sqrt{3}+9\right) \left(i\sqrt{3}+11\right) t^6}{46080 \left(6+i\sqrt{3}\right) \left(i\sqrt{3}+4\right) \left(2+i\sqrt{3}\right)} + O\left(t^6\right)\right) + c_2 t^{\frac{1}{2}-\frac{i\sqrt{3}}{2}} \left(1 - \frac{t}{2} + \frac{\left(-i\sqrt{3}+3\right) t^2}{16-8i\sqrt{3}} + \frac{\left(i\sqrt{3}-5\right) t^3}{-48i\sqrt{3}+96} + \frac{\left(-i\sqrt{3}+5\right) \left(-i\sqrt{3}+7\right) t^4}{384 \left(-i\sqrt{3}+4\right) \left(2-i\sqrt{3}\right)} - \frac{\left(-i\sqrt{3}+7\right) \left(-i\sqrt{3}+9\right) t^5}{3840 \left(-i\sqrt{3}+4\right) \left(2-i\sqrt{3}\right)} + \frac{\left(-i\sqrt{3}+7\right) \left(-i\sqrt{3}+9\right) \left(-i\sqrt{3}+11\right) t^6}{46080 \left(6-i\sqrt{3}\right) \left(-i\sqrt{3}+4\right) \left(2-i\sqrt{3}\right)} + O\left(t^6\right)\right)$$

Verified OK.

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
-> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1([a
-> Trying changes of variables to rationalize or make the ODE simpler
<- unable to find a useful change of variables
   trying a symmetry of the form [xi=0, eta=F(x)]
   trying differential order: 2; exact nonlinear
   trying symmetries linear in x and y(x)
   trying to convert to a linear ODE with constant coefficients
   trying 2nd order, integrating factor of the form mu(x,y)
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
   -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1
   -> Trying changes of variables to rationalize or make the ODE simpler
   <- unable to find a useful change of variables
      trying a symmetry of the form [xi=0, eta=F(x)]
   trying to convert to an ODE of Bessel type
   -> trying reduction of order to Riccati
      trying Riccati sub-methods:
         trying Riccati_symmetries
         -> trying a symmetry pattern of the form [F(x)*G(y), 0]
         -> trying a symmetry pattern of the form [0, F(x)*G(y)]
         -> trying a symmetry pattern of the form [F(x),G(x)*y+H(x)]
   -> trying with_periodic_functions in the coefficients
      --- Trying Lie symmetry methods, 2nd order ---
      `, `-> Computing symmetries using: way = 5
--- Trying Lie symmetry methods, 2nd order ---
`, `-> Computing symmetries using: way = 3`[0, y]
```

✓ Solution by Maple

Time used: 0.203 (sec). Leaf size: 907

```
Order:=6;
dsolve(t^3*diff(y(t),t$2)+sin(t^3)*diff(y(t),t)+t*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = \sqrt{t}\left(c_2 t^{\frac{i\sqrt{3}}{2}}\left(1-\frac{1}{2}t+\frac{i\sqrt{3}+3}{8i\sqrt{3}+16}t^2+\frac{-i\sqrt{3}-5}{48i\sqrt{3}+96}t^3+\frac{1}{384}\frac{\left(i\sqrt{3}+5\right)\left(i\sqrt{3}+7\right)}{\left(i\sqrt{3}+4\right)\left(i\sqrt{3}+2\right)}t^4 - \frac{1}{3840}\frac{\left(i\sqrt{3}+7\right)\left(i\sqrt{3}+9\right)}{\left(i\sqrt{3}+4\right)\left(i\sqrt{3}+2\right)}t^5+\mathrm{O}\left(t^6\right)\right)+c_1 t^{-\frac{i\sqrt{3}}{2}}\left(1-\frac{1}{2}t+\frac{\sqrt{3}+3i}{8\sqrt{3}+16i}t^2 + \frac{-\sqrt{3}-5i}{48\sqrt{3}+96i}t^3+\frac{3i\sqrt{3}-8}{576i\sqrt{3}-480}t^4-\frac{1}{3840}\frac{\left(\sqrt{3}+7i\right)\left(\sqrt{3}+9i\right)}{\left(\sqrt{3}+4i\right)\left(\sqrt{3}+2i\right)}t^5+\mathrm{O}\left(t^6\right)\right)\right)$$

✓ Solution by Mathematica

Time used: 0.004 (sec). Leaf size: 886

```
AsymptoticDSolveValue[t^3*y''[t]+Sin[t^3]*y'[t]+t*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to \left(\frac{(-1)^{2/3}\left(1-(-1)^{2/3}\right)\left(2-(-1)^{2/3}\right)\left(3-(-1)^{2/3}\right)(4}{\left(1-(-1)^{2/3}\left(1-(-1)^{2/3}\right)\right)\left(1+\left(1-(-1)^{2/3}\right)\left(2-(-1)^{2/3}\right)\right)\left(1+\left(2-(-1)^{2/3}\right)\left(3-(-1)^{2/3}\right)\right)(1+(} - \frac{(-1)^{2/3}\left(1-(-1)^{2/3}\right)\left(2-(-1)^{2/3}\right)\left(3-(-1)^{2/3}\right)t^4}{\left(1-(-1)^{2/3}\left(1-(-1)^{2/3}\right)\right)\left(1+\left(1-(-1)^{2/3}\right)\left(2-(-1)^{2/3}\right)\right)\left(1+\left(2-(-1)^{2/3}\right)\left(3-(-1)^{2/3}\right)\right)(1+(} + \frac{(-1)^{2/3}\left(1-(-1)^{2/3}\right)\left(2-(-1)^{2/3}\right)t^3}{\left(1-(-1)^{2/3}\left(1-(-1)^{2/3}\right)\right)\left(1+\left(1-(-1)^{2/3}\right)\left(2-(-1)^{2/3}\right)\right)\left(1+\left(2-(-1)^{2/3}\right)\left(3-(-1)^{2/3}\right)\right)} - \frac{(-1)^{2/3}\left(1-(-1)^{2/3}\right)t^2}{\left(1-(-1)^{2/3}\left(1-(-1)^{2/3}\right)\right)\left(1+\left(1-(-1)^{2/3}\right)\left(2-(-1)^{2/3}\right)\right)} + \frac{(-1)^{2/3}t}{1-(-1)^{2/3}\left(1-(-1)^{2/3}\right)} +1\right)c_1 t^{-(-1)^{2/3}} + \left(-\frac{\sqrt[3]{-1}\left(1+\sqrt[3]{-1}\right)\left(2+\sqrt[3]{-1}\right)\left(3+\sqrt[3]{-}\right.}{\left(1+\sqrt[3]{-1}\left(1+\sqrt[3]{-1}\right)\right)\left(1+\left(1+\sqrt[3]{-1}\right)\left(2+\sqrt[3]{-1}\right)\right)\left(1+\left(2+\sqrt[3]{-1}\right)\left(3+\sqrt[3]{-1}\right)\right.}\right.$$

14.7 problem 7

Internal problem ID [1799]
Internal file name [`OUTPUT/1800_Sunday_June_05_2022_02_32_24_AM_15419871/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 7.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference not integer"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{2t^2y'' + 3ty' - (t+1)\,y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$2t^2y'' + 3ty' + (-t-1)\,y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{3}{2t}$$
$$q(t) = -\frac{t+1}{2t^2}$$

Table 247: Table $p(t), q(t)$ singularites.

$p(t) = \frac{3}{2t}$	
singularity	type
$t = 0$	"regular"

$q(t) = -\frac{t+1}{2t^2}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$2t^2y'' + 3ty' + (-t - 1)\, y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n + r)\, a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n + r)\, (n + r - 1)\, a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$2\left(\sum_{n=0}^{\infty} (n + r)\, (n + r - 1)\, a_n t^{n+r-2}\right) t^2 + 3t\left(\sum_{n=0}^{\infty} (n + r)\, a_n t^{n+r-1}\right) + (-t - 1) \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} 2t^{n+r} a_n(n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} 3t^{n+r} a_n(n+r)\right) + \sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n\right) + \sum_{n=0}^{\infty} \left(-a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n\right) = \sum_{n=1}^{\infty} \left(-a_{n-1} t^{n+r}\right)$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\left(\sum_{n=0}^{\infty} 2t^{n+r} a_n(n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} 3t^{n+r} a_n(n+r)\right) + \sum_{n=1}^{\infty} \left(-a_{n-1} t^{n+r}\right) + \sum_{n=0}^{\infty} \left(-a_n t^{n+r}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n = 0$. From Eq (2B) this gives

$$2t^{n+r} a_n(n+r)(n+r-1) + 3t^{n+r} a_n(n+r) - a_n t^{n+r} = 0$$

When $n = 0$ the above becomes

$$2t^r a_0 r(-1+r) + 3t^r a_0 r - a_0 t^r = 0$$

Or

$$\left(2t^r r(-1+r) + 3t^r r - t^r\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$\left(2r^2 + r - 1\right) t^r = 0$$

Since the above is true for all t then the indicial equation becomes

$$2r^2 + r - 1 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = \frac{1}{2}$$
$$r_2 = -1$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$\left(2r^2 + r - 1\right) t^r = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = \frac{3}{2}$ is not an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+\frac{1}{2}}$$
$$y_2(t) = \sum_{n=0}^{\infty} b_n t^{n-1}$$

We start by finding $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$2a_n(n+r)(n+r-1) + 3a_n(n+r) - a_{n-1} - a_n = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{a_{n-1}}{2n^2 + 4nr + 2r^2 + n + r - 1} \tag{4}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_n = \frac{a_{n-1}}{n(2n+3)} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = \frac{1}{2}$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = \frac{1}{2r^2 + 5r + 2}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_1 = \frac{1}{5}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{2r^2+5r+2}$	$\frac{1}{5}$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{1}{4r^4 + 28r^3 + 67r^2 + 63r + 18}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_2 = \frac{1}{70}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{2r^2+5r+2}$	$\frac{1}{5}$
a_2	$\frac{1}{4r^4+28r^3+67r^2+63r+18}$	$\frac{1}{70}$

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{1}{8r^6 + 108r^5 + 578r^4 + 1557r^3 + 2195r^2 + 1494r + 360}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_3 = \frac{1}{1890}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{2r^2+5r+2}$	$\frac{1}{5}$
a_2	$\frac{1}{4r^4+28r^3+67r^2+63r+18}$	$\frac{1}{70}$
a_3	$\frac{1}{8r^6+108r^5+578r^4+1557r^3+2195r^2+1494r+360}$	$\frac{1}{1890}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{16r^8 + 352r^7 + 3272r^6 + 16720r^5 + 51089r^4 + 94798r^3 + 102943r^2 + 58410r + 12600}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_4 = \frac{1}{83160}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{2r^2+5r+2}$	$\frac{1}{5}$
a_2	$\frac{1}{4r^4+28r^3+67r^2+63r+18}$	$\frac{1}{70}$
a_3	$\frac{1}{8r^6+108r^5+578r^4+1557r^3+2195r^2+1494r+360}$	$\frac{1}{1890}$
a_4	$\frac{1}{16r^8+352r^7+3272r^6+16720r^5+51089r^4+94798r^3+102943r^2+58410r+12600}$	$\frac{1}{83160}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{1}{32r^{10} + 1040r^9 + 14800r^8 + 121160r^7 + 629986r^6 + 2165345r^5 + 4955450r^4 + 7397715r^3 + 6810732}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_5 = \frac{1}{5405400}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{2r^2+5r+2}$	$\frac{1}{5}$
a_2	$\frac{1}{4r^4+28r^3+67r^2+63r+18}$	$\frac{1}{70}$
a_3	$\frac{1}{8r^6+108r^5+578r^4+1557r^3+2195r^2+1494r+360}$	$\frac{1}{1890}$
a_4	$\frac{1}{16r^8+352r^7+3272r^6+16720r^5+51089r^4+94798r^3+102943r^2+58410r+12600}$	$\frac{1}{83160}$
a_5	$\frac{1}{32r^{10}+1040r^9+14800r^8+121160r^7+629986r^6+2165345r^5+4955450r^4+7397715r^3+6810732r^2+3418740r+680400}$	$\frac{1}{5405400}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= \sqrt{t}\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\ &= \sqrt{t}\left(1 + \frac{t}{5} + \frac{t^2}{70} + \frac{t^3}{1890} + \frac{t^4}{83160} + \frac{t^5}{5405400} + O(t^6)\right) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Eq (2B) derived above is now used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. For $1 \leq n$ the recursive equation is

$$2b_n(n+r)(n+r-1) + 3b_n(n+r) - b_{n-1} - b_n = 0 \tag{3}$$

Solving for b_n from recursive equation (4) gives

$$b_n = \frac{b_{n-1}}{2n^2 + 4nr + 2r^2 + n + r - 1} \tag{4}$$

Which for the root $r = -1$ becomes

$$b_n = \frac{b_{n-1}}{n(2n-3)} \tag{5}$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = -1$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1

For $n = 1$, using the above recursive equation gives

$$b_1 = \frac{1}{2r^2 + 5r + 2}$$

Which for the root $r = -1$ becomes

$$b_1 = -1$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{2r^2+5r+2}$	-1

For $n = 2$, using the above recursive equation gives

$$b_2 = \frac{1}{4r^4 + 28r^3 + 67r^2 + 63r + 18}$$

Which for the root $r = -1$ becomes

$$b_2 = -\frac{1}{2}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{2r^2+5r+2}$	-1
b_2	$\frac{1}{4r^4+28r^3+67r^2+63r+18}$	$-\frac{1}{2}$

For $n = 3$, using the above recursive equation gives

$$b_3 = \frac{1}{8r^6 + 108r^5 + 578r^4 + 1557r^3 + 2195r^2 + 1494r + 360}$$

Which for the root $r = -1$ becomes

$$b_3 = -\frac{1}{18}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{2r^2+5r+2}$	-1
b_2	$\frac{1}{4r^4+28r^3+67r^2+63r+18}$	$-\frac{1}{2}$
b_3	$\frac{1}{8r^6+108r^5+578r^4+1557r^3+2195r^2+1494r+360}$	$-\frac{1}{18}$

For $n = 4$, using the above recursive equation gives

$$b_4 = \frac{1}{16r^8 + 352r^7 + 3272r^6 + 16720r^5 + 51089r^4 + 94798r^3 + 102943r^2 + 58410r + 12600}$$

Which for the root $r = -1$ becomes

$$b_4 = -\frac{1}{360}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{2r^2+5r+2}$	-1
b_2	$\frac{1}{4r^4+28r^3+67r^2+63r+18}$	$-\frac{1}{2}$
b_3	$\frac{1}{8r^6+108r^5+578r^4+1557r^3+2195r^2+1494r+360}$	$-\frac{1}{18}$
b_4	$\frac{1}{16r^8+352r^7+3272r^6+16720r^5+51089r^4+94798r^3+102943r^2+58410r+12600}$	$-\frac{1}{360}$

For $n = 5$, using the above recursive equation gives

$$b_5 = \frac{1}{32r^{10} + 1040r^9 + 14800r^8 + 121160r^7 + 629986r^6 + 2165345r^5 + 4955450r^4 + 7397715r^3 + 6810732}$$

Which for the root $r = -1$ becomes

$$b_5 = -\frac{1}{12600}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{2r^2+5r+2}$	-1
b_2	$\frac{1}{4r^4+28r^3+67r^2+63r+18}$	$-\frac{1}{2}$
b_3	$\frac{1}{8r^6+108r^5+578r^4+1557r^3+2195r^2+1494r+360}$	$-\frac{1}{18}$
b_4	$\frac{1}{16r^8+352r^7+3272r^6+16720r^5+51089r^4+94798r^3+102943r^2+58410r+12600}$	$-\frac{1}{360}$
b_5	$\frac{1}{32r^{10}+1040r^9+14800r^8+121160r^7+629986r^6+2165345r^5+4955450r^4+7397715r^3+6810732r^2+3418740r+680400}$	$-\frac{1}{12600}$

Using the above table, then the solution $y_2(t)$ is

$$\begin{aligned} y_2(t) &= \sqrt{t}\left(b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots\right) \\ &= \frac{1 - t - \frac{t^2}{2} - \frac{t^3}{18} - \frac{t^4}{360} - \frac{t^5}{12600} + O(t^6)}{t} \end{aligned}$$

Therefore the homogeneous solution is

$$\begin{aligned} y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\ &= c_1 \sqrt{t}\left(1 + \frac{t}{5} + \frac{t^2}{70} + \frac{t^3}{1890} + \frac{t^4}{83160} + \frac{t^5}{5405400} + O(t^6)\right) \\ &+ \frac{c_2\left(1 - t - \frac{t^2}{2} - \frac{t^3}{18} - \frac{t^4}{360} - \frac{t^5}{12600} + O(t^6)\right)}{t} \end{aligned}$$

Hence the final solution is

$$\begin{aligned} y &= y_h \\ &= c_1 \sqrt{t}\left(1 + \frac{t}{5} + \frac{t^2}{70} + \frac{t^3}{1890} + \frac{t^4}{83160} + \frac{t^5}{5405400} + O(t^6)\right) \\ &+ \frac{c_2\left(1 - t - \frac{t^2}{2} - \frac{t^3}{18} - \frac{t^4}{360} - \frac{t^5}{12600} + O(t^6)\right)}{t} \end{aligned}$$

Summary

The solution(s) found are the following

$$\begin{aligned} y = c_1 \sqrt{t}\left(1 + \frac{t}{5} + \frac{t^2}{70} + \frac{t^3}{1890} + \frac{t^4}{83160} + \frac{t^5}{5405400} + O(t^6)\right) \\ + \frac{c_2\left(1 - t - \frac{t^2}{2} - \frac{t^3}{18} - \frac{t^4}{360} - \frac{t^5}{12600} + O(t^6)\right)}{t} \end{aligned} \tag{1}$$

Verification of solutions

$$\begin{aligned} y = c_1 \sqrt{t}\left(1 + \frac{t}{5} + \frac{t^2}{70} + \frac{t^3}{1890} + \frac{t^4}{83160} + \frac{t^5}{5405400} + O(t^6)\right) \\ + \frac{c_2\left(1 - t - \frac{t^2}{2} - \frac{t^3}{18} - \frac{t^4}{360} - \frac{t^5}{12600} + O(t^6)\right)}{t} \end{aligned}$$

Verified OK.

14.7.1 Maple step by step solution

Let's solve

$2y''t^2+3ty'+(-t-1)\,y=0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y''=-\frac{3y'}{2t}+\frac{(t+1)y}{2t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y''+\frac{3y'}{2t}-\frac{(t+1)y}{2t^2}=0$

□ Check to see if $t_0=0$ is a regular singular point

  ◦ Define functions

  $\left[P_2(t)=\frac{3}{2t},P_3(t)=-\frac{t+1}{2t^2}\right]$

  ◦ $t\cdot P_2(t)$ is analytic at $t=0$

  $\left(t\cdot P_2(t)\right)\Big|_{t=0}=\frac{3}{2}$

  ◦ $t^2\cdot P_3(t)$ is analytic at $t=0$

  $\left(t^2\cdot P_3(t)\right)\Big|_{t=0}=-\frac{1}{2}$

  ◦ $t=0$is a regular singular point

  Check to see if $t_0=0$ is a regular singular point

  $t_0=0$

- Multiply by denominators

  $2y''t^2+3ty'+(-t-1)\,y=0$

- Assume series solution for y

  $y=\sum_{k=0}^{\infty}a_k t^{k+r}$

□ Rewrite ODE with series expansions

  ◦ Convert $t^m\cdot y$ to series expansion for $m=0..1$

  $t^m\cdot y=\sum_{k=0}^{\infty}a_k t^{k+r+m}$

  ◦ Shift index using $k->k-m$

$$t^m \cdot y = \sum_{k=m}^{\infty} a_{k-m} t^{k+r}$$

- Convert $t \cdot y'$ to series expansion

$$t \cdot y' = \sum_{k=0}^{\infty} a_k (k+r) t^{k+r}$$

- Convert $t^2 \cdot y''$ to series expansion

$$t^2 \cdot y'' = \sum_{k=0}^{\infty} a_k (k+r)(k+r-1) t^{k+r}$$

Rewrite ODE with series expansions

$$a_0(1+r)(-1+2r)t^r + \left(\sum_{k=1}^{\infty} (a_k(k+r+1)(2k+2r-1) - a_{k-1}) t^{k+r}\right) = 0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

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

- Values of r that satisfy the indicial equation

$$r \in \left\{-1, \frac{1}{2}\right\}$$

- Each term in the series must be 0, giving the recursion relation

$$2(k+r+1)\left(k+r-\frac{1}{2}\right)a_k - a_{k-1} = 0$$

- Shift index using $k- >k+1$

$$2(k+2+r)\left(k+\frac{1}{2}+r\right)a_{k+1} - a_k = 0$$

- Recursion relation that defines series solution to ODE

$$a_{k+1} = \frac{a_k}{(k+2+r)(2k+1+2r)}$$

- Recursion relation for $r = -1$

$$a_{k+1} = \frac{a_k}{(k+1)(2k-1)}$$

- Solution for $r = -1$

$$\left[y = \sum_{k=0}^{\infty} a_k t^{k-1}, a_{k+1} = \frac{a_k}{(k+1)(2k-1)}\right]$$

- Recursion relation for $r = \frac{1}{2}$

$$a_{k+1} = \frac{a_k}{\left(k+\frac{5}{2}\right)(2k+2)}$$

- Solution for $r = \frac{1}{2}$

$$\left[y = \sum_{k=0}^{\infty} a_k t^{k+\frac{1}{2}}, a_{k+1} = \frac{a_k}{\left(k+\frac{5}{2}\right)(2k+2)}\right]$$

- Combine solutions and rename parameters

$$\left[y=\left(\sum_{k=0}^{\infty}a_k t^{k-1}\right)+\left(\sum_{k=0}^{\infty}b_k t^{k+\frac{1}{2}}\right), a_{1+k}=\frac{a_k}{(1+k)(2k-1)}, b_{1+k}=\frac{b_k}{(k+\frac{5}{2})(2k+2)}\right]$$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Group is reducible or imprimitive
<- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 47

```
Order:=6;
dsolve(2*t^2*diff(y(t),t$2)+3*t*diff(y(t),t)-(1+t)*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = \frac{c_2 t^{\frac{3}{2}}\left(1+\frac{1}{5}t+\frac{1}{70}t^2+\frac{1}{1890}t^3+\frac{1}{83160}t^4+\frac{1}{5405400}t^5+\mathrm{O}\left(t^6\right)\right)+c_1\left(1-t-\frac{1}{2}t^2-\frac{1}{18}t^3-\frac{1}{360}t^4-\frac{1}{12600}t^5+\mathrm{O}\right.}{t}$$

✓ Solution by Mathematica

Time used: 0.003 (sec). Leaf size: 86

```
AsymptoticDSolveValue[2*t^2*y''[t]+3*t*y'[t]-(1+t)*y[t]==0,y[t],{t,0,5}]
```

$$y(t)\to c_1\sqrt{t}\left(\frac{t^5}{5405400}+\frac{t^4}{83160}+\frac{t^3}{1890}+\frac{t^2}{70}+\frac{t}{5}+1\right)+\frac{c_2\left(-\frac{t^5}{12600}-\frac{t^4}{360}-\frac{t^3}{18}-\frac{t^2}{2}-t+1\right)}{t}$$

14.8 problem 8

Internal problem ID [1800]
Internal file name [OUTPUT/1801_Sunday_June_05_2022_02_32_29_AM_67722189/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 8.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference not integer"**

Maple gives the following as the ode type

```
[_Laguerre]
```

$$\boxed{2ty'' + (1-2t)\,y' - y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$2ty'' + (1-2t)\,y' - y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = -\frac{2t-1}{2t}$$
$$q(t) = -\frac{1}{2t}$$

Table 249: Table $p(t), q(t)$ singularites.

$p(t) = -\frac{2t-1}{2t}$	
singularity	type
$t = 0$	"regular"

$q(t) = -\frac{1}{2t}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : [∞]

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$2ty'' + (1 - 2t)\, y' - y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$2t\left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}\right) + (1-2t)\left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right) - \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} 2t^{n+r-1} a_n (n+r)(n+r-1)\right) + \sum_{n=0}^{\infty} \left(-2t^{n+r} a_n (n+r)\right) + \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + \sum_{n=0}^{\infty} \left(-a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \left(-2t^{n+r} a_n (n+r)\right) = \sum_{n=1}^{\infty} \left(-2a_{n-1}(n+r-1)\, t^{n+r-1}\right)$$

$$\sum_{n=0}^{\infty} \left(-a_n t^{n+r}\right) = \sum_{n=1}^{\infty} \left(-a_{n-1} t^{n+r-1}\right)$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r-1$.

$$\left(\sum_{n=0}^{\infty} 2t^{n+r-1} a_n (n+r)(n+r-1)\right) + \sum_{n=1}^{\infty} \left(-2a_{n-1}(n+r-1)\, t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + \sum_{n=1}^{\infty} \left(-a_{n-1} t^{n+r-1}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$2t^{n+r-1} a_n (n+r)(n+r-1) + (n+r) a_n t^{n+r-1} = 0$$

When $n=0$ the above becomes

$$2t^{-1+r} a_0 r(-1+r) + r a_0 t^{-1+r} = 0$$

Or

$$\left(2t^{-1+r} r(-1+r) + r\, t^{-1+r}\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$r\, t^{-1+r}(-1+2r) = 0$$

Since the above is true for all t then the indicial equation becomes

$$2r^2 - r = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = \frac{1}{2}$$
$$r_2 = 0$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$r\,t^{-1+r}(-1 + 2r) = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = \frac{1}{2}$ is not an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1}\left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = t^{r_2}\left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+\frac{1}{2}}$$
$$y_2(t) = \sum_{n=0}^{\infty} b_n t^n$$

We start by finding $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$2a_n(n + r)(n + r - 1) - 2a_{n-1}(n + r - 1) + a_n(n + r) - a_{n-1} = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{a_{n-1}}{n + r} \tag{4}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_n = \frac{2a_{n-1}}{2n + 1} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = \frac{1}{2}$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = \frac{1}{1+r}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_1 = \frac{2}{3}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{1+r}$	$\frac{2}{3}$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{1}{(1+r)(2+r)}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_2 = \frac{4}{15}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{1+r}$	$\frac{2}{3}$
a_2	$\frac{1}{(1+r)(2+r)}$	$\frac{4}{15}$

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{1}{(1+r)(2+r)(3+r)}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_3 = \frac{8}{105}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{1+r}$	$\frac{2}{3}$
a_2	$\frac{1}{(1+r)(2+r)}$	$\frac{4}{15}$
a_3	$\frac{1}{(1+r)(2+r)(3+r)}$	$\frac{8}{105}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{(1+r)(2+r)(3+r)(4+r)}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_4 = \frac{16}{945}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{1+r}$	$\frac{2}{3}$
a_2	$\frac{1}{(1+r)(2+r)}$	$\frac{4}{15}$
a_3	$\frac{1}{(1+r)(2+r)(3+r)}$	$\frac{8}{105}$
a_4	$\frac{1}{(1+r)(2+r)(3+r)(4+r)}$	$\frac{16}{945}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{1}{(1+r)(2+r)(3+r)(4+r)(5+r)}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_5 = \frac{32}{10395}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{1+r}$	$\frac{2}{3}$
a_2	$\frac{1}{(1+r)(2+r)}$	$\frac{4}{15}$
a_3	$\frac{1}{(1+r)(2+r)(3+r)}$	$\frac{8}{105}$
a_4	$\frac{1}{(1+r)(2+r)(3+r)(4+r)}$	$\frac{16}{945}$
a_5	$\frac{1}{(1+r)(2+r)(3+r)(4+r)(5+r)}$	$\frac{32}{10395}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= \sqrt{t}\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\ &= \sqrt{t}\left(1 + \frac{2t}{3} + \frac{4t^2}{15} + \frac{8t^3}{105} + \frac{16t^4}{945} + \frac{32t^5}{10395} + O(t^6)\right) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Eq (2B) derived above is now used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. For $1 \leq n$ the recursive equation is

$$2b_n(n + r)(n + r - 1) - 2b_{n-1}(n + r - 1) + (n + r)b_n - b_{n-1} = 0 \tag{3}$$

Solving for b_n from recursive equation (4) gives

$$b_n = \frac{b_{n-1}}{n + r} \tag{4}$$

Which for the root $r = 0$ becomes

$$b_n = \frac{b_{n-1}}{n} \tag{5}$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1

For $n = 1$, using the above recursive equation gives

$$b_1 = \frac{1}{1 + r}$$

Which for the root $r = 0$ becomes

$$b_1 = 1$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{1+r}$	1

For $n = 2$, using the above recursive equation gives

$$b_2 = \frac{1}{(1+r)(2+r)}$$

Which for the root $r = 0$ becomes

$$b_2 = \frac{1}{2}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{1+r}$	1
b_2	$\frac{1}{(1+r)(2+r)}$	$\frac{1}{2}$

For $n = 3$, using the above recursive equation gives

$$b_3 = \frac{1}{(1+r)(2+r)(3+r)}$$

Which for the root $r = 0$ becomes

$$b_3 = \frac{1}{6}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{1+r}$	1
b_2	$\frac{1}{(1+r)(2+r)}$	$\frac{1}{2}$
b_3	$\frac{1}{(1+r)(2+r)(3+r)}$	$\frac{1}{6}$

For $n = 4$, using the above recursive equation gives

$$b_4 = \frac{1}{(1+r)(2+r)(3+r)(4+r)}$$

Which for the root $r = 0$ becomes

$$b_4 = \frac{1}{24}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{1+r}$	1
b_2	$\frac{1}{(1+r)(2+r)}$	$\frac{1}{2}$
b_3	$\frac{1}{(1+r)(2+r)(3+r)}$	$\frac{1}{6}$
b_4	$\frac{1}{(1+r)(2+r)(3+r)(4+r)}$	$\frac{1}{24}$

For $n = 5$, using the above recursive equation gives

$$b_5 = \frac{1}{(1+r)(2+r)(3+r)(4+r)(5+r)}$$

Which for the root $r = 0$ becomes

$$b_5 = \frac{1}{120}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{1+r}$	1
b_2	$\frac{1}{(1+r)(2+r)}$	$\frac{1}{2}$
b_3	$\frac{1}{(1+r)(2+r)(3+r)}$	$\frac{1}{6}$
b_4	$\frac{1}{(1+r)(2+r)(3+r)(4+r)}$	$\frac{1}{24}$
b_5	$\frac{1}{(1+r)(2+r)(3+r)(4+r)(5+r)}$	$\frac{1}{120}$

Using the above table, then the solution $y_2(t)$ is

$$\begin{aligned} y_2(t) &= b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \\ &= 1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6) \end{aligned}$$

Therefore the homogeneous solution is

$$
\begin{aligned}
y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\
&= c_1\sqrt{t}\left(1 + \frac{2t}{3} + \frac{4t^2}{15} + \frac{8t^3}{105} + \frac{16t^4}{945} + \frac{32t^5}{10395} + O(t^6)\right) \\
&+ c_2\left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)
\end{aligned}
$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1\sqrt{t}\left(1 + \frac{2t}{3} + \frac{4t^2}{15} + \frac{8t^3}{105} + \frac{16t^4}{945} + \frac{32t^5}{10395} + O(t^6)\right) \\
&+ c_2\left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y = c_1\sqrt{t}\left(1 + \frac{2t}{3} + \frac{4t^2}{15} + \frac{8t^3}{105} + \frac{16t^4}{945} + \frac{32t^5}{10395} + O(t^6)\right) \\
+ c_2\left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)
\end{aligned}
\tag{1}
$$

Verification of solutions

$$
\begin{aligned}
y = c_1\sqrt{t}\left(1 + \frac{2t}{3} + \frac{4t^2}{15} + \frac{8t^3}{105} + \frac{16t^4}{945} + \frac{32t^5}{10395} + O(t^6)\right) \\
+ c_2\left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)
\end{aligned}
$$

Verified OK.

14.8.1 Maple step by step solution

Let's solve

$2ty'' + (1-2t)\,y' - y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{y}{2t} + \frac{(2t-1)y'}{2t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{(2t-1)y'}{2t} - \frac{y}{2t} = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  ◦ Define functions

  $\left[P_2(t) = -\frac{2t-1}{2t}, P_3(t) = -\frac{1}{2t}\right]$

  ◦ $t \cdot P_2(t)$ is analytic at $t = 0$

  $\left(t \cdot P_2(t)\right)\bigg|_{t=0} = \frac{1}{2}$

  ◦ $t^2 \cdot P_3(t)$ is analytic at $t = 0$

  $\left(t^2 \cdot P_3(t)\right)\bigg|_{t=0} = 0$

  ◦ $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $2ty'' + (1-2t)\,y' - y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

  ◦ Convert $t^m \cdot y'$ to series expansion for $m = 0..1$

  $t^m \cdot y' = \sum_{k=0}^{\infty} a_k (k+r)\, t^{k+r-1+m}$

  ◦ Shift index using $k- >k+1-m$

$$t^m \cdot y' = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, t^{k+r}$$

- ○ Convert $t \cdot y''$ to series expansion

$$t \cdot y'' = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, t^{k+r-1}$$

- ○ Shift index using $k- >k+1$

$$t \cdot y'' = \sum_{k=-1}^{\infty} a_{k+1}(k+1+r)\,(k+r)\, t^{k+r}$$

Rewrite ODE with series expansions

$$a_0 r(-1+2r)\, t^{-1+r} + \left(\sum_{k=0}^{\infty} \left(a_{k+1}(k+1+r)\,(2k+2r+1) - a_k(2k+2r+1)\right) t^{k+r}\right) = 0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

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

- Values of r that satisfy the indicial equation

$$r \in \left\{0, \frac{1}{2}\right\}$$

- Each term in the series must be 0, giving the recursion relation

$$2(a_{k+1}(k+1+r) - a_k)\left(k+r+\frac{1}{2}\right) = 0$$

- Recursion relation that defines series solution to ODE

$$a_{k+1} = \frac{a_k}{k+1+r}$$

- Recursion relation for $r = 0$

$$a_{k+1} = \frac{a_k}{k+1}$$

- Solution for $r = 0$

$$\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+1} = \frac{a_k}{k+1}\right]$$

- Recursion relation for $r = \frac{1}{2}$

$$a_{k+1} = \frac{a_k}{k+\frac{3}{2}}$$

- Solution for $r = \frac{1}{2}$

$$\left[y = \sum_{k=0}^{\infty} a_k t^{k+\frac{1}{2}}, a_{k+1} = \frac{a_k}{k+\frac{3}{2}}\right]$$

- Combine solutions and rename parameters

$$\left[y = \left(\sum_{k=0}^{\infty} a_k t^k\right) + \left(\sum_{k=0}^{\infty} b_k t^{k+\frac{1}{2}}\right), a_{1+k} = \frac{a_k}{1+k}, b_{1+k} = \frac{b_k}{k+\frac{3}{2}}\right]$$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Group is reducible, not completely reducible
   Solution has integrals. Trying a special function solution free of integrals...
   -> Trying a solution in terms of special functions:
      -> Bessel
      -> elliptic
      -> Legendre
      <- Kummer successful
   <- special function solution successful
      -> Trying to convert hypergeometric functions to elementary form...
      <- elementary form is not straightforward to achieve - returning special function solu
   <- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 44

```
Order:=6;
dsolve(2*t*diff(y(t),t$2)+(1-2*t)*diff(y(t),t)-y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1\sqrt{t}\left(1 + \frac{2}{3}t + \frac{4}{15}t^2 + \frac{8}{105}t^3 + \frac{16}{945}t^4 + \frac{32}{10395}t^5 + \mathrm{O}\left(t^6\right)\right) + c_2\left(1 + t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \mathrm{O}\left(t^6\right)\right)$$

✓ Solution by Mathematica

Time used: 0.003 (sec). Leaf size: 81

```
AsymptoticDSolveValue[2*t*y''[t]+(1-2*t)*y'[t]-y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1\sqrt{t}\left(\frac{32t^5}{10395}+\frac{16t^4}{945}+\frac{8t^3}{105}+\frac{4t^2}{15}+\frac{2t}{3}+1\right)+c_2\left(\frac{t^5}{120}+\frac{t^4}{24}+\frac{t^3}{6}+\frac{t^2}{2}+t+1\right)$$

14.9 problem 9

Internal problem ID [1801]
Internal file name [`OUTPUT/1802_Sunday_June_05_2022_02_32_34_AM_5592317/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 9.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference not integer"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{2ty'' + (t+1)\, y' - 2y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$2ty'' + (t+1)\, y' - 2y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{t+1}{2t}$$
$$q(t) = -\frac{1}{t}$$

Table 251: Table $p(t), q(t)$ singularites.

$p(t) = \frac{t+1}{2t}$	
singularity	type
$t = 0$	"regular"

$q(t) = -\frac{1}{t}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : [∞]

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$2ty'' + (t+1)\,y' - 2y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r)\,a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\,a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$2t\left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\,a_n t^{n+r-2}\right) + (t+1)\left(\sum_{n=0}^{\infty} (n+r)\,a_n t^{n+r-1}\right) - 2\left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} 2t^{n+r-1} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) \\ + \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + \sum_{n=0}^{\infty} \left(-2a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} t^{n+r} a_n (n+r) = \sum_{n=1}^{\infty} a_{n-1}(n+r-1)\, t^{n+r-1}$$

$$\sum_{n=0}^{\infty} \left(-2a_n t^{n+r}\right) = \sum_{n=1}^{\infty} \left(-2a_{n-1} t^{n+r-1}\right)$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r-1$.

$$\left(\sum_{n=0}^{\infty} 2t^{n+r-1} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=1}^{\infty} a_{n-1}(n+r-1)\, t^{n+r-1}\right) \\ + \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + \sum_{n=1}^{\infty} \left(-2a_{n-1} t^{n+r-1}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$2t^{n+r-1} a_n (n+r)(n+r-1) + (n+r) a_n t^{n+r-1} = 0$$

When $n=0$ the above becomes

$$2t^{-1+r} a_0 r(-1+r) + r a_0 t^{-1+r} = 0$$

Or

$$\left(2t^{-1+r} r(-1+r) + r\, t^{-1+r}\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$r\, t^{-1+r}(-1+2r) = 0$$

Since the above is true for all t then the indicial equation becomes

$$2r^2 - r = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = \frac{1}{2}$$
$$r_2 = 0$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$r\, t^{-1+r}(-1 + 2r) = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = \frac{1}{2}$ is not an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n \right)$$
$$y_2(t) = t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n \right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+\frac{1}{2}}$$
$$y_2(t) = \sum_{n=0}^{\infty} b_n t^n$$

We start by finding $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$2a_n(n + r)(n + r - 1) + a_{n-1}(n + r - 1) + a_n(n + r) - 2a_{n-1} = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{a_{n-1}(n + r - 3)}{2n^2 + 4nr + 2r^2 - n - r} \tag{4}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_n = \frac{-2na_{n-1} + 5a_{n-1}}{4n^2 + 2n} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = \frac{1}{2}$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = \frac{2 - r}{2r^2 + 3r + 1}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_1 = \frac{1}{2}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{2-r}{2r^2+3r+1}$	$\frac{1}{2}$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{(-2 + r)(-1 + r)}{4r^4 + 20r^3 + 35r^2 + 25r + 6}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_2 = \frac{1}{40}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{2-r}{2r^2+3r+1}$	$\frac{1}{2}$
a_2	$\frac{(-2+r)(-1+r)}{4r^4+20r^3+35r^2+25r+6}$	$\frac{1}{40}$

For $n = 3$, using the above recursive equation gives

$$a_3 = -\frac{(-2 + r)(-1 + r)r}{8r^6 + 84r^5 + 350r^4 + 735r^3 + 812r^2 + 441r + 90}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_3 = -\frac{1}{1680}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{2-r}{2r^2+3r+1}$	$\frac{1}{2}$
a_2	$\frac{(-2+r)(-1+r)}{4r^4+20r^3+35r^2+25r+6}$	$\frac{1}{40}$
a_3	$-\frac{(-2+r)(-1+r)r}{8r^6+84r^5+350r^4+735r^3+812r^2+441r+90}$	$-\frac{1}{1680}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{(-2+r)(-1+r)r}{16r^7+272r^6+1912r^5+7160r^4+15289r^3+18353r^2+11178r+2520}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_4 = \frac{1}{40320}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{2-r}{2r^2+3r+1}$	$\frac{1}{2}$
a_2	$\frac{(-2+r)(-1+r)}{4r^4+20r^3+35r^2+25r+6}$	$\frac{1}{40}$
a_3	$-\frac{(-2+r)(-1+r)r}{8r^6+84r^5+350r^4+735r^3+812r^2+441r+90}$	$-\frac{1}{1680}$
a_4	$\frac{(-2+r)(-1+r)r}{16r^7+272r^6+1912r^5+7160r^4+15289r^3+18353r^2+11178r+2520}$	$\frac{1}{40320}$

For $n = 5$, using the above recursive equation gives

$$a_5 = -\frac{(-2+r)(-1+r)r}{32r^8+784r^7+8144r^6+46600r^5+159458r^4+330481r^3+398106r^2+247095r+56700}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_5 = -\frac{1}{887040}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{2-r}{2r^2+3r+1}$	$\frac{1}{2}$
a_2	$\frac{(-2+r)(-1+r)}{4r^4+20r^3+35r^2+25r+6}$	$\frac{1}{40}$
a_3	$-\frac{(-2+r)(-1+r)r}{8r^6+84r^5+350r^4+735r^3+812r^2+441r+90}$	$-\frac{1}{1680}$
a_4	$\frac{(-2+r)(-1+r)r}{16r^7+272r^6+1912r^5+7160r^4+15289r^3+18353r^2+11178r+2520}$	$\frac{1}{40320}$
a_5	$-\frac{(-2+r)(-1+r)r}{32r^8+784r^7+8144r^6+46600r^5+159458r^4+330481r^3+398106r^2+247095r+56700}$	$-\frac{1}{887040}$

Using the above table, then the solution $y_1(t)$ is

$$
\begin{aligned}
y_1(t) &= \sqrt{t}\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\
&= \sqrt{t}\left(1 + \frac{t}{2} + \frac{t^2}{40} - \frac{t^3}{1680} + \frac{t^4}{40320} - \frac{t^5}{887040} + O(t^6)\right)
\end{aligned}
$$

Now the second solution $y_2(t)$ is found. Eq (2B) derived above is now used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. For $1 \leq n$ the recursive equation is

$$
2b_n(n+r)(n+r-1) + b_{n-1}(n+r-1) + (n+r)b_n - 2b_{n-1} = 0 \tag{3}
$$

Solving for b_n from recursive equation (4) gives

$$
b_n = -\frac{b_{n-1}(n+r-3)}{2n^2+4nr+2r^2-n-r} \tag{4}
$$

Which for the root $r = 0$ becomes

$$
b_n = -\frac{b_{n-1}(n-3)}{n(2n-1)} \tag{5}
$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1

For $n = 1$, using the above recursive equation gives

$$b_1 = \frac{2-r}{2r^2+3r+1}$$

Which for the root $r = 0$ becomes

$$b_1 = 2$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{2-r}{2r^2+3r+1}$	2

For $n = 2$, using the above recursive equation gives

$$b_2 = \frac{(-2+r)(-1+r)}{4r^4+20r^3+35r^2+25r+6}$$

Which for the root $r = 0$ becomes

$$b_2 = \frac{1}{3}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{2-r}{2r^2+3r+1}$	2
b_2	$\frac{(-2+r)(-1+r)}{4r^4+20r^3+35r^2+25r+6}$	$\frac{1}{3}$

For $n = 3$, using the above recursive equation gives

$$b_3 = -\frac{(-2+r)(-1+r)r}{8r^6+84r^5+350r^4+735r^3+812r^2+441r+90}$$

Which for the root $r = 0$ becomes

$$b_3 = 0$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{2-r}{2r^2+3r+1}$	2
b_2	$\frac{(-2+r)(-1+r)}{4r^4+20r^3+35r^2+25r+6}$	$\frac{1}{3}$
b_3	$-\frac{(-2+r)(-1+r)r}{8r^6+84r^5+350r^4+735r^3+812r^2+441r+90}$	0

For $n = 4$, using the above recursive equation gives

$$b_4 = \frac{(-2+r)(-1+r)r}{16r^7 + 272r^6 + 1912r^5 + 7160r^4 + 15289r^3 + 18353r^2 + 11178r + 2520}$$

Which for the root $r = 0$ becomes

$$b_4 = 0$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{2-r}{2r^2+3r+1}$	2
b_2	$\frac{(-2+r)(-1+r)}{4r^4+20r^3+35r^2+25r+6}$	$\frac{1}{3}$
b_3	$-\frac{(-2+r)(-1+r)r}{8r^6+84r^5+350r^4+735r^3+812r^2+441r+90}$	0
b_4	$\frac{(-2+r)(-1+r)r}{16r^7+272r^6+1912r^5+7160r^4+15289r^3+18353r^2+11178r+2520}$	0

For $n = 5$, using the above recursive equation gives

$$b_5 = -\frac{(-2+r)(-1+r)r}{32r^8 + 784r^7 + 8144r^6 + 46600r^5 + 159458r^4 + 330481r^3 + 398106r^2 + 247095r + 56700}$$

Which for the root $r = 0$ becomes

$$b_5 = 0$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{2-r}{2r^2+3r+1}$	2
b_2	$\frac{(-2+r)(-1+r)}{4r^4+20r^3+35r^2+25r+6}$	$\frac{1}{3}$
b_3	$-\frac{(-2+r)(-1+r)r}{8r^6+84r^5+350r^4+735r^3+812r^2+441r+90}$	0
b_4	$\frac{(-2+r)(-1+r)r}{16r^7+272r^6+1912r^5+7160r^4+15289r^3+18353r^2+11178r+2520}$	0
b_5	$-\frac{(-2+r)(-1+r)r}{32r^8+784r^7+8144r^6+46600r^5+159458r^4+330481r^3+398106r^2+247095r+56700}$	0

Using the above table, then the solution $y_2(t)$ is

$$\begin{aligned} y_2(t) &= b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \\ &= 1 + 2t + \frac{t^2}{3} + O(t^6) \end{aligned}$$

Therefore the homogeneous solution is

$$
\begin{aligned}
y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\
&= c_1 \sqrt{t}\left(1+\frac{t}{2}+\frac{t^2}{40}-\frac{t^3}{1680}+\frac{t^4}{40320}-\frac{t^5}{887040}+O(t^6)\right)+c_2\left(1+2t+\frac{t^2}{3}+O(t^6)\right)
\end{aligned}
$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1 \sqrt{t}\left(1+\frac{t}{2}+\frac{t^2}{40}-\frac{t^3}{1680}+\frac{t^4}{40320}-\frac{t^5}{887040}+O(t^6)\right)+c_2\left(1+2t+\frac{t^2}{3}+O(t^6)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = c_1 \sqrt{t}\left(1+\frac{t}{2}+\frac{t^2}{40}-\frac{t^3}{1680}+\frac{t^4}{40320}-\frac{t^5}{887040}+O(t^6)\right)+c_2\left(1+2t+\frac{t^2}{3}+O(t^6)\right) \tag{1}
$$

Verification of solutions

$$
y = c_1 \sqrt{t}\left(1+\frac{t}{2}+\frac{t^2}{40}-\frac{t^3}{1680}+\frac{t^4}{40320}-\frac{t^5}{887040}+O(t^6)\right)+c_2\left(1+2t+\frac{t^2}{3}+O(t^6)\right)
$$

Verified OK.

14.9.1 Maple step by step solution

Let's solve

$2ty'' + (t+1)\,y' - 2y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{(t+1)y'}{2t} + \frac{y}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{(t+1)y'}{2t} - \frac{y}{t} = 0$

☐ Check to see if $t_0 = 0$ is a regular singular point

  ◦ Define functions

$\left[P_2(t) = \frac{t+1}{2t}, P_3(t) = -\frac{1}{t}\right]$

- $t \cdot P_2(t)$ is analytic at $t = 0$

  $\left(t \cdot P_2(t)\right)\Big|_{t=0} = \frac{1}{2}$

- $t^2 \cdot P_3(t)$ is analytic at $t = 0$

  $\left(t^2 \cdot P_3(t)\right)\Big|_{t=0} = 0$

- $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $2ty'' + (t+1)\, y' - 2y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

- ☐ Rewrite ODE with series expansions

  - Convert $t^m \cdot y'$ to series expansion for $m = 0..1$

    $t^m \cdot y' = \sum_{k=0}^{\infty} a_k (k+r)\, t^{k+r-1+m}$

  - Shift index using $k- >k+1-m$

    $t^m \cdot y' = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, t^{k+r}$

  - Convert $t \cdot y''$ to series expansion

    $t \cdot y'' = \sum_{k=0}^{\infty} a_k (k+r)\,(k+r-1)\, t^{k+r-1}$

  - Shift index using $k- >k+1$

    $t \cdot y'' = \sum_{k=-1}^{\infty} a_{k+1}(k+1+r)\,(k+r)\, t^{k+r}$

  Rewrite ODE with series expansions

  $a_0 r(-1+2r)\, t^{-1+r} + \left(\sum_{k=0}^{\infty} \left(a_{k+1}(k+1+r)\,(2k+1+2r) + a_k(k+r-2)\right) t^{k+r}\right) = 0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

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

- Values of r that satisfy the indicial equation

  $r \in \left\{0, \frac{1}{2}\right\}$

- Each term in the series must be 0, giving the recursion relation

  $2(k+1+r)\left(k+r+\frac{1}{2}\right)a_{k+1}+a_k(k+r-2)=0$

- Recursion relation that defines series solution to ODE

  $a_{k+1}=-\frac{a_k(k+r-2)}{(k+1+r)(2k+1+2r)}$

- Recursion relation for $r=0$; series terminates at $k=2$

  $a_{k+1}=-\frac{a_k(k-2)}{(k+1)(2k+1)}$

- Apply recursion relation for $k=0$

  $a_1=2a_0$

- Apply recursion relation for $k=1$

  $a_2=\frac{a_1}{6}$

- Express in terms of a_0

  $a_2=\frac{a_0}{3}$

- Terminating series solution of the ODE for $r=0$. Use reduction of order to find the second li

  $y=a_0\cdot\left(1+2t+\frac{1}{3}t^2\right)$

- Recursion relation for $r=\frac{1}{2}$

  $a_{k+1}=-\frac{a_k\left(k-\frac{3}{2}\right)}{\left(k+\frac{3}{2}\right)(2k+2)}$

- Solution for $r=\frac{1}{2}$

  $\left[y=\sum_{k=0}^{\infty} a_k t^{k+\frac{1}{2}}, a_{k+1}=-\frac{a_k\left(k-\frac{3}{2}\right)}{\left(k+\frac{3}{2}\right)(2k+2)}\right]$

- Combine solutions and rename parameters

  $\left[y=a_0\cdot\left(1+2t+\frac{1}{3}t^2\right)+\left(\sum_{k=0}^{\infty} b_k t^{k+\frac{1}{2}}\right), b_{1+k}=-\frac{b_k\left(k-\frac{3}{2}\right)}{\left(k+\frac{3}{2}\right)(2k+2)}\right]$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Group is reducible, not completely reducible
   Solution has integrals. Trying a special function solution free of integrals...
   -> Trying a solution in terms of special functions:
      -> Bessel
      -> elliptic
      -> Legendre
      <- Kummer successful
   <- special function solution successful
      -> Trying to convert hypergeometric functions to elementary form...
      <- elementary form is not straightforward to achieve - returning special function solu
   <- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 38

```
Order:=6;
dsolve(2*t*diff(y(t),t$2)+(1+t)*diff(y(t),t)-2*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1\sqrt{t}\left(1+\frac{1}{2}t+\frac{1}{40}t^2-\frac{1}{1680}t^3+\frac{1}{40320}t^4-\frac{1}{887040}t^5+\mathrm{O}\left(t^6\right)\right) + c_2\left(1+2t+\frac{1}{3}t^2+\mathrm{O}\left(t^6\right)\right)$$

✓ Solution by Mathematica

Time used: 0.003 (sec). Leaf size: 62

```
AsymptoticDSolveValue[2*t*y''[t]+(1+t)*y'[t]-2*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_2\left(\frac{t^2}{3}+2t+1\right)+c_1\sqrt{t}\left(-\frac{t^5}{887040}+\frac{t^4}{40320}-\frac{t^3}{1680}+\frac{t^2}{40}+\frac{t}{2}+1\right)$$

14.10 problem 10

Internal problem ID [1802]
Internal file name [`OUTPUT/1803_Sunday_June_05_2022_02_32_39_AM_90848068/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 10.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference not integer"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{2t^2y'' - ty' + (t+1)\,y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$2t^2y'' - ty' + (t+1)\,y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = -\frac{1}{2t}$$
$$q(t) = \frac{t+1}{2t^2}$$

Table 253: Table $p(t), q(t)$ singularites.

$p(t) = -\frac{1}{2t}$	
singularity	type
$t = 0$	"regular"

$q(t) = \frac{t+1}{2t^2}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$2t^2y'' - ty' + (t+1)\, y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$2\left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}\right) t^2 - t\left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right) + (t+1)\left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} 2t^{n+r} a_n (n+r)(n+r-1)\right) + \sum_{n=0}^{\infty} \left(-t^{n+r} a_n (n+r)\right) + \left(\sum_{n=0}^{\infty} t^{1+n+r} a_n\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} t^{1+n+r} a_n = \sum_{n=1}^{\infty} a_{n-1} t^{n+r}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\left(\sum_{n=0}^{\infty} 2t^{n+r} a_n (n+r)(n+r-1)\right) + \sum_{n=0}^{\infty} \left(-t^{n+r} a_n (n+r)\right) + \left(\sum_{n=1}^{\infty} a_{n-1} t^{n+r}\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$2t^{n+r} a_n (n+r)(n+r-1) - t^{n+r} a_n (n+r) + a_n t^{n+r} = 0$$

When $n=0$ the above becomes

$$2t^r a_0 r(-1+r) - t^r a_0 r + a_0 t^r = 0$$

Or

$$\left(2t^r r(-1+r) - t^r r + t^r\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$\left(2r^2 - 3r + 1\right) t^r = 0$$

Since the above is true for all t then the indicial equation becomes

$$2r^2 - 3r + 1 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 1$$
$$r_2 = \frac{1}{2}$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$\left(2r^2 - 3r + 1\right) t^r = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = \frac{1}{2}$ is not an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{1+n}$$
$$y_2(t) = \sum_{n=0}^{\infty} b_n t^{n+\frac{1}{2}}$$

We start by finding $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$2a_n(n+r)(n+r-1) - a_n(n+r) + a_{n-1} + a_n = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{a_{n-1}}{2n^2 + 4nr + 2r^2 - 3n - 3r + 1} \tag{4}$$

Which for the root $r = 1$ becomes

$$a_n = -\frac{a_{n-1}}{2n^2 + n} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 1$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = -\frac{1}{2r^2 + r}$$

Which for the root $r = 1$ becomes

$$a_1 = -\frac{1}{3}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{2r^2+r}$	$-\frac{1}{3}$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{1}{4r^4 + 12r^3 + 11r^2 + 3r}$$

Which for the root $r = 1$ becomes

$$a_2 = \frac{1}{30}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{2r^2+r}$	$-\frac{1}{3}$
a_2	$\frac{1}{4r^4+12r^3+11r^2+3r}$	$\frac{1}{30}$

For $n = 3$, using the above recursive equation gives

$$a_3 = -\frac{1}{r\,(4r^3 + 12r^2 + 11r + 3)\,(2r^2 + 9r + 10)}$$

Which for the root $r = 1$ becomes

$$a_3 = -\frac{1}{630}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{2r^2+r}$	$-\frac{1}{3}$
a_2	$\frac{1}{4r^4+12r^3+11r^2+3r}$	$\frac{1}{30}$
a_3	$-\frac{1}{r(4r^3+12r^2+11r+3)(2r^2+9r+10)}$	$-\frac{1}{630}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{r(4r^3 + 12r^2 + 11r + 3)(2r^2 + 9r + 10)(2r^2 + 13r + 21)}$$

Which for the root $r = 1$ becomes

$$a_4 = \frac{1}{22680}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{2r^2+r}$	$-\frac{1}{3}$
a_2	$\frac{1}{4r^4+12r^3+11r^2+3r}$	$\frac{1}{30}$
a_3	$-\frac{1}{r(4r^3+12r^2+11r+3)(2r^2+9r+10)}$	$-\frac{1}{630}$
a_4	$\frac{1}{r(4r^3+12r^2+11r+3)(2r^2+9r+10)(2r^2+13r+21)}$	$\frac{1}{22680}$

For $n = 5$, using the above recursive equation gives

$$a_5 = -\frac{1}{r(4r^3 + 12r^2 + 11r + 3)(2r^2 + 9r + 10)(2r^2 + 13r + 21)(2r^2 + 17r + 36)}$$

Which for the root $r = 1$ becomes

$$a_5 = -\frac{1}{1247400}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{2r^2+r}$	$-\frac{1}{3}$
a_2	$\frac{1}{4r^4+12r^3+11r^2+3r}$	$\frac{1}{30}$
a_3	$-\frac{1}{r(4r^3+12r^2+11r+3)(2r^2+9r+10)}$	$-\frac{1}{630}$
a_4	$\frac{1}{r(4r^3+12r^2+11r+3)(2r^2+9r+10)(2r^2+13r+21)}$	$\frac{1}{22680}$
a_5	$-\frac{1}{r(4r^3+12r^2+11r+3)(2r^2+9r+10)(2r^2+13r+21)(2r^2+17r+36)}$	$-\frac{1}{1247400}$

Using the above table, then the solution $y_1(t)$ is

$$
\begin{aligned}
y_1(t) &= t\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\
&= t\left(1 - \frac{t}{3} + \frac{t^2}{30} - \frac{t^3}{630} + \frac{t^4}{22680} - \frac{t^5}{1247400} + O\left(t^6\right)\right)
\end{aligned}
$$

Now the second solution $y_2(t)$ is found. Eq (2B) derived above is now used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. For $1 \leq n$ the recursive equation is

$$
2b_n(n+r)(n+r-1) - b_n(n+r) + b_{n-1} + b_n = 0 \tag{3}
$$

Solving for b_n from recursive equation (4) gives

$$
b_n = -\frac{b_{n-1}}{2n^2 + 4nr + 2r^2 - 3n - 3r + 1} \tag{4}
$$

Which for the root $r = \frac{1}{2}$ becomes

$$
b_n = -\frac{b_{n-1}}{n(2n-1)} \tag{5}
$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = \frac{1}{2}$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1

For $n = 1$, using the above recursive equation gives

$$
b_1 = -\frac{1}{2r^2 + r}
$$

Which for the root $r = \frac{1}{2}$ becomes

$$b_1 = -1$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{2r^2+r}$	-1

For $n = 2$, using the above recursive equation gives

$$b_2 = \frac{1}{4r^4 + 12r^3 + 11r^2 + 3r}$$

Which for the root $r = \frac{1}{2}$ becomes

$$b_2 = \frac{1}{6}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{2r^2+r}$	-1
b_2	$\frac{1}{4r^4+12r^3+11r^2+3r}$	$\frac{1}{6}$

For $n = 3$, using the above recursive equation gives

$$b_3 = -\frac{1}{r\left(4r^3 + 12r^2 + 11r + 3\right)\left(2r^2 + 9r + 10\right)}$$

Which for the root $r = \frac{1}{2}$ becomes

$$b_3 = -\frac{1}{90}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{2r^2+r}$	-1
b_2	$\frac{1}{4r^4+12r^3+11r^2+3r}$	$\frac{1}{6}$
b_3	$-\frac{1}{r(4r^3+12r^2+11r+3)(2r^2+9r+10)}$	$-\frac{1}{90}$

For $n = 4$, using the above recursive equation gives

$$b_4 = \frac{1}{r\left(4r^3 + 12r^2 + 11r + 3\right)\left(2r^2 + 9r + 10\right)\left(2r^2 + 13r + 21\right)}$$

Which for the root $r = \frac{1}{2}$ becomes

$$b_4 = \frac{1}{2520}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{2r^2+r}$	-1
b_2	$\frac{1}{4r^4+12r^3+11r^2+3r}$	$\frac{1}{6}$
b_3	$-\frac{1}{r(4r^3+12r^2+11r+3)(2r^2+9r+10)}$	$-\frac{1}{90}$
b_4	$\frac{1}{r(4r^3+12r^2+11r+3)(2r^2+9r+10)(2r^2+13r+21)}$	$\frac{1}{2520}$

For $n = 5$, using the above recursive equation gives

$$b_5 = -\frac{1}{r\left(4r^3 + 12r^2 + 11r + 3\right)\left(2r^2 + 9r + 10\right)\left(2r^2 + 13r + 21\right)\left(2r^2 + 17r + 36\right)}$$

Which for the root $r = \frac{1}{2}$ becomes

$$b_5 = -\frac{1}{113400}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{2r^2+r}$	-1
b_2	$\frac{1}{4r^4+12r^3+11r^2+3r}$	$\frac{1}{6}$
b_3	$-\frac{1}{r(4r^3+12r^2+11r+3)(2r^2+9r+10)}$	$-\frac{1}{90}$
b_4	$\frac{1}{r(4r^3+12r^2+11r+3)(2r^2+9r+10)(2r^2+13r+21)}$	$\frac{1}{2520}$
b_5	$-\frac{1}{r(4r^3+12r^2+11r+3)(2r^2+9r+10)(2r^2+13r+21)(2r^2+17r+36)}$	$-\frac{1}{113400}$

Using the above table, then the solution $y_2(t)$ is

$$\begin{aligned} y_2(t) &= t\left(b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots\right) \\ &= \sqrt{t}\left(1 - t + \frac{t^2}{6} - \frac{t^3}{90} + \frac{t^4}{2520} - \frac{t^5}{113400} + O(t^6)\right) \end{aligned}$$

Therefore the homogeneous solution is

$$\begin{aligned} y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\ &= c_1 t\left(1 - \frac{t}{3} + \frac{t^2}{30} - \frac{t^3}{630} + \frac{t^4}{22680} - \frac{t^5}{1247400} + O(t^6)\right) \\ &\quad + c_2\sqrt{t}\left(1 - t + \frac{t^2}{6} - \frac{t^3}{90} + \frac{t^4}{2520} - \frac{t^5}{113400} + O(t^6)\right) \end{aligned}$$

Hence the final solution is

$$\begin{aligned} y &= y_h \\ &= c_1 t\left(1 - \frac{t}{3} + \frac{t^2}{30} - \frac{t^3}{630} + \frac{t^4}{22680} - \frac{t^5}{1247400} + O(t^6)\right) \\ &\quad + c_2\sqrt{t}\left(1 - t + \frac{t^2}{6} - \frac{t^3}{90} + \frac{t^4}{2520} - \frac{t^5}{113400} + O(t^6)\right) \end{aligned}$$

Summary

The solution(s) found are the following

$$\begin{aligned} y &= c_1 t\left(1 - \frac{t}{3} + \frac{t^2}{30} - \frac{t^3}{630} + \frac{t^4}{22680} - \frac{t^5}{1247400} + O(t^6)\right) \\ &\quad + c_2\sqrt{t}\left(1 - t + \frac{t^2}{6} - \frac{t^3}{90} + \frac{t^4}{2520} - \frac{t^5}{113400} + O(t^6)\right) \end{aligned} \tag{1}$$

Verification of solutions

$$\begin{aligned} y &= c_1 t\left(1 - \frac{t}{3} + \frac{t^2}{30} - \frac{t^3}{630} + \frac{t^4}{22680} - \frac{t^5}{1247400} + O(t^6)\right) \\ &\quad + c_2\sqrt{t}\left(1 - t + \frac{t^2}{6} - \frac{t^3}{90} + \frac{t^4}{2520} - \frac{t^5}{113400} + O(t^6)\right) \end{aligned}$$

Verified OK.

14.10.1 Maple step by step solution

Let's solve

$2y''t^2 - ty' + (t+1)\,y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{y'}{2t} - \frac{(t+1)y}{2t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{y'}{2t} + \frac{(t+1)y}{2t^2} = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  ◦ Define functions

    $\left[P_2(t) = -\frac{1}{2t}, P_3(t) = \frac{t+1}{2t^2}\right]$

  ◦ $t \cdot P_2(t)$ is analytic at $t = 0$

    $\left(t \cdot P_2(t)\right)\bigg|_{t=0} = -\frac{1}{2}$

  ◦ $t^2 \cdot P_3(t)$ is analytic at $t = 0$

    $\left(t^2 \cdot P_3(t)\right)\bigg|_{t=0} = \frac{1}{2}$

  ◦ $t = 0$is a regular singular point

    Check to see if $t_0 = 0$ is a regular singular point

    $t_0 = 0$

- Multiply by denominators

  $2y''t^2 - ty' + (t+1)\,y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

  ◦ Convert $t^m \cdot y$ to series expansion for $m = 0..1$

    $t^m \cdot y = \sum_{k=0}^{\infty} a_k t^{k+r+m}$

  ◦ Shift index using $k- >k - m$

$$t^{m} \cdot y = \sum_{k=m}^{\infty} a_{k-m} t^{k+r}$$

- Convert $t \cdot y'$ to series expansion

  $$t \cdot y' = \sum_{k=0}^{\infty} a_k (k+r)\, t^{k+r}$$

- Convert $t^2 \cdot y''$ to series expansion

  $$t^2 \cdot y'' = \sum_{k=0}^{\infty} a_k (k+r)\,(k+r-1)\, t^{k+r}$$

  Rewrite ODE with series expansions

  $$a_0(-1+2r)\,(-1+r)\, t^r + \left(\sum_{k=1}^{\infty} \left(a_k(2k+2r-1)\,(k+r-1) + a_{k-1}\right) t^{k+r}\right) = 0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $$(-1+2r)\,(-1+r) = 0$$

- Values of r that satisfy the indicial equation

  $$r \in \left\{1, \frac{1}{2}\right\}$$

- Each term in the series must be 0, giving the recursion relation

  $$2(k+r-1)\left(k+r-\frac{1}{2}\right) a_k + a_{k-1} = 0$$

- Shift index using $k- >k+1$

  $$2(k+r)\left(k+\frac{1}{2}+r\right) a_{k+1} + a_k = 0$$

- Recursion relation that defines series solution to ODE

  $$a_{k+1} = -\frac{a_k}{(k+r)(2k+1+2r)}$$

- Recursion relation for $r = 1$

  $$a_{k+1} = -\frac{a_k}{(k+1)(2k+3)}$$

- Solution for $r = 1$

  $$\left[y = \sum_{k=0}^{\infty} a_k t^{k+1}, a_{k+1} = -\frac{a_k}{(k+1)(2k+3)}\right]$$

- Recursion relation for $r = \frac{1}{2}$

  $$a_{k+1} = -\frac{a_k}{\left(k+\frac{1}{2}\right)(2k+2)}$$

- Solution for $r = \frac{1}{2}$

  $$\left[y = \sum_{k=0}^{\infty} a_k t^{k+\frac{1}{2}}, a_{k+1} = -\frac{a_k}{\left(k+\frac{1}{2}\right)(2k+2)}\right]$$

- Combine solutions and rename parameters

$$\left[y = \left(\sum_{k=0}^{\infty} a_k t^{1+k}\right) + \left(\sum_{k=0}^{\infty} b_k t^{k+\frac{1}{2}}\right), a_{1+k} = -\frac{a_k}{(1+k)(2k+3)}, b_{1+k} = -\frac{b_k}{(k+\frac{1}{2})(2k+2)}\right]$$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Group is reducible or imprimitive
<- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 45

```
Order:=6;
dsolve(2*t^2*diff(y(t),t$2)-t*diff(y(t),t)+(1+t)*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1\sqrt{t}\left(1 - t + \frac{1}{6}t^2 - \frac{1}{90}t^3 + \frac{1}{2520}t^4 - \frac{1}{113400}t^5 + \mathrm{O}\left(t^6\right)\right) + c_2 t\left(1 - \frac{1}{3}t + \frac{1}{30}t^2 - \frac{1}{630}t^3 + \frac{1}{22680}t^4 - \frac{1}{1247400}t^5 + \mathrm{O}\left(t^6\right)\right)$$

✓ Solution by Mathematica

Time used: 0.003 (sec). Leaf size: 84

```
AsymptoticDSolveValue[2*t^2*y''[t]-t*y'[t]+(1+t)*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1 t\left(-\frac{t^5}{1247400} + \frac{t^4}{22680} - \frac{t^3}{630} + \frac{t^2}{30} - \frac{t}{3} + 1\right) + c_2\sqrt{t}\left(-\frac{t^5}{113400} + \frac{t^4}{2520} - \frac{t^3}{90} + \frac{t^2}{6} - t + 1\right)$$

14.11 problem 11

Internal problem ID [1803]
Internal file name [`OUTPUT/1804_Sunday_June_05_2022_02_32_44_AM_36158082/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 11.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference not integer"**

Maple gives the following as the ode type

`[[_Emden, _Fowler]]`

$$\boxed{4ty'' + 3y' - 3y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$4ty'' + 3y' - 3y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{3}{4t}$$
$$q(t) = -\frac{3}{4t}$$

Table 255: Table $p(t), q(t)$ singularites.

$p(t) = \frac{3}{4t}$	
singularity	type
$t = 0$	"regular"

$q(t) = -\frac{3}{4t}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : [∞]

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$4ty'' + 3y' - 3y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$4t\left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}\right) + 3\left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right) - 3\left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} 4t^{n+r-1} a_n (n+r)\,(n+r-1)\right) + \left(\sum_{n=0}^{\infty} 3(n+r)\, a_n t^{n+r-1}\right) + \sum_{n=0}^{\infty} \left(-3a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n + r - 1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \left(-3a_n t^{n+r}\right) = \sum_{n=1}^{\infty} \left(-3a_{n-1} t^{n+r-1}\right)$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r-1$.

$$\left(\sum_{n=0}^{\infty} 4t^{n+r-1} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} 3(n+r) a_n t^{n+r-1}\right) + \sum_{n=1}^{\infty} \left(-3a_{n-1} t^{n+r-1}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$4t^{n+r-1} a_n (n+r)(n+r-1) + 3(n+r) a_n t^{n+r-1} = 0$$

When $n=0$ the above becomes

$$4t^{-1+r} a_0 r(-1+r) + 3r a_0 t^{-1+r} = 0$$

Or

$$\left(4t^{-1+r} r(-1+r) + 3r\, t^{-1+r}\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$r\, t^{-1+r}(-1+4r) = 0$$

Since the above is true for all t then the indicial equation becomes

$$4r^2 - r = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = \frac{1}{4}$$
$$r_2 = 0$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$r\, t^{-1+r}(-1+4r) = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = \frac{1}{4}$ is not an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+\frac{1}{4}}$$
$$y_2(t) = \sum_{n=0}^{\infty} b_n t^n$$

We start by finding $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$4a_n(n+r)(n+r-1) + 3a_n(n+r) - 3a_{n-1} = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{3a_{n-1}}{4n^2 + 8nr + 4r^2 - n - r} \tag{4}$$

Which for the root $r = \frac{1}{4}$ becomes

$$a_n = \frac{3a_{n-1}}{4n^2 + n} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = \frac{1}{4}$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = \frac{3}{4r^2 + 7r + 3}$$

Which for the root $r = \frac{1}{4}$ becomes

$$a_1 = \frac{3}{5}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{3}{4r^2+7r+3}$	$\frac{3}{5}$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{9}{(4r^2 + 7r + 3)(4r^2 + 15r + 14)}$$

Which for the root $r = \frac{1}{4}$ becomes

$$a_2 = \frac{1}{10}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{3}{4r^2+7r+3}$	$\frac{3}{5}$
a_2	$\frac{9}{(4r^2+7r+3)(4r^2+15r+14)}$	$\frac{1}{10}$

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{27}{(4r^2 + 7r + 3)(4r^2 + 15r + 14)(4r^2 + 23r + 33)}$$

Which for the root $r = \frac{1}{4}$ becomes

$$a_3 = \frac{1}{130}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{3}{4r^2+7r+3}$	$\frac{3}{5}$
a_2	$\frac{9}{(4r^2+7r+3)(4r^2+15r+14)}$	$\frac{1}{10}$
a_3	$\frac{27}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)}$	$\frac{1}{130}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{81}{(4r^2 + 7r + 3)(4r^2 + 15r + 14)(4r^2 + 23r + 33)(4r^2 + 31r + 60)}$$

Which for the root $r = \frac{1}{4}$ becomes

$$a_4 = \frac{3}{8840}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{3}{4r^2+7r+3}$	$\frac{3}{5}$
a_2	$\frac{9}{(4r^2+7r+3)(4r^2+15r+14)}$	$\frac{1}{10}$
a_3	$\frac{27}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)}$	$\frac{1}{130}$
a_4	$\frac{81}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)(4r^2+31r+60)}$	$\frac{3}{8840}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{243}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)(4r^2+31r+60)(4r^2+39r+95)}$$

Which for the root $r = \frac{1}{4}$ becomes

$$a_5 = \frac{3}{309400}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{3}{4r^2+7r+3}$	$\frac{3}{5}$
a_2	$\frac{9}{(4r^2+7r+3)(4r^2+15r+14)}$	$\frac{1}{10}$
a_3	$\frac{27}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)}$	$\frac{1}{130}$
a_4	$\frac{81}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)(4r^2+31r+60)}$	$\frac{3}{8840}$
a_5	$\frac{243}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)(4r^2+31r+60)(4r^2+39r+95)}$	$\frac{3}{309400}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= t^{\frac{1}{4}}\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\ &= t^{\frac{1}{4}}\left(1 + \frac{3t}{5} + \frac{t^2}{10} + \frac{t^3}{130} + \frac{3t^4}{8840} + \frac{3t^5}{309400} + O(t^6)\right) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Eq (2B) derived above is now used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. For $1 \leq n$ the recursive equation is

$$4b_n(n+r)(n+r-1) + 3(n+r)\, b_n - 3b_{n-1} = 0 \tag{3}$$

Solving for b_n from recursive equation (4) gives

$$b_n = \frac{3b_{n-1}}{4n^2 + 8nr + 4r^2 - n - r} \tag{4}$$

Which for the root $r = 0$ becomes

$$b_n = \frac{3b_{n-1}}{n(4n-1)} \tag{5}$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1

For $n = 1$, using the above recursive equation gives

$$b_1 = \frac{3}{4r^2 + 7r + 3}$$

Which for the root $r = 0$ becomes

$$b_1 = 1$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{3}{4r^2+7r+3}$	1

For $n = 2$, using the above recursive equation gives

$$b_2 = \frac{9}{(4r^2 + 7r + 3)(4r^2 + 15r + 14)}$$

Which for the root $r = 0$ becomes

$$b_2 = \frac{3}{14}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{3}{4r^2+7r+3}$	1
b_2	$\frac{9}{(4r^2+7r+3)(4r^2+15r+14)}$	$\frac{3}{14}$

For $n = 3$, using the above recursive equation gives

$$b_3 = \frac{27}{(4r^2 + 7r + 3)(4r^2 + 15r + 14)(4r^2 + 23r + 33)}$$

Which for the root $r = 0$ becomes

$$b_3 = \frac{3}{154}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{3}{4r^2+7r+3}$	1
b_2	$\frac{9}{(4r^2+7r+3)(4r^2+15r+14)}$	$\frac{3}{14}$
b_3	$\frac{27}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)}$	$\frac{3}{154}$

For $n = 4$, using the above recursive equation gives

$$b_4 = \frac{81}{(4r^2 + 7r + 3)(4r^2 + 15r + 14)(4r^2 + 23r + 33)(4r^2 + 31r + 60)}$$

Which for the root $r = 0$ becomes

$$b_4 = \frac{3}{3080}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{3}{4r^2+7r+3}$	1
b_2	$\frac{9}{(4r^2+7r+3)(4r^2+15r+14)}$	$\frac{3}{14}$
b_3	$\frac{27}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)}$	$\frac{3}{154}$
b_4	$\frac{81}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)(4r^2+31r+60)}$	$\frac{3}{3080}$

For $n = 5$, using the above recursive equation gives

$$b_5 = \frac{243}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)(4r^2+31r+60)(4r^2+39r+95)}$$

Which for the root $r = 0$ becomes

$$b_5 = \frac{9}{292600}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{3}{4r^2+7r+3}$	1
b_2	$\frac{9}{(4r^2+7r+3)(4r^2+15r+14)}$	$\frac{3}{14}$
b_3	$\frac{27}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)}$	$\frac{3}{154}$
b_4	$\frac{81}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)(4r^2+31r+60)}$	$\frac{3}{3080}$
b_5	$\frac{243}{(4r^2+7r+3)(4r^2+15r+14)(4r^2+23r+33)(4r^2+31r+60)(4r^2+39r+95)}$	$\frac{9}{292600}$

Using the above table, then the solution $y_2(t)$ is

$$\begin{aligned} y_2(t) &= b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \\ &= 1 + t + \frac{3t^2}{14} + \frac{3t^3}{154} + \frac{3t^4}{3080} + \frac{9t^5}{292600} + O(t^6) \end{aligned}$$

Therefore the homogeneous solution is

$$\begin{aligned} y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\ &= c_1 t^{\frac{1}{4}} \left(1 + \frac{3t}{5} + \frac{t^2}{10} + \frac{t^3}{130} + \frac{3t^4}{8840} + \frac{3t^5}{309400} + O(t^6)\right) \\ &\quad + c_2 \left(1 + t + \frac{3t^2}{14} + \frac{3t^3}{154} + \frac{3t^4}{3080} + \frac{9t^5}{292600} + O(t^6)\right) \end{aligned}$$

Hence the final solution is

$$\begin{aligned} y &= y_h \\ &= c_1 t^{\frac{1}{4}} \left(1 + \frac{3t}{5} + \frac{t^2}{10} + \frac{t^3}{130} + \frac{3t^4}{8840} + \frac{3t^5}{309400} + O(t^6)\right) \\ &\quad + c_2 \left(1 + t + \frac{3t^2}{14} + \frac{3t^3}{154} + \frac{3t^4}{3080} + \frac{9t^5}{292600} + O(t^6)\right) \end{aligned}$$

Summary

The solution(s) found are the following

$$
\begin{align*}
y &= c_1 t^{\frac{1}{4}} \left(1+\frac{3t}{5}+\frac{t^2}{10}+\frac{t^3}{130}+\frac{3t^4}{8840}+\frac{3t^5}{309400}+O(t^6)\right) \\
&+ c_2 \left(1+t+\frac{3t^2}{14}+\frac{3t^3}{154}+\frac{3t^4}{3080}+\frac{9t^5}{292600}+O(t^6)\right) \tag{1}
\end{align*}
$$

Verification of solutions

$$
\begin{align*}
y &= c_1 t^{\frac{1}{4}} \left(1+\frac{3t}{5}+\frac{t^2}{10}+\frac{t^3}{130}+\frac{3t^4}{8840}+\frac{3t^5}{309400}+O(t^6)\right) \\
&+ c_2 \left(1+t+\frac{3t^2}{14}+\frac{3t^3}{154}+\frac{3t^4}{3080}+\frac{9t^5}{292600}+O(t^6)\right)
\end{align*}
$$

Verified OK.

14.11.1 Maple step by step solution

Let's solve

$4ty''+3y'-3y=0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y''=\frac{3y}{4t}-\frac{3y'}{4t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y''+\frac{3y'}{4t}-\frac{3y}{4t}=0$

☐ Check to see if $t_0=0$ is a regular singular point

  - Define functions

    $\left[P_2(t)=\frac{3}{4t}, P_3(t)=-\frac{3}{4t}\right]$

  - $t \cdot P_2(t)$ is analytic at $t=0$

    $(t \cdot P_2(t))\bigg|_{t=0}=\frac{3}{4}$

  - $t^2 \cdot P_3(t)$ is analytic at $t=0$

    $(t^2 \cdot P_3(t))\bigg|_{t=0}=0$

  - $t=0$is a regular singular point

Check to see if $t_0 = 0$ is a regular singular point

$t_0 = 0$

- Multiply by denominators

$4ty'' + 3y' - 3y = 0$

- Assume series solution for y

$y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

  - Convert y' to series expansion

$y' = \sum_{k=0}^{\infty} a_k (k+r)\, t^{k+r-1}$

  - Shift index using $k- >k+1$

$y' = \sum_{k=-1}^{\infty} a_{k+1}(k+1+r)\, t^{k+r}$

  - Convert $t \cdot y''$ to series expansion

$t \cdot y'' = \sum_{k=0}^{\infty} a_k (k+r)\,(k+r-1)\, t^{k+r-1}$

  - Shift index using $k- >k+1$

$t \cdot y'' = \sum_{k=-1}^{\infty} a_{k+1}(k+1+r)\,(k+r)\, t^{k+r}$

Rewrite ODE with series expansions

$a_0 r(-1+4r)\, t^{-1+r} + \left(\sum_{k=0}^{\infty} \left(a_{k+1}(k+1+r)\,(4k+3+4r) - 3a_k\right) t^{k+r}\right) = 0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

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

- Values of r that satisfy the indicial equation

$r \in \left\{0, \frac{1}{4}\right\}$

- Each term in the series must be 0, giving the recursion relation

$4(k+1+r)\left(k+\frac{3}{4}+r\right) a_{k+1} - 3a_k = 0$

- Recursion relation that defines series solution to ODE

$a_{k+1} = \frac{3a_k}{(k+1+r)(4k+3+4r)}$

- Recursion relation for $r = 0$

$$a_{k+1} = \frac{3a_k}{(k+1)(4k+3)}$$

- Solution for $r = 0$

$$\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+1} = \frac{3a_k}{(k+1)(4k+3)}\right]$$

- Recursion relation for $r = \frac{1}{4}$

$$a_{k+1} = \frac{3a_k}{\left(k+\frac{5}{4}\right)(4k+4)}$$

- Solution for $r = \frac{1}{4}$

$$\left[y = \sum_{k=0}^{\infty} a_k t^{k+\frac{1}{4}}, a_{k+1} = \frac{3a_k}{\left(k+\frac{5}{4}\right)(4k+4)}\right]$$

- Combine solutions and rename parameters

$$\left[y = \left(\sum_{k=0}^{\infty} a_k t^k\right) + \left(\sum_{k=0}^{\infty} b_k t^{k+\frac{1}{4}}\right), a_{1+k} = \frac{3a_k}{(1+k)(4k+3)}, b_{1+k} = \frac{3b_k}{\left(k+\frac{5}{4}\right)(4k+4)}\right]$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 44

```
Order:=6;
dsolve(4*t*diff(y(t),t$2)+3*diff(y(t),t)-3*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1 t^{\frac{1}{4}} \left(1 + \frac{3}{5}t + \frac{1}{10}t^2 + \frac{1}{130}t^3 + \frac{3}{8840}t^4 + \frac{3}{309400}t^5 + \mathrm{O}\left(t^6\right)\right) + c_2 \left(1 + t + \frac{3}{14}t^2 + \frac{3}{154}t^3 + \frac{3}{3080}t^4 + \frac{9}{292600}t^5 + \mathrm{O}\left(t^6\right)\right)$$

✓ Solution by Mathematica

Time used: 0.003 (sec). Leaf size: 81

```
AsymptoticDSolveValue[4*t*y''[t]+3*y'[t]-3*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \rightarrow c_1 \sqrt[4]{t} \left(\frac{3t^5}{309400} + \frac{3t^4}{8840} + \frac{t^3}{130} + \frac{t^2}{10} + \frac{3t}{5} + 1\right) + c_2 \left(\frac{9t^5}{292600} + \frac{3t^4}{3080} + \frac{3t^3}{154} + \frac{3t^2}{14} + t + 1\right)$$

14.12 problem 12

Internal problem ID [1804]
Internal file name [OUTPUT/1805_Sunday_June_05_2022_02_32_49_AM_67982648/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 12.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference not integer"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{2t^2y'' + (t^2 - t)\,y' + y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$2t^2y'' + (t^2 - t)\,y' + y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{t-1}{2t}$$
$$q(t) = \frac{1}{2t^2}$$

Table 257: Table $p(t), q(t)$ singularites.

$p(t) = \frac{t-1}{2t}$	
singularity	type
$t = 0$	"regular"

$q(t) = \frac{1}{2t^2}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$2t^2y'' + \left(t^2 - t\right) y' + y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$2\left(\sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}\right) t^2 + \left(t^2 - t\right)\left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} 2t^{n+r} a_n(n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{1+n+r} a_n(n+r)\right) \\ + \sum_{n=0}^{\infty} \left(-t^{n+r} a_n(n+r)\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} t^{1+n+r} a_n(n+r) = \sum_{n=1}^{\infty} a_{n-1}(n+r-1)\, t^{n+r}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\left(\sum_{n=0}^{\infty} 2t^{n+r} a_n(n+r)(n+r-1)\right) + \left(\sum_{n=1}^{\infty} a_{n-1}(n+r-1)\, t^{n+r}\right) \\ + \sum_{n=0}^{\infty} \left(-t^{n+r} a_n(n+r)\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$2t^{n+r} a_n(n+r)(n+r-1) - t^{n+r} a_n(n+r) + a_n t^{n+r} = 0$$

When $n=0$ the above becomes

$$2t^r a_0 r(-1+r) - t^r a_0 r + a_0 t^r = 0$$

Or

$$\left(2t^r r(-1+r) - t^r r + t^r\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$\left(2r^2 - 3r + 1\right) t^r = 0$$

Since the above is true for all t then the indicial equation becomes

$$2r^2 - 3r + 1 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 1$$
$$r_2 = \frac{1}{2}$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$\left(2r^2 - 3r + 1\right) t^r = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = \frac{1}{2}$ is not an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n \right)$$
$$y_2(t) = t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n \right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{1+n}$$
$$y_2(t) = \sum_{n=0}^{\infty} b_n t^{n+\frac{1}{2}}$$

We start by finding $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$2a_n(n+r)(n+r-1) + a_{n-1}(n+r-1) - a_n(n+r) + a_n = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{a_{n-1}}{2n + 2r - 1} \tag{4}$$

Which for the root $r = 1$ becomes

$$a_n = -\frac{a_{n-1}}{2n + 1} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 1$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = -\frac{1}{1 + 2r}$$

Which for the root $r = 1$ becomes

$$a_1 = -\frac{1}{3}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{1+2r}$	$-\frac{1}{3}$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{1}{4r^2 + 8r + 3}$$

Which for the root $r = 1$ becomes

$$a_2 = \frac{1}{15}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{1+2r}$	$-\frac{1}{3}$
a_2	$\frac{1}{4r^2+8r+3}$	$\frac{1}{15}$

For $n = 3$, using the above recursive equation gives

$$a_3 = -\frac{1}{8r^3 + 36r^2 + 46r + 15}$$

Which for the root $r = 1$ becomes

$$a_3 = -\frac{1}{105}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{1+2r}$	$-\frac{1}{3}$
a_2	$\frac{1}{4r^2+8r+3}$	$\frac{1}{15}$
a_3	$-\frac{1}{8r^3+36r^2+46r+15}$	$-\frac{1}{105}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{16r^4 + 128r^3 + 344r^2 + 352r + 105}$$

Which for the root $r = 1$ becomes

$$a_4 = \frac{1}{945}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{1+2r}$	$-\frac{1}{3}$
a_2	$\frac{1}{4r^2+8r+3}$	$\frac{1}{15}$
a_3	$-\frac{1}{8r^3+36r^2+46r+15}$	$-\frac{1}{105}$
a_4	$\frac{1}{16r^4+128r^3+344r^2+352r+105}$	$\frac{1}{945}$

For $n = 5$, using the above recursive equation gives

$$a_5 = -\frac{1}{32r^5 + 400r^4 + 1840r^3 + 3800r^2 + 3378r + 945}$$

Which for the root $r = 1$ becomes

$$a_5 = -\frac{1}{10395}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{1+2r}$	$-\frac{1}{3}$
a_2	$\frac{1}{4r^2+8r+3}$	$\frac{1}{15}$
a_3	$-\frac{1}{8r^3+36r^2+46r+15}$	$-\frac{1}{105}$
a_4	$\frac{1}{16r^4+128r^3+344r^2+352r+105}$	$\frac{1}{945}$
a_5	$-\frac{1}{32r^5+400r^4+1840r^3+3800r^2+3378r+945}$	$-\frac{1}{10395}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= t\big(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\big) \\ &= t\left(1 - \frac{t}{3} + \frac{t^2}{15} - \frac{t^3}{105} + \frac{t^4}{945} - \frac{t^5}{10395} + O(t^6)\right) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Eq (2B) derived above is now used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. For $1 \leq n$ the recursive equation is

$$2b_n(n+r)(n+r-1) + b_{n-1}(n+r-1) - b_n(n+r) + b_n = 0 \tag{3}$$

Solving for b_n from recursive equation (4) gives

$$b_n = -\frac{b_{n-1}}{2n+2r-1} \tag{4}$$

Which for the root $r = \frac{1}{2}$ becomes

$$b_n = -\frac{b_{n-1}}{2n} \tag{5}$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = \frac{1}{2}$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1

For $n = 1$, using the above recursive equation gives

$$b_1 = -\frac{1}{1+2r}$$

Which for the root $r = \frac{1}{2}$ becomes

$$b_1 = -\frac{1}{2}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{1+2r}$	$-\frac{1}{2}$

For $n = 2$, using the above recursive equation gives

$$b_2 = \frac{1}{4r^2 + 8r + 3}$$

Which for the root $r = \frac{1}{2}$ becomes

$$b_2 = \frac{1}{8}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{1+2r}$	$-\frac{1}{2}$
b_2	$\frac{1}{4r^2+8r+3}$	$\frac{1}{8}$

For $n = 3$, using the above recursive equation gives

$$b_3 = -\frac{1}{8r^3 + 36r^2 + 46r + 15}$$

Which for the root $r = \frac{1}{2}$ becomes

$$b_3 = -\frac{1}{48}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{1+2r}$	$-\frac{1}{2}$
b_2	$\frac{1}{4r^2+8r+3}$	$\frac{1}{8}$
b_3	$-\frac{1}{8r^3+36r^2+46r+15}$	$-\frac{1}{48}$

For $n = 4$, using the above recursive equation gives

$$b_4 = \frac{1}{16r^4 + 128r^3 + 344r^2 + 352r + 105}$$

Which for the root $r = \frac{1}{2}$ becomes

$$b_4 = \frac{1}{384}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{1+2r}$	$-\frac{1}{2}$
b_2	$\frac{1}{4r^2+8r+3}$	$\frac{1}{8}$
b_3	$-\frac{1}{8r^3+36r^2+46r+15}$	$-\frac{1}{48}$
b_4	$\frac{1}{16r^4+128r^3+344r^2+352r+105}$	$\frac{1}{384}$

For $n = 5$, using the above recursive equation gives

$$b_5 = -\frac{1}{32r^5 + 400r^4 + 1840r^3 + 3800r^2 + 3378r + 945}$$

Which for the root $r = \frac{1}{2}$ becomes

$$b_5 = -\frac{1}{3840}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{1+2r}$	$-\frac{1}{2}$
b_2	$\frac{1}{4r^2+8r+3}$	$\frac{1}{8}$
b_3	$-\frac{1}{8r^3+36r^2+46r+15}$	$-\frac{1}{48}$
b_4	$\frac{1}{16r^4+128r^3+344r^2+352r+105}$	$\frac{1}{384}$
b_5	$-\frac{1}{32r^5+400r^4+1840r^3+3800r^2+3378r+945}$	$-\frac{1}{3840}$

Using the above table, then the solution $y_2(t)$ is

$$
\begin{aligned}
y_2(t) &= t\left(b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots\right) \\
&= \sqrt{t}\left(1 - \frac{t}{2} + \frac{t^2}{8} - \frac{t^3}{48} + \frac{t^4}{384} - \frac{t^5}{3840} + O(t^6)\right)
\end{aligned}
$$

Therefore the homogeneous solution is

$$
\begin{aligned}
y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\
&= c_1 t\left(1 - \frac{t}{3} + \frac{t^2}{15} - \frac{t^3}{105} + \frac{t^4}{945} - \frac{t^5}{10395} + O(t^6)\right) \\
&\quad + c_2\sqrt{t}\left(1 - \frac{t}{2} + \frac{t^2}{8} - \frac{t^3}{48} + \frac{t^4}{384} - \frac{t^5}{3840} + O(t^6)\right)
\end{aligned}
$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1 t\left(1 - \frac{t}{3} + \frac{t^2}{15} - \frac{t^3}{105} + \frac{t^4}{945} - \frac{t^5}{10395} + O(t^6)\right) \\
&\quad + c_2\sqrt{t}\left(1 - \frac{t}{2} + \frac{t^2}{8} - \frac{t^3}{48} + \frac{t^4}{384} - \frac{t^5}{3840} + O(t^6)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y = c_1 t\left(1 - \frac{t}{3} + \frac{t^2}{15} - \frac{t^3}{105} + \frac{t^4}{945} - \frac{t^5}{10395} + O(t^6)\right) \\
+ c_2\sqrt{t}\left(1 - \frac{t}{2} + \frac{t^2}{8} - \frac{t^3}{48} + \frac{t^4}{384} - \frac{t^5}{3840} + O(t^6)\right)
\end{aligned}
\tag{1}
$$

Verification of solutions

$$
\begin{aligned}
y = c_1 t\left(1 - \frac{t}{3} + \frac{t^2}{15} - \frac{t^3}{105} + \frac{t^4}{945} - \frac{t^5}{10395} + O(t^6)\right) \\
+ c_2\sqrt{t}\left(1 - \frac{t}{2} + \frac{t^2}{8} - \frac{t^3}{48} + \frac{t^4}{384} - \frac{t^5}{3840} + O(t^6)\right)
\end{aligned}
$$

Verified OK.

14.12.1 Maple step by step solution

Let's solve

$2y''t^2 + (t^2 - t)\,y' + y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{y}{2t^2} - \frac{(t-1)y'}{2t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{(t-1)y'}{2t} + \frac{y}{2t^2} = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  - Define functions

    $\left[P_2(t) = \frac{t-1}{2t}, P_3(t) = \frac{1}{2t^2}\right]$

  - $t \cdot P_2(t)$ is analytic at $t = 0$

    $(t \cdot P_2(t))\Big|_{t=0} = -\frac{1}{2}$

  - $t^2 \cdot P_3(t)$ is analytic at $t = 0$

    $(t^2 \cdot P_3(t))\Big|_{t=0} = \frac{1}{2}$

  - $t = 0$is a regular singular point

    Check to see if $t_0 = 0$ is a regular singular point

    $t_0 = 0$

- Multiply by denominators

  $2y''t^2 + t(t-1)\,y' + y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

  - Convert $t^m \cdot y'$ to series expansion for $m = 1..2$

    $t^m \cdot y' = \sum_{k=0}^{\infty} a_k(k+r)\,t^{k+r-1+m}$

  - Shift index using $k- >k + 1 - m$

$$t^m \cdot y' = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, t^{k+r}$$

- Convert $t^2 \cdot y''$ to series expansion

$$t^2 \cdot y'' = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, t^{k+r}$$

Rewrite ODE with series expansions

$$a_0(-1+2r)\,(-1+r)\, t^r + \left(\sum_{k=1}^{\infty} \left(a_k(2k+2r-1)\,(k+r-1) + a_{k-1}(k+r-1)\right) t^{k+r}\right) = 0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

$$(-1+2r)\,(-1+r) = 0$$

- Values of r that satisfy the indicial equation

$$r \in \left\{1, \frac{1}{2}\right\}$$

- Each term in the series must be 0, giving the recursion relation

$$2\left(\left(k+r-\frac{1}{2}\right) a_k + \frac{a_{k-1}}{2}\right)(k+r-1) = 0$$

- Shift index using $k- >k+1$

$$2\left(\left(k+\frac{1}{2}+r\right) a_{k+1} + \frac{a_k}{2}\right)(k+r) = 0$$

- Recursion relation that defines series solution to ODE

$$a_{k+1} = -\frac{a_k}{2k+1+2r}$$

- Recursion relation for $r = 1$

$$a_{k+1} = -\frac{a_k}{2k+3}$$

- Solution for $r = 1$

$$\left[y = \sum_{k=0}^{\infty} a_k t^{k+1}, a_{k+1} = -\frac{a_k}{2k+3}\right]$$

- Recursion relation for $r = \frac{1}{2}$

$$a_{k+1} = -\frac{a_k}{2k+2}$$

- Solution for $r = \frac{1}{2}$

$$\left[y = \sum_{k=0}^{\infty} a_k t^{k+\frac{1}{2}}, a_{k+1} = -\frac{a_k}{2k+2}\right]$$

- Combine solutions and rename parameters

$$\left[y = \left(\sum_{k=0}^{\infty} a_k t^{1+k}\right) + \left(\sum_{k=0}^{\infty} b_k t^{k+\frac{1}{2}}\right), a_{1+k} = -\frac{a_k}{2k+3}, b_{1+k} = -\frac{b_k}{2k+2}\right]$$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Group is reducible, not completely reducible
   Solution has integrals. Trying a special function solution free of integrals...
   -> Trying a solution in terms of special functions:
      -> Bessel
      -> elliptic
      -> Legendre
      -> Whittaker
         -> hyper3: Equivalence to 1F1 under a power @ Moebius
         <- hyper3 successful: received ODE is equivalent to the 1F1 ODE
      <- Whittaker successful
   <- special function solution successful
      -> Trying to convert hypergeometric functions to elementary form...
      <- elementary form for at least one hypergeometric solution is achieved - returning wi
   <- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 45

```
Order:=6;
dsolve(2*t^2*diff(y(t),t$2)+(t^2-t)*diff(y(t),t)+y(t)=0,y(t),type='series',t=0);
```

$$
\begin{aligned}
y(t) = {} & c_1\sqrt{t}\left(1-\frac{1}{2}t+\frac{1}{8}t^2-\frac{1}{48}t^3+\frac{1}{384}t^4-\frac{1}{3840}t^5+\mathrm{O}\left(t^6\right)\right) \\
& + c_2 t\left(1-\frac{1}{3}t+\frac{1}{15}t^2-\frac{1}{105}t^3+\frac{1}{945}t^4-\frac{1}{10395}t^5+\mathrm{O}\left(t^6\right)\right)
\end{aligned}
$$

✓ Solution by Mathematica

Time used: 0.003 (sec). Leaf size: 86

```
AsymptoticDSolveValue[2*t^2*y''[t]+(t^2-t)*y'[t]+y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1 t \left(-\frac{t^5}{10395}+\frac{t^4}{945}-\frac{t^3}{105}+\frac{t^2}{15}-\frac{t}{3}+1\right)+c_2\sqrt{t}\left(-\frac{t^5}{3840}+\frac{t^4}{384}-\frac{t^3}{48}+\frac{t^2}{8}-\frac{t}{2}+1\right)$$

14.13 problem 13

Internal problem ID [1805]
Internal file name [OUTPUT/1806_Sunday_June_05_2022_02_32_53_AM_15775445/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 13.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Irregular singular point"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

Unable to solve or complete the solution.

$$\boxed{t^3y'' - ty' - \left(t^2 + \frac{5}{4}\right)y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$t^3y'' - ty' + \left(-t^2 - \frac{5}{4}\right)y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = -\frac{1}{t^2}$$
$$q(t) = -\frac{4t^2 + 5}{4t^3}$$

Table 259: Table $p(t), q(t)$ singularites.

$p(t) = -\frac{1}{t^2}$	
singularity	type
$t = 0$	"irregular"

$q(t) = -\frac{4t^2+5}{4t^3}$	
singularity	type
$t = 0$	"irregular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : []

Irregular singular points : $[0, \infty]$

Since $t = 0$ is not an ordinary point, then we will now check if it is a regular singular point. Unable to solve since $t = 0$ is not regular singular point. Terminating.

<u>Verification of solutions</u> N/A

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   -> elliptic
   -> Legendre
   -> Kummer
      -> hyper3: Equivalence to 1F1 under a power @ Moebius
   -> hypergeometric
      -> heuristic approach
      -> hyper3: Equivalence to 2F1, 1F1 or 0F1 under a power @ Moebius
   -> Mathieu
      -> Equivalence to the rational form of Mathieu ODE under a power @ Moebius
trying a solution in terms of MeijerG functions
-> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
-> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1([a
   trying a symmetry of the form [xi=0, eta=F(x)]
   trying differential order: 2; exact nonlinear
   trying symmetries linear in x and y(x)
   trying to convert to a linear ODE with constant coefficients
   trying 2nd order, integrating factor of the form mu(x,y)
   -> Trying a solution in terms of special functions:
      -> Bessel
      -> elliptic
      -> Legendre
      -> Kummer
         -> hyper3: Equivalence to 1F1 under a power @ Moebius
      -> hypergeometric
         -> heuristic approach
         -> hyper3: Equivalence to 2F1, 1F1 or 0F1 under a power @ Moebius
      -> Mathieu
         -> Equivalence to the rational form of Mathieu ODE under a power @ Moebius
      trying 2nd order exact linear
      trying symmetries linear in x and y(x)
      trying to convert to a linear ODE with constant coefficients
      trying to convert to an ODE of Bessel type
   trying to convert to an ODE of Bessel type
   -> trying reduction of order to Riccati
```

✗ Solution by Maple

```
Order:=6;
dsolve(t^3*diff(y(t),t$2)-t*diff(y(t),t)-(t^2+5/4)*y(t)=0,y(t),type='series',t=0);
```

No solution found

✓ Solution by Mathematica

Time used: 0.038 (sec). Leaf size: 97

```
AsymptoticDSolveValue[t^3*y''[t]-t*y'[t]-(t^2+5/4)*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_2 e^{-1/t} \left(-\frac{239684276027t^5}{8388608} + \frac{1648577803t^4}{524288} - \frac{3127415t^3}{8192} + \frac{26113t^2}{512} - \frac{117t}{16} + 1 \right) t^{13/4} + \frac{c_1 \left(-\frac{784957t^5}{8388608} - \frac{152693t^4}{524288} - \frac{7649t^3}{8192} - \frac{31t^2}{512} + \frac{45t}{16} + 1 \right)}{t^{5/4}}$$

14.14 problem 14

Internal problem ID [1806]
Internal file name [`OUTPUT/1807_Sunday_June_05_2022_02_32_56_AM_82062633/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 14.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference is integer"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{t^2y'' + \left(-t^2+t\right)y' - y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$t^2y'' + \left(-t^2+t\right)y' - y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = -\frac{t-1}{t}$$
$$q(t) = -\frac{1}{t^2}$$

Table 260: Table $p(t), q(t)$ singularites.

$p(t) = -\frac{t-1}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = -\frac{1}{t^2}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$t^2y'' + \left(-t^2 + t\right) y' - y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n + r) a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n + r) (n + r - 1) a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$\left(\sum_{n=0}^{\infty} (n + r) (n + r - 1) a_n t^{n+r-2}\right) t^2 + \left(-t^2 + t\right) \left(\sum_{n=0}^{\infty} (n + r) a_n t^{n+r-1}\right) - \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n (n+r)\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \sum_{n=0}^{\infty} \left(-a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n (n+r)\right) = \sum_{n=1}^{\infty} \left(-a_{n-1}(n+r-1)\, t^{n+r}\right)$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \sum_{n=1}^{\infty} \left(-a_{n-1}(n+r-1)\, t^{n+r}\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \sum_{n=0}^{\infty} \left(-a_n t^{n+r}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n = 0$. From Eq (2B) this gives

$$t^{n+r} a_n (n+r)(n+r-1) + t^{n+r} a_n (n+r) - a_n t^{n+r} = 0$$

When $n = 0$ the above becomes

$$t^r a_0 r(-1+r) + t^r a_0 r - a_0 t^r = 0$$

Or

$$\left(t^r r(-1+r) + t^r r - t^r\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$\left(r^2 - 1\right) t^r = 0$$

Since the above is true for all t then the indicial equation becomes

$$r^2 - 1 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 1$$
$$r_2 = -1$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$\left(r^2 - 1\right) t^r = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = 2$ is an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t) \ln(t) + t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = t \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t) \ln(t) + \frac{\sum_{n=0}^{\infty} b_n t^n}{t}$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{1+n}$$
$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n-1}\right)$$

Where C above can be zero. We start by finding y_1. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$a_n(n + r)(n + r - 1) - a_{n-1}(n + r - 1) + a_n(n + r) - a_n = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{a_{n-1}}{1 + n + r} \tag{4}$$

Which for the root $r = 1$ becomes

$$a_n = \frac{a_{n-1}}{2 + n} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 1$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = \frac{1}{2 + r}$$

Which for the root $r = 1$ becomes

$$a_1 = \frac{1}{3}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{2+r}$	$\frac{1}{3}$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{1}{(2 + r)(3 + r)}$$

Which for the root $r = 1$ becomes

$$a_2 = \frac{1}{12}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{2+r}$	$\frac{1}{3}$
a_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{12}$

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{1}{(3+r)(2+r)(4+r)}$$

Which for the root $r = 1$ becomes

$$a_3 = \frac{1}{60}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{2+r}$	$\frac{1}{3}$
a_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{12}$
a_3	$\frac{1}{(3+r)(2+r)(4+r)}$	$\frac{1}{60}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{(2+r)(4+r)(5+r)(3+r)}$$

Which for the root $r = 1$ becomes

$$a_4 = \frac{1}{360}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{2+r}$	$\frac{1}{3}$
a_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{12}$
a_3	$\frac{1}{(3+r)(2+r)(4+r)}$	$\frac{1}{60}$
a_4	$\frac{1}{(2+r)(4+r)(5+r)(3+r)}$	$\frac{1}{360}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{1}{(2+r)(5+r)(3+r)(4+r)(6+r)}$$

Which for the root $r = 1$ becomes

$$a_5 = \frac{1}{2520}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{2+r}$	$\frac{1}{3}$
a_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{12}$
a_3	$\frac{1}{(3+r)(2+r)(4+r)}$	$\frac{1}{60}$
a_4	$\frac{1}{(2+r)(4+r)(5+r)(3+r)}$	$\frac{1}{360}$
a_5	$\frac{1}{(2+r)(5+r)(3+r)(4+r)(6+r)}$	$\frac{1}{2520}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= t\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\ &= t\left(1 + \frac{t}{3} + \frac{t^2}{12} + \frac{t^3}{60} + \frac{t^4}{360} + \frac{t^5}{2520} + O(t^6)\right) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Let

$$r_1 - r_2 = N$$

Where N is positive integer which is the difference between the two roots. r_1 is taken as the larger root. Hence for this problem we have $N = 2$. Now we need to determine if C is zero or not. This is done by finding $\lim_{r\to r_2} a_2(r)$. If this limit exists, then $C = 0$, else we need to keep the log term and $C \neq 0$. The above table shows that

$$\begin{aligned} a_N &= a_2 \\ &= \frac{1}{(2+r)(3+r)} \end{aligned}$$

Therefore

$$\begin{aligned} \lim_{r\to r_2} \frac{1}{(2+r)(3+r)} &= \lim_{r\to -1} \frac{1}{(2+r)(3+r)} \\ &= \frac{1}{2} \end{aligned}$$

The limit is $\frac{1}{2}$. Since the limit exists then the log term is not needed and we can set $C = 0$. Therefore the second solution has the form

$$
\begin{aligned}
y_2(t) &= \sum_{n=0}^{\infty} b_n t^{n+r} \\
&= \sum_{n=0}^{\infty} b_n t^{n-1}
\end{aligned}
$$

Eq (3) derived above is used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. For $1 \leq n$ the recursive equation is

$$
b_n(n+r)(n+r-1) - b_{n-1}(n+r-1) + b_n(n+r) - b_n = 0 \tag{4}
$$

Which for for the root $r = -1$ becomes

$$
b_n(n-1)(n-2) - b_{n-1}(n-2) + b_n(n-1) - b_n = 0 \tag{4A}
$$

Solving for b_n from the recursive equation (4) gives

$$
b_n = \frac{b_{n-1}}{1+n+r} \tag{5}
$$

Which for the root $r = -1$ becomes

$$
b_n = \frac{b_{n-1}}{n} \tag{6}
$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = -1$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1

For $n = 1$, using the above recursive equation gives

$$
b_1 = \frac{1}{2+r}
$$

Which for the root $r = -1$ becomes

$$
b_1 = 1
$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{2+r}$	1

For $n = 2$, using the above recursive equation gives

$$b_2 = \frac{1}{(2+r)(3+r)}$$

Which for the root $r = -1$ becomes

$$b_2 = \frac{1}{2}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{2+r}$	1
b_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{2}$

For $n = 3$, using the above recursive equation gives

$$b_3 = \frac{1}{(3+r)(2+r)(4+r)}$$

Which for the root $r = -1$ becomes

$$b_3 = \frac{1}{6}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{2+r}$	1
b_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{2}$
b_3	$\frac{1}{(3+r)(2+r)(4+r)}$	$\frac{1}{6}$

For $n = 4$, using the above recursive equation gives

$$b_4 = \frac{1}{(2+r)(4+r)(5+r)(3+r)}$$

Which for the root $r = -1$ becomes

$$b_4 = \frac{1}{24}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{2+r}$	1
b_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{2}$
b_3	$\frac{1}{(3+r)(2+r)(4+r)}$	$\frac{1}{6}$
b_4	$\frac{1}{(2+r)(4+r)(5+r)(3+r)}$	$\frac{1}{24}$

For $n = 5$, using the above recursive equation gives

$$b_5 = \frac{1}{(2+r)(5+r)(3+r)(4+r)(6+r)}$$

Which for the root $r = -1$ becomes

$$b_5 = \frac{1}{120}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{2+r}$	1
b_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{2}$
b_3	$\frac{1}{(3+r)(2+r)(4+r)}$	$\frac{1}{6}$
b_4	$\frac{1}{(2+r)(4+r)(5+r)(3+r)}$	$\frac{1}{24}$
b_5	$\frac{1}{(2+r)(5+r)(3+r)(4+r)(6+r)}$	$\frac{1}{120}$

Using the above table, then the solution $y_2(t)$ is

$$y_2(t) = t\left(b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots\right)$$
$$= \frac{1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)}{t}$$

Therefore the homogeneous solution is

$$y_h(t) = c_1 y_1(t) + c_2 y_2(t)$$
$$= c_1 t\left(1 + \frac{t}{3} + \frac{t^2}{12} + \frac{t^3}{60} + \frac{t^4}{360} + \frac{t^5}{2520} + O(t^6)\right) + \frac{c_2\left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)}{t}$$

Hence the final solution is

$$y = y_h$$
$$= c_1 t\left(1 + \frac{t}{3} + \frac{t^2}{12} + \frac{t^3}{60} + \frac{t^4}{360} + \frac{t^5}{2520} + O(t^6)\right) + \frac{c_2\left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)}{t}$$

Summary

The solution(s) found are the following

$$y = c_1 t\left(1 + \frac{t}{3} + \frac{t^2}{12} + \frac{t^3}{60} + \frac{t^4}{360} + \frac{t^5}{2520} + O(t^6)\right) + \frac{c_2\left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)}{t} \tag{1}$$

Verification of solutions

$$y = c_1 t\left(1 + \frac{t}{3} + \frac{t^2}{12} + \frac{t^3}{60} + \frac{t^4}{360} + \frac{t^5}{2520} + O(t^6)\right) + \frac{c_2\left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)}{t}$$

Verified OK.

14.14.1 Maple step by step solution

Let's solve

$y''t^2 + (-t^2 + t)\,y' - y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{y}{t^2} + \frac{(t-1)y'}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{(t-1)y'}{t} - \frac{y}{t^2} = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  - Define functions

    $\left[P_2(t) = -\frac{t-1}{t}, P_3(t) = -\frac{1}{t^2}\right]$

  - $t \cdot P_2(t)$ is analytic at $t = 0$

    $\left.(t \cdot P_2(t))\right|_{t=0} = 1$

  - $t^2 \cdot P_3(t)$ is analytic at $t = 0$

    $\left.(t^2 \cdot P_3(t))\right|_{t=0} = -1$

  - $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $y''t^2 - t(t-1)\,y' - y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

  - Convert $t^m \cdot y'$ to series expansion for $m = 1..2$

    $t^m \cdot y' = \sum_{k=0}^{\infty} a_k(k+r)\,t^{k+r-1+m}$

  - Shift index using $k- >k+1-m$

$$t^{m} \cdot y' = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, t^{k+r}$$

- Convert $t^{2} \cdot y''$ to series expansion

$$t^{2} \cdot y'' = \sum_{k=0}^{\infty} a_{k}(k+r)\,(k+r-1)\, t^{k+r}$$

Rewrite ODE with series expansions

$$a_{0}(1+r)\,(-1+r)\, t^{r} + \left(\sum_{k=1}^{\infty} \left(a_{k}(k+r+1)\,(k+r-1) - a_{k-1}(k+r-1)\right) t^{k+r}\right) = 0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

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

- Values of r that satisfy the indicial equation

$$r \in \{-1, 1\}$$

- Each term in the series must be 0, giving the recursion relation

$$(k+r-1)\,(a_{k}(k+r+1) - a_{k-1}) = 0$$

- Shift index using $k- >k+1$

$$(k+r)\,(a_{k+1}(k+2+r) - a_{k}) = 0$$

- Recursion relation that defines series solution to ODE

$$a_{k+1} = \frac{a_{k}}{k+2+r}$$

- Recursion relation for $r = -1$

$$a_{k+1} = \frac{a_{k}}{k+1}$$

- Solution for $r = -1$

$$\left[y = \sum_{k=0}^{\infty} a_{k} t^{k-1}, a_{k+1} = \frac{a_{k}}{k+1}\right]$$

- Recursion relation for $r = 1$

$$a_{k+1} = \frac{a_{k}}{k+3}$$

- Solution for $r = 1$

$$\left[y = \sum_{k=0}^{\infty} a_{k} t^{k+1}, a_{k+1} = \frac{a_{k}}{k+3}\right]$$

- Combine solutions and rename parameters

$$\left[y = \left(\sum_{k=0}^{\infty} a_{k} t^{k-1}\right) + \left(\sum_{k=0}^{\infty} b_{k} t^{1+k}\right), a_{1+k} = \frac{a_{k}}{1+k}, b_{1+k} = \frac{b_{k}}{k+3}\right]$$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Reducible group (found another exponential solution)
<- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 45

```
Order:=6;
dsolve(t^2*diff(y(t),t$2)+(t-t^2)*diff(y(t),t)-y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1 t \left(1 + \frac{1}{3}t + \frac{1}{12}t^2 + \frac{1}{60}t^3 + \frac{1}{360}t^4 + \frac{1}{2520}t^5 + \mathrm{O}\left(t^6\right)\right) + \frac{c_2\left(-2 - 2t - t^2 - \frac{1}{3}t^3 - \frac{1}{12}t^4 - \frac{1}{60}t^5 + \mathrm{O}\left(t^6\right)\right)}{t}$$

✓ Solution by Mathematica

Time used: 0.018 (sec). Leaf size: 64

```
AsymptoticDSolveValue[t^2*y''[t]+(t-t^2)*y'[t]-y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1 \left(\frac{t^3}{24} + \frac{t^2}{6} + \frac{t}{2} + \frac{1}{t} + 1\right) + c_2 \left(\frac{t^5}{360} + \frac{t^4}{60} + \frac{t^3}{12} + \frac{t^2}{3} + t\right)$$

14.15 problem 15

Internal problem ID [1807]
Internal file name [OUTPUT/1808_Sunday_June_05_2022_02_33_00_AM_39471384/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 15.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference is integer"**

Maple gives the following as the ode type

```
[_Lienard]
```

$$\boxed{ty'' - \left(t^2 + 2\right) y' + yt = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$ty'' + \left(-t^2 - 2\right) y' + yt = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = -\frac{t^2 + 2}{t}$$
$$q(t) = 1$$

Table 262: Table $p(t), q(t)$ singularites.

$p(t) = -\frac{t^2+2}{t}$	
singularity	type
$t = 0$	"regular"
$t = \infty$	"regular"
$t = -\infty$	"regular"

$q(t) = 1$	
singularity	type

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : $[0, \infty, -\infty]$

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$ty'' + (-t^2 - 2) y' + yt = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}$$
$$y'' = \sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$t\left(\sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}\right) + (-t^2 - 2)\left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) t = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r)(n+r-1)\right) + \sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n (n+r)\right) + \sum_{n=0}^{\infty} \left(-2(n+r) a_n t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} t^{1+n+r} a_n\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n (n+r)\right) = \sum_{n=2}^{\infty} \left(-a_{n-2}(n+r-2)\, t^{n+r-1}\right)$$

$$\sum_{n=0}^{\infty} t^{1+n+r} a_n = \sum_{n=2}^{\infty} a_{n-2} t^{n+r-1}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r-1$.

$$\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r)(n+r-1)\right) + \sum_{n=2}^{\infty} \left(-a_{n-2}(n+r-2)\, t^{n+r-1}\right) + \sum_{n=0}^{\infty} \left(-2(n+r) a_n t^{n+r-1}\right) + \left(\sum_{n=2}^{\infty} a_{n-2} t^{n+r-1}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r-1} a_n (n+r)(n+r-1) - 2(n+r)\, a_n t^{n+r-1} = 0$$

When $n=0$ the above becomes

$$t^{-1+r} a_0 r(-1+r) - 2r a_0 t^{-1+r} = 0$$

Or

$$\left(t^{-1+r} r(-1+r) - 2r\, t^{-1+r}\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$r\, t^{-1+r}(-3+r) = 0$$

Since the above is true for all t then the indicial equation becomes

$$r(-3+r) = 0$$

Solving for r gives the roots of the indicial equation as

$$\begin{aligned} r_1 &= 3 \\ r_2 &= 0 \end{aligned}$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$r\,t^{-1+r}(-3+r) = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = 3$ is an integer, then we can construct two linearly independent solutions

$$\begin{aligned} y_1(t) &= t^{r_1}\left(\sum_{n=0}^{\infty} a_n t^n\right) \\ y_2(t) &= C y_1(t) \ln(t) + t^{r_2}\left(\sum_{n=0}^{\infty} b_n t^n\right) \end{aligned}$$

Or

$$\begin{aligned} y_1(t) &= t^{3}\left(\sum_{n=0}^{\infty} a_n t^n\right) \\ y_2(t) &= C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^n\right) \end{aligned}$$

Or

$$\begin{aligned} y_1(t) &= \sum_{n=0}^{\infty} a_n t^{n+3} \\ y_2(t) &= C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^n\right) \end{aligned}$$

Where C above can be zero. We start by finding y_1. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. Substituting $n = 1$ in Eq. (2B) gives

$$a_1 = 0$$

For $2 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) - a_{n-2}(n+r-2) - 2a_n(n+r) + a_{n-2} = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{a_{n-2}}{n+r} \tag{4}$$

Which for the root $r = 3$ becomes

$$a_n = \frac{a_{n-2}}{n+3} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 3$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{1}{2+r}$$

Which for the root $r = 3$ becomes

$$a_2 = \frac{1}{5}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$\frac{1}{2+r}$	$\frac{1}{5}$

For $n = 3$, using the above recursive equation gives

$$a_3 = 0$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$\frac{1}{2+r}$	$\frac{1}{5}$
a_3	0	0

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{(2+r)(4+r)}$$

Which for the root $r = 3$ becomes

$$a_4 = \frac{1}{35}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$\frac{1}{2+r}$	$\frac{1}{5}$
a_3	0	0
a_4	$\frac{1}{(2+r)(4+r)}$	$\frac{1}{35}$

For $n = 5$, using the above recursive equation gives

$$a_5 = 0$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$\frac{1}{2+r}$	$\frac{1}{5}$
a_3	0	0
a_4	$\frac{1}{(2+r)(4+r)}$	$\frac{1}{35}$
a_5	0	0

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= t^3 \left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\ &= t^3 \left(1 + \frac{t^2}{5} + \frac{t^4}{35} + O(t^6)\right) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Let

$$r_1 - r_2 = N$$

Where N is positive integer which is the difference between the two roots. r_1 is taken as the larger root. Hence for this problem we have $N = 3$. Now we need to determine if C is zero or not. This is done by finding $\lim_{r \to r_2} a_3(r)$. If this limit exists, then $C = 0$, else we need to keep the log term and $C \neq 0$. The above table shows that

$$\begin{aligned} a_N &= a_3 \\ &= 0 \end{aligned}$$

Therefore

$$\begin{aligned} \lim_{r \to r_2} 0 &= \lim_{r \to 0} 0 \\ &= 0 \end{aligned}$$

The limit is 0. Since the limit exists then the log term is not needed and we can set $C = 0$. Therefore the second solution has the form

$$\begin{aligned} y_2(t) &= \sum_{n=0}^{\infty} b_n t^{n+r} \\ &= \sum_{n=0}^{\infty} b_n t^n \end{aligned}$$

Eq (3) derived above is used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. Substituting $n = 1$ in Eq(3) gives

$$b_1 = 0$$

For $2 \leq n$ the recursive equation is

$$b_n(n+r)(n+r-1) - b_{n-2}(n+r-2) - 2(n+r) b_n + b_{n-2} = 0 \tag{4}$$

Which for for the root $r = 0$ becomes

$$b_n n(n-1) - b_{n-2}(n-2) - 2n b_n + b_{n-2} = 0 \tag{4A}$$

Solving for b_n from the recursive equation (4) gives

$$b_n = \frac{b_{n-2}}{n+r} \tag{5}$$

Which for the root $r = 0$ becomes

$$b_n = \frac{b_{n-2}}{n} \tag{6}$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1
b_1	0	0

For $n = 2$, using the above recursive equation gives

$$b_2 = \frac{1}{2+r}$$

Which for the root $r = 0$ becomes

$$b_2 = \frac{1}{2}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	0	0
b_2	$\frac{1}{2+r}$	$\frac{1}{2}$

For $n = 3$, using the above recursive equation gives

$$b_3 = 0$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	0	0
b_2	$\frac{1}{2+r}$	$\frac{1}{2}$
b_3	0	0

For $n = 4$, using the above recursive equation gives

$$b_4 = \frac{1}{(2+r)(4+r)}$$

Which for the root $r = 0$ becomes

$$b_4 = \frac{1}{8}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	0	0
b_2	$\frac{1}{2+r}$	$\frac{1}{2}$
b_3	0	0
b_4	$\frac{1}{(2+r)(4+r)}$	$\frac{1}{8}$

For $n = 5$, using the above recursive equation gives

$$b_5 = 0$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	0	0
b_2	$\frac{1}{2+r}$	$\frac{1}{2}$
b_3	0	0
b_4	$\frac{1}{(2+r)(4+r)}$	$\frac{1}{8}$
b_5	0	0

Using the above table, then the solution $y_2(t)$ is

$$\begin{aligned} y_2(t) &= b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \\ &= 1 + \frac{t^2}{2} + \frac{t^4}{8} + O(t^6) \end{aligned}$$

Therefore the homogeneous solution is

$$\begin{aligned} y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\ &= c_1 t^3 \left(1 + \frac{t^2}{5} + \frac{t^4}{35} + O(t^6)\right) + c_2 \left(1 + \frac{t^2}{2} + \frac{t^4}{8} + O(t^6)\right) \end{aligned}$$

Hence the final solution is

$$\begin{aligned} y &= y_h \\ &= c_1 t^3 \left(1 + \frac{t^2}{5} + \frac{t^4}{35} + O(t^6)\right) + c_2 \left(1 + \frac{t^2}{2} + \frac{t^4}{8} + O(t^6)\right) \end{aligned}$$

Summary
The solution(s) found are the following

$$y = c_1 t^3 \left(1 + \frac{t^2}{5} + \frac{t^4}{35} + O(t^6)\right) + c_2 \left(1 + \frac{t^2}{2} + \frac{t^4}{8} + O(t^6)\right) \tag{1}$$

Verification of solutions

$$y = c_1 t^3 \left(1 + \frac{t^2}{5} + \frac{t^4}{35} + O(t^6)\right) + c_2 \left(1 + \frac{t^2}{2} + \frac{t^4}{8} + O(t^6)\right)$$

Verified OK.

14.15.1 Maple step by step solution

Let's solve

$t y'' + (-t^2 - 2) y' + y t = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{(t^2+2)y'}{t} - y$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{(t^2+2)y'}{t} + y = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  ◦ Define functions

$\left[P_2(t) = -\frac{t^2+2}{t}, P_3(t) = 1\right]$

- $t \cdot P_2(t)$ is analytic at $t = 0$

  $\left(t \cdot P_2(t)\right)\bigg|_{t=0} = -2$

- $t^2 \cdot P_3(t)$ is analytic at $t = 0$

  $\left(t^2 \cdot P_3(t)\right)\bigg|_{t=0} = 0$

- $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $ty'' + (-t^2 - 2)\, y' + yt = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

☐ Rewrite ODE with series expansions

- Convert $t \cdot y$ to series expansion

  $t \cdot y = \sum_{k=0}^{\infty} a_k t^{k+r+1}$

- Shift index using $k- > k - 1$

  $t \cdot y = \sum_{k=1}^{\infty} a_{k-1} t^{k+r}$

- Convert $t^m \cdot y'$ to series expansion for $m = 0..2$

  $t^m \cdot y' = \sum_{k=0}^{\infty} a_k (k + r)\, t^{k+r-1+m}$

- Shift index using $k- > k + 1 - m$

  $t^m \cdot y' = \sum_{k=-1+m}^{\infty} a_{k+1-m} (k + 1 - m + r)\, t^{k+r}$

- Convert $t \cdot y''$ to series expansion

  $t \cdot y'' = \sum_{k=0}^{\infty} a_k (k + r)\, (k + r - 1)\, t^{k+r-1}$

- Shift index using $k- > k + 1$

$t \cdot y'' = \sum_{k=-1}^{\infty} a_{k+1}(k+r+1)(k+r)\, t^{k+r}$

Rewrite ODE with series expansions

$a_0 r(-3+r)\, t^{-1+r} + a_1(1+r)(-2+r)\, t^r + \left(\sum_{k=1}^{\infty} (a_{k+1}(k+r+1)(k-2+r) - a_{k-1}(k-2+r)\right.$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $r(-3+r) = 0$
- Values of r that satisfy the indicial equation

  $r \in \{0, 3\}$
- Each term must be 0

  $a_1(1+r)(-2+r) = 0$
- Each term in the series must be 0, giving the recursion relation

  $(k-2+r)(a_{k+1}(k+r+1) - a_{k-1}) = 0$
- Shift index using $k->k+1$

  $(k+r-1)(a_{k+2}(k+2+r) - a_k) = 0$
- Recursion relation that defines series solution to ODE

  $a_{k+2} = \frac{a_k}{k+2+r}$
- Recursion relation for $r = 0$

  $a_{k+2} = \frac{a_k}{k+2}$
- Solution for $r = 0$

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+2} = \frac{a_k}{k+2}, -2a_1 = 0\right]$
- Recursion relation for $r = 3$

  $a_{k+2} = \frac{a_k}{k+5}$
- Solution for $r = 3$

  $\left[y = \sum_{k=0}^{\infty} a_k t^{k+3}, a_{k+2} = \frac{a_k}{k+5}, 4a_1 = 0\right]$
- Combine solutions and rename parameters

  $\left[y = \left(\sum_{k=0}^{\infty} a_k t^k\right) + \left(\sum_{k=0}^{\infty} b_k t^{k+3}\right), a_{k+2} = \frac{a_k}{k+2}, -2a_1 = 0, b_{k+2} = \frac{b_k}{5+k}, 4b_1 = 0\right]$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Group is reducible, not completely reducible
<- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 32

```
Order:=6;
dsolve(t*diff(y(t),t$2)-(t^2+2)*diff(y(t),t)+t*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1 t^3 \left(1 + \frac{1}{5} t^2 + \frac{1}{35} t^4 + \mathrm{O}\left(t^6\right)\right) + c_2 \left(12 + 6t^2 + \frac{3}{2} t^4 + \mathrm{O}\left(t^6\right)\right)$$

✓ Solution by Mathematica

Time used: 0.011 (sec). Leaf size: 44

```
AsymptoticDSolveValue[t*y''[t]-(t^2+2)*y'[t]+t*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1 \left(\frac{t^4}{8} + \frac{t^2}{2} + 1\right) + c_2 \left(\frac{t^7}{35} + \frac{t^5}{5} + t^3\right)$$

14.16 problem 16

Internal problem ID [1808]
Internal file name [`OUTPUT/1809_Sunday_June_05_2022_02_33_04_AM_50859281/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 16.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference is integer"**

Maple gives the following as the ode type

```
[_Laguerre, [_2nd_order, _linear, `_with_symmetry_[0,F(x)]`]]
```

$$\boxed{t^2y'' + (-t^2 + 3t)\,y' - yt = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$t^2y'' + (-t^2 + 3t)\,y' - yt = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = -\frac{t-3}{t}$$
$$q(t) = -\frac{1}{t}$$

Table 264: Table $p(t), q(t)$ singularites.

$p(t) = -\frac{t-3}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = -\frac{1}{t}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$t^2 y'' + \left(-t^2 + 3t\right) y' - yt = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$\left(\sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}\right) t^2 + \left(-t^2 + 3t\right) \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) - \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) t = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n (n+r)\right) \\ + \left(\sum_{n=0}^{\infty} 3t^{n+r} a_n (n+r)\right) + \sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n (n+r)\right) = \sum_{n=1}^{\infty} \left(-a_{n-1}(n+r-1)\, t^{n+r}\right)$$

$$\sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n\right) = \sum_{n=1}^{\infty} \left(-a_{n-1} t^{n+r}\right)$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \sum_{n=1}^{\infty} \left(-a_{n-1}(n+r-1)\, t^{n+r}\right) \\ + \left(\sum_{n=0}^{\infty} 3t^{n+r} a_n (n+r)\right) + \sum_{n=1}^{\infty} \left(-a_{n-1} t^{n+r}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r} a_n (n+r)(n+r-1) + 3t^{n+r} a_n (n+r) = 0$$

When $n=0$ the above becomes

$$t^r a_0 r(-1+r) + 3t^r a_0 r = 0$$

Or

$$\left(t^r r(-1+r) + 3t^r r\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$t^r r(2+r) = 0$$

Since the above is true for all t then the indicial equation becomes

$$r(2+r) = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 0$$
$$r_2 = -2$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$t^r r(2+r) = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = 2$ is an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t) \ln(t) + t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^n$$
$$y_2(t) = C y_1(t) \ln(t) + \frac{\sum_{n=0}^{\infty} b_n t^n}{t^2}$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^n$$
$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n-2}\right)$$

Where C above can be zero. We start by finding y_1. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) - a_{n-1}(n+r-1) + 3a_n(n+r) - a_{n-1} = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{a_{n-1}}{n+2+r} \tag{4}$$

Which for the root $r = 0$ becomes

$$a_n = \frac{a_{n-1}}{n+2} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = \frac{1}{3+r}$$

Which for the root $r = 0$ becomes

$$a_1 = \frac{1}{3}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{3+r}$	$\frac{1}{3}$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{1}{(3+r)(4+r)}$$

Which for the root $r = 0$ becomes

$$a_2 = \frac{1}{12}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{3+r}$	$\frac{1}{3}$
a_2	$\frac{1}{(3+r)(4+r)}$	$\frac{1}{12}$

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{1}{(4+r)(5+r)(3+r)}$$

Which for the root $r = 0$ becomes

$$a_3 = \frac{1}{60}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{3+r}$	$\frac{1}{3}$
a_2	$\frac{1}{(3+r)(4+r)}$	$\frac{1}{12}$
a_3	$\frac{1}{(4+r)(5+r)(3+r)}$	$\frac{1}{60}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{(5+r)(3+r)(4+r)(6+r)}$$

Which for the root $r = 0$ becomes

$$a_4 = \frac{1}{360}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{3+r}$	$\frac{1}{3}$
a_2	$\frac{1}{(3+r)(4+r)}$	$\frac{1}{12}$
a_3	$\frac{1}{(4+r)(5+r)(3+r)}$	$\frac{1}{60}$
a_4	$\frac{1}{(5+r)(3+r)(4+r)(6+r)}$	$\frac{1}{360}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{1}{(3+r)(4+r)(6+r)(5+r)(7+r)}$$

Which for the root $r = 0$ becomes

$$a_5 = \frac{1}{2520}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{3+r}$	$\frac{1}{3}$
a_2	$\frac{1}{(3+r)(4+r)}$	$\frac{1}{12}$
a_3	$\frac{1}{(4+r)(5+r)(3+r)}$	$\frac{1}{60}$
a_4	$\frac{1}{(5+r)(3+r)(4+r)(6+r)}$	$\frac{1}{360}$
a_5	$\frac{1}{(3+r)(4+r)(6+r)(5+r)(7+r)}$	$\frac{1}{2520}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots \\ &= 1 + \frac{t}{3} + \frac{t^2}{12} + \frac{t^3}{60} + \frac{t^4}{360} + \frac{t^5}{2520} + O(t^6) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Let

$$r_1 - r_2 = N$$

Where N is positive integer which is the difference between the two roots. r_1 is taken as the larger root. Hence for this problem we have $N = 2$. Now we need to determine if C is zero or not. This is done by finding $\lim_{r \to r_2} a_2(r)$. If this limit exists, then $C = 0$, else we need to keep the log term and $C \neq 0$. The above table shows that

$$\begin{aligned} a_N &= a_2 \\ &= \frac{1}{(3+r)(4+r)} \end{aligned}$$

Therefore

$$\begin{aligned} \lim_{r \to r_2} \frac{1}{(3+r)(4+r)} &= \lim_{r \to -2} \frac{1}{(3+r)(4+r)} \\ &= \frac{1}{2} \end{aligned}$$

The limit is $\frac{1}{2}$. Since the limit exists then the log term is not needed and we can set $C = 0$. Therefore the second solution has the form

$$\begin{aligned} y_2(t) &= \sum_{n=0}^{\infty} b_n t^{n+r} \\ &= \sum_{n=0}^{\infty} b_n t^{n-2} \end{aligned}$$

Eq (3) derived above is used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. For $1 \leq n$ the recursive equation is

$$b_n(n+r)(n+r-1) - b_{n-1}(n+r-1) + 3b_n(n+r) - b_{n-1} = 0 \tag{4}$$

Which for for the root $r = -2$ becomes

$$b_n(n-2)(n-3) - b_{n-1}(n-3) + 3b_n(n-2) - b_{n-1} = 0 \tag{4A}$$

Solving for b_n from the recursive equation (4) gives

$$b_n = \frac{b_{n-1}}{n+2+r} \tag{5}$$

Which for the root $r = -2$ becomes

$$b_n = \frac{b_{n-1}}{n} \tag{6}$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = -2$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1

For $n = 1$, using the above recursive equation gives

$$b_1 = \frac{1}{3+r}$$

Which for the root $r = -2$ becomes

$$b_1 = 1$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{3+r}$	1

For $n = 2$, using the above recursive equation gives

$$b_2 = \frac{1}{(3+r)(4+r)}$$

Which for the root $r = -2$ becomes

$$b_2 = \frac{1}{2}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{3+r}$	1
b_2	$\frac{1}{(3+r)(4+r)}$	$\frac{1}{2}$

For $n = 3$, using the above recursive equation gives

$$b_3 = \frac{1}{(4+r)(5+r)(3+r)}$$

Which for the root $r = -2$ becomes

$$b_3 = \frac{1}{6}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{3+r}$	1
b_2	$\frac{1}{(3+r)(4+r)}$	$\frac{1}{2}$
b_3	$\frac{1}{(4+r)(5+r)(3+r)}$	$\frac{1}{6}$

For $n = 4$, using the above recursive equation gives

$$b_4 = \frac{1}{(5+r)(3+r)(4+r)(6+r)}$$

Which for the root $r = -2$ becomes

$$b_4 = \frac{1}{24}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{3+r}$	1
b_2	$\frac{1}{(3+r)(4+r)}$	$\frac{1}{2}$
b_3	$\frac{1}{(4+r)(5+r)(3+r)}$	$\frac{1}{6}$
b_4	$\frac{1}{(5+r)(3+r)(4+r)(6+r)}$	$\frac{1}{24}$

For $n = 5$, using the above recursive equation gives

$$b_5 = \frac{1}{(3+r)(4+r)(6+r)(5+r)(7+r)}$$

Which for the root $r = -2$ becomes

$$b_5 = \frac{1}{120}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{1}{3+r}$	1
b_2	$\frac{1}{(3+r)(4+r)}$	$\frac{1}{2}$
b_3	$\frac{1}{(4+r)(5+r)(3+r)}$	$\frac{1}{6}$
b_4	$\frac{1}{(5+r)(3+r)(4+r)(6+r)}$	$\frac{1}{24}$
b_5	$\frac{1}{(3+r)(4+r)(6+r)(5+r)(7+r)}$	$\frac{1}{120}$

Using the above table, then the solution $y_2(t)$ is

$$\begin{aligned} y_2(t) &= 1\left(b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots\right) \\ &= \frac{1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)}{t^2} \end{aligned}$$

Therefore the homogeneous solution is

$$y_h(t) = c_1 y_1(t) + c_2 y_2(t)$$

$$= c_1 \left(1 + \frac{t}{3} + \frac{t^2}{12} + \frac{t^3}{60} + \frac{t^4}{360} + \frac{t^5}{2520} + O(t^6)\right) + \frac{c_2 \left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)}{t^2}$$

Hence the final solution is

$$y = y_h$$

$$= c_1 \left(1 + \frac{t}{3} + \frac{t^2}{12} + \frac{t^3}{60} + \frac{t^4}{360} + \frac{t^5}{2520} + O(t^6)\right) + \frac{c_2 \left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)}{t^2}$$

Summary

The solution(s) found are the following

$$\begin{aligned} y = {} & c_1 \left(1 + \frac{t}{3} + \frac{t^2}{12} + \frac{t^3}{60} + \frac{t^4}{360} + \frac{t^5}{2520} + O(t^6)\right) \\ & + \frac{c_2 \left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)}{t^2} \end{aligned} \tag{1}$$

Verification of solutions

$$y = c_1 \left(1 + \frac{t}{3} + \frac{t^2}{12} + \frac{t^3}{60} + \frac{t^4}{360} + \frac{t^5}{2520} + O(t^6)\right) + \frac{c_2 \left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)}{t^2}$$

Verified OK.

14.16.1 Maple step by step solution

Let's solve

$y''t^2 + (-t^2 + 3t)\, y' - yt = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{y}{t} + \frac{(t-3)y'}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{(t-3)y'}{t} - \frac{y}{t} = 0$

- □ Check to see if $t_0 = 0$ is a regular singular point
  - Define functions

    $\left[P_2(t) = -\frac{t-3}{t}, P_3(t) = -\frac{1}{t}\right]$

  - $t \cdot P_2(t)$ is analytic at $t = 0$

    $\left(t \cdot P_2(t)\right)\bigg|_{t=0} = 3$

  - $t^2 \cdot P_3(t)$ is analytic at $t = 0$

    $\left(t^2 \cdot P_3(t)\right)\bigg|_{t=0} = 0$

  - $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $ty'' + (-t + 3)\, y' - y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

- □ Rewrite ODE with series expansions
  - Convert $t^m \cdot y'$ to series expansion for $m = 0..1$

    $t^m \cdot y' = \sum_{k=0}^{\infty} a_k(k + r)\, t^{k+r-1+m}$

  - Shift index using $k- >k + 1 - m$

$$t^m \cdot y' = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, t^{k+r}$$

- Convert $t \cdot y''$ to series expansion

$$t \cdot y'' = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, t^{k+r-1}$$

- Shift index using $k->k+1$

$$t \cdot y'' = \sum_{k=-1}^{\infty} a_{k+1}(k+1+r)\,(k+r)\, t^{k+r}$$

Rewrite ODE with series expansions

$$a_0 r(2+r)\, t^{-1+r} + \left(\sum_{k=0}^{\infty} \left(a_{k+1}(k+1+r)\,(k+3+r) - a_k(k+1+r)\right) t^{k+r}\right) = 0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

$$r(2+r) = 0$$

- Values of r that satisfy the indicial equation

$$r \in \{-2, 0\}$$

- Each term in the series must be 0, giving the recursion relation

$$(k+1+r)\,(a_{k+1}(k+3+r) - a_k) = 0$$

- Recursion relation that defines series solution to ODE

$$a_{k+1} = \frac{a_k}{k+3+r}$$

- Recursion relation for $r = -2$

$$a_{k+1} = \frac{a_k}{k+1}$$

- Solution for $r = -2$

$$\left[y = \sum_{k=0}^{\infty} a_k t^{k-2}, a_{k+1} = \frac{a_k}{k+1}\right]$$

- Recursion relation for $r = 0$

$$a_{k+1} = \frac{a_k}{k+3}$$

- Solution for $r = 0$

$$\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+1} = \frac{a_k}{k+3}\right]$$

- Combine solutions and rename parameters

$$\left[y = \left(\sum_{k=0}^{\infty} a_k t^{k-2}\right) + \left(\sum_{k=0}^{\infty} b_k t^k\right), a_{1+k} = \frac{a_k}{1+k}, b_{1+k} = \frac{b_k}{k+3}\right]$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
<- linear_1 successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 44

```
Order:=6;
dsolve(t^2*diff(y(t),t$2)+(3*t-t^2)*diff(y(t),t)-t*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1\left(1+\frac{1}{3}t+\frac{1}{12}t^2+\frac{1}{60}t^3+\frac{1}{360}t^4+\frac{1}{2520}t^5+\mathrm{O}\left(t^6\right)\right) + \frac{c_2\left(-2-2t-t^2-\frac{1}{3}t^3-\frac{1}{12}t^4-\frac{1}{60}t^5+\mathrm{O}\left(t^6\right)\right)}{t^2}$$

✓ Solution by Mathematica

Time used: 0.023 (sec). Leaf size: 60

```
AsymptoticDSolveValue[t^2*y''[t]+(3*t-t^2)*y'[t]-t*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1\left(\frac{t^2}{24}+\frac{1}{t^2}+\frac{t}{6}+\frac{1}{t}+\frac{1}{2}\right)+c_2\left(\frac{t^4}{360}+\frac{t^3}{60}+\frac{t^2}{12}+\frac{t}{3}+1\right)$$

14.17 problem 17

Internal problem ID [1809]
Internal file name [OUTPUT/1810_Sunday_June_05_2022_02_33_07_AM_22077162/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 17.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference is integer"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{t^2y'' + t(t+1)\,y' - y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$t^2y'' + \left(t^2 + t\right)y' - y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{t+1}{t}$$
$$q(t) = -\frac{1}{t^2}$$

Table 266: Table $p(t), q(t)$ singularites.

$p(t) = \frac{t+1}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = -\frac{1}{t^2}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$t^2 y'' + (t^2 + t) y' - y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$\left(\sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}\right) t^2 + (t^2 + t)\left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) - \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$
\begin{aligned}
&\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{1+n+r} a_n (n+r)\right) \\
&+ \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \sum_{n=0}^{\infty} \left(-a_n t^{n+r}\right) = 0
\end{aligned} \tag{2A}
$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$
\sum_{n=0}^{\infty} t^{1+n+r} a_n (n+r) = \sum_{n=1}^{\infty} a_{n-1}(n+r-1)\, t^{n+r}
$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$
\begin{aligned}
&\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=1}^{\infty} a_{n-1}(n+r-1)\, t^{n+r}\right) \\
&+ \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \sum_{n=0}^{\infty} \left(-a_n t^{n+r}\right) = 0
\end{aligned} \tag{2B}
$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$
t^{n+r} a_n (n+r)(n+r-1) + t^{n+r} a_n (n+r) - a_n t^{n+r} = 0
$$

When $n=0$ the above becomes

$$
t^r a_0 r(-1+r) + t^r a_0 r - a_0 t^r = 0
$$

Or

$$
\left(t^r r(-1+r) + t^r r - t^r\right) a_0 = 0
$$

Since $a_0 \neq 0$ then the above simplifies to

$$
\left(r^2-1\right) t^r = 0
$$

Since the above is true for all t then the indicial equation becomes

$$
r^2 - 1 = 0
$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 1$$
$$r_2 = -1$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$\left(r^2 - 1\right) t^r = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = 2$ is an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t) \ln(t) + t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = t \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t) \ln(t) + \frac{\sum_{n=0}^{\infty} b_n t^n}{t}$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{1+n}$$
$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n-1}\right)$$

Where C above can be zero. We start by finding y_1. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) + a_{n-1}(n+r-1) + a_n(n+r) - a_n = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{a_{n-1}}{1+n+r} \tag{4}$$

Which for the root $r = 1$ becomes

$$a_n = -\frac{a_{n-1}}{2+n} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 1$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = -\frac{1}{2+r}$$

Which for the root $r = 1$ becomes

$$a_1 = -\frac{1}{3}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{2+r}$	$-\frac{1}{3}$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{1}{(2+r)(3+r)}$$

Which for the root $r = 1$ becomes

$$a_2 = \frac{1}{12}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{2+r}$	$-\frac{1}{3}$
a_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{12}$

For $n = 3$, using the above recursive equation gives

$$a_3 = -\frac{1}{(3+r)(2+r)(4+r)}$$

Which for the root $r = 1$ becomes

$$a_3 = -\frac{1}{60}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{2+r}$	$-\frac{1}{3}$
a_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{12}$
a_3	$-\frac{1}{(3+r)(2+r)(4+r)}$	$-\frac{1}{60}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{(2+r)(4+r)(5+r)(3+r)}$$

Which for the root $r = 1$ becomes

$$a_4 = \frac{1}{360}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{2+r}$	$-\frac{1}{3}$
a_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{12}$
a_3	$-\frac{1}{(3+r)(2+r)(4+r)}$	$-\frac{1}{60}$
a_4	$\frac{1}{(2+r)(4+r)(5+r)(3+r)}$	$\frac{1}{360}$

For $n = 5$, using the above recursive equation gives

$$a_5 = -\frac{1}{(2+r)(5+r)(3+r)(4+r)(6+r)}$$

Which for the root $r = 1$ becomes

$$a_5 = -\frac{1}{2520}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{2+r}$	$-\frac{1}{3}$
a_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{12}$
a_3	$-\frac{1}{(3+r)(2+r)(4+r)}$	$-\frac{1}{60}$
a_4	$\frac{1}{(2+r)(4+r)(5+r)(3+r)}$	$\frac{1}{360}$
a_5	$-\frac{1}{(2+r)(5+r)(3+r)(4+r)(6+r)}$	$-\frac{1}{2520}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned}
y_1(t) &= t\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \ldots\right) \\
&= t\left(1 - \frac{t}{3} + \frac{t^2}{12} - \frac{t^3}{60} + \frac{t^4}{360} - \frac{t^5}{2520} + O(t^6)\right)
\end{aligned}$$

Now the second solution $y_2(t)$ is found. Let

$$r_1 - r_2 = N$$

Where N is positive integer which is the difference between the two roots. r_1 is taken as the larger root. Hence for this problem we have $N = 2$. Now we need to determine if C is zero or not. This is done by finding $\lim_{r \to r_2} a_2(r)$. If this limit exists, then $C = 0$, else we need to keep the log term and $C \neq 0$. The above table shows that

$$\begin{aligned}
a_N &= a_2 \\
&= \frac{1}{(2+r)(3+r)}
\end{aligned}$$

Therefore

$$\begin{aligned}
\lim_{r \to r_2} \frac{1}{(2+r)(3+r)} &= \lim_{r \to -1} \frac{1}{(2+r)(3+r)} \\
&= \frac{1}{2}
\end{aligned}$$

The limit is $\frac{1}{2}$. Since the limit exists then the log term is not needed and we can set $C = 0$. Therefore the second solution has the form

$$
\begin{aligned}
y_2(t) &= \sum_{n=0}^{\infty} b_n t^{n+r} \\
&= \sum_{n=0}^{\infty} b_n t^{n-1}
\end{aligned}
$$

Eq (3) derived above is used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. For $1 \leq n$ the recursive equation is

$$
b_n(n+r)(n+r-1) + b_{n-1}(n+r-1) + b_n(n+r) - b_n = 0 \tag{4}
$$

Which for for the root $r = -1$ becomes

$$
b_n(n-1)(n-2) + b_{n-1}(n-2) + b_n(n-1) - b_n = 0 \tag{4A}
$$

Solving for b_n from the recursive equation (4) gives

$$
b_n = -\frac{b_{n-1}}{1+n+r} \tag{5}
$$

Which for the root $r = -1$ becomes

$$
b_n = -\frac{b_{n-1}}{n} \tag{6}
$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = -1$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1

For $n = 1$, using the above recursive equation gives

$$
b_1 = -\frac{1}{2+r}
$$

Which for the root $r = -1$ becomes

$$
b_1 = -1
$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{2+r}$	-1

For $n = 2$, using the above recursive equation gives

$$b_2 = \frac{1}{(2+r)(3+r)}$$

Which for the root $r = -1$ becomes

$$b_2 = \frac{1}{2}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{2+r}$	-1
b_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{2}$

For $n = 3$, using the above recursive equation gives

$$b_3 = -\frac{1}{(3+r)(2+r)(4+r)}$$

Which for the root $r = -1$ becomes

$$b_3 = -\frac{1}{6}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{2+r}$	-1
b_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{2}$
b_3	$-\frac{1}{(3+r)(2+r)(4+r)}$	$-\frac{1}{6}$

For $n = 4$, using the above recursive equation gives

$$b_4 = \frac{1}{(2+r)(4+r)(5+r)(3+r)}$$

Which for the root $r = -1$ becomes

$$b_4 = \frac{1}{24}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{2+r}$	-1
b_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{2}$
b_3	$-\frac{1}{(3+r)(2+r)(4+r)}$	$-\frac{1}{6}$
b_4	$\frac{1}{(2+r)(4+r)(5+r)(3+r)}$	$\frac{1}{24}$

For $n = 5$, using the above recursive equation gives

$$b_5 = -\frac{1}{(2+r)(5+r)(3+r)(4+r)(6+r)}$$

Which for the root $r = -1$ becomes

$$b_5 = -\frac{1}{120}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$-\frac{1}{2+r}$	-1
b_2	$\frac{1}{(2+r)(3+r)}$	$\frac{1}{2}$
b_3	$-\frac{1}{(3+r)(2+r)(4+r)}$	$-\frac{1}{6}$
b_4	$\frac{1}{(2+r)(4+r)(5+r)(3+r)}$	$\frac{1}{24}$
b_5	$-\frac{1}{(2+r)(5+r)(3+r)(4+r)(6+r)}$	$-\frac{1}{120}$

Using the above table, then the solution $y_2(t)$ is

$$y_2(t) = t\left(b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots\right)$$
$$= \frac{1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)}{t}$$

Therefore the homogeneous solution is

$$y_h(t) = c_1 y_1(t) + c_2 y_2(t)$$
$$= c_1 t\left(1 - \frac{t}{3} + \frac{t^2}{12} - \frac{t^3}{60} + \frac{t^4}{360} - \frac{t^5}{2520} + O(t^6)\right) + \frac{c_2\left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right)}{t}$$

Hence the final solution is

$$y = y_h$$
$$= c_1 t\left(1 - \frac{t}{3} + \frac{t^2}{12} - \frac{t^3}{60} + \frac{t^4}{360} - \frac{t^5}{2520} + O(t^6)\right) + \frac{c_2\left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right)}{t}$$

Summary
The solution(s) found are the following

$$y = c_1 t\left(1 - \frac{t}{3} + \frac{t^2}{12} - \frac{t^3}{60} + \frac{t^4}{360} - \frac{t^5}{2520} + O(t^6)\right) + \frac{c_2\left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right)}{t} \tag{1}$$

Verification of solutions

$$y = c_1 t\left(1 - \frac{t}{3} + \frac{t^2}{12} - \frac{t^3}{60} + \frac{t^4}{360} - \frac{t^5}{2520} + O(t^6)\right) + \frac{c_2\left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right)}{t}$$

Verified OK.

14.17.1 Maple step by step solution

Let's solve

$y''t^2 + (t^2 + t)\, y' - y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{y}{t^2} - \frac{(t+1)y'}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{(t+1)y'}{t} - \frac{y}{t^2} = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  ○ Define functions

  $\left[P_2(t) = \frac{t+1}{t}, P_3(t) = -\frac{1}{t^2}\right]$

  ○ $t \cdot P_2(t)$ is analytic at $t = 0$

  $(t \cdot P_2(t))\bigg|_{t=0} = 1$

  ○ $t^2 \cdot P_3(t)$ is analytic at $t = 0$

  $(t^2 \cdot P_3(t))\bigg|_{t=0} = -1$

  ○ $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $y''t^2 + t(t+1)\, y' - y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

  ○ Convert $t^m \cdot y'$ to series expansion for $m = 1..2$

  $t^m \cdot y' = \sum_{k=0}^{\infty} a_k (k + r)\, t^{k+r-1+m}$

  ○ Shift index using $k- >k + 1 - m$

$$t^{m}\cdot y^{\prime}=\sum_{k=-1+m}^{\infty}a_{k+1-m}(k+1-m+r)\,t^{k+r}$$

- Convert $t^2\cdot y''$ to series expansion

  $$t^{2}\cdot y^{\prime\prime}=\sum_{k=0}^{\infty}a_{k}(k+r)\,(k+r-1)\,t^{k+r}$$

  Rewrite ODE with series expansions

  $$a_{0}(1+r)\,(-1+r)\,t^{r}+\left(\sum_{k=1}^{\infty}\left(a_{k}(k+r+1)\,(k+r-1)+a_{k-1}(k+r-1)\right)t^{k+r}\right)=0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

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

- Values of r that satisfy the indicial equation

  $$r\in\{-1,1\}$$

- Each term in the series must be 0, giving the recursion relation

  $$(k+r-1)\,(a_{k}(k+r+1)+a_{k-1})=0$$

- Shift index using $k->k+1$

  $$(k+r)\,(a_{k+1}(k+2+r)+a_{k})=0$$

- Recursion relation that defines series solution to ODE

  $$a_{k+1}=-\frac{a_{k}}{k+2+r}$$

- Recursion relation for $r=-1$

  $$a_{k+1}=-\frac{a_{k}}{k+1}$$

- Solution for $r=-1$

  $$\left[y=\sum_{k=0}^{\infty}a_{k}t^{k-1},a_{k+1}=-\frac{a_{k}}{k+1}\right]$$

- Recursion relation for $r=1$

  $$a_{k+1}=-\frac{a_{k}}{k+3}$$

- Solution for $r=1$

  $$\left[y=\sum_{k=0}^{\infty}a_{k}t^{k+1},a_{k+1}=-\frac{a_{k}}{k+3}\right]$$

- Combine solutions and rename parameters

  $$\left[y=\left(\sum_{k=0}^{\infty}a_{k}t^{k-1}\right)+\left(\sum_{k=0}^{\infty}b_{k}t^{1+k}\right),a_{1+k}=-\frac{a_{k}}{1+k},b_{1+k}=-\frac{b_{k}}{k+3}\right]$$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Reducible group (found another exponential solution)
<- Kovacics algorithm successful`
```

✓ Solution by Maple
Time used: 0.0 (sec). Leaf size: 45

```
Order:=6;
dsolve(t^2*diff(y(t),t$2)+t*(t+1)*diff(y(t),t)-y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1 t\left(1 - \frac{1}{3}t + \frac{1}{12}t^2 - \frac{1}{60}t^3 + \frac{1}{360}t^4 - \frac{1}{2520}t^5 + \mathrm{O}\left(t^6\right)\right) + \frac{c_2\left(-2 + 2t - t^2 + \frac{1}{3}t^3 - \frac{1}{12}t^4 + \frac{1}{60}t^5 + \mathrm{O}\left(t^6\right)\right)}{t}$$

✓ Solution by Mathematica
Time used: 0.018 (sec). Leaf size: 64

```
AsymptoticDSolveValue[t^2*y''[t]+t*(t+1)*y'[t]-y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1\left(\frac{t^3}{24} - \frac{t^2}{6} + \frac{t}{2} + \frac{1}{t} - 1\right) + c_2\left(\frac{t^5}{360} - \frac{t^4}{60} + \frac{t^3}{12} - \frac{t^2}{3} + t\right)$$

14.18 problem 18

Internal problem ID [1810]
Internal file name [OUTPUT/1811_Sunday_June_05_2022_02_33_12_AM_26790908/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 18.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference is integer"**

Maple gives the following as the ode type

`[_Laguerre]`

$$\boxed{ty'' - y'(t+4) + 2y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$ty'' + (-t-4)\,y' + 2y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = -\frac{t+4}{t}$$
$$q(t) = \frac{2}{t}$$

Table 268: Table $p(t), q(t)$ singularites.

$p(t) = -\frac{t+4}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = \frac{2}{t}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : [∞]

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$ty'' + (-t - 4)\,y' + 2y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r)\,a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\,a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$t\left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\,a_n t^{n+r-2}\right) + (-t-4)\left(\sum_{n=0}^{\infty} (n+r)\,a_n t^{n+r-1}\right) + 2\left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r)(n+r-1)\right) + \sum_{n=0}^{\infty} \left(-t^{n+r} a_n (n+r)\right) + \sum_{n=0}^{\infty} \left(-4(n+r)\, a_n t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} 2 a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \left(-t^{n+r} a_n (n+r)\right) = \sum_{n=1}^{\infty} \left(-a_{n-1}(n+r-1)\, t^{n+r-1}\right)$$

$$\sum_{n=0}^{\infty} 2 a_n t^{n+r} = \sum_{n=1}^{\infty} 2 a_{n-1} t^{n+r-1}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r-1$.

$$\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r)(n+r-1)\right) + \sum_{n=1}^{\infty} \left(-a_{n-1}(n+r-1)\, t^{n+r-1}\right) + \sum_{n=0}^{\infty} \left(-4(n+r)\, a_n t^{n+r-1}\right) + \left(\sum_{n=1}^{\infty} 2 a_{n-1} t^{n+r-1}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n = 0$. From Eq (2B) this gives

$$t^{n+r-1} a_n (n+r)(n+r-1) - 4(n+r)\, a_n t^{n+r-1} = 0$$

When $n = 0$ the above becomes

$$t^{-1+r} a_0 r(-1+r) - 4 r a_0 t^{-1+r} = 0$$

Or

$$\left(t^{-1+r} r(-1+r) - 4r\, t^{-1+r}\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$r\, t^{-1+r}(-5+r) = 0$$

Since the above is true for all t then the indicial equation becomes

$$r(-5+r) = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 5$$
$$r_2 = 0$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$r\,t^{-1+r}(-5+r) = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = 5$ is an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1}\left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t) \ln(t) + t^{r_2}\left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = t^5\left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+5}$$
$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Where C above can be zero. We start by finding y_1. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) - a_{n-1}(n+r-1) - 4a_n(n+r) + 2a_{n-1} = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{a_{n-1}(n+r-3)}{n^2+2nr+r^2-5n-5r} \tag{4}$$

Which for the root $r=5$ becomes

$$a_n = \frac{a_{n-1}(n+2)}{n(n+5)} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r=5$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n=1$, using the above recursive equation gives

$$a_1 = \frac{r-2}{r^2-3r-4}$$

Which for the root $r=5$ becomes

$$a_1 = \frac{1}{2}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{r-2}{r^2-3r-4}$	$\frac{1}{2}$

For $n=2$, using the above recursive equation gives

$$a_2 = \frac{(r-2)(-1+r)}{r^4-4r^3-7r^2+22r+24}$$

Which for the root $r=5$ becomes

$$a_2 = \frac{1}{7}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{r-2}{r^2-3r-4}$	$\frac{1}{2}$
a_2	$\frac{(r-2)(-1+r)}{r^4-4r^3-7r^2+22r+24}$	$\frac{1}{7}$

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{r(-1+r)}{r^5 - r^4 - 19r^3 + r^2 + 90r + 72}$$

Which for the root $r = 5$ becomes

$$a_3 = \frac{5}{168}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{r-2}{r^2-3r-4}$	$\frac{1}{2}$
a_2	$\frac{(r-2)(-1+r)}{r^4-4r^3-7r^2+22r+24}$	$\frac{1}{7}$
a_3	$\frac{r(-1+r)}{r^5-r^4-19r^3+r^2+90r+72}$	$\frac{5}{168}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{r}{r^5 + 2r^4 - 25r^3 - 50r^2 + 144r + 288}$$

Which for the root $r = 5$ becomes

$$a_4 = \frac{5}{1008}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{r-2}{r^2-3r-4}$	$\frac{1}{2}$
a_2	$\frac{(r-2)(-1+r)}{r^4-4r^3-7r^2+22r+24}$	$\frac{1}{7}$
a_3	$\frac{r(-1+r)}{r^5-r^4-19r^3+r^2+90r+72}$	$\frac{5}{168}$
a_4	$\frac{r}{r^5+2r^4-25r^3-50r^2+144r+288}$	$\frac{5}{1008}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{1}{(r+5)(r^4 - 25r^2 + 144)}$$

Which for the root $r = 5$ becomes

$$a_5 = \frac{1}{1440}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{r-2}{r^2-3r-4}$	$\frac{1}{2}$
a_2	$\frac{(r-2)(-1+r)}{r^4-4r^3-7r^2+22r+24}$	$\frac{1}{7}$
a_3	$\frac{r(-1+r)}{r^5-r^4-19r^3+r^2+90r+72}$	$\frac{5}{168}$
a_4	$\frac{r}{r^5+2r^4-25r^3-50r^2+144r+288}$	$\frac{5}{1008}$
a_5	$\frac{1}{(r+5)(r^4-25r^2+144)}$	$\frac{1}{1440}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned}
y_1(t) &= t^5\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\
&= t^5\left(1 + \frac{t}{2} + \frac{t^2}{7} + \frac{5t^3}{168} + \frac{5t^4}{1008} + \frac{t^5}{1440} + O(t^6)\right)
\end{aligned}$$

Now the second solution $y_2(t)$ is found. Let

$$r_1 - r_2 = N$$

Where N is positive integer which is the difference between the two roots. r_1 is taken as the larger root. Hence for this problem we have $N = 5$. Now we need to determine if C is zero or not. This is done by finding $\lim_{r \to r_2} a_5(r)$. If this limit exists, then $C = 0$, else we need to keep the log term and $C \neq 0$. The above table shows that

$$\begin{aligned}
a_N &= a_5 \\
&= \frac{1}{(r+5)(r^4 - 25r^2 + 144)}
\end{aligned}$$

Therefore

$$\begin{aligned}
\lim_{r \to r_2} \frac{1}{(r+5)(r^4 - 25r^2 + 144)} &= \lim_{r \to 0} \frac{1}{(r+5)(r^4 - 25r^2 + 144)} \\
&= \frac{1}{720}
\end{aligned}$$

The limit is $\frac{1}{720}$. Since the limit exists then the log term is not needed and we can set $C = 0$. Therefore the second solution has the form

$$\begin{aligned} y_2(t) &= \sum_{n=0}^{\infty} b_n t^{n+r} \\ &= \sum_{n=0}^{\infty} b_n t^n \end{aligned}$$

Eq (3) derived above is used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. For $1 \leq n$ the recursive equation is

$$b_n(n+r)(n+r-1) - b_{n-1}(n+r-1) - 4(n+r)b_n + 2b_{n-1} = 0 \tag{4}$$

Which for for the root $r = 0$ becomes

$$b_n n(n-1) - b_{n-1}(n-1) - 4nb_n + 2b_{n-1} = 0 \tag{4A}$$

Solving for b_n from the recursive equation (4) gives

$$b_n = \frac{b_{n-1}(n+r-3)}{n^2 + 2nr + r^2 - 5n - 5r} \tag{5}$$

Which for the root $r = 0$ becomes

$$b_n = \frac{b_{n-1}(n-3)}{n^2 - 5n} \tag{6}$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1

For $n = 1$, using the above recursive equation gives

$$b_1 = \frac{r-2}{r^2 - 3r - 4}$$

Which for the root $r = 0$ becomes

$$b_1 = \frac{1}{2}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{r-2}{r^2-3r-4}$	$\frac{1}{2}$

For $n=2$, using the above recursive equation gives

$$b_2 = \frac{(r-2)(-1+r)}{(r^2-3r-4)(r^2-r-6)}$$

Which for the root $r=0$ becomes

$$b_2 = \frac{1}{12}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{r-2}{r^2-3r-4}$	$\frac{1}{2}$
b_2	$\frac{(r-2)(-1+r)}{r^4-4r^3-7r^2+22r+24}$	$\frac{1}{12}$

For $n=3$, using the above recursive equation gives

$$b_3 = \frac{r(-1+r)}{(r+3)(r^2-3r-4)(r^2-r-6)}$$

Which for the root $r=0$ becomes

$$b_3 = 0$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{r-2}{r^2-3r-4}$	$\frac{1}{2}$
b_2	$\frac{(r-2)(-1+r)}{r^4-4r^3-7r^2+22r+24}$	$\frac{1}{12}$
b_3	$\frac{r(-1+r)}{r^5-r^4-19r^3+r^2+90r+72}$	0

For $n=4$, using the above recursive equation gives

$$b_4 = \frac{r}{(r+4)(r^2-r-6)(r-4)(r+3)}$$

Which for the root $r = 0$ becomes

$$b_4 = 0$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{r-2}{r^2-3r-4}$	$\frac{1}{2}$
b_2	$\frac{(r-2)(-1+r)}{r^4-4r^3-7r^2+22r+24}$	$\frac{1}{12}$
b_3	$\frac{r(-1+r)}{r^5-r^4-19r^3+r^2+90r+72}$	0
b_4	$\frac{r}{(r^2-r-6)(r+3)(r^2-16)}$	0

For $n = 5$, using the above recursive equation gives

$$b_5 = \frac{1}{(r+3)(r-4)(r-3)(r+4)(r+5)}$$

Which for the root $r = 0$ becomes

$$b_5 = \frac{1}{720}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{r-2}{r^2-3r-4}$	$\frac{1}{2}$
b_2	$\frac{(r-2)(-1+r)}{r^4-4r^3-7r^2+22r+24}$	$\frac{1}{12}$
b_3	$\frac{r(-1+r)}{r^5-r^4-19r^3+r^2+90r+72}$	0
b_4	$\frac{r}{(r^2-r-6)(r+3)(r^2-16)}$	0
b_5	$\frac{1}{(r+5)(r^2-9)(r^2-16)}$	$\frac{1}{720}$

Using the above table, then the solution $y_2(t)$ is

$$\begin{aligned} y_2(t) &= b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \\ &= 1 + \frac{t}{2} + \frac{t^2}{12} + \frac{t^5}{720} + O(t^6) \end{aligned}$$

Therefore the homogeneous solution is

$$
\begin{aligned}
y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\
&= c_1 t^5 \left(1 + \frac{t}{2} + \frac{t^2}{7} + \frac{5t^3}{168} + \frac{5t^4}{1008} + \frac{t^5}{1440} + O(t^6)\right) + c_2 \left(1 + \frac{t}{2} + \frac{t^2}{12} + \frac{t^5}{720} + O(t^6)\right)
\end{aligned}
$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1 t^5 \left(1 + \frac{t}{2} + \frac{t^2}{7} + \frac{5t^3}{168} + \frac{5t^4}{1008} + \frac{t^5}{1440} + O(t^6)\right) + c_2 \left(1 + \frac{t}{2} + \frac{t^2}{12} + \frac{t^5}{720} + O(t^6)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
y = c_1 t^5 \left(1 + \frac{t}{2} + \frac{t^2}{7} + \frac{5t^3}{168} + \frac{5t^4}{1008} + \frac{t^5}{1440} + O(t^6)\right) + c_2 \left(1 + \frac{t}{2} + \frac{t^2}{12} + \frac{t^5}{720} + O(t^6)\right) \tag{1}
$$

Verification of solutions

$$
y = c_1 t^5 \left(1 + \frac{t}{2} + \frac{t^2}{7} + \frac{5t^3}{168} + \frac{5t^4}{1008} + \frac{t^5}{1440} + O(t^6)\right) + c_2 \left(1 + \frac{t}{2} + \frac{t^2}{12} + \frac{t^5}{720} + O(t^6)\right)
$$

Verified OK.

14.18.1 Maple step by step solution

Let's solve

$ty'' + (-t-4)\, y' + 2y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{2y}{t} + \frac{(t+4)y'}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' - \frac{(t+4)y'}{t} + \frac{2y}{t} = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  ◦ Define functions

$\left[P_2(t) = -\frac{t+4}{t}, P_3(t) = \frac{2}{t}\right]$

- $t \cdot P_2(t)$ is analytic at $t = 0$

  $\left(t \cdot P_2(t)\right)\Big|_{t=0} = -4$

- $t^2 \cdot P_3(t)$ is analytic at $t = 0$

  $\left(t^2 \cdot P_3(t)\right)\Big|_{t=0} = 0$

- $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $ty'' + (-t-4)\,y' + 2y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

☐ Rewrite ODE with series expansions

- Convert $t^m \cdot y'$ to series expansion for $m = 0..1$

  $t^m \cdot y' = \sum_{k=0}^{\infty} a_k (k+r)\, t^{k+r-1+m}$

- Shift index using $k- >k+1-m$

  $t^m \cdot y' = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, t^{k+r}$

- Convert $t \cdot y''$ to series expansion

  $t \cdot y'' = \sum_{k=0}^{\infty} a_k (k+r)\,(k+r-1)\, t^{k+r-1}$

- Shift index using $k- >k+1$

  $t \cdot y'' = \sum_{k=-1}^{\infty} a_{k+1}(k+1+r)\,(k+r)\, t^{k+r}$

  Rewrite ODE with series expansions

  $a_0 r(-5+r)\, t^{-1+r} + \left(\sum_{k=0}^{\infty} \left(a_{k+1}(k+1+r)\,(k-4+r) - a_k(k+r-2)\right) t^{k+r}\right) = 0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

$r(-5+r)=0$

- Values of r that satisfy the indicial equation

$r \in \{0, 5\}$

- Each term in the series must be 0, giving the recursion relation

$a_{k+1}(k+1+r)(k-4+r) - a_k(k+r-2) = 0$

- Recursion relation that defines series solution to ODE

$a_{k+1} = \frac{a_k(k+r-2)}{(k+1+r)(k-4+r)}$

- Recursion relation for $r=0$; series terminates at $k=2$

$a_{k+1} = \frac{a_k(k-2)}{(k+1)(k-4)}$

- Apply recursion relation for $k=0$

$a_1 = \frac{a_0}{2}$

- Apply recursion relation for $k=1$

$a_2 = \frac{a_1}{6}$

- Express in terms of a_0

$a_2 = \frac{a_0}{12}$

- Terminating series solution of the ODE for $r=0$. Use reduction of order to find the second li

$y = a_0 \cdot \left(\frac{1}{2}t + 1 + \frac{1}{12}t^2\right)$

- Recursion relation for $r=5$

$a_{k+1} = \frac{a_k(k+3)}{(k+6)(k+1)}$

- Solution for $r=5$

$\left[y = \sum_{k=0}^{\infty} a_k t^{k+5}, a_{k+1} = \frac{a_k(k+3)}{(k+6)(k+1)}\right]$

- Combine solutions and rename parameters

$\left[y = a_0 \cdot \left(\frac{1}{2}t + 1 + \frac{1}{12}t^2\right) + \left(\sum_{k=0}^{\infty} b_k t^{5+k}\right), b_{1+k} = \frac{b_k(k+3)}{(k+6)(1+k)}\right]$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Reducible group (found another exponential solution)
<- Kovacics algorithm successful`
```

✓ Solution by Maple
Time used: 0.016 (sec). Leaf size: 40

```
Order:=6;
dsolve(t*diff(y(t),t$2)-(4+t)*diff(y(t),t)+2*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1 t^5 \left(1 + \frac{1}{2}t + \frac{1}{7}t^2 + \frac{5}{168}t^3 + \frac{5}{1008}t^4 + \frac{1}{1440}t^5 + \mathrm{O}\left(t^6\right)\right) + c_2\left(2880 + 1440t + 240t^2 + 4t^5 + \mathrm{O}\left(t^6\right)\right)$$

✓ Solution by Mathematica
Time used: 0.034 (sec). Leaf size: 56

```
AsymptoticDSolveValue[t*y''[t]-(4+t)*y'[t]+2*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1\left(\frac{t^2}{12} + \frac{t}{2} + 1\right) + c_2\left(\frac{5t^9}{1008} + \frac{5t^8}{168} + \frac{t^7}{7} + \frac{t^6}{2} + t^5\right)$$

14.19 problem 19

Internal problem ID [1811]
Internal file name [`OUTPUT/1812_Sunday_June_05_2022_02_33_16_AM_12861996/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 19.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference is integer"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{t^2y'' + (t^2 - 3t)\,y' + 3y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$t^2y'' + (t^2 - 3t)\,y' + 3y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{t-3}{t}$$
$$q(t) = \frac{3}{t^2}$$

Table 270: Table $p(t), q(t)$ singularites.

$p(t) = \frac{t-3}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = \frac{3}{t^2}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : [∞]

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$t^2 y'' + (t^2 - 3t) y' + 3y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$\left(\sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}\right) t^2 + (t^2 - 3t)\left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + 3\left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n(n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{1+n+r} a_n(n+r)\right) \\ + \sum_{n=0}^{\infty} \left(-3t^{n+r} a_n(n+r)\right) + \left(\sum_{n=0}^{\infty} 3a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} t^{1+n+r} a_n(n+r) = \sum_{n=1}^{\infty} a_{n-1}(n+r-1)\, t^{n+r}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n(n+r)(n+r-1)\right) + \left(\sum_{n=1}^{\infty} a_{n-1}(n+r-1)\, t^{n+r}\right) \\ + \sum_{n=0}^{\infty} \left(-3t^{n+r} a_n(n+r)\right) + \left(\sum_{n=0}^{\infty} 3a_n t^{n+r}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r} a_n(n+r)(n+r-1) - 3t^{n+r} a_n(n+r) + 3a_n t^{n+r} = 0$$

When $n=0$ the above becomes

$$t^r a_0 r(-1+r) - 3t^r a_0 r + 3a_0 t^r = 0$$

Or

$$\left(t^r r(-1+r) - 3t^r r + 3t^r\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$\left(r^2 - 4r + 3\right) t^r = 0$$

Since the above is true for all t then the indicial equation becomes

$$r^2 - 4r + 3 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 3$$
$$r_2 = 1$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$\left(r^2 - 4r + 3\right) t^r = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = 2$ is an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t) \ln(t) + t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = t^3 \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t) \ln(t) + t \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+3}$$
$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{1+n}\right)$$

Where C above can be zero. We start by finding y_1. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) + a_{n-1}(n+r-1) - 3a_n(n+r) + 3a_n = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{a_{n-1}}{n+r-3} \tag{4}$$

Which for the root $r = 3$ becomes

$$a_n = -\frac{a_{n-1}}{n} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 3$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = -\frac{1}{-2 + r}$$

Which for the root $r = 3$ becomes

$$a_1 = -1$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{-2+r}$	-1

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{1}{(-2 + r)(-1 + r)}$$

Which for the root $r = 3$ becomes

$$a_2 = \frac{1}{2}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{-2+r}$	-1
a_2	$\frac{1}{(-2+r)(-1+r)}$	$\frac{1}{2}$

For $n = 3$, using the above recursive equation gives

$$a_3 = -\frac{1}{(-2+r)(-1+r)r}$$

Which for the root $r = 3$ becomes

$$a_3 = -\frac{1}{6}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{-2+r}$	-1
a_2	$\frac{1}{(-2+r)(-1+r)}$	$\frac{1}{2}$
a_3	$-\frac{1}{(-2+r)(-1+r)r}$	$-\frac{1}{6}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{(-2+r)r(r^2-1)}$$

Which for the root $r = 3$ becomes

$$a_4 = \frac{1}{24}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{-2+r}$	-1
a_2	$\frac{1}{(-2+r)(-1+r)}$	$\frac{1}{2}$
a_3	$-\frac{1}{(-2+r)(-1+r)r}$	$-\frac{1}{6}$
a_4	$\frac{1}{(-2+r)r(r^2-1)}$	$\frac{1}{24}$

For $n = 5$, using the above recursive equation gives

$$a_5 = -\frac{1}{r^5 - 5r^3 + 4r}$$

Which for the root $r = 3$ becomes

$$a_5 = -\frac{1}{120}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{-2+r}$	-1
a_2	$\frac{1}{(-2+r)(-1+r)}$	$\frac{1}{2}$
a_3	$-\frac{1}{(-2+r)(-1+r)r}$	$-\frac{1}{6}$
a_4	$\frac{1}{(-2+r)r(r^2-1)}$	$\frac{1}{24}$
a_5	$-\frac{1}{r^5-5r^3+4r}$	$-\frac{1}{120}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned}y_1(t) &= t^3\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right)\\ &= t^3\left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right)\end{aligned}$$

Now the second solution $y_2(t)$ is found. Let

$$r_1 - r_2 = N$$

Where N is positive integer which is the difference between the two roots. r_1 is taken as the larger root. Hence for this problem we have $N = 2$. Now we need to determine if C is zero or not. This is done by finding $\lim_{r\to r_2} a_2(r)$. If this limit exists, then $C = 0$, else we need to keep the log term and $C \neq 0$. The above table shows that

$$\begin{aligned}a_N &= a_2\\ &= \frac{1}{(-2+r)(-1+r)}\end{aligned}$$

Therefore

$$\begin{aligned}\lim_{r\to r_2} \frac{1}{(-2+r)(-1+r)} &= \lim_{r\to 1} \frac{1}{(-2+r)(-1+r)}\\ &= \textit{undefined}\end{aligned}$$

Since the limit does not exist then the log term is needed. Therefore the second solution has the form

$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)$$

Therefore

$$
\begin{aligned}
\frac{d}{dt}y_2(t) &= Cy_1'(t)\ln(t) + \frac{Cy_1(t)}{t} + \left(\sum_{n=0}^{\infty}\frac{b_n t^{n+r_2}(n+r_2)}{t}\right) \\
&= Cy_1'(t)\ln(t) + \frac{Cy_1(t)}{t} + \left(\sum_{n=0}^{\infty} t^{-1+n+r_2} b_n(n+r_2)\right) \\
\frac{d^2}{dt^2}y_2(t) &= Cy_1''(t)\ln(t) + \frac{2Cy_1'(t)}{t} - \frac{Cy_1(t)}{t^2} + \sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right) \\
&= Cy_1''(t)\ln(t) + \frac{2Cy_1'(t)}{t} - \frac{Cy_1(t)}{t^2} + \left(\sum_{n=0}^{\infty} t^{-2+n+r_2} b_n(n+r_2)(-1+n+r_2)\right)
\end{aligned}
$$

Substituting these back into the given ode $t^2y'' + (t^2-3t)\,y' + 3y = 0$ gives

$$
\begin{aligned}
&\left(Cy_1''(t)\ln(t) + \frac{2Cy_1'(t)}{t} - \frac{Cy_1(t)}{t^2}\right. \\
&\left.+ \sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right)t^2 \\
&+ (t^2-3t)\left(Cy_1'(t)\ln(t) + \frac{Cy_1(t)}{t} + \left(\sum_{n=0}^{\infty}\frac{b_n t^{n+r_2}(n+r_2)}{t}\right)\right) \\
&+ 3Cy_1(t)\ln(t) + 3\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0
\end{aligned}
$$

Which can be written as

$$
\begin{aligned}
&\left(\left(y_1''(t)\,t^2 + (t^2-3t)\,y_1'(t) + 3y_1(t)\right)\ln(t) + \left(\frac{2y_1'(t)}{t} - \frac{y_1(t)}{t^2}\right)t^2\right. \\
&\left.+ \frac{(t^2-3t)\,y_1(t)}{t}\right)C + \left(\sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right)t^2 \\
&+ (t^2-3t)\left(\sum_{n=0}^{\infty}\frac{b_n t^{n+r_2}(n+r_2)}{t}\right) + 3\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0
\end{aligned} \tag{7}
$$

But since $y_1(t)$ is a solution to the ode, then

$$
y_1''(t)\,t^2 + (t^2-3t)\,y_1'(t) + 3y_1(t) = 0
$$

Eq (7) simplifes to

$$
\left(\left(\frac{2y_1'(t)}{t}-\frac{y_1(t)}{t^2}\right)t^2+\frac{(t^2-3t)\,y_1(t)}{t}\right)C
+\left(\sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2}-\frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right)t^2
+(t^2-3t)\left(\sum_{n=0}^{\infty}\frac{b_n t^{n+r_2}(n+r_2)}{t}\right)+3\left(\sum_{n=0}^{\infty}b_n t^{n+r_2}\right)=0 \tag{8}
$$

Substituting $y_1=\sum_{n=0}^{\infty}a_n t^{n+r_1}$ into the above gives

$$
\left(2\left(\sum_{n=0}^{\infty}t^{-1+n+r_1}a_n(n+r_1)\right)t+(t-4)\left(\sum_{n=0}^{\infty}a_n t^{n+r_1}\right)\right)C
+\left(\sum_{n=0}^{\infty}t^{-2+n+r_2}b_n(n+r_2)\,(-1+n+r_2)\right)t^2
+(t^2-3t)\left(\sum_{n=0}^{\infty}t^{-1+n+r_2}b_n(n+r_2)\right)+3\left(\sum_{n=0}^{\infty}b_n t^{n+r_2}\right)=0 \tag{9}
$$

Since $r_1=3$ and $r_2=1$ then the above becomes

$$
\left(2\left(\sum_{n=0}^{\infty}t^{2+n}a_n(n+3)\right)t+(t-4)\left(\sum_{n=0}^{\infty}a_n t^{n+3}\right)\right)C
+\left(\sum_{n=0}^{\infty}t^{n-1}b_n(1+n)\,n\right)t^2+(t^2-3t)\left(\sum_{n=0}^{\infty}t^{n}b_n(1+n)\right)+3\left(\sum_{n=0}^{\infty}b_n t^{1+n}\right)=0 \tag{10}
$$

Which simplifies to

$$
\left(\sum_{n=0}^{\infty}2C\,t^{n+3}a_n(n+3)\right)+\left(\sum_{n=0}^{\infty}C\,t^{n+4}a_n\right)+\sum_{n=0}^{\infty}\left(-4C\,t^{n+3}a_n\right)
+\left(\sum_{n=0}^{\infty}n\,t^{1+n}b_n(1+n)\right)+\left(\sum_{n=0}^{\infty}t^{2+n}b_n(1+n)\right)
+\sum_{n=0}^{\infty}\left(-3t^{1+n}b_n(1+n)\right)+\left(\sum_{n=0}^{\infty}3b_n t^{1+n}\right)=0 \tag{2A}
$$

The next step is to make all powers of t be $1+n$ in each summation term. Going over each summation term above with power of t in it which is not already t^{1+n} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} 2C\, t^{n+3} a_n (n+3) = \sum_{n=2}^{\infty} 2C a_{-2+n} (1+n)\, t^{1+n}$$

$$\sum_{n=0}^{\infty} C\, t^{n+4} a_n = \sum_{n=3}^{\infty} C a_{-3+n} t^{1+n}$$

$$\sum_{n=0}^{\infty} \left(-4C\, t^{n+3} a_n\right) = \sum_{n=2}^{\infty} \left(-4C a_{-2+n} t^{1+n}\right)$$

$$\sum_{n=0}^{\infty} t^{2+n} b_n (1+n) = \sum_{n=1}^{\infty} b_{n-1} n\, t^{1+n}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $1+n$.

$$\begin{aligned} &\left(\sum_{n=2}^{\infty} 2C a_{-2+n} (1+n)\, t^{1+n}\right) + \left(\sum_{n=3}^{\infty} C a_{-3+n} t^{1+n}\right) \\ &+ \sum_{n=2}^{\infty} \left(-4C a_{-2+n} t^{1+n}\right) + \left(\sum_{n=0}^{\infty} n\, t^{1+n} b_n (1+n)\right) + \left(\sum_{n=1}^{\infty} b_{n-1} n\, t^{1+n}\right) \\ &+ \sum_{n=0}^{\infty} \left(-3 t^{1+n} b_n (1+n)\right) + \left(\sum_{n=0}^{\infty} 3 b_n t^{1+n}\right) = 0 \end{aligned} \tag{2B}$$

For $n=0$ in Eq. (2B), we choose arbitray value for b_0 as $b_0 = 1$. For $n=1$, Eq (2B) gives

$$-b_1 + b_0 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$-b_1 + 1 = 0$$

Solving the above for b_1 gives

$$b_1 = 1$$

For $n = N$, where $N = 2$ which is the difference between the two roots, we are free to choose $b_2 = 0$. Hence for $n = 2$, Eq (2B) gives

$$2C + 2 = 0$$

Which is solved for C. Solving for C gives

$$C = -1$$

For $n = 3$, Eq (2B) gives

$$(a_0 + 4a_1) C + 3b_2 + 3b_3 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$3 + 3b_3 = 0$$

Solving the above for b_3 gives

$$b_3 = -1$$

For $n = 4$, Eq (2B) gives

$$(a_1 + 6a_2) C + 4b_3 + 8b_4 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$-6 + 8b_4 = 0$$

Solving the above for b_4 gives

$$b_4 = \frac{3}{4}$$

For $n = 5$, Eq (2B) gives

$$(a_2 + 8a_3) C + 5b_4 + 15b_5 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$\frac{55}{12} + 15b_5 = 0$$

Solving the above for b_5 gives

$$b_5 = -\frac{11}{36}$$

Now that we found all b_n and C, we can calculate the second solution from

$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)$$

Using the above value found for $C = -1$ and all b_n, then the second solution becomes

$$y_2(t) = (-1)\left(t^3\left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right)\right)\ln(t) + t\left(1 + t - t^3 + \frac{3t^4}{4} - \frac{11t^5}{36} + O(t^6)\right)$$

Therefore the homogeneous solution is

$$\begin{aligned}
y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\
&= c_1 t^3 \left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right) \\
&\quad + c_2 \left((-1) \left(t^3 \left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right)\right) \ln(t) \right. \\
&\quad \left. + t\left(1 + t - t^3 + \frac{3t^4}{4} - \frac{11t^5}{36} + O(t^6)\right)\right)
\end{aligned}$$

Hence the final solution is

$$\begin{aligned}
y &= y_h \\
&= c_1 t^3 \left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right) \\
&\quad + c_2 \left(-t^3 \left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right) \ln(t) \right. \\
&\quad \left. + t\left(1 + t - t^3 + \frac{3t^4}{4} - \frac{11t^5}{36} + O(t^6)\right)\right)
\end{aligned}$$

Summary

The solution(s) found are the following

$$\begin{aligned}
y = c_1 t^3 &\left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right) \\
&+ c_2 \left(-t^3 \left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right) \ln(t) \right. \\
&\left. + t\left(1 + t - t^3 + \frac{3t^4}{4} - \frac{11t^5}{36} + O(t^6)\right)\right)
\end{aligned} \tag{1}$$

Verification of solutions

$$\begin{aligned}
y = c_1 t^3 &\left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right) \\
&+ c_2 \left(-t^3 \left(1 - t + \frac{t^2}{2} - \frac{t^3}{6} + \frac{t^4}{24} - \frac{t^5}{120} + O(t^6)\right) \ln(t) \right. \\
&\left. + t\left(1 + t - t^3 + \frac{3t^4}{4} - \frac{11t^5}{36} + O(t^6)\right)\right)
\end{aligned}$$

Verified OK.

14.19.1 Maple step by step solution

Let's solve

$y''t^2 + (t^2 - 3t)\, y' + 3y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{3y}{t^2} - \frac{(t-3)y'}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{(t-3)y'}{t} + \frac{3y}{t^2} = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  ◦ Define functions

    $\left[P_2(t) = \frac{t-3}{t}, P_3(t) = \frac{3}{t^2}\right]$

  ◦ $t \cdot P_2(t)$ is analytic at $t = 0$

    $(t \cdot P_2(t))\bigg|_{t=0} = -3$

  ◦ $t^2 \cdot P_3(t)$ is analytic at $t = 0$

    $(t^2 \cdot P_3(t))\bigg|_{t=0} = 3$

  ◦ $t = 0$is a regular singular point

    Check to see if $t_0 = 0$ is a regular singular point

    $t_0 = 0$

- Multiply by denominators

  $y''t^2 + t(t-3)\, y' + 3y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

  ◦ Convert $t^m \cdot y'$ to series expansion for $m = 1..2$

    $t^m \cdot y' = \sum_{k=0}^{\infty} a_k(k+r)\, t^{k+r-1+m}$

  ◦ Shift index using $k- >k+1-m$

$$t^m \cdot y' = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, t^{k+r}$$

- Convert $t^2 \cdot y''$ to series expansion

  $$t^2 \cdot y'' = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, t^{k+r}$$

  Rewrite ODE with series expansions

  $$a_0(-1+r)\,(-3+r)\, t^r + \left(\sum_{k=1}^{\infty} \left(a_k(k+r-1)\,(k+r-3) + a_{k-1}(k+r-1)\right) t^{k+r}\right) = 0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $(-1+r)\,(-3+r) = 0$

- Values of r that satisfy the indicial equation

  $r \in \{1, 3\}$

- Each term in the series must be 0, giving the recursion relation

  $(k+r-1)\,(a_k(k+r-3) + a_{k-1}) = 0$

- Shift index using $k- >k+1$

  $(k+r)\,(a_{k+1}(k-2+r) + a_k) = 0$

- Recursion relation that defines series solution to ODE

  $a_{k+1} = -\frac{a_k}{k-2+r}$

- Recursion relation for $r = 1$

  $a_{k+1} = -\frac{a_k}{k-1}$

- Series not valid for $r = 1$, division by 0 in the recursion relation at $k = 1$

  $a_{k+1} = -\frac{a_k}{k-1}$

- Recursion relation for $r = 3$

  $a_{k+1} = -\frac{a_k}{k+1}$

- Solution for $r = 3$

  $$\left[y = \sum_{k=0}^{\infty} a_k t^{k+3}, a_{k+1} = -\frac{a_k}{k+1}\right]$$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Group is reducible, not completely reducible
<- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 61

```
Order:=6;
dsolve(t^2*diff(y(t),t$2)+(t^2-3*t)*diff(y(t),t)+3*y(t)=0,y(t),type='series',t=0);
```

$$
\begin{aligned}
y(t) = \Bigg(c_1 t^2 \left(1 - t + \frac{1}{2}t^2 - \frac{1}{6}t^3 + \frac{1}{24}t^4 - \frac{1}{120}t^5 + \mathrm{O}\left(t^6\right)\right) \\
+ c_2 \Bigg(\ln\left(t\right) \left(2t^2 - 2t^3 + t^4 - \frac{1}{3}t^5 + \mathrm{O}\left(t^6\right)\right) \\
+ \left(-2 - 2t + 3t^2 - t^3 + \frac{1}{9}t^5 + \mathrm{O}\left(t^6\right)\right)\Bigg)\Bigg) t
\end{aligned}
$$

✓ Solution by Mathematica

Time used: 0.018 (sec). Leaf size: 76

```
AsymptoticDSolveValue[t^2*y''[t]+(t^2-3*t)*y'[t]+3*y[t]==0,y[t],{t,0,5}]
```

$$
y(t) \to c_1 \left(\frac{1}{4}t\left(t^4 - 4t^2 + 4t + 4\right) - \frac{1}{2}t^3\left(t^2 - 2t + 2\right)\log(t)\right) + c_2\left(\frac{t^7}{24} - \frac{t^6}{6} + \frac{t^5}{2} - t^4 + t^3\right)
$$

14.20 problem 20

Internal problem ID [1812]
Internal file name [OUTPUT/1813_Sunday_June_05_2022_02_33_21_AM_23344865/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 20.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference is integer"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{t^2y'' + ty' - (t+1)\,y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$t^2y'' + ty' + (-t-1)\,y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{1}{t}$$
$$q(t) = -\frac{t+1}{t^2}$$

Table 272: Table $p(t), q(t)$ singularites.

$p(t) = \frac{1}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = -\frac{t+1}{t^2}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : [∞]

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$t^2y'' + ty' + (-t - 1)\, y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$\begin{aligned} y' &= \sum_{n=0}^{\infty} (n + r)\, a_n t^{n+r-1} \\ y'' &= \sum_{n=0}^{\infty} (n + r)\, (n + r - 1)\, a_n t^{n+r-2} \end{aligned}$$

Substituting the above back into the ode gives

$$\begin{aligned} &\left(\sum_{n=0}^{\infty} (n + r)\, (n + r - 1)\, a_n t^{n+r-2}\right) t^2 \\ &+ t\left(\sum_{n=0}^{\infty} (n + r)\, a_n t^{n+r-1}\right) + (-t - 1) \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \end{aligned} \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n\right) + \sum_{n=0}^{\infty} \left(-a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n\right) = \sum_{n=1}^{\infty} \left(-a_{n-1} t^{n+r}\right)$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \sum_{n=1}^{\infty} \left(-a_{n-1} t^{n+r}\right) + \sum_{n=0}^{\infty} \left(-a_n t^{n+r}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n = 0$. From Eq (2B) this gives

$$t^{n+r} a_n (n+r)(n+r-1) + t^{n+r} a_n (n+r) - a_n t^{n+r} = 0$$

When $n = 0$ the above becomes

$$t^r a_0 r(-1+r) + t^r a_0 r - a_0 t^r = 0$$

Or

$$\left(t^r r(-1+r) + t^r r - t^r\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$\left(r^2 - 1\right) t^r = 0$$

Since the above is true for all t then the indicial equation becomes

$$r^2 - 1 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 1$$
$$r_2 = -1$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$\left(r^2 - 1\right) t^r = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = 2$ is an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t) \ln(t) + t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = t \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t) \ln(t) + \frac{\sum_{n=0}^{\infty} b_n t^n}{t}$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{1+n}$$
$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n-1}\right)$$

Where C above can be zero. We start by finding y_1. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) + a_n(n+r) - a_{n-1} - a_n = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{a_{n-1}}{n^2 + 2nr + r^2 - 1} \tag{4}$$

Which for the root $r = 1$ becomes

$$a_n = \frac{a_{n-1}}{n(n+2)} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 1$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = \frac{1}{r(r+2)}$$

Which for the root $r = 1$ becomes

$$a_1 = \frac{1}{3}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{r(r+2)}$	$\frac{1}{3}$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{1}{r(r+2)(3+r)(r+1)}$$

Which for the root $r = 1$ becomes

$$a_2 = \frac{1}{24}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{r(r+2)}$	$\frac{1}{3}$
a_2	$\frac{1}{r(r+2)(3+r)(r+1)}$	$\frac{1}{24}$

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{1}{r(r+2)^2 (3+r)(r+1)(4+r)}$$

Which for the root $r = 1$ becomes

$$a_3 = \frac{1}{360}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{r(r+2)}$	$\frac{1}{3}$
a_2	$\frac{1}{r(r+2)(3+r)(r+1)}$	$\frac{1}{24}$
a_3	$\frac{1}{r(r+2)^2(3+r)(r+1)(4+r)}$	$\frac{1}{360}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{r(r+2)^2 (3+r)^2 (r+1)(4+r)(5+r)}$$

Which for the root $r = 1$ becomes

$$a_4 = \frac{1}{8640}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{r(r+2)}$	$\frac{1}{3}$
a_2	$\frac{1}{r(r+2)(3+r)(r+1)}$	$\frac{1}{24}$
a_3	$\frac{1}{r(r+2)^2(3+r)(r+1)(4+r)}$	$\frac{1}{360}$
a_4	$\frac{1}{r(r+2)^2(3+r)^2(r+1)(4+r)(5+r)}$	$\frac{1}{8640}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{1}{r(r+2)^2 (3+r)^2 (r+1)(4+r)^2 (5+r)(r+6)}$$

Which for the root $r = 1$ becomes

$$a_5 = \frac{1}{302400}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{r(r+2)}$	$\frac{1}{3}$
a_2	$\frac{1}{r(r+2)(3+r)(r+1)}$	$\frac{1}{24}$
a_3	$\frac{1}{r(r+2)^2(3+r)(r+1)(4+r)}$	$\frac{1}{360}$
a_4	$\frac{1}{r(r+2)^2(3+r)^2(r+1)(4+r)(5+r)}$	$\frac{1}{8640}$
a_5	$\frac{1}{r(r+2)^2(3+r)^2(r+1)(4+r)^2(5+r)(r+6)}$	$\frac{1}{302400}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= t(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots) \\ &= t\left(1 + \frac{t}{3} + \frac{t^2}{24} + \frac{t^3}{360} + \frac{t^4}{8640} + \frac{t^5}{302400} + O(t^6)\right) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Let

$$r_1 - r_2 = N$$

Where N is positive integer which is the difference between the two roots. r_1 is taken as the larger root. Hence for this problem we have $N = 2$. Now we need to determine if C is zero or not. This is done by finding $\lim_{r \to r_2} a_2(r)$. If this limit exists, then $C = 0$, else we need to keep the log term and $C \neq 0$. The above table shows that

$$\begin{aligned} a_N &= a_2 \\ &= \frac{1}{r\,(r+2)\,(3+r)\,(r+1)} \end{aligned}$$

Therefore

$$\begin{aligned} \lim_{r \to r_2} \frac{1}{r\,(r+2)\,(3+r)\,(r+1)} &= \lim_{r \to -1} \frac{1}{r\,(r+2)\,(3+r)\,(r+1)} \\ &= \textit{undefined} \end{aligned}$$

Since the limit does not exist then the log term is needed. Therefore the second solution has the form

$$y_2(t) = Cy_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)$$

Therefore

$$\begin{aligned}
\frac{d}{dt} y_2(t) &= Cy_1'(t) \ln(t) + \frac{Cy_1(t)}{t} + \left(\sum_{n=0}^{\infty} \frac{b_n t^{n+r_2}(n+r_2)}{t}\right) \\
&= Cy_1'(t) \ln(t) + \frac{Cy_1(t)}{t} + \left(\sum_{n=0}^{\infty} t^{-1+n+r_2} b_n (n+r_2)\right) \\
\frac{d^2}{dt^2} y_2(t) &= Cy_1''(t) \ln(t) + \frac{2Cy_1'(t)}{t} - \frac{Cy_1(t)}{t^2} + \sum_{n=0}^{\infty} \left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right) \\
&= Cy_1''(t) \ln(t) + \frac{2Cy_1'(t)}{t} - \frac{Cy_1(t)}{t^2} + \left(\sum_{n=0}^{\infty} t^{-2+n+r_2} b_n (n+r_2)(-1+n+r_2)\right)
\end{aligned}$$

Substituting these back into the given ode $t^2y'' + ty' + (-t-1)\, y = 0$ gives

$$\begin{aligned}
&\left(Cy_1''(t) \ln(t) + \frac{2Cy_1'(t)}{t} - \frac{Cy_1(t)}{t^2} \right. \\
&\left. + \sum_{n=0}^{\infty} \left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right) t^2 \\
&+ t\left(Cy_1'(t) \ln(t) + \frac{Cy_1(t)}{t} + \left(\sum_{n=0}^{\infty} \frac{b_n t^{n+r_2}(n+r_2)}{t}\right)\right) \\
&+ (-t-1)\left(Cy_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)\right) = 0
\end{aligned}$$

Which can be written as

$$\begin{aligned}
&\left(\left(y_1''(t)\, t^2 + y_1'(t)\, t + (-t-1)\, y_1(t)\right) \ln(t) + \left(\frac{2y_1'(t)}{t} - \frac{y_1(t)}{t^2}\right) t^2 + y_1(t)\right) C \\
&+ \left(\sum_{n=0}^{\infty} \left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right) t^2 \qquad (7) \\
&+ t\left(\sum_{n=0}^{\infty} \frac{b_n t^{n+r_2}(n+r_2)}{t}\right) + (-t-1)\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0
\end{aligned}$$

But since $y_1(t)$ is a solution to the ode, then

$$y_1''(t)\,t^2 + y_1'(t)\,t + (-t-1)\,y_1(t) = 0$$

Eq (7) simplifes to

$$\begin{aligned}&\left(\left(\frac{2y_1'(t)}{t} - \frac{y_1(t)}{t^2}\right)t^2 + y_1(t)\right)C \\ &+ \left(\sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right)t^2 \\ &+ t\left(\sum_{n=0}^{\infty}\frac{b_n t^{n+r_2}(n+r_2)}{t}\right) + (-t-1)\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0\end{aligned} \tag{8}$$

Substituting $y_1 = \sum_{n=0}^{\infty} a_n t^{n+r_1}$ into the above gives

$$\begin{aligned}&\left(\sum_{n=0}^{\infty} t^{-2+n+r_2} b_n (n+r_2)(-1+n+r_2)\right)t^2 + 2t\left(\sum_{n=0}^{\infty} t^{-1+n+r_1} a_n (n+r_1)\right)C \\ &+ \left(\sum_{n=0}^{\infty} t^{-1+n+r_2} b_n (n+r_2)\right)t - (t+1)\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0\end{aligned} \tag{9}$$

Since $r_1 = 1$ and $r_2 = -1$ then the above becomes

$$\begin{aligned}&\left(\sum_{n=0}^{\infty} t^{-3+n} b_n (n-1)(-2+n)\right)t^2 + 2t\left(\sum_{n=0}^{\infty} t^n a_n (1+n)\right)C \\ &+ \left(\sum_{n=0}^{\infty} t^{-2+n} b_n (n-1)\right)t - (t+1)\left(\sum_{n=0}^{\infty} b_n t^{n-1}\right) = 0\end{aligned} \tag{10}$$

Which simplifies to

$$\begin{aligned}&\left(\sum_{n=0}^{\infty} t^{n-1} b_n (n^2-3n+2)\right) + \left(\sum_{n=0}^{\infty} 2C\,t^{1+n} a_n (1+n)\right) \\ &+ \left(\sum_{n=0}^{\infty} t^{n-1} b_n (n-1)\right) + \sum_{n=0}^{\infty}(-b_n t^n) + \sum_{n=0}^{\infty}(-b_n t^{n-1}) = 0\end{aligned} \tag{2A}$$

The next step is to make all powers of t be $n-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} 2C\, t^{1+n} a_n (1+n) = \sum_{n=2}^{\infty} 2C a_{-2+n} (n-1)\, t^{n-1}$$

$$\sum_{n=0}^{\infty} (-b_n t^n) = \sum_{n=1}^{\infty} (-b_{n-1} t^{n-1})$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n-1$.

$$\begin{aligned} &\left(\sum_{n=0}^{\infty} t^{n-1} b_n (n^2 - 3n + 2)\right) + \left(\sum_{n=2}^{\infty} 2C a_{-2+n} (n-1)\, t^{n-1}\right) \\ &+ \left(\sum_{n=0}^{\infty} t^{n-1} b_n (n-1)\right) + \sum_{n=1}^{\infty} (-b_{n-1} t^{n-1}) + \sum_{n=0}^{\infty} (-b_n t^{n-1}) = 0 \end{aligned} \tag{2B}$$

For $n=0$ in Eq. (2B), we choose arbitray value for b_0 as $b_0 = 1$. For $n=1$, Eq (2B) gives

$$-b_0 - b_1 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$-1 - b_1 = 0$$

Solving the above for b_1 gives

$$b_1 = -1$$

For $n = N$, where $N = 2$ which is the difference between the two roots, we are free to choose $b_2 = 0$. Hence for $n = 2$, Eq (2B) gives

$$2C + 1 = 0$$

Which is solved for C. Solving for C gives

$$C = -\frac{1}{2}$$

For $n = 3$, Eq (2B) gives

$$4Ca_1 - b_2 + 3b_3 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$3b_3 - \frac{2}{3} = 0$$

Solving the above for b_3 gives

$$b_3 = \frac{2}{9}$$

For $n = 4$, Eq (2B) gives

$$6Ca_2 - b_3 + 8b_4 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$8b_4 - \frac{25}{72} = 0$$

Solving the above for b_4 gives

$$b_4 = \frac{25}{576}$$

For $n = 5$, Eq (2B) gives

$$8Ca_3 - b_4 + 15b_5 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$15b_5 - \frac{157}{2880} = 0$$

Solving the above for b_5 gives

$$b_5 = \frac{157}{43200}$$

Now that we found all b_n and C, we can calculate the second solution from

$$y_2(t) = Cy_1(t)\ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)$$

Using the above value found for $C = -\frac{1}{2}$ and all b_n, then the second solution becomes

$$\begin{aligned}y_2(t) = &-\frac{1}{2}\left(t\left(1+\frac{t}{3}+\frac{t^2}{24}+\frac{t^3}{360}+\frac{t^4}{8640}+\frac{t^5}{302400}+O(t^6)\right)\right)\ln(t)\\ &+\frac{1-t+\frac{2t^3}{9}+\frac{25t^4}{576}+\frac{157t^5}{43200}+O(t^6)}{t}\end{aligned}$$

Therefore the homogeneous solution is

$$
\begin{aligned}
y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\
&= c_1 t\left(1+\frac{t}{3}+\frac{t^2}{24}+\frac{t^3}{360}+\frac{t^4}{8640}+\frac{t^5}{302400}+O\left(t^6\right)\right) \\
&+ c_2\left(-\frac{1}{2}\left(t\left(1+\frac{t}{3}+\frac{t^2}{24}+\frac{t^3}{360}+\frac{t^4}{8640}+\frac{t^5}{302400}+O\left(t^6\right)\right)\right)\ln\left(t\right)\right. \\
&\left. + \frac{1-t+\frac{2t^3}{9}+\frac{25t^4}{576}+\frac{157t^5}{43200}+O(t^6)}{t}\right)
\end{aligned}
$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1 t\left(1+\frac{t}{3}+\frac{t^2}{24}+\frac{t^3}{360}+\frac{t^4}{8640}+\frac{t^5}{302400}+O\left(t^6\right)\right) \\
&+ c_2\left(-\frac{t\left(1+\frac{t}{3}+\frac{t^2}{24}+\frac{t^3}{360}+\frac{t^4}{8640}+\frac{t^5}{302400}+O\left(t^6\right)\right)\ln\left(t\right)}{2}\right. \\
&\left. + \frac{1-t+\frac{2t^3}{9}+\frac{25t^4}{576}+\frac{157t^5}{43200}+O(t^6)}{t}\right)
\end{aligned}
$$

<u>Summary</u>
The solution(s) found are the following

$$
\begin{aligned}
y = c_1 t\left(1+\frac{t}{3}+\frac{t^2}{24}+\frac{t^3}{360}+\frac{t^4}{8640}+\frac{t^5}{302400}+O\left(t^6\right)\right) \\
+ c_2\left(-\frac{t\left(1+\frac{t}{3}+\frac{t^2}{24}+\frac{t^3}{360}+\frac{t^4}{8640}+\frac{t^5}{302400}+O\left(t^6\right)\right)\ln\left(t\right)}{2}\right. \\
\left. + \frac{1-t+\frac{2t^3}{9}+\frac{25t^4}{576}+\frac{157t^5}{43200}+O(t^6)}{t}\right)
\end{aligned} \tag{1}
$$

Verification of solutions

$$y = c_1 t\left(1+\frac{t}{3}+\frac{t^2}{24}+\frac{t^3}{360}+\frac{t^4}{8640}+\frac{t^5}{302400}+O(t^6)\right) + c_2\left(-\frac{t\left(1+\frac{t}{3}+\frac{t^2}{24}+\frac{t^3}{360}+\frac{t^4}{8640}+\frac{t^5}{302400}+O(t^6)\right)\ln(t)}{2} + \frac{1-t+\frac{2t^3}{9}+\frac{25t^4}{576}+\frac{157t^5}{43200}+O(t^6)}{t}\right)$$

Verified OK.

14.20.1 Maple step by step solution

Let's solve

$y''t^2+ty'+(-t-1)\,y=0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y''=-\frac{y'}{t}+\frac{(t+1)y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y''+\frac{y'}{t}-\frac{(t+1)y}{t^2}=0$

☐ Check to see if $t_0=0$ is a regular singular point

  - Define functions

    $\left[P_2(t)=\frac{1}{t}, P_3(t)=-\frac{t+1}{t^2}\right]$

  - $t\cdot P_2(t)$ is analytic at $t=0$

    $\left.(t\cdot P_2(t))\right|_{t=0}=1$

  - $t^2\cdot P_3(t)$ is analytic at $t=0$

    $\left.(t^2\cdot P_3(t))\right|_{t=0}=-1$

  - $t=0$is a regular singular point

    Check to see if $t_0=0$ is a regular singular point

    $t_0=0$

- Multiply by denominators

  $y''t^2+ty'+(-t-1)\,y=0$
- Assume series solution for y

  $y=\sum_{k=0}^{\infty} a_k t^{k+r}$

☐ Rewrite ODE with series expansions

  ◦ Convert $t^m\cdot y$ to series expansion for $m=0..1$

  $t^m\cdot y=\sum_{k=0}^{\infty} a_k t^{k+r+m}$

  ◦ Shift index using $k->k-m$

  $t^m\cdot y=\sum_{k=m}^{\infty} a_{k-m} t^{k+r}$

  ◦ Convert $t\cdot y'$ to series expansion

  $t\cdot y'=\sum_{k=0}^{\infty} a_k(k+r)\,t^{k+r}$

  ◦ Convert $t^2\cdot y''$ to series expansion

  $t^2\cdot y''=\sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\,t^{k+r}$

  Rewrite ODE with series expansions

  $a_0(1+r)\,(-1+r)\,t^r+\left(\sum_{k=1}^{\infty} (a_k(k+r+1)\,(k+r-1)-a_{k-1})\,t^{k+r}\right)=0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $(1+r)\,(-1+r)=0$
- Values of r that satisfy the indicial equation

  $r\in\{-1,1\}$
- Each term in the series must be 0, giving the recursion relation

  $a_k(k+r+1)\,(k+r-1)-a_{k-1}=0$
- Shift index using $k->k+1$

  $a_{k+1}(k+2+r)\,(k+r)-a_k=0$
- Recursion relation that defines series solution to ODE

  $a_{k+1}=\frac{a_k}{(k+2+r)(k+r)}$
- Recursion relation for $r=-1$

$$a_{k+1} = \frac{a_k}{(k+1)(k-1)}$$

- Series not valid for $r = -1$, division by 0 in the recursion relation at $k = 1$

$$a_{k+1} = \frac{a_k}{(k+1)(k-1)}$$

- Recursion relation for $r = 1$

$$a_{k+1} = \frac{a_k}{(k+3)(k+1)}$$

- Solution for $r = 1$

$$\left[y = \sum_{k=0}^{\infty} a_k t^{k+1}, a_{k+1} = \frac{a_k}{(k+3)(k+1)}\right]$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 63

```
Order:=6;
dsolve(t^2*diff(y(t),t$2)+t*diff(y(t),t)-(1+t)*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = \frac{c_1 t^2 \left(1 + \frac{1}{3}t + \frac{1}{24}t^2 + \frac{1}{360}t^3 + \frac{1}{8640}t^4 + \frac{1}{302400}t^5 + \mathrm{O}\left(t^6\right)\right) + c_2 \left(\ln\left(t\right)\left(t^2 + \frac{1}{3}t^3 + \frac{1}{24}t^4 + \frac{1}{360}t^5 + \mathrm{O}\left(t^6\right)\right) + (}{t}$$

✓ Solution by Mathematica

Time used: 0.018 (sec). Leaf size: 83

```
AsymptoticDSolveValue[t^2*y''[t]+t*y'[t]-(1+t)*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1 \left(\frac{31t^4 + 176t^3 + 144t^2 - 576t + 576}{576t} - \frac{1}{48} t \left(t^2 + 8t + 24 \right) \log(t) \right) + c_2 \left(\frac{t^5}{8640} + \frac{t^4}{360} + \frac{t^3}{24} + \frac{t^2}{3} + t \right)$$

14.21 problem 21

Internal problem ID [1813]
Internal file name [OUTPUT/1814_Sunday_June_05_2022_02_33_27_AM_86548608/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 21.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference is integer"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{ty'' + ty' + 2y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$ty'' + ty' + 2y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = 1$$
$$q(t) = \frac{2}{t}$$

Table 274: Table $p(t), q(t)$ singularites.

$p(t) = 1$	
singularity	type

$q(t) = \frac{2}{t}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$ty'' + ty' + 2y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n + r) a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n + r) (n + r - 1) a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$t \left(\sum_{n=0}^{\infty} (n+r) (n+r-1) a_n t^{n+r-2} \right) + t \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1} \right) + 2 \left(\sum_{n=0}^{\infty} a_n t^{n+r} \right) = 0 \quad (1)$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n + r) (n + r - 1) \right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n + r) \right) + \left(\sum_{n=0}^{\infty} 2 a_n t^{n+r} \right) = 0 \quad (2A)$$

The next step is to make all powers of t be $n + r - 1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} t^{n+r} a_n (n + r) = \sum_{n=1}^{\infty} a_{n-1} (n + r - 1) t^{n+r-1}$$

$$\sum_{n=0}^{\infty} 2 a_n t^{n+r} = \sum_{n=1}^{\infty} 2 a_{n-1} t^{n+r-1}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n + r - 1$.

$$
\begin{aligned}
&\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r) (n+r-1)\right) \\
&+ \left(\sum_{n=1}^{\infty} a_{n-1} (n+r-1) t^{n+r-1}\right) + \left(\sum_{n=1}^{\infty} 2a_{n-1} t^{n+r-1}\right) = 0
\end{aligned}
\tag{2B}
$$

The indicial equation is obtained from $n = 0$. From Eq (2B) this gives

$$t^{n+r-1} a_n (n+r) (n+r-1) = 0$$

When $n = 0$ the above becomes

$$t^{-1+r} a_0 r(-1+r) = 0$$

Or

$$t^{-1+r} a_0 r(-1+r) = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$t^{-1+r} r(-1+r) = 0$$

Since the above is true for all t then the indicial equation becomes

$$r(-1+r) = 0$$

Solving for r gives the roots of the indicial equation as

$$
\begin{aligned}
r_1 &= 1 \\
r_2 &= 0
\end{aligned}
$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$t^{-1+r} r(-1+r) = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = 1$ is an integer, then we can construct two linearly independent solutions

$$
\begin{aligned}
y_1(t) &= t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n\right) \\
y_2(t) &= C y_1(t) \ln(t) + t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n\right)
\end{aligned}
$$

Or

$$y_1(t) = t\left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+1}$$
$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Where C above can be zero. We start by finding y_1. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) + a_{n-1}(n+r-1) + 2a_{n-1} = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{a_{n-1}(n+r+1)}{(n+r)(n+r-1)} \tag{4}$$

Which for the root $r = 1$ becomes

$$a_n = -\frac{a_{n-1}(n+2)}{(n+1)\,n} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 1$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = \frac{-2-r}{(1+r)\,r}$$

Which for the root $r = 1$ becomes

$$a_1 = -\frac{3}{2}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{-2-r}{(1+r)r}$	$-\frac{3}{2}$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{3+r}{(1+r)^2 r}$$

Which for the root $r = 1$ becomes

$$a_2 = 1$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{-2-r}{(1+r)r}$	$-\frac{3}{2}$
a_2	$\frac{3+r}{(1+r)^2 r}$	1

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{-4-r}{(1+r)^2 r(2+r)}$$

Which for the root $r = 1$ becomes

$$a_3 = -\frac{5}{12}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{-2-r}{(1+r)r}$	$-\frac{3}{2}$
a_2	$\frac{3+r}{(1+r)^2 r}$	1
a_3	$\frac{-4-r}{(1+r)^2 r(2+r)}$	$-\frac{5}{12}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{5 + r}{(1 + r)^2 r (2 + r) (3 + r)}$$

Which for the root $r = 1$ becomes

$$a_4 = \frac{1}{8}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{-2-r}{(1+r)r}$	$-\frac{3}{2}$
a_2	$\frac{3+r}{(1+r)^2 r}$	1
a_3	$\frac{-4-r}{(1+r)^2 r(2+r)}$	$-\frac{5}{12}$
a_4	$\frac{5+r}{(1+r)^2 r(2+r)(3+r)}$	$\frac{1}{8}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{-6 - r}{(1 + r)^2 r (2 + r) (3 + r) (4 + r)}$$

Which for the root $r = 1$ becomes

$$a_5 = -\frac{7}{240}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{-2-r}{(1+r)r}$	$-\frac{3}{2}$
a_2	$\frac{3+r}{(1+r)^2 r}$	1
a_3	$\frac{-4-r}{(1+r)^2 r(2+r)}$	$-\frac{5}{12}$
a_4	$\frac{5+r}{(1+r)^2 r(2+r)(3+r)}$	$\frac{1}{8}$
a_5	$\frac{-6-r}{(1+r)^2 r(2+r)(3+r)(4+r)}$	$-\frac{7}{240}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= t\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \ldots\right) \\ &= t\left(1 - \frac{3t}{2} + t^2 - \frac{5t^3}{12} + \frac{t^4}{8} - \frac{7t^5}{240} + O(t^6)\right) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Let

$$r_1 - r_2 = N$$

Where N is positive integer which is the difference between the two roots. r_1 is taken as the larger root. Hence for this problem we have $N = 1$. Now we need to determine if C is zero or not. This is done by finding $\lim_{r \to r_2} a_1(r)$. If this limit exists, then $C = 0$, else we need to keep the log term and $C \neq 0$. The above table shows that

$$\begin{aligned} a_N &= a_1 \\ &= \frac{-2 - r}{(1 + r) r} \end{aligned}$$

Therefore

$$\begin{aligned} \lim_{r \to r_2} \frac{-2 - r}{(1 + r) r} &= \lim_{r \to 0} \frac{-2 - r}{(1 + r) r} \\ &= \textit{undefined} \end{aligned}$$

Since the limit does not exist then the log term is needed. Therefore the second solution has the form

$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)$$

Therefore

$$\begin{aligned} \frac{d}{dt} y_2(t) &= C y_1'(t) \ln(t) + \frac{C y_1(t)}{t} + \left(\sum_{n=0}^{\infty} \frac{b_n t^{n+r_2}(n + r_2)}{t}\right) \\ &= C y_1'(t) \ln(t) + \frac{C y_1(t)}{t} + \left(\sum_{n=0}^{\infty} t^{-1+n+r_2} b_n (n + r_2)\right) \end{aligned}$$

$$\begin{aligned} \frac{d^2}{dt^2} y_2(t) &= C y_1''(t) \ln(t) + \frac{2C y_1'(t)}{t} - \frac{C y_1(t)}{t^2} + \sum_{n=0}^{\infty} \left(\frac{b_n t^{n+r_2}(n + r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n + r_2)}{t^2}\right) \\ &= C y_1''(t) \ln(t) + \frac{2C y_1'(t)}{t} - \frac{C y_1(t)}{t^2} + \left(\sum_{n=0}^{\infty} t^{-2+n+r_2} b_n (n + r_2)(-1 + n + r_2)\right) \end{aligned}$$

Substituting these back into the given ode $ty'' + ty' + 2y = 0$ gives

$$t\left(Cy_1''(t)\ln(t) + \frac{2Cy_1'(t)}{t} - \frac{Cy_1(t)}{t^2} + \sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right)$$
$$+ t\left(Cy_1'(t)\ln(t) + \frac{Cy_1(t)}{t} + \left(\sum_{n=0}^{\infty}\frac{b_n t^{n+r_2}(n+r_2)}{t}\right)\right)$$
$$+ 2Cy_1(t)\ln(t) + 2\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0$$

Which can be written as

$$\left(\left(y_1'(t)\,t + y_1''(t)\,t + 2y_1(t)\right)\ln(t) + t\left(\frac{2y_1'(t)}{t} - \frac{y_1(t)}{t^2}\right) + y_1(t)\right)C$$
$$+ t\left(\sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right) \tag{7}$$
$$+ t\left(\sum_{n=0}^{\infty}\frac{b_n t^{n+r_2}(n+r_2)}{t}\right) + 2\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0$$

But since $y_1(t)$ is a solution to the ode, then

$$y_1'(t)\,t + y_1''(t)\,t + 2y_1(t) = 0$$

Eq (7) simplifes to

$$\left(t\left(\frac{2y_1'(t)}{t} - \frac{y_1(t)}{t^2}\right) + y_1(t)\right)C$$
$$+ t\left(\sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right) \tag{8}$$
$$+ t\left(\sum_{n=0}^{\infty}\frac{b_n t^{n+r_2}(n+r_2)}{t}\right) + 2\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0$$

Substituting $y_1 = \sum_{n=0}^{\infty} a_n t^{n+r_1}$ into the above gives

$$\frac{\left(2\left(\sum_{n=0}^{\infty} t^{-1+n+r_1} a_n (n+r_1)\right) t + (t-1)\left(\sum_{n=0}^{\infty} a_n t^{n+r_1}\right)\right) C}{t} + \frac{\left(\sum_{n=0}^{\infty} t^{-1+n+r_2} b_n (n+r_2)\right) t^2 + \left(\sum_{n=0}^{\infty} t^{-2+n+r_2} b_n (n+r_2)(-1+n+r_2)\right) t^2 + 2\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) t}{t} = 0 \tag{9}$$

Since $r_1 = 1$ and $r_2 = 0$ then the above becomes

$$\frac{\left(2\left(\sum_{n=0}^{\infty} t^n a_n (n+1)\right) t + (t-1)\left(\sum_{n=0}^{\infty} a_n t^{n+1}\right)\right) C}{t} + \frac{\left(\sum_{n=0}^{\infty} t^{n-1} b_n n\right) t^2 + \left(\sum_{n=0}^{\infty} t^{-2+n} b_n n(n-1)\right) t^2 + 2\left(\sum_{n=0}^{\infty} b_n t^n\right) t}{t} = 0 \tag{10}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} 2C\, t^n a_n (n+1)\right) + \left(\sum_{n=0}^{\infty} C\, t^{n+1} a_n\right) + \sum_{n=0}^{\infty} (-C a_n t^n) + \left(\sum_{n=0}^{\infty} t^n b_n n\right) + \left(\sum_{n=0}^{\infty} n\, t^{n-1} b_n (n-1)\right) + \left(\sum_{n=0}^{\infty} 2 b_n t^n\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} 2C\, t^n a_n (n+1) = \sum_{n=1}^{\infty} 2C a_{n-1} n\, t^{n-1}$$

$$\sum_{n=0}^{\infty} C\, t^{n+1} a_n = \sum_{n=2}^{\infty} C a_{-2+n} t^{n-1}$$

$$\sum_{n=0}^{\infty} (-C a_n t^n) = \sum_{n=1}^{\infty} \left(-C a_{n-1} t^{n-1}\right)$$

$$\sum_{n=0}^{\infty} t^{n} b_{n} n = \sum_{n=1}^{\infty} (n-1)\, b_{n-1} t^{n-1}$$

$$\sum_{n=0}^{\infty} 2 b_{n} t^{n} = \sum_{n=1}^{\infty} 2 b_{n-1} t^{n-1}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n-1$.

$$\left(\sum_{n=1}^{\infty} 2 C a_{n-1} n\, t^{n-1}\right) + \left(\sum_{n=2}^{\infty} C a_{-2+n} t^{n-1}\right) + \sum_{n=1}^{\infty} \left(-C a_{n-1} t^{n-1}\right) + \left(\sum_{n=1}^{\infty} (n-1)\, b_{n-1} t^{n-1}\right) + \left(\sum_{n=0}^{\infty} n\, t^{n-1} b_{n} (n-1)\right) + \left(\sum_{n=1}^{\infty} 2 b_{n-1} t^{n-1}\right) = 0 \tag{2B}$$

For $n = 0$ in Eq. (2B), we choose arbitray value for b_0 as $b_0 = 1$. For $n = N$, where $N = 1$ which is the difference between the two roots, we are free to choose $b_1 = 0$. Hence for $n = 1$, Eq (2B) gives

$$C + 2 = 0$$

Which is solved for C. Solving for C gives

$$C = -2$$

For $n = 2$, Eq (2B) gives

$$(a_0 + 3a_1)\, C + 3b_1 + 2b_2 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$7 + 2b_2 = 0$$

Solving the above for b_2 gives

$$b_2 = -\frac{7}{2}$$

For $n = 3$, Eq (2B) gives

$$(a_1 + 5a_2)\, C + 4b_2 + 6b_3 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$-21 + 6b_3 = 0$$

Solving the above for b_3 gives

$$b_3 = \frac{7}{2}$$

For $n = 4$, Eq (2B) gives

$$(a_2 + 7a_3) C + 5b_3 + 12b_4 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$\frac{64}{3} + 12b_4 = 0$$

Solving the above for b_4 gives

$$b_4 = -\frac{16}{9}$$

For $n = 5$, Eq (2B) gives

$$(a_3 + 9a_4) C + 6b_4 + 20b_5 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$-\frac{145}{12} + 20b_5 = 0$$

Solving the above for b_5 gives

$$b_5 = \frac{29}{48}$$

Now that we found all b_n and C, we can calculate the second solution from

$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)$$

Using the above value found for $C = -2$ and all b_n, then the second solution becomes

$$y_2(t) = (-2)\left(t\left(1 - \frac{3t}{2} + t^2 - \frac{5t^3}{12} + \frac{t^4}{8} - \frac{7t^5}{240} + O(t^6)\right)\right)\ln(t) + 1 - \frac{7t^2}{2} + \frac{7t^3}{2} - \frac{16t^4}{9} + \frac{29t^5}{48} + O(t^6)$$

Therefore the homogeneous solution is

$$\begin{aligned} y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\ &= c_1 t\left(1 - \frac{3t}{2} + t^2 - \frac{5t^3}{12} + \frac{t^4}{8} - \frac{7t^5}{240} + O(t^6)\right) \\ &\quad + c_2\left((-2)\left(t\left(1 - \frac{3t}{2} + t^2 - \frac{5t^3}{12} + \frac{t^4}{8} - \frac{7t^5}{240} + O(t^6)\right)\right)\ln(t) + 1 - \frac{7t^2}{2} + \frac{7t^3}{2} \right. \\ &\quad \left. - \frac{16t^4}{9} + \frac{29t^5}{48} + O(t^6)\right) \end{aligned}$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1 t\left(1-\frac{3t}{2}+t^2-\frac{5t^3}{12}+\frac{t^4}{8}-\frac{7t^5}{240}+O\left(t^6\right)\right) \\
&\quad + c_2\left(-2t\left(1-\frac{3t}{2}+t^2-\frac{5t^3}{12}+\frac{t^4}{8}-\frac{7t^5}{240}+O\left(t^6\right)\right)\ln\left(t\right)+1-\frac{7t^2}{2}+\frac{7t^3}{2}-\frac{16t^4}{9}\right. \\
&\qquad \left.+\frac{29t^5}{48}+O\left(t^6\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y &= c_1 t\left(1-\frac{3t}{2}+t^2-\frac{5t^3}{12}+\frac{t^4}{8}-\frac{7t^5}{240}+O\left(t^6\right)\right) \\
&\quad + c_2\left(-2t\left(1-\frac{3t}{2}+t^2-\frac{5t^3}{12}+\frac{t^4}{8}-\frac{7t^5}{240}+O\left(t^6\right)\right)\ln\left(t\right)+1-\frac{7t^2}{2}+\frac{7t^3}{2}\right. \\
&\qquad \left.-\frac{16t^4}{9}+\frac{29t^5}{48}+O\left(t^6\right)\right)
\end{aligned} \tag{1}
$$

Verification of solutions

$$
\begin{aligned}
y &= c_1 t\left(1-\frac{3t}{2}+t^2-\frac{5t^3}{12}+\frac{t^4}{8}-\frac{7t^5}{240}+O\left(t^6\right)\right) \\
&\quad + c_2\left(-2t\left(1-\frac{3t}{2}+t^2-\frac{5t^3}{12}+\frac{t^4}{8}-\frac{7t^5}{240}+O\left(t^6\right)\right)\ln\left(t\right)+1-\frac{7t^2}{2}+\frac{7t^3}{2}-\frac{16t^4}{9}\right. \\
&\qquad \left.+\frac{29t^5}{48}+O\left(t^6\right)\right)
\end{aligned}
$$

Verified OK.

14.21.1 Maple step by step solution

Let's solve

$ty''+ty'+2y=0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y''=-y'-\frac{2y}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + y' + \frac{2y}{t} = 0$

☐ Check to see if $t_0 = 0$ is a regular singular point

  - Define functions

    $\left[P_2(t) = 1, P_3(t) = \frac{2}{t}\right]$

  - $t \cdot P_2(t)$ is analytic at $t = 0$

    $(t \cdot P_2(t))\bigg|_{t=0} = 0$

  - $t^2 \cdot P_3(t)$ is analytic at $t = 0$

    $(t^2 \cdot P_3(t))\bigg|_{t=0} = 0$

  - $t = 0$is a regular singular point

    Check to see if $t_0 = 0$ is a regular singular point

    $t_0 = 0$

- Multiply by denominators

  $ty'' + ty' + 2y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

☐ Rewrite ODE with series expansions

  - Convert $t \cdot y'$ to series expansion

    $t \cdot y' = \sum_{k=0}^{\infty} a_k (k+r)\, t^{k+r}$

  - Convert $t \cdot y''$ to series expansion

    $t \cdot y'' = \sum_{k=0}^{\infty} a_k (k+r)\,(k+r-1)\, t^{k+r-1}$

  - Shift index using $k- >k+1$

    $t \cdot y'' = \sum_{k=-1}^{\infty} a_{k+1} (k+1+r)\,(k+r)\, t^{k+r}$

    Rewrite ODE with series expansions

    $a_0 r(-1+r)\, t^{-1+r} + \left(\sum_{k=0}^{\infty} \left(a_{k+1}(k+1+r)\,(k+r) + a_k(k+r+2)\right) t^{k+r}\right) = 0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $r(-1+r) = 0$
- Values of r that satisfy the indicial equation

  $r \in \{0, 1\}$
- Each term in the series must be 0, giving the recursion relation

  $a_{k+1}(k+1+r)(k+r) + a_k(k+r+2) = 0$
- Recursion relation that defines series solution to ODE

  $a_{k+1} = -\frac{a_k(k+r+2)}{(k+1+r)(k+r)}$
- Recursion relation for $r = 0$

  $a_{k+1} = -\frac{a_k(k+2)}{(k+1)k}$
- Solution for $r = 0$

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+1} = -\frac{a_k(k+2)}{(k+1)k}\right]$
- Recursion relation for $r = 1$

  $a_{k+1} = -\frac{a_k(k+3)}{(k+2)(k+1)}$
- Solution for $r = 1$

  $\left[y = \sum_{k=0}^{\infty} a_k t^{k+1}, a_{k+1} = -\frac{a_k(k+3)}{(k+2)(k+1)}\right]$
- Combine solutions and rename parameters

  $\left[y = \left(\sum_{k=0}^{\infty} a_k t^k\right) + \left(\sum_{k=0}^{\infty} b_k t^{1+k}\right), a_{1+k} = -\frac{a_k(k+2)}{(1+k)k}, b_{1+k} = -\frac{b_k(k+3)}{(k+2)(1+k)}\right]$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Group is reducible, not completely reducible
<- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 60

```
Order:=6;
dsolve(t*diff(y(t),t$2)+t*diff(y(t),t)+2*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1 t\left(1 - \frac{3}{2}t + t^2 - \frac{5}{12}t^3 + \frac{1}{8}t^4 - \frac{7}{240}t^5 + \mathrm{O}\left(t^6\right)\right) + c_2\left(\ln\left(t\right)\left((-2)\,t + 3t^2 - 2t^3 + \frac{5}{6}t^4 - \frac{1}{4}t^5 + \mathrm{O}\left(t^6\right)\right) + \left(1 - t - 2t^2 + \frac{5}{2}t^3 - \frac{49}{36}t^4 + \frac{23}{48}t^5 + \mathrm{O}\left(t^6\right)\right)\right)$$

✓ Solution by Mathematica

Time used: 0.024 (sec). Leaf size: 83

```
AsymptoticDSolveValue[t*y''[t]+t*y'[t]+2*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1\left(\frac{1}{6}t\left(5t^3 - 12t^2 + 18t - 12\right)\log(t) + \frac{1}{36}\left(-79t^4 + 162t^3 - 180t^2 + 36t + 36\right)\right) + c_2\left(\frac{t^5}{8} - \frac{5t^4}{12} + t^3 - \frac{3t^2}{2} + t\right)$$

14.22 problem 22

Internal problem ID [1814]
Internal file name [OUTPUT/1815_Sunday_June_05_2022_02_33_33_AM_4289557/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 22.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Repeated root"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{ty'' + \left(-t^2+1\right)y' + 4yt = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$ty'' + \left(-t^2+1\right)y' + 4yt = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$\begin{aligned} p(t) &= -\frac{t^2-1}{t} \\ q(t) &= 4 \end{aligned}$$

Table 276: Table $p(t), q(t)$ singularites.

$p(t) = -\frac{t^2-1}{t}$	
singularity	type
$t = 0$	"regular"
$t = \infty$	"regular"
$t = -\infty$	"regular"

$q(t) = 4$	
singularity	type

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : $[0, \infty, -\infty]$

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$t y'' + \left(-t^2 + 1\right) y' + 4 y t = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n + r) a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n + r) (n + r - 1) a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$t \left(\sum_{n=0}^{\infty} (n + r) (n + r - 1) a_n t^{n+r-2}\right) + \left(-t^2 + 1\right) \left(\sum_{n=0}^{\infty} (n + r) a_n t^{n+r-1}\right) + 4 \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) t = 0 \tag{1}$$

Which simplifies to

$$
\begin{aligned}
&\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r)(n+r-1)\right) + \sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n (n+r)\right) \\
&+ \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} 4t^{1+n+r} a_n\right) = 0
\end{aligned} \tag{2A}
$$

The next step is to make all powers of t be $n+r-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$
\begin{aligned}
\sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n (n+r)\right) &= \sum_{n=2}^{\infty} \left(-a_{n-2}(n+r-2)\, t^{n+r-1}\right) \\
\sum_{n=0}^{\infty} 4t^{1+n+r} a_n &= \sum_{n=2}^{\infty} 4a_{n-2} t^{n+r-1}
\end{aligned}
$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r-1$.

$$
\begin{aligned}
&\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r)(n+r-1)\right) + \sum_{n=2}^{\infty} \left(-a_{n-2}(n+r-2)\, t^{n+r-1}\right) \\
&+ \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + \left(\sum_{n=2}^{\infty} 4a_{n-2} t^{n+r-1}\right) = 0
\end{aligned} \tag{2B}
$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$
t^{n+r-1} a_n (n+r)(n+r-1) + (n+r) a_n t^{n+r-1} = 0
$$

When $n=0$ the above becomes

$$
t^{-1+r} a_0 r(-1+r) + r a_0 t^{-1+r} = 0
$$

Or

$$
\left(t^{-1+r} r(-1+r) + r\, t^{-1+r}\right) a_0 = 0
$$

Since $a_0 \neq 0$ then the above simplifies to

$$
t^{-1+r} r^2 = 0
$$

Since the above is true for all t then the indicial equation becomes

$$r^2 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 0$$
$$r_2 = 0$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$t^{-1+r} r^2 = 0$$

Solving for r gives the roots of the indicial equation as Since the root of the indicial equation is repeated, then we can construct two linearly independent solutions. The first solution has the form

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+r} \tag{1A}$$

Now the second solution y_2 is found using

$$y_2(t) = y_1(t) \ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{n+r}\right) \tag{1B}$$

Then the general solution will be

$$y = c_1 y_1(t) + c_2 y_2(t)$$

In Eq (1B) the sum starts from 1 and not zero. In Eq (1A), a_0 is never zero, and is arbitrary and is typically taken as $a_0 = 1$, and $\{c_1, c_2\}$ are two arbitray constants of integration which can be found from initial conditions. We start by finding the first solution $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. Substituting $n = 1$ in Eq. (2B) gives

$$a_1 = 0$$

For $2 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) - a_{n-2}(n+r-2) + a_n(n+r) + 4a_{n-2} = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{a_{n-2}(n+r-6)}{n^2+2nr+r^2} \tag{4}$$

Which for the root $r = 0$ becomes

$$a_n = \frac{a_{n-2}(n-6)}{n^2} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{-4+r}{(r+2)^2}$$

Which for the root $r = 0$ becomes

$$a_2 = -1$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$\frac{-4+r}{(r+2)^2}$	-1

For $n = 3$, using the above recursive equation gives

$$a_3 = 0$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$\frac{-4+r}{(r+2)^2}$	-1
a_3	0	0

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{(-4 + r)(-2 + r)}{(r + 2)^2 (4 + r)^2}$$

Which for the root $r = 0$ becomes

$$a_4 = \frac{1}{8}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$\frac{-4+r}{(r+2)^2}$	-1
a_3	0	0
a_4	$\frac{(-4+r)(-2+r)}{(r+2)^2(4+r)^2}$	$\frac{1}{8}$

For $n = 5$, using the above recursive equation gives

$$a_5 = 0$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$\frac{-4+r}{(r+2)^2}$	-1
a_3	0	0
a_4	$\frac{(-4+r)(-2+r)}{(r+2)^2(4+r)^2}$	$\frac{1}{8}$
a_5	0	0

Using the above table, then the first solution $y_1(t)$ becomes

$$\begin{aligned} y_1(t) &= a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots \\ &= -t^2 + 1 + \frac{t^4}{8} + O(t^6) \end{aligned}$$

Now the second solution is found. The second solution is given by

$$y_2(t) = y_1(t) \ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{n+r}\right)$$

Where b_n is found using

$$b_n = \frac{d}{dr} a_{n,r}$$

And the above is then evaluated at $r = 0$. The above table for $a_{n,r}$ is used for this purpose. Computing the derivatives gives the following table

n	$b_{n,r}$	a_n	$b_{n,r} = \frac{d}{dr} a_{n,r}$	$b_n(r=0)$
b_0	1	1	N/A since b_n starts from 1	N/A
b_1	0	0	0	0
b_2	$\frac{-4+r}{(r+2)^2}$	-1	$\frac{-r+10}{(r+2)^3}$	$\frac{5}{4}$
b_3	0	0	0	0
b_4	$\frac{(-4+r)(-2+r)}{(r+2)^2(4+r)^2}$	$\frac{1}{8}$	$\frac{-2r^3+18r^2+20r-144}{(r+2)^3(4+r)^3}$	$-\frac{9}{32}$
b_5	0	0	0	0

The above table gives all values of b_n needed. Hence the second solution is

$$\begin{aligned} y_2(t) &= y_1(t) \ln(t) + b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \\ &= \left(-t^2 + 1 + \frac{t^4}{8} + O(t^6)\right) \ln(t) + \frac{5t^2}{4} - \frac{9t^4}{32} + O(t^6) \end{aligned}$$

Therefore the homogeneous solution is

$$\begin{aligned} y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\ &= c_1 \left(-t^2+1+\frac{t^4}{8}+O(t^6)\right) + c_2 \left(\left(-t^2+1+\frac{t^4}{8}+O(t^6)\right) \ln(t) + \frac{5t^2}{4} - \frac{9t^4}{32} + O(t^6)\right) \end{aligned}$$

Hence the final solution is

$$\begin{aligned} y &= y_h \\ &= c_1 \left(-t^2+1+\frac{t^4}{8}+O(t^6)\right) + c_2 \left(\left(-t^2+1+\frac{t^4}{8}+O(t^6)\right) \ln(t) + \frac{5t^2}{4} - \frac{9t^4}{32} + O(t^6)\right) \end{aligned}$$

Summary
The solution(s) found are the following

$$
\begin{aligned}
y = {} & c_1\left(-t^2+1+\frac{t^4}{8}+O\left(t^6\right)\right) \\
& + c_2\left(\left(-t^2+1+\frac{t^4}{8}+O\left(t^6\right)\right)\ln\left(t\right)+\frac{5t^2}{4}-\frac{9t^4}{32}+O\left(t^6\right)\right)
\end{aligned} \tag{1}
$$

Verification of solutions

$$
y = c_1\left(-t^2+1+\frac{t^4}{8}+O\left(t^6\right)\right)+c_2\left(\left(-t^2+1+\frac{t^4}{8}+O\left(t^6\right)\right)\ln\left(t\right)+\frac{5t^2}{4}-\frac{9t^4}{32}+O\left(t^6\right)\right)
$$

Verified OK.

14.22.1 Maple step by step solution

Let's solve

$ty''+\left(-t^2+1\right)y'+4yt=0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y''=\frac{\left(t^2-1\right)y'}{t}-4y$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y''-\frac{\left(t^2-1\right)y'}{t}+4y=0$

□ Check to see if $t_0=0$ is a regular singular point

  - Define functions

    $\left[P_2(t)=-\frac{t^2-1}{t}, P_3(t)=4\right]$

  - $t\cdot P_2(t)$ is analytic at $t=0$

    $\left(t\cdot P_2(t)\right)\bigg|_{t=0}=1$

  - $t^2\cdot P_3(t)$ is analytic at $t=0$

    $\left(t^2\cdot P_3(t)\right)\bigg|_{t=0}=0$

  - $t=0$is a regular singular point

  Check to see if $t_0=0$ is a regular singular point

$t_0 = 0$

- Multiply by denominators

  $ty'' + (-t^2 + 1)\, y' + 4yt = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

  - Convert $t \cdot y$ to series expansion

    $t \cdot y = \sum_{k=0}^{\infty} a_k t^{k+r+1}$

  - Shift index using $k- > k - 1$

    $t \cdot y = \sum_{k=1}^{\infty} a_{k-1} t^{k+r}$

  - Convert $t^m \cdot y'$ to series expansion for $m = 0..2$

    $t^m \cdot y' = \sum_{k=0}^{\infty} a_k (k + r)\, t^{k+r-1+m}$

  - Shift index using $k- > k + 1 - m$

    $t^m \cdot y' = \sum_{k=-1+m}^{\infty} a_{k+1-m} (k + 1 - m + r)\, t^{k+r}$

  - Convert $t \cdot y''$ to series expansion

    $t \cdot y'' = \sum_{k=0}^{\infty} a_k (k + r)\, (k + r - 1)\, t^{k+r-1}$

  - Shift index using $k- > k + 1$

    $t \cdot y'' = \sum_{k=-1}^{\infty} a_{k+1} (k + r + 1)\, (k + r)\, t^{k+r}$

  Rewrite ODE with series expansions

  $$a_0 r^2 t^{-1+r} + a_1 (1 + r)^2\, t^r + \left(\sum_{k=1}^{\infty} \left(a_{k+1} (k + r + 1)^2 - a_{k-1} (k - 5 + r)\right) t^{k+r}\right) = 0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $r^2 = 0$

- Values of r that satisfy the indicial equation

  $r = 0$

- Each term must be 0

$a_1(1+r)^2 = 0$

- Each term in the series must be 0, giving the recursion relation

  $a_{k+1}(k+1)^2 - a_{k-1}(k-5) = 0$

- Shift index using $k- >k+1$

  $a_{k+2}(k+2)^2 - a_k(k-4) = 0$

- Recursion relation that defines series solution to ODE

  $a_{k+2} = \frac{a_k(k-4)}{(k+2)^2}$

- Recursion relation for $r = 0$; series terminates at $k = 4$

  $a_{k+2} = \frac{a_k(k-4)}{(k+2)^2}$

- Solution for $r = 0$

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+2} = \frac{a_k(k-4)}{(k+2)^2}, a_1 = 0\right]$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Group is reducible, not completely reducible
   Solution has integrals. Trying a special function solution free of integrals...
   -> Trying a solution in terms of special functions:
      -> Bessel
      -> elliptic
      -> Legendre
      <- Kummer successful
   <- special function solution successful
      Solution using Kummer functions still has integrals. Trying a hypergeometric solution.
      -> hyper3: Equivalence to 2F1, 1F1 or 0F1 under a power @ Moebius
      <- hyper3 successful: received ODE is equivalent to the 1F1 ODE
      -> Trying to convert hypergeometric functions to elementary form...
      <- elementary form for at least one hypergeometric solution is achieved - returning wi
   <- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 41

```
Order:=6;
dsolve(t*diff(y(t),t$2)+(1-t^2)*diff(y(t),t)+4*t*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = (c_2 \ln(t) + c_1) \left(1 - t^2 + \frac{1}{8}t^4 + \mathrm{O}(t^6)\right) + \left(\frac{5}{4}t^2 - \frac{9}{32}t^4 + \mathrm{O}(t^6)\right) c_2$$

✓ Solution by Mathematica

Time used: 0.003 (sec). Leaf size: 56

```
AsymptoticDSolveValue[t*y''[t]+(1-t^2)*y'[t]+4*t*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1\left(\frac{t^4}{8} - t^2 + 1\right) + c_2\left(-\frac{9t^4}{32} + \frac{5t^2}{4} + \left(\frac{t^4}{8} - t^2 + 1\right)\log(t)\right)$$

14.23 problem 23

Internal problem ID [1815]
Internal file name [`OUTPUT/1816_Sunday_June_05_2022_02_33_36_AM_17150492/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 23.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Repeated root"**

Maple gives the following as the ode type

`[_Lienard]`

$$\boxed{t^2y'' + ty' + yt^2 = 0}$$

With the expansion point for the power series method at $t = 0$.

The ODE is

$$t^2y'' + ty' + yt^2 = 0$$

Or

$$t(yt + ty'' + y') = 0$$

For $t \neq 0$ the above simplifies to

$$yt + ty'' + y' = 0$$

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$t^2y'' + ty' + yt^2 = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$
\begin{aligned}
p(t) &= \frac{1}{t} \\
q(t) &= 1
\end{aligned}
$$

Table 278: Table $p(t), q(t)$ singularites.

$p(t) = \frac{1}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = 1$	
singularity	type

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : [∞]

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$
t^2 y'' + t y' + y t^2 = 0
$$

Let the solution be represented as Frobenius power series of the form

$$
y = \sum_{n=0}^{\infty} a_n t^{n+r}
$$

Then

$$
\begin{aligned}
y' &= \sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1} \\
y'' &= \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}
\end{aligned}
$$

Substituting the above back into the ode gives

$$
\left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}\right) t^2 + t\left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) t^2 = 0 \tag{1}
$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r) (n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \left(\sum_{n=0}^{\infty} t^{2+n+r} a_n\right) = 0 \quad \text{(2A)}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} t^{2+n+r} a_n = \sum_{n=2}^{\infty} a_{n-2} t^{n+r}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r) (n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \left(\sum_{n=2}^{\infty} a_{n-2} t^{n+r}\right) = 0 \quad \text{(2B)}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r} a_n (n+r) (n+r-1) + t^{n+r} a_n (n+r) = 0$$

When $n=0$ the above becomes

$$t^r a_0 r(-1+r) + t^r a_0 r = 0$$

Or

$$\left(t^r r(-1+r) + t^r r\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$t^r r^2 = 0$$

Since the above is true for all t then the indicial equation becomes

$$r^2 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 0$$
$$r_2 = 0$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$t^r r^2 = 0$$

Solving for r gives the roots of the indicial equation as Since the root of the indicial equation is repeated, then we can construct two linearly independent solutions. The first solution has the form

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+r} \tag{1A}$$

Now the second solution y_2 is found using

$$y_2(t) = y_1(t) \ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{n+r}\right) \tag{1B}$$

Then the general solution will be

$$y = c_1 y_1(t) + c_2 y_2(t)$$

In Eq (1B) the sum starts from 1 and not zero. In Eq (1A), a_0 is never zero, and is arbitrary and is typically taken as $a_0 = 1$, and $\{c_1, c_2\}$ are two arbitray constants of integration which can be found from initial conditions. We start by finding the first solution $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. Substituting $n = 1$ in Eq. (2B) gives

$$a_1 = 0$$

For $2 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) + a_n(n+r) + a_{n-2} = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{a_{n-2}}{n^2 + 2nr + r^2} \tag{4}$$

Which for the root $r = 0$ becomes

$$a_n = -\frac{a_{n-2}}{n^2} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0

For $n = 2$, using the above recursive equation gives

$$a_2 = -\frac{1}{(r+2)^2}$$

Which for the root $r = 0$ becomes

$$a_2 = -\frac{1}{4}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$-\frac{1}{(r+2)^2}$	$-\frac{1}{4}$

For $n = 3$, using the above recursive equation gives

$$a_3 = 0$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$-\frac{1}{(r+2)^2}$	$-\frac{1}{4}$
a_3	0	0

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{(r+2)^2 (4+r)^2}$$

Which for the root $r = 0$ becomes

$$a_4 = \frac{1}{64}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$-\frac{1}{(r+2)^2}$	$-\frac{1}{4}$
a_3	0	0
a_4	$\frac{1}{(r+2)^2(4+r)^2}$	$\frac{1}{64}$

For $n = 5$, using the above recursive equation gives

$$a_5 = 0$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$-\frac{1}{(r+2)^2}$	$-\frac{1}{4}$
a_3	0	0
a_4	$\frac{1}{(r+2)^2(4+r)^2}$	$\frac{1}{64}$
a_5	0	0

Using the above table, then the first solution $y_1(t)$ becomes

$$\begin{aligned} y_1(t) &= a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots \\ &= 1 - \frac{t^2}{4} + \frac{t^4}{64} + O(t^6) \end{aligned}$$

Now the second solution is found. The second solution is given by

$$y_2(t) = y_1(t) \ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{n+r} \right)$$

Where b_n is found using

$$b_n = \frac{d}{dr} a_{n,r}$$

And the above is then evaluated at $r = 0$. The above table for $a_{n,r}$ is used for this purpose. Computing the derivatives gives the following table

n	$b_{n,r}$	a_n	$b_{n,r} = \frac{d}{dr} a_{n,r}$	$b_n(r = 0)$
b_0	1	1	N/A since b_n starts from 1	N/A
b_1	0	0	0	0
b_2	$-\frac{1}{(r+2)^2}$	$-\frac{1}{4}$	$\frac{2}{(r+2)^3}$	$\frac{1}{4}$
b_3	0	0	0	0
b_4	$\frac{1}{(r+2)^2(4+r)^2}$	$\frac{1}{64}$	$\frac{-12-4r}{(r+2)^3(4+r)^3}$	$-\frac{3}{128}$
b_5	0	0	0	0

The above table gives all values of b_n needed. Hence the second solution is

$$\begin{aligned} y_2(t) &= y_1(t)\ln(t) + b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \\ &= \left(1 - \frac{t^2}{4} + \frac{t^4}{64} + O(t^6)\right)\ln(t) + \frac{t^2}{4} - \frac{3t^4}{128} + O(t^6) \end{aligned}$$

Therefore the homogeneous solution is

$$\begin{aligned} y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\ &= c_1\left(1 - \frac{t^2}{4} + \frac{t^4}{64} + O(t^6)\right) + c_2\left(\left(1 - \frac{t^2}{4} + \frac{t^4}{64} + O(t^6)\right)\ln(t) + \frac{t^2}{4} - \frac{3t^4}{128} + O(t^6)\right) \end{aligned}$$

Hence the final solution is

$$\begin{aligned} y &= y_h \\ &= c_1\left(1 - \frac{t^2}{4} + \frac{t^4}{64} + O(t^6)\right) + c_2\left(\left(1 - \frac{t^2}{4} + \frac{t^4}{64} + O(t^6)\right)\ln(t) + \frac{t^2}{4} - \frac{3t^4}{128} + O(t^6)\right) \end{aligned}$$

Summary

The solution(s) found are the following

$$y = c_1\left(1 - \frac{t^2}{4} + \frac{t^4}{64} + O(t^6)\right) + c_2\left(\left(1 - \frac{t^2}{4} + \frac{t^4}{64} + O(t^6)\right)\ln(t) + \frac{t^2}{4} - \frac{3t^4}{128} + O(t^6)\right) \quad (1)$$

Verification of solutions

$$y = c_1\left(1-\frac{t^2}{4}+\frac{t^4}{64}+O(t^6)\right)+c_2\left(\left(1-\frac{t^2}{4}+\frac{t^4}{64}+O(t^6)\right)\ln(t)+\frac{t^2}{4}-\frac{3t^4}{128}+O(t^6)\right)$$

Verified OK.

14.23.1 Maple step by step solution

Let's solve

$y''t^2 + ty' + yt^2 = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{y'}{t} - y$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{y'}{t} + y = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  ◦ Define functions

    $\left[P_2(t) = \frac{1}{t}, P_3(t) = 1\right]$

  ◦ $t \cdot P_2(t)$ is analytic at $t = 0$

    $\left(t \cdot P_2(t)\right)\Big|_{t=0} = 1$

  ◦ $t^2 \cdot P_3(t)$ is analytic at $t = 0$

    $\left(t^2 \cdot P_3(t)\right)\Big|_{t=0} = 0$

  ◦ $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $yt + ty'' + y' = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

- ☐ Rewrite ODE with series expansions
  - Convert $t \cdot y$ to series expansion

    $$t \cdot y = \sum_{k=0}^{\infty} a_k t^{k+r+1}$$
  - Shift index using $k- >k-1$

    $$t \cdot y = \sum_{k=1}^{\infty} a_{k-1} t^{k+r}$$
  - Convert y' to series expansion

    $$y' = \sum_{k=0}^{\infty} a_k (k+r)\, t^{k+r-1}$$
  - Shift index using $k- >k+1$

    $$y' = \sum_{k=-1}^{\infty} a_{k+1} (k+r+1)\, t^{k+r}$$
  - Convert $t \cdot y''$ to series expansion

    $$t \cdot y'' = \sum_{k=0}^{\infty} a_k (k+r)\,(k+r-1)\, t^{k+r-1}$$
  - Shift index using $k- >k+1$

    $$t \cdot y'' = \sum_{k=-1}^{\infty} a_{k+1} (k+r+1)\,(k+r)\, t^{k+r}$$

  Rewrite ODE with series expansions

  $$a_0 r^2 t^{-1+r} + a_1 (1+r)^2 t^r + \left(\sum_{k=1}^{\infty} \left(a_{k+1} (k+r+1)^2 + a_{k-1}\right) t^{k+r}\right) = 0$$
- $a_0$cannot be 0 by assumption, giving the indicial equation

  $$r^2 = 0$$
- Values of r that satisfy the indicial equation

  $$r = 0$$
- Each term must be 0

  $$a_1 (1+r)^2 = 0$$
- Each term in the series must be 0, giving the recursion relation

  $$a_{k+1} (k+1)^2 + a_{k-1} = 0$$
- Shift index using $k- >k+1$

  $$a_{k+2} (k+2)^2 + a_k = 0$$

- Recursion relation that defines series solution to ODE

  $a_{k+2} = -\frac{a_k}{(k+2)^2}$
- Recursion relation for $r = 0$

  $a_{k+2} = -\frac{a_k}{(k+2)^2}$
- Solution for $r = 0$

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+2} = -\frac{a_k}{(k+2)^2}, a_1 = 0\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 41

```
Order:=6;
dsolve(t^2*diff(y(t),t$2)+t*diff(y(t),t)+t^2*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = (c_2 \ln(t) + c_1)\left(1 - \frac{1}{4}t^2 + \frac{1}{64}t^4 + \mathrm{O}(t^6)\right) + \left(\frac{1}{4}t^2 - \frac{3}{128}t^4 + \mathrm{O}(t^6)\right)c_2$$

✓ Solution by Mathematica

Time used: 0.002 (sec). Leaf size: 60

```
AsymptoticDSolveValue[t^2*y''[t]+t*y'[t]+t^2*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1\left(\frac{t^4}{64} - \frac{t^2}{4} + 1\right) + c_2\left(-\frac{3t^4}{128} + \frac{t^2}{4} + \left(\frac{t^4}{64} - \frac{t^2}{4} + 1\right)\log(t)\right)$$

14.24 problem 24

Internal problem ID [1816]
Internal file name [OUTPUT/1817_Sunday_June_05_2022_02_33_39_AM_60814982/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 24.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference not integer"**

Maple gives the following as the ode type

`[_Bessel]`

$$\boxed{t^2y'' + ty' + (t^2 - v^2)\, y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$t^2y'' + ty' + (t^2 - v^2)\, y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{1}{t}$$
$$q(t) = \frac{t^2 - v^2}{t^2}$$

Table 280: Table $p(t), q(t)$ singularites.

$p(t) = \frac{1}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = \frac{t^2 - v^2}{t^2}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$t^2 y'' + t y' + \left(t^2 - v^2\right) y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$\left(\sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}\right) t^2 + t\left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + \left(t^2 - v^2\right)\left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \left(\sum_{n=0}^{\infty} t^{n+r+2} a_n\right) + \sum_{n=0}^{\infty} \left(-t^{n+r} v^2 a_n\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} t^{n+r+2} a_n = \sum_{n=2}^{\infty} a_{n-2} t^{n+r}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \left(\sum_{n=2}^{\infty} a_{n-2} t^{n+r}\right) + \sum_{n=0}^{\infty} \left(-t^{n+r} v^2 a_n\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r} a_n (n+r)(n+r-1) + t^{n+r} a_n (n+r) - t^{n+r} v^2 a_n = 0$$

When $n=0$ the above becomes

$$t^r a_0 r(-1+r) + t^r a_0 r - t^r v^2 a_0 = 0$$

Or

$$\left(t^r r(-1+r) + t^r r - t^r v^2\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$\left(r^2 - v^2\right) t^r = 0$$

Since the above is true for all t then the indicial equation becomes

$$r^2 - v^2 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = v$$
$$r_2 = -v$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$\left(r^2 - v^2\right) t^r = 0$$

Solving for r gives the roots of the indicial equation as Assuming the roots differ by non-integer Since $r_1 - r_2 = 2v$ is not an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+v}$$
$$y_2(t) = \sum_{n=0}^{\infty} b_n t^{n-v}$$

We start by finding $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. Substituting $n = 1$ in Eq. (2B) gives

$$a_1 = 0$$

For $2 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) + a_n(n+r) + a_{n-2} - a_n v^2 = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{a_{n-2}}{n^2 + 2nr + r^2 - v^2} \tag{4}$$

Which for the root $r = v$ becomes

$$a_n = -\frac{a_{n-2}}{n(n+2v)} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = v$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0

For $n = 2$, using the above recursive equation gives

$$a_2 = -\frac{1}{r^2 - v^2 + 4r + 4}$$

Which for the root $r = v$ becomes

$$a_2 = -\frac{1}{4v + 4}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$-\frac{1}{r^2-v^2+4r+4}$	$-\frac{1}{4v+4}$

For $n = 3$, using the above recursive equation gives

$$a_3 = 0$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$-\frac{1}{r^2-v^2+4r+4}$	$-\frac{1}{4v+4}$
a_3	0	0

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{(r^2 - v^2 + 4r + 4)(r^2 - v^2 + 8r + 16)}$$

Which for the root $r = v$ becomes

$$a_4 = \frac{1}{32\,(v+1)\,(v+2)}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$-\frac{1}{r^2-v^2+4r+4}$	$-\frac{1}{4v+4}$
a_3	0	0
a_4	$\frac{1}{(r^2-v^2+4r+4)(r^2-v^2+8r+16)}$	$\frac{1}{32(v+1)(v+2)}$

For $n = 5$, using the above recursive equation gives

$$a_5 = 0$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$-\frac{1}{r^2-v^2+4r+4}$	$-\frac{1}{4v+4}$
a_3	0	0
a_4	$\frac{1}{(r^2-v^2+4r+4)(r^2-v^2+8r+16)}$	$\frac{1}{32(v+1)(v+2)}$
a_5	0	0

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= t^v\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\ &= t^v\left(1 - \frac{t^2}{4v+4} + \frac{t^4}{32\,(v+1)\,(v+2)} + O(t^6)\right) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Eq (2B) derived above is now used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. Substituting $n = 1$ in Eq. (2B) gives

$$b_1 = 0$$

For $2 \leq n$ the recursive equation is

$$b_n(n+r)(n+r-1) + b_n(n+r) + b_{n-2} - v^2 b_n = 0 \tag{3}$$

Solving for b_n from recursive equation (4) gives

$$b_n = -\frac{b_{n-2}}{n^2 + 2nr + r^2 - v^2} \tag{4}$$

Which for the root $r = -v$ becomes

$$b_n = -\frac{b_{n-2}}{n(n-2v)} \tag{5}$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = -v$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1
b_1	0	0

For $n = 2$, using the above recursive equation gives

$$b_2 = -\frac{1}{r^2 - v^2 + 4r + 4}$$

Which for the root $r = -v$ becomes

$$b_2 = \frac{1}{4v - 4}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	0	0
b_2	$-\frac{1}{r^2-v^2+4r+4}$	$\frac{1}{4v-4}$

For $n = 3$, using the above recursive equation gives

$$b_3 = 0$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	0	0
b_2	$-\frac{1}{r^2-v^2+4r+4}$	$\frac{1}{4v-4}$
b_3	0	0

For $n = 4$, using the above recursive equation gives

$$b_4 = \frac{1}{(r^2 - v^2 + 4r + 4)(r^2 - v^2 + 8r + 16)}$$

Which for the root $r = -v$ becomes

$$b_4 = \frac{1}{32(v-1)(v-2)}$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	0	0
b_2	$-\frac{1}{r^2-v^2+4r+4}$	$\frac{1}{4v-4}$
b_3	0	0
b_4	$\frac{1}{(r^2-v^2+4r+4)(r^2-v^2+8r+16)}$	$\frac{1}{32(v-1)(v-2)}$

For $n = 5$, using the above recursive equation gives

$$b_5 = 0$$

And the table now becomes

n	$b_{n,r}$	b_n
b_0	1	1
b_1	0	0
b_2	$-\frac{1}{r^2-v^2+4r+4}$	$\frac{1}{4v-4}$
b_3	0	0
b_4	$\frac{1}{(r^2-v^2+4r+4)(r^2-v^2+8r+16)}$	$\frac{1}{32(v-1)(v-2)}$
b_5	0	0

Using the above table, then the solution $y_2(t)$ is

$$
\begin{aligned}
y_2(t) &= t^v \left(b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \right) \\
&= t^{-v} \left(1 + \frac{t^2}{4v-4} + \frac{t^4}{32 (v-1) (v-2)} + O(t^6)\right)
\end{aligned}
$$

Therefore the homogeneous solution is

$$
\begin{aligned}
y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\
&= c_1 t^v \left(1 - \frac{t^2}{4v+4} + \frac{t^4}{32 (v+1) (v+2)} + O(t^6)\right) \\
&\quad + c_2 t^{-v} \left(1 + \frac{t^2}{4v-4} + \frac{t^4}{32 (v-1) (v-2)} + O(t^6)\right)
\end{aligned}
$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1 t^v \left(1 - \frac{t^2}{4v+4} + \frac{t^4}{32 (v+1) (v+2)} + O(t^6)\right) \\
&\quad + c_2 t^{-v} \left(1 + \frac{t^2}{4v-4} + \frac{t^4}{32 (v-1) (v-2)} + O(t^6)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y &= c_1 t^v \left(1 - \frac{t^2}{4v+4} + \frac{t^4}{32 (v+1) (v+2)} + O(t^6)\right) \\
&\quad + c_2 t^{-v} \left(1 + \frac{t^2}{4v-4} + \frac{t^4}{32 (v-1) (v-2)} + O(t^6)\right)
\end{aligned} \tag{1}
$$

Verification of solutions

$$
\begin{aligned}
y &= c_1 t^v \left(1 - \frac{t^2}{4v+4} + \frac{t^4}{32 (v+1) (v+2)} + O(t^6)\right) \\
&\quad + c_2 t^{-v} \left(1 + \frac{t^2}{4v-4} + \frac{t^4}{32 (v-1) (v-2)} + O(t^6)\right)
\end{aligned}
$$

Verified OK.

14.24.1 Maple step by step solution

Let's solve

$y''t^2 + ty' + (t^2 - v^2)\, y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{(t^2 - v^2)y}{t^2} - \frac{y'}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{y'}{t} + \frac{(t^2 - v^2)y}{t^2} = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  ◦ Define functions

    $\left[P_2(t) = \frac{1}{t}, P_3(t) = \frac{t^2 - v^2}{t^2}\right]$

  ◦ $t \cdot P_2(t)$ is analytic at $t = 0$

    $\left(t \cdot P_2(t)\right)\Big|_{t=0} = 1$

  ◦ $t^2 \cdot P_3(t)$ is analytic at $t = 0$

    $\left(t^2 \cdot P_3(t)\right)\Big|_{t=0} = -v^2$

  ◦ $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $y''t^2 + ty' + (t^2 - v^2)\, y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

  ◦ Convert $t^m \cdot y$ to series expansion for $m = 0..2$

    $t^m \cdot y = \sum_{k=0}^{\infty} a_k t^{k+r+m}$

- Shift index using $k->k-m$

  $t^{m}\cdot y=\sum_{k=m}^{\infty} a_{k-m} t^{k+r}$

- Convert $t\cdot y'$ to series expansion

  $t\cdot y'=\sum_{k=0}^{\infty} a_k(k+r)\, t^{k+r}$

- Convert $t^{2}\cdot y''$ to series expansion

  $t^{2}\cdot y''=\sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, t^{k+r}$

  Rewrite ODE with series expansions

  $a_0(r+v)\,(r-v)\, t^{r}+a_1(1+r+v)\,(1+r-v)\, t^{1+r}+\left(\sum_{k=2}^{\infty} \left(a_k(k+r+v)\,(k+r-v)+a_{k-2}\right) t^{k+}\right.$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $(r+v)\,(r-v)=0$

- Values of r that satisfy the indicial equation

  $r\in\{v,-v\}$

- Each term must be 0

  $a_1(1+r+v)\,(1+r-v)=0$

- Solve for the dependent coefficient(s)

  $a_1=0$

- Each term in the series must be 0, giving the recursion relation

  $a_k(k+r+v)\,(k+r-v)+a_{k-2}=0$

- Shift index using $k->k+2$

  $a_{k+2}(k+2+r+v)\,(k+2+r-v)+a_k=0$

- Recursion relation that defines series solution to ODE

  $a_{k+2}=-\frac{a_k}{(k+2+r+v)(k+2+r-v)}$

- Recursion relation for $r=v$

  $a_{k+2}=-\frac{a_k}{(k+2+2v)(k+2)}$

- Solution for $r=v$

  $\left[y=\sum_{k=0}^{\infty} a_k t^{k+v}, a_{k+2}=-\frac{a_k}{(k+2+2v)(k+2)}, a_1=0\right]$

- Recursion relation for $r = -v$

  $a_{k+2} = -\frac{a_k}{(k+2)(k+2-2v)}$

- Solution for $r = -v$

  $\left[y = \sum_{k=0}^{\infty} a_k t^{k-v}, a_{k+2} = -\frac{a_k}{(k+2)(k+2-2v)}, a_1 = 0\right]$

- Combine solutions and rename parameters

  $\left[y = \left(\sum_{k=0}^{\infty} a_k t^{k+v}\right) + \left(\sum_{k=0}^{\infty} b_k t^{k-v}\right), a_{k+2} = -\frac{a_k}{(k+2+2v)(k+2)}, a_1 = 0, b_{k+2} = -\frac{b_k}{(k+2)(k+2-2v)}, b_1 = 0\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 81

```
Order:=6;
dsolve(t^2*diff(y(t),t$2)+t*diff(y(t),t)+(t^2-v^2)*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1 t^{-v}\left(1 + \frac{1}{-4+4v}t^2 + \frac{1}{32}\frac{1}{(v-2)(v-1)}t^4 + \mathrm{O}\left(t^6\right)\right) + c_2 t^v\left(1 - \frac{1}{4v+4}t^2 + \frac{1}{32}\frac{1}{(v+2)(v+1)}t^4 + \mathrm{O}\left(t^6\right)\right)$$

✓ Solution by Mathematica

Time used: 0.004 (sec). Leaf size: 160

```
AsymptoticDSolveValue[t^2*y''[t]+t*y'[t]+(t^2-v^2)*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_2\left(\frac{t^4}{(-v^2-v+(1-v)(2-v)+2)\,(-v^2-v+(3-v)(4-v)+4)} - \frac{t^2}{-v^2-v+(1-v)(2-v)+2}+1\right)t^{-v} + c_1\left(\frac{t^4}{(-v^2+v+(v+1)(v+2)+2)\,(-v^2+v+(v+3)(v+4)+4)} - \frac{t^2}{-v^2+v+(v+1)(v+2)+2}+1\right)t^{v}$$

14.25 problem 25

Internal problem ID [1817]
Internal file name [`OUTPUT/1818_Sunday_June_05_2022_02_33_41_AM_2944121/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 25.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Repeated root"**

Maple gives the following as the ode type

`[_Laguerre]`

$$\boxed{ty'' + (1-t)\,y' + \lambda y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$ty'' + (1-t)\,y' + \lambda y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = -\frac{t-1}{t}$$
$$q(t) = \frac{\lambda}{t}$$

Table 282: Table $p(t), q(t)$ singularites.

$p(t) = -\frac{t-1}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = \frac{\lambda}{t}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$ty'' + (1-t)\,y' + \lambda y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r)\,a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\,a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$t\left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\,a_n t^{n+r-2}\right) + (1-t)\left(\sum_{n=0}^{\infty} (n+r)\,a_n t^{n+r-1}\right) + \lambda\left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r)(n+r-1)\right) + \sum_{n=0}^{\infty} \left(-t^{n+r} a_n (n+r)\right) + \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} \lambda a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \left(-t^{n+r} a_n (n+r)\right) = \sum_{n=1}^{\infty} \left(-a_{n-1}(n+r-1) t^{n+r-1}\right)$$

$$\sum_{n=0}^{\infty} \lambda a_n t^{n+r} = \sum_{n=1}^{\infty} \lambda a_{n-1} t^{n+r-1}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r-1$.

$$\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r)(n+r-1)\right) + \sum_{n=1}^{\infty} \left(-a_{n-1}(n+r-1) t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + \left(\sum_{n=1}^{\infty} \lambda a_{n-1} t^{n+r-1}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r-1} a_n (n+r)(n+r-1) + (n+r) a_n t^{n+r-1} = 0$$

When $n=0$ the above becomes

$$t^{-1+r} a_0 r(-1+r) + r a_0 t^{-1+r} = 0$$

Or

$$\left(t^{-1+r} r(-1+r) + r\, t^{-1+r}\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$t^{-1+r} r^2 = 0$$

Since the above is true for all t then the indicial equation becomes

$$r^2 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 0$$
$$r_2 = 0$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$t^{-1+r} r^2 = 0$$

Solving for r gives the roots of the indicial equation as Since the root of the indicial equation is repeated, then we can construct two linearly independent solutions. The first solution has the form

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+r} \tag{1A}$$

Now the second solution y_2 is found using

$$y_2(t) = y_1(t) \ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{n+r}\right) \tag{1B}$$

Then the general solution will be

$$y = c_1 y_1(t) + c_2 y_2(t)$$

In Eq (1B) the sum starts from 1 and not zero. In Eq (1A), a_0 is never zero, and is arbitrary and is typically taken as $a_0 = 1$, and $\{c_1, c_2\}$ are two arbitray constants of integration which can be found from initial conditions. We start by finding the first solution $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) - a_{n-1}(n+r-1) + a_n(n+r) + \lambda a_{n-1} = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{a_{n-1}(\lambda - n - r + 1)}{n^2 + 2nr + r^2} \tag{4}$$

Which for the root $r = 0$ becomes

$$a_n = \frac{a_{n-1}(-\lambda + n - 1)}{n^2} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = \frac{r - \lambda}{(r + 1)^2}$$

Which for the root $r = 0$ becomes

$$a_1 = -\lambda$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{r-\lambda}{(r+1)^2}$	$-\lambda$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{(\lambda - 1 - r)(\lambda - r)}{(r + 1)^2 (r + 2)^2}$$

Which for the root $r = 0$ becomes

$$a_2 = \frac{(\lambda - 1)\lambda}{4}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{r-\lambda}{(r+1)^2}$	$-\lambda$
a_2	$\frac{(\lambda-1-r)(\lambda-r)}{(r+1)^2(r+2)^2}$	$\frac{(\lambda-1)\lambda}{4}$

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{(r+2-\lambda)(r+1-\lambda)(r-\lambda)}{(r+1)^2 (r+2)^2 (3+r)^2}$$

Which for the root $r = 0$ becomes

$$a_3 = -\frac{(\lambda-2)(\lambda-1)\lambda}{36}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{r-\lambda}{(r+1)^2}$	$-\lambda$
a_2	$\frac{(\lambda-1-r)(\lambda-r)}{(r+1)^2(r+2)^2}$	$\frac{(\lambda-1)\lambda}{4}$
a_3	$\frac{(r+2-\lambda)(r+1-\lambda)(r-\lambda)}{(r+1)^2(r+2)^2(3+r)^2}$	$-\frac{(\lambda-2)(\lambda-1)\lambda}{36}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{(\lambda-3-r)(\lambda-2-r)(\lambda-1-r)(\lambda-r)}{(r+1)^2 (r+2)^2 (3+r)^2 (4+r)^2}$$

Which for the root $r = 0$ becomes

$$a_4 = \frac{(\lambda-3)(\lambda-2)(\lambda-1)\lambda}{576}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{r-\lambda}{(r+1)^2}$	$-\lambda$
a_2	$\frac{(\lambda-1-r)(\lambda-r)}{(r+1)^2(r+2)^2}$	$\frac{(\lambda-1)\lambda}{4}$
a_3	$\frac{(r+2-\lambda)(r+1-\lambda)(r-\lambda)}{(r+1)^2(r+2)^2(3+r)^2}$	$-\frac{(\lambda-2)(\lambda-1)\lambda}{36}$
a_4	$\frac{(\lambda-3-r)(\lambda-2-r)(\lambda-1-r)(\lambda-r)}{(r+1)^2(r+2)^2(3+r)^2(4+r)^2}$	$\frac{(\lambda-3)(\lambda-2)(\lambda-1)\lambda}{576}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{(r+4-\lambda)(r+3-\lambda)(r+2-\lambda)(r+1-\lambda)(r-\lambda)}{(r+1)^2 (r+2)^2 (3+r)^2 (4+r)^2 (5+r)^2}$$

Which for the root $r = 0$ becomes

$$a_5 = -\frac{(\lambda-4)(\lambda-3)(\lambda-2)(\lambda-1)\lambda}{14400}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{r-\lambda}{(r+1)^2}$	$-\lambda$
a_2	$\frac{(\lambda-1-r)(\lambda-r)}{(r+1)^2(r+2)^2}$	$\frac{(\lambda-1)\lambda}{4}$
a_3	$\frac{(r+2-\lambda)(r+1-\lambda)(r-\lambda)}{(r+1)^2(r+2)^2(3+r)^2}$	$-\frac{(\lambda-2)(\lambda-1)\lambda}{36}$
a_4	$\frac{(\lambda-3-r)(\lambda-2-r)(\lambda-1-r)(\lambda-r)}{(r+1)^2(r+2)^2(3+r)^2(4+r)^2}$	$\frac{(\lambda-3)(\lambda-2)(\lambda-1)\lambda}{576}$
a_5	$\frac{(r+4-\lambda)(r+3-\lambda)(r+2-\lambda)(r+1-\lambda)(r-\lambda)}{(r+1)^2(r+2)^2(3+r)^2(4+r)^2(5+r)^2}$	$-\frac{(\lambda-4)(\lambda-3)(\lambda-2)(\lambda-1)\lambda}{14400}$

Using the above table, then the first solution $y_1(t)$ becomes

$$\begin{aligned}
y_1(t) &= a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots \\
&= -\lambda t + 1 + \frac{(\lambda-1)\lambda t^2}{4} - \frac{(\lambda-2)(\lambda-1)\lambda t^3}{36} + \frac{(\lambda-3)(\lambda-2)(\lambda-1)\lambda t^4}{576} \\
&\quad - \frac{(\lambda-4)(\lambda-3)(\lambda-2)(\lambda-1)\lambda t^5}{14400} + O(t^6)
\end{aligned}$$

Now the second solution is found. The second solution is given by

$$y_2(t) = y_1(t)\ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{n+r}\right)$$

Where b_n is found using

$$b_n = \frac{d}{dr} a_{n,r}$$

And the above is then evaluated at $r = 0$. The above table for $a_{n,r}$ is used for this purpose. Computing the derivatives gives the following table

n	$b_{n,r}$	a_n	$b_{n,r} = \frac{d}{dr}a_{n,r}$
b_0	1	1	N/A since b_n starts from 1
b_1	$\frac{r-\lambda}{(r+1)^2}$	$-\lambda$	$\frac{-r+1+2\lambda}{(r+1)^3}$
b_2	$\frac{(\lambda-1-r)(\lambda-r)}{(r+1)^2(r+2)^2}$	$\frac{(\lambda-1)\lambda}{4}$	$\frac{-2r^3+(6\lambda-3)r^2+(-4\lambda^2+10\lambda+1)r-6\lambda^2+2\lambda+2}{(r+1)^3(r+2)^3}$
b_3	$\frac{(r+2-\lambda)(r+1-\lambda)(r-\lambda)}{(r+1)^2(r+2)^2(3+r)^2}$	$-\frac{(\lambda-2)(\lambda-1)\lambda}{36}$	$12-3r^5+6(-3+2\lambda)r^4+(-15\lambda^2+66\lambda-35)r^3+6(\lambda^3-12\lambda^2$ / $(r+1)^3(r+$
b_4	$\frac{(\lambda-3-r)(\lambda-2-r)(\lambda-1-r)(\lambda-r)}{(r+1)^2(r+2)^2(3+r)^2(4+r)^2}$	$\frac{(\lambda-3)(\lambda-2)(\lambda-1)\lambda}{576}$	$-4r^7+(20\lambda-50)r^6+(-36\lambda^2+228\lambda-246)r^5+(28\lambda^3-366\lambda$
b_5	$\frac{(r+4-\lambda)(r+3-\lambda)(r+2-\lambda)(r+1-\lambda)(r-\lambda)}{(r+1)^2(r+2)^2(3+r)^2(4+r)^2(5+r)^2}$	$-\frac{(\lambda-4)(\lambda-3)(\lambda-2)(\lambda-1)\lambda}{14400}$	$-5r^9+(30\lambda-105)r^8+(-70\lambda^2+580\lambda-930)r^7+(80\lambda^3-123$

The above table gives all values of b_n needed. Hence the second solution is

$$
\begin{aligned}
y_2(t) &= y_1(t)\ln(t) + b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \\
&= \left(-\lambda t + 1 + \frac{(\lambda-1)\lambda t^2}{4} - \frac{(\lambda-2)(\lambda-1)\lambda t^3}{36} + \frac{(\lambda-3)(\lambda-2)(\lambda-1)\lambda t^4}{576} \right. \\
&\qquad \left. - \frac{(\lambda-4)(\lambda-3)(\lambda-2)(\lambda-1)\lambda t^5}{14400} + O(t^6)\right)\ln(t) \\
&\quad + (1+2\lambda)t + \left(-\frac{\lambda}{2} + \frac{1}{4} - \frac{3(\lambda-1)\lambda}{4}\right)t^2 \\
&\quad + \left(-\frac{(1-\lambda)\lambda}{36} - \frac{(-\lambda+2)\lambda}{36} + \frac{(-\lambda+2)(1-\lambda)}{36} + \frac{11(-\lambda+2)(1-\lambda)\lambda}{108}\right)t^3 \\
&\quad + \left(-\frac{(\lambda-2)(\lambda-1)\lambda}{576} - \frac{(\lambda-3)(\lambda-1)\lambda}{576} - \frac{(\lambda-3)(\lambda-2)\lambda}{576} \right. \\
&\qquad \left. - \frac{(\lambda-3)(\lambda-2)(\lambda-1)}{576} - \frac{25(\lambda-3)(\lambda-2)(\lambda-1)\lambda}{3456}\right)t^4 \\
&\quad + \left(-\frac{(3-\lambda)(-\lambda+2)(1-\lambda)\lambda}{14400} - \frac{(4-\lambda)(-\lambda+2)(1-\lambda)\lambda}{14400} \right. \\
&\qquad - \frac{(4-\lambda)(3-\lambda)(1-\lambda)\lambda}{14400} - \frac{(4-\lambda)(3-\lambda)(-\lambda+2)\lambda}{14400} \\
&\quad \left. + \frac{(4-\lambda)(3-\lambda)(-\lambda+2)(1-\lambda)}{14400} + \frac{137(4-\lambda)(3-\lambda)(-\lambda+2)(1-\lambda)\lambda}{432000}\right)t^5 \\
&\quad + O(t^6)
\end{aligned}
$$

Therefore the homogeneous solution is

$$
y_h(t) = c_1 y_1(t) + c_2 y_2(t)
$$

$$
\begin{aligned}
&= c_1\left(-\lambda t+1+\frac{(\lambda-1)\,\lambda\,t^2}{4}-\frac{(\lambda-2)\,(\lambda-1)\,\lambda\,t^3}{36}+\frac{(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^4}{576}\right.\\
&\qquad\left.-\frac{(\lambda-4)\,(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^5}{14400}+O\left(t^6\right)\right)\\
&+c_2\left(\left(-\lambda t+1+\frac{(\lambda-1)\,\lambda\,t^2}{4}-\frac{(\lambda-2)\,(\lambda-1)\,\lambda\,t^3}{36}+\frac{(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^4}{576}\right.\right.\\
&\qquad\left.-\frac{(\lambda-4)\,(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^5}{14400}+O\left(t^6\right)\right)\ln\left(t\right)+\left(1+2\lambda\right)t\\
&\qquad+\left(-\frac{\lambda}{2}+\frac{1}{4}-\frac{3(\lambda-1)\,\lambda}{4}\right)t^2\\
&\qquad+\left(-\frac{(1-\lambda)\,\lambda}{36}-\frac{(-\lambda+2)\,\lambda}{36}+\frac{(-\lambda+2)\,(1-\lambda)}{36}+\frac{11(-\lambda+2)\,(1-\lambda)\,\lambda}{108}\right)t^3\\
&\qquad+\left(-\frac{(\lambda-2)\,(\lambda-1)\,\lambda}{576}-\frac{(\lambda-3)\,(\lambda-1)\,\lambda}{576}-\frac{(\lambda-3)\,(\lambda-2)\,\lambda}{576}\right.\\
&\qquad\left.-\frac{(\lambda-3)\,(\lambda-2)\,(\lambda-1)}{576}-\frac{25(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda}{3456}\right)t^4\\
&\qquad+\left(-\frac{(3-\lambda)\,(-\lambda+2)\,(1-\lambda)\,\lambda}{14400}-\frac{(4-\lambda)\,(-\lambda+2)\,(1-\lambda)\,\lambda}{14400}\right.\\
&\qquad-\frac{(4-\lambda)\,(3-\lambda)\,(1-\lambda)\,\lambda}{14400}-\frac{(4-\lambda)\,(3-\lambda)\,(-\lambda+2)\,\lambda}{14400}\\
&\qquad\left.+\frac{(4-\lambda)\,(3-\lambda)\,(-\lambda+2)\,(1-\lambda)}{14400}+\frac{137(4-\lambda)\,(3-\lambda)\,(-\lambda+2)\,(1-\lambda)\,\lambda}{432000}\right)t^5\\
&\qquad\left.+O\left(t^6\right)\right)
\end{aligned}
$$

Hence the final solution is

$y = y_h$

$$
\begin{aligned}
&= c_1\Bigg(-\lambda t + 1 + \frac{(\lambda-1)\,\lambda\,t^2}{4} - \frac{(\lambda-2)\,(\lambda-1)\,\lambda\,t^3}{36} + \frac{(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^4}{576} \\
&\qquad - \frac{(\lambda-4)\,(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^5}{14400} + O\left(t^6\right)\Bigg) \\
&\quad + c_2\Bigg(\Bigg(-\lambda t + 1 + \frac{(\lambda-1)\,\lambda\,t^2}{4} - \frac{(\lambda-2)\,(\lambda-1)\,\lambda\,t^3}{36} + \frac{(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^4}{576} \\
&\qquad - \frac{(\lambda-4)\,(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^5}{14400} + O\left(t^6\right)\Bigg)\ln(t) + (1+2\lambda)\,t \\
&\qquad + \left(-\frac{\lambda}{2} + \frac{1}{4} - \frac{3(\lambda-1)\,\lambda}{4}\right)t^2 \\
&\qquad + \left(-\frac{(1-\lambda)\,\lambda}{36} - \frac{(-\lambda+2)\,\lambda}{36} + \frac{(-\lambda+2)\,(1-\lambda)}{36} + \frac{11(-\lambda+2)\,(1-\lambda)\,\lambda}{108}\right)t^3 \\
&\qquad + \Bigg(-\frac{(\lambda-2)\,(\lambda-1)\,\lambda}{576} - \frac{(\lambda-3)\,(\lambda-1)\,\lambda}{576} - \frac{(\lambda-3)\,(\lambda-2)\,\lambda}{576} \\
&\qquad - \frac{(\lambda-3)\,(\lambda-2)\,(\lambda-1)}{576} - \frac{25(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda}{3456}\Bigg)t^4 \\
&\qquad + \Bigg(-\frac{(3-\lambda)\,(-\lambda+2)\,(1-\lambda)\,\lambda}{14400} - \frac{(4-\lambda)\,(-\lambda+2)\,(1-\lambda)\,\lambda}{14400} \\
&\qquad - \frac{(4-\lambda)\,(3-\lambda)\,(1-\lambda)\,\lambda}{14400} - \frac{(4-\lambda)\,(3-\lambda)\,(-\lambda+2)\,\lambda}{14400} \\
&\qquad + \frac{(4-\lambda)\,(3-\lambda)\,(-\lambda+2)\,(1-\lambda)}{14400} + \frac{137(4-\lambda)\,(3-\lambda)\,(-\lambda+2)\,(1-\lambda)\,\lambda}{432000}\Bigg)t^5 \\
&\qquad + O\left(t^6\right)\Bigg)
\end{aligned}
$$

Summary
The solution(s) found are the following

$$
\begin{aligned}
y = {} & c_1\left(-\lambda t+1+\frac{(\lambda-1)\,\lambda\,t^2}{4}-\frac{(\lambda-2)\,(\lambda-1)\,\lambda\,t^3}{36}+\frac{(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^4}{576}\right. \\
& \left.-\frac{(\lambda-4)\,(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^5}{14400}+O\left(t^6\right)\right) \\
& +c_2\left(\left(-\lambda t+1+\frac{(\lambda-1)\,\lambda\,t^2}{4}-\frac{(\lambda-2)\,(\lambda-1)\,\lambda\,t^3}{36}+\frac{(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^4}{576}\right.\right. \\
& \left.-\frac{(\lambda-4)\,(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^5}{14400}+O\left(t^6\right)\right)\ln(t)+(1+2\lambda)\,t \\
& +\left(-\frac{\lambda}{2}+\frac{1}{4}-\frac{3(\lambda-1)\,\lambda}{4}\right)t^2 \\
& +\left(-\frac{(1-\lambda)\,\lambda}{36}-\frac{(-\lambda+2)\,\lambda}{36}+\frac{(-\lambda+2)\,(1-\lambda)}{36}+\frac{11(-\lambda+2)\,(1-\lambda)\,\lambda}{108}\right)t^3 \\
& +\left(-\frac{(\lambda-2)\,(\lambda-1)\,\lambda}{576}-\frac{(\lambda-3)\,(\lambda-1)\,\lambda}{576}-\frac{(\lambda-3)\,(\lambda-2)\,\lambda}{576}\right. \\
& \left.-\frac{(\lambda-3)\,(\lambda-2)\,(\lambda-1)}{576}-\frac{25(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda}{3456}\right)t^4 \\
& +\left(-\frac{(3-\lambda)\,(-\lambda+2)\,(1-\lambda)\,\lambda}{14400}-\frac{(4-\lambda)\,(-\lambda+2)\,(1-\lambda)\,\lambda}{14400}\right. \\
& -\frac{(4-\lambda)\,(3-\lambda)\,(1-\lambda)\,\lambda}{14400}-\frac{(4-\lambda)\,(3-\lambda)\,(-\lambda+2)\,\lambda}{14400} \\
& \left.+\frac{(4-\lambda)\,(3-\lambda)\,(-\lambda+2)\,(1-\lambda)}{14400}+\frac{137(4-\lambda)\,(3-\lambda)\,(-\lambda+2)\,(1-\lambda)\,\lambda}{432000}\right)t^5 \\
& \left.+O\left(t^6\right)\right)
\end{aligned}
\tag{1}
$$

Verification of solutions

$$y = c_1\left(-\lambda t+1+\frac{(\lambda-1)\,\lambda\,t^2}{4}-\frac{(\lambda-2)\,(\lambda-1)\,\lambda\,t^3}{36}+\frac{(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^4}{576}-\frac{(\lambda-4)\,(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^5}{14400}+O(t^6)\right)$$
$$+c_2\left(\left(-\lambda t+1+\frac{(\lambda-1)\,\lambda\,t^2}{4}-\frac{(\lambda-2)\,(\lambda-1)\,\lambda\,t^3}{36}+\frac{(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^4}{576}-\frac{(\lambda-4)\,(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda\,t^5}{14400}+O(t^6)\right)\ln(t)+(1+2\lambda)\,t\right.$$
$$+\left(-\frac{\lambda}{2}+\frac{1}{4}-\frac{3(\lambda-1)\,\lambda}{4}\right)t^2$$
$$+\left(-\frac{(1-\lambda)\,\lambda}{36}-\frac{(-\lambda+2)\,\lambda}{36}+\frac{(-\lambda+2)\,(1-\lambda)}{36}+\frac{11(-\lambda+2)\,(1-\lambda)\,\lambda}{108}\right)t^3$$
$$+\left(-\frac{(\lambda-2)\,(\lambda-1)\,\lambda}{576}-\frac{(\lambda-3)\,(\lambda-1)\,\lambda}{576}-\frac{(\lambda-3)\,(\lambda-2)\,\lambda}{576}-\frac{(\lambda-3)\,(\lambda-2)\,(\lambda-1)}{576}-\frac{25(\lambda-3)\,(\lambda-2)\,(\lambda-1)\,\lambda}{3456}\right)t^4$$
$$+\left(-\frac{(3-\lambda)\,(-\lambda+2)\,(1-\lambda)\,\lambda}{14400}-\frac{(4-\lambda)\,(-\lambda+2)\,(1-\lambda)\,\lambda}{14400}-\frac{(4-\lambda)\,(3-\lambda)\,(1-\lambda)\,\lambda}{14400}-\frac{(4-\lambda)\,(3-\lambda)\,(-\lambda+2)\,\lambda}{14400}\right.$$
$$\left.+\frac{(4-\lambda)\,(3-\lambda)\,(-\lambda+2)\,(1-\lambda)}{14400}+\frac{137(4-\lambda)\,(3-\lambda)\,(-\lambda+2)\,(1-\lambda)\,\lambda}{432000}\right)t^5$$
$$\left.+O(t^6)\right)$$

Verified OK.

14.25.1 Maple step by step solution

Let's solve

$t y''+(1-t)\,y'+\lambda y=0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y''=\frac{(t-1)y'}{t}-\frac{\lambda y}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

$y'' - \frac{(t-1)y'}{t} + \frac{\lambda y}{t} = 0$

☐ Check to see if $t_0 = 0$ is a regular singular point

- Define functions

  $\left[P_2(t) = -\frac{t-1}{t}, P_3(t) = \frac{\lambda}{t}\right]$

- $t \cdot P_2(t)$ is analytic at $t = 0$

  $\left(t \cdot P_2(t)\right)\bigg|_{t=0} = 1$

- $t^2 \cdot P_3(t)$ is analytic at $t = 0$

  $\left(t^2 \cdot P_3(t)\right)\bigg|_{t=0} = 0$

- $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $ty'' + (1-t)\,y' + \lambda y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

☐ Rewrite ODE with series expansions

- Convert $t^m \cdot y'$ to series expansion for $m = 0..1$

  $t^m \cdot y' = \sum_{k=0}^{\infty} a_k(k+r)\,t^{k+r-1+m}$

- Shift index using $k- >k+1-m$

  $t^m \cdot y' = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\,t^{k+r}$

- Convert $t \cdot y''$ to series expansion

  $t \cdot y'' = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\,t^{k+r-1}$

- Shift index using $k- >k+1$

  $t \cdot y'' = \sum_{k=-1}^{\infty} a_{k+1}(k+1+r)\,(k+r)\,t^{k+r}$

  Rewrite ODE with series expansions

$$a_0 r^2 t^{-1+r} + \left(\sum_{k=0}^{\infty} \left(a_{k+1}(k+1+r)^2 - a_k(-\lambda+k+r)\right) t^{k+r}\right) = 0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $r^2 = 0$

- Values of r that satisfy the indicial equation

  $r = 0$

- Each term in the series must be 0, giving the recursion relation

  $a_{k+1}(k+1)^2 - a_k(-\lambda+k) = 0$

- Recursion relation that defines series solution to ODE

  $a_{k+1} = \frac{a_k(-\lambda+k)}{(k+1)^2}$

- Recursion relation for $r = 0$

  $a_{k+1} = \frac{a_k(-\lambda+k)}{(k+1)^2}$

- Solution for $r = 0$

  $\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+1} = \frac{a_k(-\lambda+k)}{(k+1)^2}\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   -> elliptic
   -> Legendre
   -> Kummer
      -> hyper3: Equivalence to 1F1 under a power @ Moebius
      <- hyper3 successful: received ODE is equivalent to the 1F1 ODE
   <- Kummer successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 309

```
Order:=6;
dsolve(t*diff(y(t),t$2)+(1-t)*diff(y(t),t)+lambda*y(t)=0,y(t),type='series',t=0);
```

$$
\begin{aligned}
y(t) = &\left((2\lambda+1)\,t + \left(\frac{1}{4}\lambda + \frac{1}{4} - \frac{3}{4}\lambda^2\right)t^2 + \left(-\frac{2}{9}\lambda^2 + \frac{1}{27}\lambda + \frac{1}{18} + \frac{11}{108}\lambda^3\right)t^3\right. \\
&+ \left(\frac{7}{192}\lambda^3 - \frac{167}{3456}\lambda^2 + \frac{1}{192}\lambda + \frac{1}{96} - \frac{25}{3456}\lambda^4\right)t^4 \\
&\left.+ \left(\frac{719}{86400}\lambda^3 - \frac{61}{21600}\lambda^4 + \frac{137}{432000}\lambda^5 + \frac{1}{1500}\lambda - \frac{37}{4320}\lambda^2 + \frac{1}{600}\right)t^5 + \mathrm{O}\left(t^6\right)\right)c_2 \\
&+ \left(1 - \lambda t + \frac{1}{4}(-1+\lambda)\,\lambda t^2 - \frac{1}{36}(\lambda-2)(-1+\lambda)\,\lambda t^3 + \frac{1}{576}(\lambda-3)(\lambda-2)(-1+\lambda)\,\lambda t^4\right. \\
&\left.- \frac{1}{14400}(\lambda-4)(\lambda-3)(\lambda-2)(-1+\lambda)\,\lambda t^5 + \mathrm{O}\left(t^6\right)\right)(c_2\ln(t) + c_1)
\end{aligned}
$$

✓ Solution by Mathematica

Time used: 0.004 (sec). Leaf size: 415

```
AsymptoticDSolveValue[t*y''[t]+(1-t)*y'[t]+\[Lambda]*y[t]==0,y[t],{t,0,5}]
```

$$
\begin{aligned}
y(t) \to\ & c_1\left(-\frac{(\lambda-4)(\lambda-3)(\lambda-2)(\lambda-1)\lambda t^5}{14400}+\frac{1}{576}(\lambda-3)(\lambda-2)(\lambda-1)\lambda t^4\right.\\
&\left.-\frac{1}{36}(\lambda-2)(\lambda-1)\lambda t^3+\frac{1}{4}(\lambda-1)\lambda t^2-\lambda t+1\right)\\
&+c_2\left(\frac{(\lambda-4)(\lambda-3)(\lambda-2)(\lambda-1)t^5}{14400}+\frac{(\lambda-4)(\lambda-3)(\lambda-2)\lambda t^5}{14400}\right.\\
&+\frac{(\lambda-4)(\lambda-3)(\lambda-1)\lambda t^5}{14400}+\frac{(\lambda-4)(\lambda-2)(\lambda-1)\lambda t^5}{14400}\\
&+\frac{137(\lambda-4)(\lambda-3)(\lambda-2)(\lambda-1)\lambda t^5}{432000}+\frac{(\lambda-3)(\lambda-2)(\lambda-1)\lambda t^5}{14400}\\
&-\frac{1}{576}(\lambda-3)(\lambda-2)(\lambda-1)t^4-\frac{1}{576}(\lambda-3)(\lambda-2)\lambda t^4-\frac{1}{576}(\lambda-3)(\lambda-1)\lambda t^4\\
&-\frac{25(\lambda-3)(\lambda-2)(\lambda-1)\lambda t^4}{3456}-\frac{1}{576}(\lambda-2)(\lambda-1)\lambda t^4+\frac{1}{36}(\lambda-2)(\lambda-1)t^3\\
&+\frac{1}{36}(\lambda-2)\lambda t^3+\frac{11}{108}(\lambda-2)(\lambda-1)\lambda t^3+\frac{1}{36}(\lambda-1)\lambda t^3-\frac{1}{4}(\lambda-1)t^2-\frac{3}{4}(\lambda-1)\lambda t^2\\
&-\frac{\lambda t^2}{4}+\left(-\frac{(\lambda-4)(\lambda-3)(\lambda-2)(\lambda-1)\lambda t^5}{14400}+\frac{1}{576}(\lambda-3)(\lambda-2)(\lambda-1)\lambda t^4\right.\\
&\left.\left.-\frac{1}{36}(\lambda-2)(\lambda-1)\lambda t^3+\frac{1}{4}(\lambda-1)\lambda t^2-\lambda t+1\right)\log(t)+2\lambda t+t\right)
\end{aligned}
$$

14.26 problem 27

Internal problem ID [1818]
Internal file name [`OUTPUT/1819_Sunday_June_05_2022_02_33_45_AM_87091496/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 27.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference not integer"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{2\sin(t)\, y'' + (1-t)\, y' - 2y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$2\sin(t)\, y'' + (1-t)\, y' - 2y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = -\frac{t-1}{2\sin(t)}$$
$$q(t) = -\frac{1}{\sin(t)}$$

Table 284: Table $p(t), q(t)$ singularites.

$p(t) = -\frac{t-1}{2\sin(t)}$	
singularity	type
$t = \pi Z$	"regular"

$q(t) = -\frac{1}{\sin(t)}$	
singularity	type
$t = \pi Z$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : $[\pi Z, \pi Z]$

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}$$
$$y'' = \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$2\sin(t) \left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}\right) + (1-t)\left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right) - 2\left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Expanding $2\sin(t)$ as Taylor series around $t = 0$ and keeping only the first 6 terms gives

$$\begin{aligned} 2\sin(t) &= 2t - \frac{1}{3}t^3 + \frac{1}{60}t^5 - \frac{1}{2520}t^7 + \dots \\ &= 2t - \frac{1}{3}t^3 + \frac{1}{60}t^5 - \frac{1}{2520}t^7 \end{aligned}$$

Which simplifies to

$$\begin{aligned}
&\sum_{n=0}^{\infty} \left(-\frac{t^{n+r+5} a_n (n+r)(n+r-1)}{2520}\right) \\
&+ \left(\sum_{n=0}^{\infty} \frac{t^{n+r+3} a_n (n+r)(n+r-1)}{60}\right) \\
&+ \sum_{n=0}^{\infty} \left(-\frac{t^{1+n+r} a_n (n+r)(n+r-1)}{3}\right) \\
&+ \left(\sum_{n=0}^{\infty} 2 t^{n+r-1} a_n (n+r)(n+r-1)\right) + \sum_{n=0}^{\infty} \left(-t^{n+r} a_n (n+r)\right) \\
&+ \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) + \sum_{n=0}^{\infty} \left(-2 a_n t^{n+r}\right) = 0
\end{aligned} \tag{2A}$$

The next step is to make all powers of t be $n+r-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$\begin{aligned}
\sum_{n=0}^{\infty} \left(-\frac{t^{n+r+5} a_n (n+r)(n+r-1)}{2520}\right) &= \sum_{n=6}^{\infty} \left(-\frac{a_{n-6} (n+r-6)(n-7+r) t^{n+r-1}}{2520}\right) \\
\sum_{n=0}^{\infty} \frac{t^{n+r+3} a_n (n+r)(n+r-1)}{60} &= \sum_{n=4}^{\infty} \frac{a_{n-4} (-4+n+r)(n-5+r) t^{n+r-1}}{60} \\
\sum_{n=0}^{\infty} \left(-\frac{t^{1+n+r} a_n (n+r)(n+r-1)}{3}\right) &= \sum_{n=2}^{\infty} \left(-\frac{a_{n-2} (n+r-2)(n-3+r) t^{n+r-1}}{3}\right) \\
\sum_{n=0}^{\infty} \left(-t^{n+r} a_n (n+r)\right) &= \sum_{n=1}^{\infty} \left(-a_{n-1} (n+r-1) t^{n+r-1}\right) \\
\sum_{n=0}^{\infty} \left(-2 a_n t^{n+r}\right) &= \sum_{n=1}^{\infty} \left(-2 a_{n-1} t^{n+r-1}\right)
\end{aligned}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers

of t are the same and equal to $n+r-1$.

$$\sum_{n=6}^{\infty}\left(-\frac{a_{n-6}(n+r-6)\,(n-7+r)\,t^{n+r-1}}{2520}\right) + \left(\sum_{n=4}^{\infty}\frac{a_{n-4}(-4+n+r)\,(n-5+r)\,t^{n+r-1}}{60}\right) + \sum_{n=2}^{\infty}\left(-\frac{a_{n-2}(n+r-2)\,(n-3+r)\,t^{n+r-1}}{3}\right) + \left(\sum_{n=0}^{\infty}2t^{n+r-1}a_n(n+r)\,(n+r-1)\right) + \sum_{n=1}^{\infty}\left(-a_{n-1}(n+r-1)\,t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty}(n+r)\,a_n t^{n+r-1}\right) + \sum_{n=1}^{\infty}\left(-2a_{n-1}t^{n+r-1}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$2t^{n+r-1}a_n(n+r)\,(n+r-1) + (n+r)\,a_n t^{n+r-1} = 0$$

When $n=0$ the above becomes

$$2t^{-1+r}a_0 r(-1+r) + r a_0 t^{-1+r} = 0$$

Or

$$\left(2t^{-1+r}r(-1+r) + r\,t^{-1+r}\right)a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$r\,t^{-1+r}(2r-1) = 0$$

Since the above is true for all t then the indicial equation becomes

$$2r^2 - r = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = \frac{1}{2}$$
$$r_2 = 0$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$r\,t^{-1+r}(2r-1) = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = \frac{1}{2}$ is not an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1}\left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = t^{r_2}\left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+\frac{1}{2}}$$
$$y_2(t) = \sum_{n=0}^{\infty} b_n t^n$$

We start by finding $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. Substituting $n = 1$ in Eq. (2B) gives

$$a_1 = \frac{r+2}{2r^2+3r+1}$$

Substituting $n = 2$ in Eq. (2B) gives

$$a_2 = \frac{2r^4+r^3+r^2+14r+18}{12r^4+60r^3+105r^2+75r+18}$$

Substituting $n = 3$ in Eq. (2B) gives

$$a_3 = \frac{4r^5+22r^4+36r^3+50r^2+86r+72}{24r^6+252r^5+1050r^4+2205r^3+2436r^2+1323r+270}$$

Substituting $n = 4$ in Eq. (2B) gives

$$a_4 = \frac{56r^8+492r^7+1902r^6+5985r^5+17589r^4+37533r^3+59293r^2+62910r+32400}{180\left(8r^6+84r^5+350r^4+735r^3+812r^2+441r+90\right)\left(2r^2+15r+28\right)}$$

Substituting $n = 5$ in Eq. (2B) gives

$$a_5 = \frac{192r^9+3240r^8+22588r^7+88190r^6+227593r^5+451550r^4+769987r^3+1088360r^2+1014900r+}{180\left(8r^6+84r^5+350r^4+735r^3+812r^2+441r+90\right)\left(2r^2+15r+28\right)\left(2r^2+19r+45\right)}$$

For $6 \leq n$ the recursive equation is

$$\begin{aligned}
&-\frac{a_{n-6}(n+r-6)(n-7+r)}{2520}+\frac{a_{n-4}(-4+n+r)(n-5+r)}{60} \\
&-\frac{a_{n-2}(n+r-2)(n-3+r)}{3}+2a_n(n+r)(n+r-1) \\
&-a_{n-1}(n+r-1)+a_n(n+r)-2a_{n-1}=0
\end{aligned} \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{n^2 a_{n-6} - 42n^2 a_{n-4} + 840n^2 a_{n-2} + 2nra_{n-6} - 84nra_{n-4} + 1680nra_{n-2} + r^2 a_{n-6} - 42r^2 a_{n-4} + 840r^2}{} \tag{4}$$

Which for the root $r = \frac{1}{2}$ becomes

$$a_n = \frac{(4a_{n-6} - 168a_{n-4} + 3360a_{n-2})\, n^2 + (-48a_{n-6} + 1344a_{n-4} - 13440a_{n-2} + 10080a_{n-1})\, n + 143a_{n-6}}{20160n^2 + 10080n} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = \frac{1}{2}$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{r+2}{2r^2+3r+1}$	$\frac{5}{6}$
a_2	$\frac{2r^4+r^3+r^2+14r+18}{12r^4+60r^3+105r^2+75r+18}$	$\frac{17}{60}$
a_3	$\frac{4r^5+22r^4+36r^3+50r^2+86r+72}{24r^6+252r^5+1050r^4+2205r^3+2436r^2+1323r+270}$	$\frac{89}{1260}$
a_4	$\frac{56r^8+492r^7+1902r^6+5985r^5+17589r^4+37533r^3+59293r^2+62910r+32400}{180(8r^6+84r^5+350r^4+735r^3+812r^2+441r+90)(2r^2+15r+28)}$	$\frac{941}{45360}$
a_5	$\frac{192r^9+3240r^8+22588r^7+88190r^6+227593r^5+451550r^4+769987r^3+1088360r^2+1014900r+436320}{180(8r^6+84r^5+350r^4+735r^3+812r^2+441r+90)(2r^2+15r+28)(2r^2+19r+45)}$	$\frac{14989}{2494800}$

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= \sqrt{t}\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\ &= \sqrt{t}\left(1 + \frac{5t}{6} + \frac{17t^2}{60} + \frac{89t^3}{1260} + \frac{941t^4}{45360} + \frac{14989t^5}{2494800} + O(t^6)\right) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Eq (2B) derived above is now used to find all b_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. b_0 is arbitrary and taken as $b_0 = 1$. Substituting $n = 1$ in Eq. (2B) gives

$$b_1 = \frac{r+2}{2r^2+3r+1}$$

Substituting $n = 2$ in Eq. (2B) gives

$$b_2 = \frac{2r^4+r^3+r^2+14r+18}{12r^4+60r^3+105r^2+75r+18}$$

Substituting $n = 3$ in Eq. (2B) gives

$$b_3 = \frac{4r^5+22r^4+36r^3+50r^2+86r+72}{24r^6+252r^5+1050r^4+2205r^3+2436r^2+1323r+270}$$

Substituting $n = 4$ in Eq. (2B) gives

$$b_4 = \frac{56r^8 + 492r^7 + 1902r^6 + 5985r^5 + 17589r^4 + 37533r^3 + 59293r^2 + 62910r + 32400}{180\left(8r^6 + 84r^5 + 350r^4 + 735r^3 + 812r^2 + 441r + 90\right)\left(2r^2 + 15r + 28\right)}$$

Substituting $n = 5$ in Eq. (2B) gives

$$b_5 = \frac{192r^9 + 3240r^8 + 22588r^7 + 88190r^6 + 227593r^5 + 451550r^4 + 769987r^3 + 1088360r^2 + 1014900r +}{180\left(8r^6 + 84r^5 + 350r^4 + 735r^3 + 812r^2 + 441r + 90\right)\left(2r^2 + 15r + 28\right)\left(2r^2 + 19r + 45\right)}$$

For $6 \leq n$ the recursive equation is

$$\begin{aligned} &-\frac{b_{n-6}(n+r-6)(n-7+r)}{2520} + \frac{b_{n-4}(-4+n+r)(n-5+r)}{60} \\ &-\frac{b_{n-2}(n+r-2)(n-3+r)}{3} + 2b_n(n+r)(n+r-1) \\ &-b_{n-1}(n+r-1) + (n+r)\,b_n - 2b_{n-1} = 0 \end{aligned} \tag{3}$$

Solving for b_n from recursive equation (4) gives

$$b_n = \frac{n^2 b_{n-6} - 42n^2 b_{n-4} + 840n^2 b_{n-2} + 2nrb_{n-6} - 84nrb_{n-4} + 1680nrb_{n-2} + r^2 b_{n-6} - 42r^2 b_{n-4} + 840r^2 b_{}}{} \tag{4}$$

Which for the root $r = 0$ becomes

$$b_n = \frac{\left(b_{n-6} - 42b_{n-4} + 840b_{n-2}\right)n^2 + \left(-13b_{n-6} + 378b_{n-4} - 4200b_{n-2} + 2520b_{n-1}\right)n + 42b_{n-6} - 840b_{n-4}}{5040n^2 - 2520n} \tag{5}$$

At this point, it is a good idea to keep track of b_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$b_{n,r}$	b_n
b_0	1	1
b_1	$\frac{r+2}{2r^2+3r+1}$	2
b_2	$\frac{2r^4+r^3+r^2+14r+18}{12r^4+60r^3+105r^2+75r+18}$	1
b_3	$\frac{4r^5+22r^4+36r^3+50r^2+86r+72}{24r^6+252r^5+1050r^4+2205r^3+2436r^2+1323r+270}$	$\frac{4}{15}$
b_4	$\frac{56r^8+492r^7+1902r^6+5985r^5+17589r^4+37533r^3+59293r^2+62910r+32400}{180(8r^6+84r^5+350r^4+735r^3+812r^2+441r+90)(2r^2+15r+28)}$	$\frac{1}{14}$
b_5	$\frac{192r^9+3240r^8+22588r^7+88190r^6+227593r^5+451550r^4+769987r^3+1088360r^2+1014900r+436320}{180(8r^6+84r^5+350r^4+735r^3+812r^2+441r+90)(2r^2+15r+28)(2r^2+19r+45)}$	$\frac{101}{4725}$

Using the above table, then the solution $y_2(t)$ is

$$\begin{aligned}y_2(t) &= b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \\ &= 1 + 2t + t^2 + \frac{4t^3}{15} + \frac{t^4}{14} + \frac{101t^5}{4725} + O(t^6)\end{aligned}$$

Therefore the homogeneous solution is

$$\begin{aligned}y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\ &= c_1 \sqrt{t}\left(1 + \frac{5t}{6} + \frac{17t^2}{60} + \frac{89t^3}{1260} + \frac{941t^4}{45360} + \frac{14989t^5}{2494800} + O(t^6)\right) \\ &\quad + c_2\left(1 + 2t + t^2 + \frac{4t^3}{15} + \frac{t^4}{14} + \frac{101t^5}{4725} + O(t^6)\right)\end{aligned}$$

Hence the final solution is

$$\begin{aligned}y &= y_h \\ &= c_1 \sqrt{t}\left(1 + \frac{5t}{6} + \frac{17t^2}{60} + \frac{89t^3}{1260} + \frac{941t^4}{45360} + \frac{14989t^5}{2494800} + O(t^6)\right) \\ &\quad + c_2\left(1 + 2t + t^2 + \frac{4t^3}{15} + \frac{t^4}{14} + \frac{101t^5}{4725} + O(t^6)\right)\end{aligned}$$

Summary

The solution(s) found are the following

$$\begin{aligned}y &= c_1 \sqrt{t}\left(1 + \frac{5t}{6} + \frac{17t^2}{60} + \frac{89t^3}{1260} + \frac{941t^4}{45360} + \frac{14989t^5}{2494800} + O(t^6)\right) \\ &\quad + c_2\left(1 + 2t + t^2 + \frac{4t^3}{15} + \frac{t^4}{14} + \frac{101t^5}{4725} + O(t^6)\right)\end{aligned} \tag{1}$$

Verification of solutions

$$\begin{aligned}y &= c_1 \sqrt{t}\left(1 + \frac{5t}{6} + \frac{17t^2}{60} + \frac{89t^3}{1260} + \frac{941t^4}{45360} + \frac{14989t^5}{2494800} + O(t^6)\right) \\ &\quad + c_2\left(1 + 2t + t^2 + \frac{4t^3}{15} + \frac{t^4}{14} + \frac{101t^5}{4725} + O(t^6)\right)\end{aligned}$$

Verified OK.

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
-> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1([a
-> Trying changes of variables to rationalize or make the ODE simpler
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
   -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1
      trying a symmetry of the form [xi=0, eta=F(x)]
      trying 2nd order exact linear
      trying symmetries linear in x and y(x)
      trying to convert to a linear ODE with constant coefficients
      -> trying with_periodic_functions in the coefficients
         --- Trying Lie symmetry methods, 2nd order ---
         `, `-> Computing symmetries using: way = 5
   trying a symmetry of the form [xi=0, eta=F(x)]
   checking if the LODE is missing y
   -> Heun: Equivalence to the GHE or one of its 4 confluent cases under a power @ Moebius
   -> trying a solution of the form r0(x) * Y + r1(x) * Y where Y = exp(int(r(x), dx)) * 2F1
      trying a symmetry of the form [xi=0, eta=F(x)]
      trying 2nd order exact linear
      trying symmetries linear in x and y(x)
      trying to convert to a linear ODE with constant coefficients
      -> trying with_periodic_functions in the coefficients
         --- Trying Lie symmetry methods, 2nd order ---
         `, `-> Computing symmetries using: way = 5`[0, u]
```

✓ Solution by Maple

Time used: 0.265 (sec). Leaf size: 44

```
Order:=6;
dsolve(2*sin(t)*diff(y(t),t$2)+(1-t)*diff(y(t),t)-2*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = c_1\sqrt{t}\left(1+\frac{5}{6}t+\frac{17}{60}t^2+\frac{89}{1260}t^3+\frac{941}{45360}t^4+\frac{14989}{2494800}t^5+\mathrm{O}\left(t^6\right)\right) + c_2\left(1+2t+t^2+\frac{4}{15}t^3+\frac{1}{14}t^4+\frac{101}{4725}t^5+\mathrm{O}\left(t^6\right)\right)$$

✓ Solution by Mathematica

Time used: 0.004 (sec). Leaf size: 1303

```
AsymptoticDSolveValue[2*sin(t)*y''[t]+(1-t)*y'[t]-2*y[t]==0,y[t],{t,0,5}]
```

$$
\begin{aligned}
y(t) \\
\rightarrow \Bigg(& \frac{\left(\frac{2\sin -1}{4\sin^2}+\frac{1}{\sin}\right)\left(-\frac{\frac{2\sin -1}{2\sin}+1}{2\sin}-\frac{1}{\sin}\right)\left(-\frac{\frac{2\sin -1}{2\sin}+2}{2\sin}-\frac{1}{\sin}\right)}{\left(\frac{(2\sin -1)\left(\frac{2\sin -1}{2\sin}+1\right)}{2\sin}+\frac{\frac{2\sin -1}{2\sin}+1}{2\sin}\right)\left(\left(\frac{2\sin -1}{2\sin}+1\right)\left(\frac{2\sin -1}{2\sin}+2\right)+\frac{\frac{2\sin -1}{2\sin}+2}{2\sin}\right)\left(\left(\frac{2\sin -1}{2\sin}+2\right)\left(\frac{2\sin -1}{2\sin}+3\right)+\right.} \\
& - \frac{\left(\frac{2\sin -1}{4\sin^2}+\frac{1}{\sin}\right)\left(-\frac{\frac{2\sin -1}{2\sin}+1}{2\sin}-\frac{1}{\sin}\right)\left(-\frac{\frac{2\sin -1}{2\sin}+2}{2\sin}-\frac{1}{\sin}\right)\left(-\frac{\frac{2\sin -1}{2\sin}+}{2\sin}\right.}{\left(\frac{(2\sin -1)\left(\frac{2\sin -1}{2\sin}+1\right)}{2\sin}+\frac{\frac{2\sin -1}{2\sin}+1}{2\sin}\right)\left(\left(\frac{2\sin -1}{2\sin}+1\right)\left(\frac{2\sin -1}{2\sin}+2\right)+\frac{\frac{2\sin -1}{2\sin}+2}{2\sin}\right)\left(\left(\frac{2\sin -1}{2\sin}+2\right)\left(\frac{2\sin -1}{2\sin}+3\right)+\right.} \\
& + \frac{\left(\frac{2\sin -1}{4\sin^2}+\frac{1}{\sin}\right)\left(-\frac{\frac{2\sin -1}{2\sin}+1}{2\sin}-\frac{1}{\sin}\right)\left(-\frac{\frac{2\sin -1}{2\sin}+2}{2\sin}-\frac{1}{\sin}\right)t^3}{\left(\frac{(2\sin -1)\left(\frac{2\sin -1}{2\sin}+1\right)}{2\sin}+\frac{\frac{2\sin -1}{2\sin}+1}{2\sin}\right)\left(\left(\frac{2\sin -1}{2\sin}+1\right)\left(\frac{2\sin -1}{2\sin}+2\right)+\frac{\frac{2\sin -1}{2\sin}+2}{2\sin}\right)\left(\left(\frac{2\sin -1}{2\sin}+2\right)\left(\frac{2\sin -1}{2\sin}+3\right)+\right.} \\
& - \frac{\left(\frac{2\sin -1}{4\sin^2}+\frac{1}{\sin}\right)\left(-\frac{\frac{2\sin -1}{2\sin}+1}{2\sin}-\frac{1}{\sin}\right)t^2}{\left(\frac{(2\sin -1)\left(\frac{2\sin -1}{2\sin}+1\right)}{2\sin}+\frac{\frac{2\sin -1}{2\sin}+1}{2\sin}\right)\left(\left(\frac{2\sin -1}{2\sin}+1\right)\left(\frac{2\sin -1}{2\sin}+2\right)+\frac{\frac{2\sin -1}{2\sin}+2}{2\sin}\right)} \\
& + \frac{\left(\frac{2\sin -1}{4\sin^2}+\frac{1}{\sin}\right)t}{\frac{(2\sin -1)\left(\frac{2\sin -1}{2\sin}+1\right)}{2\sin}+\frac{\frac{2\sin -1}{2\sin}+1}{2\sin}}+1\Bigg)c_1 t^{\frac{2\sin -1}{2\sin}} \\
& + \Bigg(\frac{45t^5}{\left(2+\frac{1}{\sin}\right)\left(6+\frac{3}{2\sin}\right)\left(12+\frac{2}{\sin}\right)\left(20+\frac{5}{2\sin}\right)\sin^4} \\
& + \frac{15t^4}{\left(2+\frac{1}{\sin}\right)\left(6+\frac{3}{2\sin}\right)\left(12+\frac{2}{\sin}\right)\sin^3}+\frac{6t^3}{\left(2+\frac{1}{\sin}\right)\left(6+\frac{3}{2\sin}\right)\sin^2}+\frac{3t^2}{\left(2+\frac{1}{\sin}\right)\sin}+2t \\
& +1\Bigg)c_2
\end{aligned}
$$

14.27 problem 29

Internal problem ID [1819]
Internal file name [OUTPUT/1820_Sunday_June_05_2022_02_33_51_AM_20081017/index.tex]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.2, Regular singular points, the method of Frobenius. Page 214
Problem number: 29.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Complex roots"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{t^2y'' + ty' + (t+1)\,y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$t^2y'' + ty' + (t+1)\,y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{1}{t}$$
$$q(t) = \frac{t+1}{t^2}$$

Table 285: Table $p(t), q(t)$ singularites.

$p(t) = \frac{1}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = \frac{t+1}{t^2}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$t^2y'' + ty' + (t + 1)\, y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n + r)\, a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n + r)\, (n + r - 1)\, a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$\left(\sum_{n=0}^{\infty} (n + r)\, (n + r - 1)\, a_n t^{n+r-2}\right) t^2 + t\left(\sum_{n=0}^{\infty} (n + r)\, a_n t^{n+r-1}\right) + (t + 1) \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \left(\sum_{n=0}^{\infty} t^{1+n+r} a_n\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} t^{1+n+r} a_n = \sum_{n=1}^{\infty} a_{n-1} t^{n+r}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) + \left(\sum_{n=1}^{\infty} a_{n-1} t^{n+r}\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r} a_n (n+r)(n+r-1) + t^{n+r} a_n (n+r) + a_n t^{n+r} = 0$$

When $n=0$ the above becomes

$$t^r a_0 r(-1+r) + t^r a_0 r + a_0 t^r = 0$$

Or

$$(t^r r(-1+r) + t^r r + t^r)\, a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$(r^2+1)\, t^r = 0$$

Since the above is true for all t then the indicial equation becomes

$$r^2 + 1 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = i$$
$$r_2 = -i$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$\left(r^2+1\right)t^r = 0$$

Solving for r gives the roots of the indicial equation as Since the roots are complex conjugates, then two linearly independent solutions can be constructed using

$$y_1(t) = t^{r_1}\left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = t^{r_2}\left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+i}$$
$$y_2(t) = \sum_{n=0}^{\infty} b_n t^{n-i}$$

$y_1(t)$ is found first. Eq (2B) derived above is now used to find all a_n coefficients. The case $n=0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) + a_n(n+r) + a_{n-1} + a_n = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{a_{n-1}}{n^2+2nr+r^2+1} \tag{4}$$

Which for the root $r = i$ becomes

$$a_n = -\frac{a_{n-1}}{n(2i+n)} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = i$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = -\frac{1}{r^2 + 2r + 2}$$

Which for the root $r = i$ becomes

$$a_1 = -\frac{1}{5} + \frac{2i}{5}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{r^2+2r+2}$	$-\frac{1}{5} + \frac{2i}{5}$

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{1}{(r^2 + 2r + 2)(r^2 + 4r + 5)}$$

Which for the root $r = i$ becomes

$$a_2 = -\frac{1}{40} - \frac{3i}{40}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{r^2+2r+2}$	$-\frac{1}{5} + \frac{2i}{5}$
a_2	$\frac{1}{(r^2+2r+2)(r^2+4r+5)}$	$-\frac{1}{40} - \frac{3i}{40}$

For $n = 3$, using the above recursive equation gives

$$a_3 = -\frac{1}{(r^2 + 2r + 2)(r^2 + 4r + 5)(r^2 + 6r + 10)}$$

Which for the root $r = i$ becomes

$$a_3 = \frac{3}{520} + \frac{7i}{1560}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{r^2+2r+2}$	$-\frac{1}{5} + \frac{2i}{5}$
a_2	$\frac{1}{(r^2+2r+2)(r^2+4r+5)}$	$-\frac{1}{40} - \frac{3i}{40}$
a_3	$-\frac{1}{(r^2+2r+2)(r^2+4r+5)(r^2+6r+10)}$	$\frac{3}{520} + \frac{7i}{1560}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{(r^2+2r+2)(r^2+4r+5)(r^2+6r+10)(r^2+8r+17)}$$

Which for the root $r = i$ becomes

$$a_4 = -\frac{1}{2496} - \frac{i}{12480}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{r^2+2r+2}$	$-\frac{1}{5} + \frac{2i}{5}$
a_2	$\frac{1}{(r^2+2r+2)(r^2+4r+5)}$	$-\frac{1}{40} - \frac{3i}{40}$
a_3	$-\frac{1}{(r^2+2r+2)(r^2+4r+5)(r^2+6r+10)}$	$\frac{3}{520} + \frac{7i}{1560}$
a_4	$\frac{1}{(r^2+2r+2)(r^2+4r+5)(r^2+6r+10)(r^2+8r+17)}$	$-\frac{1}{2496} - \frac{i}{12480}$

For $n = 5$, using the above recursive equation gives

$$a_5 = -\frac{1}{(r^2+2r+2)(r^2+4r+5)(r^2+6r+10)(r^2+8r+17)(r^2+10r+26)}$$

Which for the root $r = i$ becomes

$$a_5 = \frac{9}{603200} - \frac{i}{361920}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$-\frac{1}{r^2+2r+2}$	$-\frac{1}{5}+\frac{2i}{5}$
a_2	$\frac{1}{(r^2+2r+2)(r^2+4r+5)}$	$-\frac{1}{40}-\frac{3i}{40}$
a_3	$-\frac{1}{(r^2+2r+2)(r^2+4r+5)(r^2+6r+10)}$	$\frac{3}{520}+\frac{7i}{1560}$
a_4	$\frac{1}{(r^2+2r+2)(r^2+4r+5)(r^2+6r+10)(r^2+8r+17)}$	$-\frac{1}{2496}-\frac{i}{12480}$
a_5	$-\frac{1}{(r^2+2r+2)(r^2+4r+5)(r^2+6r+10)(r^2+8r+17)(r^2+10r+26)}$	$\frac{9}{603200}-\frac{i}{361920}$

Using the above table, then the solution $y_1(t)$ is

$$
\begin{aligned}
y_1(t) &= t^i \left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\
&= t^i \left(1 + \left(-\frac{1}{5}+\frac{2i}{5}\right) t + \left(-\frac{1}{40}-\frac{3i}{40}\right) t^2 + \left(\frac{3}{520}+\frac{7i}{1560}\right) t^3 \right. \\
&\quad \left. + \left(-\frac{1}{2496}-\frac{i}{12480}\right) t^4 + \left(\frac{9}{603200}-\frac{i}{361920}\right) t^5 + O\left(t^6\right)\right)
\end{aligned}
$$

The second solution $y_2(t)$ is found by taking the complex conjugate of $y_1(t)$ which gives

$$
\begin{aligned}
y_2(t) = t^{-i} &\left(1 + \left(-\frac{1}{5}-\frac{2i}{5}\right) t + \left(-\frac{1}{40}+\frac{3i}{40}\right) t^2 + \left(\frac{3}{520}-\frac{7i}{1560}\right) t^3 \right. \\
&\left. + \left(-\frac{1}{2496}+\frac{i}{12480}\right) t^4 + \left(\frac{9}{603200}+\frac{i}{361920}\right) t^5 + O\left(t^6\right)\right)
\end{aligned}
$$

Therefore the homogeneous solution is

$$
\begin{aligned}
y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\
&= c_1 t^i \left(1+\left(-\frac{1}{5}+\frac{2i}{5}\right) t+\left(-\frac{1}{40}-\frac{3i}{40}\right) t^2+\left(\frac{3}{520}+\frac{7i}{1560}\right) t^3+\left(-\frac{1}{2496}-\frac{i}{12480}\right) t^4 \right. \\
&\quad \left. + \left(\frac{9}{603200}-\frac{i}{361920}\right) t^5 + O\left(t^6\right)\right) + c_2 t^{-i} \left(1+\left(-\frac{1}{5}-\frac{2i}{5}\right) t+\left(-\frac{1}{40}+\frac{3i}{40}\right) t^2 \right. \\
&\quad \left. + \left(\frac{3}{520}-\frac{7i}{1560}\right) t^3+\left(-\frac{1}{2496}+\frac{i}{12480}\right) t^4+\left(\frac{9}{603200}+\frac{i}{361920}\right) t^5+O\left(t^6\right)\right)
\end{aligned}
$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1 t^{i}\left(1+\left(-\frac{1}{5}+\frac{2i}{5}\right)t+\left(-\frac{1}{40}-\frac{3i}{40}\right)t^2+\left(\frac{3}{520}+\frac{7i}{1560}\right)t^3+\left(-\frac{1}{2496}-\frac{i}{12480}\right)t^4\right.\\
&\quad\left.+\left(\frac{9}{603200}-\frac{i}{361920}\right)t^5+O\left(t^6\right)\right)+c_2 t^{-i}\left(1+\left(-\frac{1}{5}-\frac{2i}{5}\right)t+\left(-\frac{1}{40}+\frac{3i}{40}\right)t^2\right.\\
&\quad\left.+\left(\frac{3}{520}-\frac{7i}{1560}\right)t^3+\left(-\frac{1}{2496}+\frac{i}{12480}\right)t^4+\left(\frac{9}{603200}+\frac{i}{361920}\right)t^5+O\left(t^6\right)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y = c_1 t^{i}&\left(1+\left(-\frac{1}{5}+\frac{2i}{5}\right)t+\left(-\frac{1}{40}-\frac{3i}{40}\right)t^2+\left(\frac{3}{520}+\frac{7i}{1560}\right)t^3\right.\\
&\left.+\left(-\frac{1}{2496}-\frac{i}{12480}\right)t^4+\left(\frac{9}{603200}-\frac{i}{361920}\right)t^5+O\left(t^6\right)\right)\\
+c_2 t^{-i}&\left(1+\left(-\frac{1}{5}-\frac{2i}{5}\right)t+\left(-\frac{1}{40}+\frac{3i}{40}\right)t^2+\left(\frac{3}{520}-\frac{7i}{1560}\right)t^3\right.\\
&\left.+\left(-\frac{1}{2496}+\frac{i}{12480}\right)t^4+\left(\frac{9}{603200}+\frac{i}{361920}\right)t^5+O\left(t^6\right)\right)
\end{aligned}
\tag{1}
$$

Verification of solutions

$$
\begin{aligned}
y &= c_1 t^{i}\left(1+\left(-\frac{1}{5}+\frac{2i}{5}\right)t+\left(-\frac{1}{40}-\frac{3i}{40}\right)t^2+\left(\frac{3}{520}+\frac{7i}{1560}\right)t^3+\left(-\frac{1}{2496}-\frac{i}{12480}\right)t^4\right.\\
&\quad\left.+\left(\frac{9}{603200}-\frac{i}{361920}\right)t^5+O\left(t^6\right)\right)+c_2 t^{-i}\left(1+\left(-\frac{1}{5}-\frac{2i}{5}\right)t+\left(-\frac{1}{40}+\frac{3i}{40}\right)t^2\right.\\
&\quad\left.+\left(\frac{3}{520}-\frac{7i}{1560}\right)t^3+\left(-\frac{1}{2496}+\frac{i}{12480}\right)t^4+\left(\frac{9}{603200}+\frac{i}{361920}\right)t^5+O\left(t^6\right)\right)
\end{aligned}
$$

Verified OK.

14.27.1 Maple step by step solution

Let's solve

$y''t^2+ty'+(t+1)\,y=0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

$y'' = -\frac{y'}{t} - \frac{(t+1)y}{t^2}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{y'}{t} + \frac{(t+1)y}{t^2} = 0$

☐ Check to see if $t_0 = 0$ is a regular singular point

- ◦ Define functions

  $\left[P_2(t) = \frac{1}{t}, P_3(t) = \frac{t+1}{t^2}\right]$

- ◦ $t \cdot P_2(t)$ is analytic at $t = 0$

  $\left(t \cdot P_2(t)\right)\Big|_{t=0} = 1$

- ◦ $t^2 \cdot P_3(t)$ is analytic at $t = 0$

  $\left(t^2 \cdot P_3(t)\right)\Big|_{t=0} = 1$

- ◦ $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $y''t^2 + ty' + (t+1)\,y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

☐ Rewrite ODE with series expansions

- ◦ Convert $t^m \cdot y$ to series expansion for $m = 0..1$

  $t^m \cdot y = \sum_{k=0}^{\infty} a_k t^{k+r+m}$

- ◦ Shift index using $k- >k - m$

  $t^m \cdot y = \sum_{k=m}^{\infty} a_{k-m} t^{k+r}$

- ◦ Convert $t \cdot y'$ to series expansion

  $t \cdot y' = \sum_{k=0}^{\infty} a_k (k+r)\, t^{k+r}$

- ◦ Convert $t^2 \cdot y''$ to series expansion

$t^2 \cdot y'' = \sum_{k=0}^{\infty} a_k (k+r)(k+r-1) t^{k+r}$

Rewrite ODE with series expansions

$a_0(r^2+1) t^r + \left(\sum_{k=1}^{\infty} (a_k(k^2+2kr+r^2+1) + a_{k-1}) t^{k+r}\right) = 0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $r^2+1=0$

- Values of r that satisfy the indicial equation

  $r \in \{-\mathrm{I}, \mathrm{I}\}$

- Each term in the series must be 0, giving the recursion relation

  $a_k(k^2+2kr+r^2+1) + a_{k-1} = 0$

- Shift index using $k- >k+1$

  $a_{k+1}\left((k+1)^2 + 2(k+1) r + r^2 + 1\right) + a_k = 0$

- Recursion relation that defines series solution to ODE

  $a_{k+1} = -\frac{a_k}{k^2+2kr+r^2+2k+2r+2}$

- Recursion relation for $r = -\mathrm{I}$

  $a_{k+1} = -\frac{a_k}{k^2-2\,\mathrm{I}k+1-2\,\mathrm{I}+2k}$

- Solution for $r = -\mathrm{I}$

  $\left[y = \sum_{k=0}^{\infty} a_k t^{k-\mathrm{I}}, a_{k+1} = -\frac{a_k}{k^2-2\,\mathrm{I}k+1-2\,\mathrm{I}+2k}\right]$

- Recursion relation for $r = \mathrm{I}$

  $a_{k+1} = -\frac{a_k}{k^2+2\,\mathrm{I}k+1+2\,\mathrm{I}+2k}$

- Solution for $r = \mathrm{I}$

  $\left[y = \sum_{k=0}^{\infty} a_k t^{k+\mathrm{I}}, a_{k+1} = -\frac{a_k}{k^2+2\,\mathrm{I}k+1+2\,\mathrm{I}+2k}\right]$

- Combine solutions and rename parameters

  $\left[y = \left(\sum_{k=0}^{\infty} a_k t^{k-\mathrm{I}}\right) + \left(\sum_{k=0}^{\infty} b_k t^{k+\mathrm{I}}\right), a_{1+k} = -\frac{a_k}{k^2-2\,\mathrm{I}k+1-2\,\mathrm{I}+2k}, b_{1+k} = -\frac{b_k}{k^2+2\,\mathrm{I}k+1+2\,\mathrm{I}+2k}\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 69

```
Order:=6;
dsolve(t^2*diff(y(t),t$2)+t*diff(y(t),t)+(1+t)*y(t)=0,y(t),type='series',t=0);
```

$$
\begin{aligned}
y(t) = {} & c_1 t^{-i}\left(1+\left(-\frac{1}{5}-\frac{2i}{5}\right)t+\left(-\frac{1}{40}+\frac{3i}{40}\right)t^2+\left(\frac{3}{520}-\frac{7i}{1560}\right)t^3\right. \\
& \left.+\left(-\frac{1}{2496}+\frac{i}{12480}\right)t^4+\left(\frac{9}{603200}+\frac{i}{361920}\right)t^5+\mathrm{O}\left(t^6\right)\right) \\
& + c_2 t^{i}\left(1+\left(-\frac{1}{5}+\frac{2i}{5}\right)t+\left(-\frac{1}{40}-\frac{3i}{40}\right)t^2+\left(\frac{3}{520}+\frac{7i}{1560}\right)t^3\right. \\
& \left.+\left(-\frac{1}{2496}-\frac{i}{12480}\right)t^4+\left(\frac{9}{603200}-\frac{i}{361920}\right)t^5+\mathrm{O}\left(t^6\right)\right)
\end{aligned}
$$

✓ Solution by Mathematica

Time used: 0.013 (sec). Leaf size: 90

```
AsymptoticDSolveValue[t^2*y''[t]+t*y'[t]+(1+t)*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to \left(\frac{1}{12480}+\frac{i}{2496}\right)c_2t^{-i}\left(it^4-(8+16i)t^3+(168+96i)t^2-(1056-288i)t+(480-2400i)\right)-\left(\frac{1}{2496}+\frac{i}{12480}\right)c_1t^i\left(t^4-(16+8i)t^3+(96+168i)t^2+(288-1056i)t-(2400-480i)\right)$$

15 Section 2.8.3, The method of Frobenius. Equal roots, and roots differering by an integer. Page 223

15.1 problem 1

Internal problem ID [1820]
Internal file name [`OUTPUT/1821_Sunday_June_05_2022_02_33_58_AM_74117384/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.3, The method of Frobenius. Equal roots, and roots differering by an integer. Page 223
Problem number: 1.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Repeated root"**

Maple gives the following as the ode type

```
[[_Emden, _Fowler]]
```

$$\boxed{ty'' + y' - 4y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$ty'' + y' - 4y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{1}{t}$$
$$q(t) = -\frac{4}{t}$$

Table 287: Table $p(t), q(t)$ singularites.

$p(t) = \frac{1}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = -\frac{4}{t}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$ty'' + y' - 4y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n + r) a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n + r) (n + r - 1) a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$t \left(\sum_{n=0}^{\infty} (n+r) (n+r-1) a_n t^{n+r-2} \right) + \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1} \right) - 4 \left(\sum_{n=0}^{\infty} a_n t^{n+r} \right) = 0 \quad (1)$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r) (n+r-1) \right) + \left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1} \right) + \sum_{n=0}^{\infty} \left(-4 a_n t^{n+r} \right) = 0 \quad (2A)$$

The next step is to make all powers of t be $n+r-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \left(-4a_n t^{n+r}\right) = \sum_{n=1}^{\infty} \left(-4a_{n-1} t^{n+r-1}\right)$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r-1$.

$$\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right) + \sum_{n=1}^{\infty} \left(-4a_{n-1} t^{n+r-1}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r-1} a_n (n+r)(n+r-1) + (n+r)\, a_n t^{n+r-1} = 0$$

When $n=0$ the above becomes

$$t^{-1+r} a_0 r(-1+r) + r a_0 t^{-1+r} = 0$$

Or

$$\left(t^{-1+r} r(-1+r) + r\, t^{-1+r}\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$t^{-1+r} r^2 = 0$$

Since the above is true for all t then the indicial equation becomes

$$r^2 = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 0$$
$$r_2 = 0$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$t^{-1+r} r^2 = 0$$

Solving for r gives the roots of the indicial equation as Since the root of the indicial equation is repeated, then we can construct two linearly independent solutions. The first solution has the form

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+r} \tag{1A}$$

Now the second solution y_2 is found using

$$y_2(t) = y_1(t) \ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{n+r}\right) \tag{1B}$$

Then the general solution will be

$$y = c_1 y_1(t) + c_2 y_2(t)$$

In Eq (1B) the sum starts from 1 and not zero. In Eq (1A), a_0 is never zero, and is arbitrary and is typically taken as $a_0 = 1$, and $\{c_1, c_2\}$ are two arbitray constants of integration which can be found from initial conditions. We start by finding the first solution $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) + a_n(n+r) - 4a_{n-1} = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{4a_{n-1}}{n^2 + 2nr + r^2} \tag{4}$$

Which for the root $r = 0$ becomes

$$a_n = \frac{4a_{n-1}}{n^2} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = \frac{4}{(r+1)^2}$$

Which for the root $r = 0$ becomes

$$a_1 = 4$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{4}{(r+1)^2}$	4

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{16}{(r+1)^2 (r+2)^2}$$

Which for the root $r = 0$ becomes

$$a_2 = 4$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{4}{(r+1)^2}$	4
a_2	$\frac{16}{(r+1)^2(r+2)^2}$	4

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{64}{(r+1)^2 (r+2)^2 (3+r)^2}$$

Which for the root $r = 0$ becomes

$$a_3 = \frac{16}{9}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{4}{(r+1)^2}$	4
a_2	$\frac{16}{(r+1)^2(r+2)^2}$	4
a_3	$\frac{64}{(r+1)^2(r+2)^2(3+r)^2}$	$\frac{16}{9}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{256}{(r+1)^2 (r+2)^2 (3+r)^2 (4+r)^2}$$

Which for the root $r = 0$ becomes

$$a_4 = \frac{4}{9}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{4}{(r+1)^2}$	4
a_2	$\frac{16}{(r+1)^2(r+2)^2}$	4
a_3	$\frac{64}{(r+1)^2(r+2)^2(3+r)^2}$	$\frac{16}{9}$
a_4	$\frac{256}{(r+1)^2(r+2)^2(3+r)^2(4+r)^2}$	$\frac{4}{9}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{1024}{(r+1)^2 (r+2)^2 (3+r)^2 (4+r)^2 (5+r)^2}$$

Which for the root $r = 0$ becomes

$$a_5 = \frac{16}{225}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{4}{(r+1)^2}$	4
a_2	$\frac{16}{(r+1)^2(r+2)^2}$	4
a_3	$\frac{64}{(r+1)^2(r+2)^2(3+r)^2}$	$\frac{16}{9}$
a_4	$\frac{256}{(r+1)^2(r+2)^2(3+r)^2(4+r)^2}$	$\frac{4}{9}$
a_5	$\frac{1024}{(r+1)^2(r+2)^2(3+r)^2(4+r)^2(5+r)^2}$	$\frac{16}{225}$

Using the above table, then the first solution $y_1(t)$ becomes

$$\begin{aligned} y_1(t) &= a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots \\ &= 4t^2 + 4t + 1 + \frac{16t^3}{9} + \frac{4t^4}{9} + \frac{16t^5}{225} + O(t^6) \end{aligned}$$

Now the second solution is found. The second solution is given by

$$y_2(t) = y_1(t) \ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{n+r} \right)$$

Where b_n is found using

$$b_n = \frac{d}{dr} a_{n,r}$$

And the above is then evaluated at $r = 0$. The above table for $a_{n,r}$ is used for this purpose. Computing the derivatives gives the following table

n	$b_{n,r}$	a_n	$b_{n,r} = \frac{d}{dr} a_{n,r}$	$b_n(r = 0)$
b_0	1	1	N/A since b_n starts from 1	N/A
b_1	$\frac{4}{(r+1)^2}$	4	$-\frac{8}{(r+1)^3}$	-8
b_2	$\frac{16}{(r+1)^2 (r+2)^2}$	4	$\frac{-64r-96}{(r+1)^3 (r+2)^3}$	-12
b_3	$\frac{64}{(r+1)^2 (r+2)^2 (3+r)^2}$	$\frac{16}{9}$	$\frac{-384r^2-1536r-1408}{(r+1)^3 (r+2)^3 (3+r)^3}$	$-\frac{176}{27}$
b_4	$\frac{256}{(r+1)^2 (r+2)^2 (3+r)^2 (4+r)^2}$	$\frac{4}{9}$	$-\frac{2048\left(r+\frac{5}{2}\right)(r^2+5r+5)}{(r+1)^3 (r+2)^3 (3+r)^3 (4+r)^3}$	$-\frac{50}{27}$
b_5	$\frac{1024}{(r+1)^2 (r+2)^2 (3+r)^2 (4+r)^2 (5+r)^2}$	$\frac{16}{225}$	$-\frac{2048(5r^4+60r^3+255r^2+450r+274)}{(r+1)^3 (r+2)^3 (3+r)^3 (4+r)^3 (5+r)^3}$	$-\frac{1096}{3375}$

The above table gives all values of b_n needed. Hence the second solution is

$$\begin{aligned} y_2(t) &= y_1(t) \ln(t) + b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \\ &= \left(4t^2 + 4t + 1 + \frac{16t^3}{9} + \frac{4t^4}{9} + \frac{16t^5}{225} + O(t^6) \right) \ln(t) \\ &\quad - 12t^2 - 8t - \frac{176t^3}{27} - \frac{50t^4}{27} - \frac{1096t^5}{3375} + O(t^6) \end{aligned}$$

Therefore the homogeneous solution is

$$
\begin{aligned}
y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\
&= c_1 \left(4t^2 + 4t + 1 + \frac{16t^3}{9} + \frac{4t^4}{9} + \frac{16t^5}{225} + O(t^6)\right) \\
&\quad + c_2 \left(\left(4t^2 + 4t + 1 + \frac{16t^3}{9} + \frac{4t^4}{9} + \frac{16t^5}{225} + O(t^6)\right) \ln(t) - 12t^2 - 8t - \frac{176t^3}{27} \right. \\
&\quad \left. - \frac{50t^4}{27} - \frac{1096t^5}{3375} + O(t^6)\right)
\end{aligned}
$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1 \left(4t^2 + 4t + 1 + \frac{16t^3}{9} + \frac{4t^4}{9} + \frac{16t^5}{225} + O(t^6)\right) \\
&\quad + c_2 \left(\left(4t^2 + 4t + 1 + \frac{16t^3}{9} + \frac{4t^4}{9} + \frac{16t^5}{225} + O(t^6)\right) \ln(t) - 12t^2 - 8t - \frac{176t^3}{27} \right. \\
&\quad \left. - \frac{50t^4}{27} - \frac{1096t^5}{3375} + O(t^6)\right)
\end{aligned}
$$

Summary

The solution(s) found are the following

$$
\begin{aligned}
y &= c_1 \left(4t^2 + 4t + 1 + \frac{16t^3}{9} + \frac{4t^4}{9} + \frac{16t^5}{225} + O(t^6)\right) \\
&\quad + c_2 \left(\left(4t^2 + 4t + 1 + \frac{16t^3}{9} + \frac{4t^4}{9} + \frac{16t^5}{225} + O(t^6)\right) \ln(t) - 12t^2 - 8t - \frac{176t^3}{27} \right. \\
&\quad \left. - \frac{50t^4}{27} - \frac{1096t^5}{3375} + O(t^6)\right)
\end{aligned} \tag{1}
$$

Verification of solutions

$$
\begin{aligned}
y &= c_1 \left(4t^2 + 4t + 1 + \frac{16t^3}{9} + \frac{4t^4}{9} + \frac{16t^5}{225} + O(t^6)\right) \\
&\quad + c_2 \left(\left(4t^2 + 4t + 1 + \frac{16t^3}{9} + \frac{4t^4}{9} + \frac{16t^5}{225} + O(t^6)\right) \ln(t) - 12t^2 - 8t - \frac{176t^3}{27} \right. \\
&\quad \left. - \frac{50t^4}{27} - \frac{1096t^5}{3375} + O(t^6)\right)
\end{aligned}
$$

Verified OK.

15.1.1 Maple step by step solution

Let's solve

$ty'' + y' - 4y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = \frac{4y}{t} - \frac{y'}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{y'}{t} - \frac{4y}{t} = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  - Define functions

    $\left[P_2(t) = \frac{1}{t}, P_3(t) = -\frac{4}{t}\right]$

  - $t \cdot P_2(t)$ is analytic at $t = 0$

    $(t \cdot P_2(t))\Big|_{t=0} = 1$

  - $t^2 \cdot P_3(t)$ is analytic at $t = 0$

    $(t^2 \cdot P_3(t))\Big|_{t=0} = 0$

  - $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $ty'' + y' - 4y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

  - Convert y' to series expansion

    $y' = \sum_{k=0}^{\infty} a_k (k + r)\, t^{k+r-1}$

  - Shift index using $k- > k + 1$

$$y' = \sum_{k=-1}^{\infty} a_{k+1}(k+1+r)\, t^{k+r}$$

- Convert $t \cdot y''$ to series expansion

$$t \cdot y'' = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, t^{k+r-1}$$

- Shift index using $k- >k+1$

$$t \cdot y'' = \sum_{k=-1}^{\infty} a_{k+1}(k+1+r)\,(k+r)\, t^{k+r}$$

Rewrite ODE with series expansions

$$a_0 r^2 t^{-1+r} + \left(\sum_{k=0}^{\infty} \left(a_{k+1}(k+1+r)^2 - 4a_k\right) t^{k+r}\right) = 0$$

- $a_0$cannot be 0 by assumption, giving the indicial equation

$$r^2 = 0$$

- Values of r that satisfy the indicial equation

$$r = 0$$

- Each term in the series must be 0, giving the recursion relation

$$a_{k+1}(k+1)^2 - 4a_k = 0$$

- Recursion relation that defines series solution to ODE

$$a_{k+1} = \frac{4a_k}{(k+1)^2}$$

- Recursion relation for $r = 0$

$$a_{k+1} = \frac{4a_k}{(k+1)^2}$$

- Solution for $r = 0$

$$\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+1} = \frac{4a_k}{(k+1)^2}\right]$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.016 (sec). Leaf size: 59

```
Order:=6;
dsolve(t*diff(y(t),t$2)+diff(y(t),t)-4*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = (c_2 \ln(t) + c_1)\left(1 + 4t + 4t^2 + \frac{16}{9}t^3 + \frac{4}{9}t^4 + \frac{16}{225}t^5 + \mathrm{O}(t^6)\right) + \left((-8)\,t - 12t^2 - \frac{176}{27}t^3 - \frac{50}{27}t^4 - \frac{1096}{3375}t^5 + \mathrm{O}(t^6)\right)c_2$$

✓ Solution by Mathematica

Time used: 0.003 (sec). Leaf size: 105

```
AsymptoticDSolveValue[t*y''[t]+y'[t]-4*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1\left(\frac{16t^5}{225} + \frac{4t^4}{9} + \frac{16t^3}{9} + 4t^2 + 4t + 1\right) + c_2\left(-\frac{1096t^5}{3375} - \frac{50t^4}{27} - \frac{176t^3}{27} - 12t^2 + \left(\frac{16t^5}{225} + \frac{4t^4}{9} + \frac{16t^3}{9} + 4t^2 + 4t + 1\right)\log(t) - 8t\right)$$

15.2 problem 2

Internal problem ID [1821]
Internal file name [`OUTPUT/1822_Sunday_June_05_2022_02_34_02_AM_74330320/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.3, The method of Frobenius. Equal roots, and roots differering by an integer. Page 223
Problem number: 2.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Repeated root"**

Maple gives the following as the ode type

```
[[_2nd_order, _with_linear_symmetries]]
```

$$\boxed{t^2y'' - t(t+1)\, y' + y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$t^2y'' + \left(-t^2 - t\right) y' + y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = -\frac{t+1}{t}$$
$$q(t) = \frac{1}{t^2}$$

Table 289: Table $p(t), q(t)$ singularites.

$p(t) = -\frac{t+1}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = \frac{1}{t^2}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$t^2y'' + (-t^2 - t)\, y' + y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$\left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}\right) t^2 + (-t^2 - t) \left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n(n+r)(n+r-1)\right) + \sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n(n+r)\right) + \sum_{n=0}^{\infty} \left(-t^{n+r} a_n(n+r)\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \left(-t^{1+n+r} a_n(n+r)\right) = \sum_{n=1}^{\infty} \left(-a_{n-1}(n+r-1)\, t^{n+r}\right)$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n(n+r)(n+r-1)\right) + \sum_{n=1}^{\infty} \left(-a_{n-1}(n+r-1)\, t^{n+r}\right) + \sum_{n=0}^{\infty} \left(-t^{n+r} a_n(n+r)\right) + \left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r} a_n(n+r)(n+r-1) - t^{n+r} a_n(n+r) + a_n t^{n+r} = 0$$

When $n=0$ the above becomes

$$t^r a_0 r(-1+r) - t^r a_0 r + a_0 t^r = 0$$

Or

$$\left(t^r r(-1+r) - t^r r + t^r\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$(-1+r)^2\, t^r = 0$$

Since the above is true for all t then the indicial equation becomes

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

Solving for r gives the roots of the indicial equation as

$$r_1 = 1$$
$$r_2 = 1$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$(-1+r)^2 t^r = 0$$

Solving for r gives the roots of the indicial equation as Since the root of the indicial equation is repeated, then we can construct two linearly independent solutions. The first solution has the form

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{n+r} \tag{1A}$$

Now the second solution y_2 is found using

$$y_2(t) = y_1(t) \ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{n+r}\right) \tag{1B}$$

Then the general solution will be

$$y = c_1 y_1(t) + c_2 y_2(t)$$

In Eq (1B) the sum starts from 1 and not zero. In Eq (1A), a_0 is never zero, and is arbitrary and is typically taken as $a_0 = 1$, and $\{c_1, c_2\}$ are two arbitray constants of integration which can be found from initial conditions. Using the value of the indicial root found earlier, $r = 1$, Eqs (1A,1B) become

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^{1+n}$$
$$y_2(t) = y_1(t) \ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{1+n}\right)$$

We start by finding the first solution $y_1(t)$. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) - a_{n-1}(n+r-1) - a_n(n+r) + a_n = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{a_{n-1}}{n+r-1} \tag{4}$$

Which for the root $r = 1$ becomes

$$a_n = \frac{a_{n-1}}{n} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 1$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = \frac{1}{r}$$

Which for the root $r = 1$ becomes

$$a_1 = 1$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{r}$	1

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{1}{r (1 + r)}$$

Which for the root $r = 1$ becomes

$$a_2 = \frac{1}{2}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{r}$	1
a_2	$\frac{1}{r(1+r)}$	$\frac{1}{2}$

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{1}{(2+r)\,r\,(1+r)}$$

Which for the root $r = 1$ becomes

$$a_3 = \frac{1}{6}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{r}$	1
a_2	$\frac{1}{r(1+r)}$	$\frac{1}{2}$
a_3	$\frac{1}{(2+r)r(1+r)}$	$\frac{1}{6}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{(3+r)\,(2+r)\,r\,(1+r)}$$

Which for the root $r = 1$ becomes

$$a_4 = \frac{1}{24}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{r}$	1
a_2	$\frac{1}{r(1+r)}$	$\frac{1}{2}$
a_3	$\frac{1}{(2+r)r(1+r)}$	$\frac{1}{6}$
a_4	$\frac{1}{(3+r)(2+r)r(1+r)}$	$\frac{1}{24}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{1}{(3+r)\,(2+r)\,r\,(1+r)\,(4+r)}$$

Which for the root $r = 1$ becomes

$$a_5 = \frac{1}{120}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{1}{r}$	1
a_2	$\frac{1}{r(1+r)}$	$\frac{1}{2}$
a_3	$\frac{1}{(2+r)r(1+r)}$	$\frac{1}{6}$
a_4	$\frac{1}{(3+r)(2+r)r(1+r)}$	$\frac{1}{24}$
a_5	$\frac{1}{(3+r)(2+r)r(1+r)(4+r)}$	$\frac{1}{120}$

Using the above table, then the first solution $y_1(t)$ is

$$
\begin{aligned}
y_1(t) &= t\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\
&= t\left(1 + t + \frac{t^2}{2} + \frac{t^3}{6} + \frac{t^4}{24} + \frac{t^5}{120} + O(t^6)\right)
\end{aligned}
$$

Now the second solution is found. The second solution is given by

$$
y_2(t) = y_1(t) \ln(t) + \left(\sum_{n=1}^{\infty} b_n t^{n+r}\right)
$$

Where b_n is found using

$$
b_n = \frac{d}{dr} a_{n,r}
$$

And the above is then evaluated at $r = 1$. The above table for $a_{n,r}$ is used for this purpose. Computing the derivatives gives the following table

n	$b_{n,r}$	a_n	$b_{n,r} = \frac{d}{dr} a_{n,r}$	$b_n(r = 1)$
b_0	1	1	N/A since b_n starts from 1	N/A
b_1	$\frac{1}{r}$	1	$-\frac{1}{r^2}$	-1
b_2	$\frac{1}{r(1+r)}$	$\frac{1}{2}$	$\frac{-1-2r}{r^2(1+r)^2}$	$-\frac{3}{4}$
b_3	$\frac{1}{(2+r)r(1+r)}$	$\frac{1}{6}$	$\frac{-3r^2-6r-2}{(2+r)^2 r^2 (1+r)^2}$	$-\frac{11}{36}$
b_4	$\frac{1}{(3+r)(2+r)r(1+r)}$	$\frac{1}{24}$	$\frac{-4r^3-18r^2-22r-6}{(3+r)^2(2+r)^2 r^2 (1+r)^2}$	$-\frac{25}{288}$
b_5	$\frac{1}{(3+r)(2+r)r(1+r)(4+r)}$	$\frac{1}{120}$	$\frac{-5r^4-40r^3-105r^2-100r-24}{(3+r)^2(2+r)^2 r^2 (1+r)^2 (4+r)^2}$	$-\frac{137}{7200}$

The above table gives all values of b_n needed. Hence the second solution is

$$\begin{aligned} y_2(t) &= y_1(t)\ln(t) + b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5 + b_6 t^6 \dots \\ &= t\left(1+t+\frac{t^2}{2}+\frac{t^3}{6}+\frac{t^4}{24}+\frac{t^5}{120}+O(t^6)\right)\ln(t) + t\left(-t-\frac{3t^2}{4}-\frac{11t^3}{36}-\frac{25t^4}{288}-\frac{137t^5}{7200}\right. \\ &\qquad \left. + O(t^6)\right) \end{aligned}$$

Therefore the homogeneous solution is

$$\begin{aligned} y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\ &= c_1 t\left(1+t+\frac{t^2}{2}+\frac{t^3}{6}+\frac{t^4}{24}+\frac{t^5}{120}+O(t^6)\right) \\ &\quad + c_2\left(t\left(1+t+\frac{t^2}{2}+\frac{t^3}{6}+\frac{t^4}{24}+\frac{t^5}{120}+O(t^6)\right)\ln(t)\right. \\ &\qquad \left. + t\left(-t-\frac{3t^2}{4}-\frac{11t^3}{36}-\frac{25t^4}{288}-\frac{137t^5}{7200}+O(t^6)\right)\right) \end{aligned}$$

Hence the final solution is

$$\begin{aligned} y &= y_h \\ &= c_1 t\left(1+t+\frac{t^2}{2}+\frac{t^3}{6}+\frac{t^4}{24}+\frac{t^5}{120}+O(t^6)\right) + c_2\left(t\left(1+t+\frac{t^2}{2}+\frac{t^3}{6}+\frac{t^4}{24}+\frac{t^5}{120}+O(t^6)\right)\ln(t)\right. \\ &\qquad \left. + t\left(-t-\frac{3t^2}{4}-\frac{11t^3}{36}-\frac{25t^4}{288}-\frac{137t^5}{7200}+O(t^6)\right)\right) \end{aligned}$$

Summary

The solution(s) found are the following

$$\begin{aligned} y &= c_1 t\left(1+t+\frac{t^2}{2}+\frac{t^3}{6}+\frac{t^4}{24}+\frac{t^5}{120}+O(t^6)\right) \\ &\quad + c_2\left(t\left(1+t+\frac{t^2}{2}+\frac{t^3}{6}+\frac{t^4}{24}+\frac{t^5}{120}+O(t^6)\right)\ln(t)\right. \\ &\qquad \left. + t\left(-t-\frac{3t^2}{4}-\frac{11t^3}{36}-\frac{25t^4}{288}-\frac{137t^5}{7200}+O(t^6)\right)\right) \end{aligned} \tag{1}$$

Verification of solutions

$$y = c_1 t\left(1+t+\frac{t^2}{2}+\frac{t^3}{6}+\frac{t^4}{24}+\frac{t^5}{120}+O(t^6)\right) + c_2\left(t\left(1+t+\frac{t^2}{2}+\frac{t^3}{6}+\frac{t^4}{24}+\frac{t^5}{120}+O(t^6)\right)\ln(t) + t\left(-t-\frac{3t^2}{4}-\frac{11t^3}{36}-\frac{25t^4}{288}-\frac{137t^5}{7200}+O(t^6)\right)\right)$$

Verified OK.

15.2.1 Maple step by step solution

Let's solve

$y''t^2+(-t^2-t)\,y'+y=0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y''=-\frac{y}{t^2}+\frac{(t+1)y'}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y''+\frac{y}{t^2}-\frac{(t+1)y'}{t}=0$

□ Check to see if $t_0=0$ is a regular singular point

  - Define functions

    $\left[P_2(t)=-\frac{t+1}{t},P_3(t)=\frac{1}{t^2}\right]$

  - $t\cdot P_2(t)$ is analytic at $t=0$

    $(t\cdot P_2(t))\bigg|_{t=0}=-1$

  - $t^2\cdot P_3(t)$ is analytic at $t=0$

    $(t^2\cdot P_3(t))\bigg|_{t=0}=1$

  - $t=0$is a regular singular point

    Check to see if $t_0=0$ is a regular singular point

    $t_0=0$

- Multiply by denominators

$y'' t^2 - t(t+1)\, y' + y = 0$

- Assume series solution for y

$y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

  - Convert $t^m \cdot y'$ to series expansion for $m = 1..2$

  $t^m \cdot y' = \sum_{k=0}^{\infty} a_k (k+r)\, t^{k+r-1+m}$

  - Shift index using $k- >k+1-m$

  $t^m \cdot y' = \sum_{k=-1+m}^{\infty} a_{k+1-m}(k+1-m+r)\, t^{k+r}$

  - Convert $t^2 \cdot y''$ to series expansion

  $t^2 \cdot y'' = \sum_{k=0}^{\infty} a_k (k+r)\,(k+r-1)\, t^{k+r}$

  Rewrite ODE with series expansions

  $a_0(-1+r)^2\, t^r + \left(\sum_{k=1}^{\infty} \left(a_k (k+r-1)^2 - a_{k-1}(k+r-1)\right) t^{k+r}\right) = 0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

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

- Values of r that satisfy the indicial equation

$r = 1$

- Each term in the series must be 0, giving the recursion relation

$(k+r-1)\,(a_k(k+r-1) - a_{k-1}) = 0$

- Shift index using $k- >k+1$

$(k+r)\,(a_{k+1}(k+r) - a_k) = 0$

- Recursion relation that defines series solution to ODE

$a_{k+1} = \frac{a_k}{k+r}$

- Recursion relation for $r = 1$

$a_{k+1} = \frac{a_k}{k+1}$

- Solution for $r = 1$

$\left[y = \sum_{k=0}^{\infty} a_k t^{k+1}, a_{k+1} = \frac{a_k}{k+1}\right]$

Maple trace **Kovacic algorithm successful**

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
   A Liouvillian solution exists
   Reducible group (found an exponential solution)
   Group is reducible, not completely reducible
<- Kovacics algorithm successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 63

```
Order:=6;
dsolve(t^2*diff(y(t),t$2)-t*(1+t)*diff(y(t),t)+y(t)=0,y(t),type='series',t=0);
```

$$y(t) = \left((c_2 \ln(t) + c_1)\left(1 + t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \mathrm{O}(t^6)\right) + \left(-t - \frac{3}{4}t^2 - \frac{11}{36}t^3 - \frac{25}{288}t^4 - \frac{137}{7200}t^5 + \mathrm{O}(t^6)\right)c_2\right)t$$

✓ Solution by Mathematica

Time used: 0.004 (sec). Leaf size: 112

```
AsymptoticDSolveValue[t^2*y''[t]-t*(1+t)*y'[t]+y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_1 t\left(\frac{t^5}{120} + \frac{t^4}{24} + \frac{t^3}{6} + \frac{t^2}{2} + t + 1\right) + c_2\left(t\left(-\frac{137t^5}{7200} - \frac{25t^4}{288} - \frac{11t^3}{36} - \frac{3t^2}{4} - t\right) + t\left(\frac{t^5}{120} + \frac{t^4}{24} + \frac{t^3}{6} + \frac{t^2}{2} + t + 1\right)\log(t)\right)$$

15.3 problem 3

Internal problem ID [1822]
Internal file name [`OUTPUT/1823_Sunday_June_05_2022_02_34_05_AM_24681476/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.3, The method of Frobenius. Equal roots, and roots differering by an integer. Page 223
Problem number: 3.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference is integer"**

Maple gives the following as the ode type

```
[_Bessel]
```

$$\boxed{t^2y'' + ty' + (t^2 - 1)\, y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$t^2y'' + ty' + (t^2 - 1)\, y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{1}{t}$$
$$q(t) = \frac{t^2 - 1}{t^2}$$

Table 291: Table $p(t), q(t)$ singularites.

$p(t) = \frac{1}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = \frac{t^2-1}{t^2}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : [∞]

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$t^2y'' + ty' + (t^2 - 1)\, y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$\left(\sum_{n=0}^{\infty} (n+r)\,(n+r-1)\, a_n t^{n+r-2}\right) t^2 + t\left(\sum_{n=0}^{\infty} (n+r)\, a_n t^{n+r-1}\right) + (t^2 - 1)\left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \tag{1}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) \\ + \left(\sum_{n=0}^{\infty} t^{n+r+2} a_n\right) + \sum_{n=0}^{\infty} \left(-a_n t^{n+r}\right) = 0 \tag{2A}$$

The next step is to make all powers of t be $n+r$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} t^{n+r+2} a_n = \sum_{n=2}^{\infty} a_{n-2} t^{n+r}$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r$.

$$\left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} t^{n+r} a_n (n+r)\right) \\ + \left(\sum_{n=2}^{\infty} a_{n-2} t^{n+r}\right) + \sum_{n=0}^{\infty} \left(-a_n t^{n+r}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r} a_n (n+r)(n+r-1) + t^{n+r} a_n (n+r) - a_n t^{n+r} = 0$$

When $n=0$ the above becomes

$$t^r a_0 r(-1+r) + t^r a_0 r - a_0 t^r = 0$$

Or

$$\left(t^r r(-1+r) + t^r r - t^r\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$\left(r^2 - 1\right) t^r = 0$$

Since the above is true for all t then the indicial equation becomes

$$r^2 - 1 = 0$$

Solving for r gives the roots of the indicial equation as

$$\begin{aligned} r_1 &= 1 \\ r_2 &= -1 \end{aligned}$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$\left(r^2 - 1\right) t^r = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = 2$ is an integer, then we can construct two linearly independent solutions

$$\begin{aligned} y_1(t) &= t^{r_1} \left(\sum_{n=0}^{\infty} a_n t^n\right) \\ y_2(t) &= C y_1(t) \ln(t) + t^{r_2} \left(\sum_{n=0}^{\infty} b_n t^n\right) \end{aligned}$$

Or

$$\begin{aligned} y_1(t) &= t \left(\sum_{n=0}^{\infty} a_n t^n\right) \\ y_2(t) &= C y_1(t) \ln(t) + \frac{\sum_{n=0}^{\infty} b_n t^n}{t} \end{aligned}$$

Or

$$\begin{aligned} y_1(t) &= \sum_{n=0}^{\infty} a_n t^{n+1} \\ y_2(t) &= C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n-1}\right) \end{aligned}$$

Where C above can be zero. We start by finding y_1. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. Substituting $n = 1$ in Eq. (2B) gives

$$a_1 = 0$$

For $2 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) + a_n(n+r) + a_{n-2} - a_n = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = -\frac{a_{n-2}}{n^2 + 2nr + r^2 - 1} \tag{4}$$

Which for the root $r = 1$ becomes

$$a_n = -\frac{a_{n-2}}{n(n+2)} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 1$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0

For $n = 2$, using the above recursive equation gives

$$a_2 = -\frac{1}{r^2 + 4r + 3}$$

Which for the root $r = 1$ becomes

$$a_2 = -\frac{1}{8}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$-\frac{1}{r^2+4r+3}$	$-\frac{1}{8}$

For $n = 3$, using the above recursive equation gives

$$a_3 = 0$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$-\frac{1}{r^2+4r+3}$	$-\frac{1}{8}$
a_3	0	0

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{1}{(3+r)^2 (1+r) (5+r)}$$

Which for the root $r = 1$ becomes

$$a_4 = \frac{1}{192}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$-\frac{1}{r^2+4r+3}$	$-\frac{1}{8}$
a_3	0	0
a_4	$\frac{1}{(3+r)^2(1+r)(5+r)}$	$\frac{1}{192}$

For $n = 5$, using the above recursive equation gives

$$a_5 = 0$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	0	0
a_2	$-\frac{1}{r^2+4r+3}$	$-\frac{1}{8}$
a_3	0	0
a_4	$\frac{1}{(3+r)^2(1+r)(5+r)}$	$\frac{1}{192}$
a_5	0	0

Using the above table, then the solution $y_1(t)$ is

$$\begin{aligned} y_1(t) &= t\left(a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots\right) \\ &= t\left(1 - \frac{t^2}{8} + \frac{t^4}{192} + O(t^6)\right) \end{aligned}$$

Now the second solution $y_2(t)$ is found. Let

$$r_1 - r_2 = N$$

Where N is positive integer which is the difference between the two roots. r_1 is taken as the larger root. Hence for this problem we have $N = 2$. Now we need to determine if C is zero or not. This is done by finding $\lim_{r \to r_2} a_2(r)$. If this limit exists, then $C = 0$, else we need to keep the log term and $C \neq 0$. The above table shows that

$$\begin{aligned} a_N &= a_2 \\ &= -\frac{1}{r^2 + 4r + 3} \end{aligned}$$

Therefore

$$\begin{aligned} \lim_{r \to r_2} -\frac{1}{r^2 + 4r + 3} &= \lim_{r \to -1} -\frac{1}{r^2 + 4r + 3} \\ &= \textit{undefined} \end{aligned}$$

Since the limit does not exist then the log term is needed. Therefore the second solution has the form

$$y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)$$

Therefore

$$\begin{aligned} \frac{d}{dt} y_2(t) &= C y_1'(t) \ln(t) + \frac{C y_1(t)}{t} + \left(\sum_{n=0}^{\infty} \frac{b_n t^{n+r_2} (n + r_2)}{t}\right) \\ &= C y_1'(t) \ln(t) + \frac{C y_1(t)}{t} + \left(\sum_{n=0}^{\infty} t^{-1+n+r_2} b_n (n + r_2)\right) \end{aligned}$$

$$\begin{aligned} \frac{d^2}{dt^2} y_2(t) &= C y_1''(t) \ln(t) + \frac{2C y_1'(t)}{t} - \frac{C y_1(t)}{t^2} + \sum_{n=0}^{\infty} \left(\frac{b_n t^{n+r_2} (n + r_2)^2}{t^2} - \frac{b_n t^{n+r_2} (n + r_2)}{t^2}\right) \\ &= C y_1''(t) \ln(t) + \frac{2C y_1'(t)}{t} - \frac{C y_1(t)}{t^2} + \left(\sum_{n=0}^{\infty} t^{-2+n+r_2} b_n (n + r_2) (-1 + n + r_2)\right) \end{aligned}$$

Substituting these back into the given ode $t^2y'' + ty' + (t^2-1)\, y = 0$ gives

$$
\begin{aligned}
&\left(Cy_1''(t)\ln(t) + \frac{2Cy_1'(t)}{t} - \frac{Cy_1(t)}{t^2}\right.\\
&\left.+ \sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right) t^2\\
&+ t\left(Cy_1'(t)\ln(t) + \frac{Cy_1(t)}{t} + \left(\sum_{n=0}^{\infty}\frac{b_n t^{n+r_2}(n+r_2)}{t}\right)\right)\\
&+ (t^2-1)\left(Cy_1(t)\ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)\right) = 0
\end{aligned}
$$

Which can be written as

$$
\begin{aligned}
&\left(\left(y_1''(t)\, t^2 + y_1'(t)\, t + (t^2-1)\, y_1(t)\right)\ln(t) + \left(\frac{2y_1'(t)}{t} - \frac{y_1(t)}{t^2}\right) t^2 + y_1(t)\right) C\\
&+ \left(\sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right) t^2\\
&+ t\left(\sum_{n=0}^{\infty}\frac{b_n t^{n+r_2}(n+r_2)}{t}\right) + (t^2-1)\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0
\end{aligned} \tag{7}
$$

But since $y_1(t)$ is a solution to the ode, then

$$
y_1''(t)\, t^2 + y_1'(t)\, t + (t^2-1)\, y_1(t) = 0
$$

Eq (7) simplifes to

$$
\begin{aligned}
&\left(\left(\frac{2y_1'(t)}{t} - \frac{y_1(t)}{t^2}\right) t^2 + y_1(t)\right) C\\
&+ \left(\sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right) t^2\\
&+ t\left(\sum_{n=0}^{\infty}\frac{b_n t^{n+r_2}(n+r_2)}{t}\right) + (t^2-1)\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0
\end{aligned} \tag{8}
$$

Substituting $y_1 = \sum_{n=0}^{\infty} a_n t^{n+r_1}$ into the above gives

$$
\begin{aligned}
&2t\left(\sum_{n=0}^{\infty} t^{-1+n+r_1} a_n (n+r_1)\right) C + \left(\sum_{n=0}^{\infty} t^{-2+n+r_2} b_n (n+r_2)(-1+n+r_2)\right) t^2 \\
&+ \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) t^2 + \left(\sum_{n=0}^{\infty} t^{-1+n+r_2} b_n (n+r_2)\right) t - \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0
\end{aligned}
\tag{9}
$$

Since $r_1 = 1$ and $r_2 = -1$ then the above becomes

$$
\begin{aligned}
&2t\left(\sum_{n=0}^{\infty} t^{n} a_n (n+1)\right) C + \left(\sum_{n=0}^{\infty} t^{-3+n} b_n (n-1)(n-2)\right) t^2 \\
&+ \left(\sum_{n=0}^{\infty} b_n t^{n-1}\right) t^2 + \left(\sum_{n=0}^{\infty} t^{n-2} b_n (n-1)\right) t - \left(\sum_{n=0}^{\infty} b_n t^{n-1}\right) = 0
\end{aligned}
\tag{10}
$$

Which simplifies to

$$
\begin{aligned}
&\left(\sum_{n=0}^{\infty} 2C\, t^{n+1} a_n (n+1)\right) + \left(\sum_{n=0}^{\infty} t^{n-1} b_n \left(n^2-3n+2\right)\right) \\
&+ \left(\sum_{n=0}^{\infty} t^{n+1} b_n\right) + \left(\sum_{n=0}^{\infty} t^{n-1} b_n (n-1)\right) + \sum_{n=0}^{\infty} \left(-b_n t^{n-1}\right) = 0
\end{aligned}
\tag{2A}
$$

The next step is to make all powers of t be $n-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n-1} and adjusting the power and the corresponding index gives

$$
\sum_{n=0}^{\infty} 2C\, t^{n+1} a_n (n+1) = \sum_{n=2}^{\infty} 2C a_{n-2} (n-1)\, t^{n-1}
$$

$$
\sum_{n=0}^{\infty} t^{n+1} b_n = \sum_{n=2}^{\infty} b_{n-2} t^{n-1}
$$

Substituting all the above in Eq (2A) gives the following equation where now all powers

of t are the same and equal to $n-1$.

$$\left(\sum_{n=2}^{\infty} 2Ca_{n-2}(n-1)\, t^{n-1}\right) + \left(\sum_{n=0}^{\infty} t^{n-1} b_n \left(n^2-3n+2\right)\right) + \left(\sum_{n=2}^{\infty} b_{n-2} t^{n-1}\right) + \left(\sum_{n=0}^{\infty} t^{n-1} b_n (n-1)\right) + \sum_{n=0}^{\infty} \left(-b_n t^{n-1}\right) = 0 \tag{2B}$$

For $n=0$ in Eq. (2B), we choose arbitray value for b_0 as $b_0=1$. For $n=1$, Eq (2B) gives

$$-b_1 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$-b_1 = 0$$

Solving the above for b_1 gives

$$b_1 = 0$$

For $n=N$, where $N=2$ which is the difference between the two roots, we are free to choose $b_2=0$. Hence for $n=2$, Eq (2B) gives

$$2C + 1 = 0$$

Which is solved for C. Solving for C gives

$$C = -\frac{1}{2}$$

For $n=3$, Eq (2B) gives

$$4Ca_1 + b_1 + 3b_3 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$3b_3 = 0$$

Solving the above for b_3 gives

$$b_3 = 0$$

For $n=4$, Eq (2B) gives

$$6Ca_2 + b_2 + 8b_4 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$8b_4 + \frac{3}{8} = 0$$

Solving the above for b_4 gives

$$b_4 = -\frac{3}{64}$$

For $n = 5$, Eq (2B) gives

$$8Ca_3 + b_3 + 15b_5 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$15b_5 = 0$$

Solving the above for b_5 gives

$$b_5 = 0$$

Now that we found all b_n and C, we can calculate the second solution from

$$y_2(t) = Cy_1(t)\ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)$$

Using the above value found for $C = -\frac{1}{2}$ and all b_n, then the second solution becomes

$$y_2(t) = -\frac{1}{2}\left(t\left(1 - \frac{t^2}{8} + \frac{t^4}{192} + O(t^6)\right)\right)\ln(t) + \frac{1 - \frac{3t^4}{64} + O(t^6)}{t}$$

Therefore the homogeneous solution is

$$\begin{aligned}
y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\
&= c_1 t\left(1 - \frac{t^2}{8} + \frac{t^4}{192} + O(t^6)\right) \\
&\quad + c_2\left(-\frac{1}{2}\left(t\left(1 - \frac{t^2}{8} + \frac{t^4}{192} + O(t^6)\right)\right)\ln(t) + \frac{1 - \frac{3t^4}{64} + O(t^6)}{t}\right)
\end{aligned}$$

Hence the final solution is

$$\begin{aligned}
y &= y_h \\
&= c_1 t\left(1 - \frac{t^2}{8} + \frac{t^4}{192} + O(t^6)\right) + c_2\left(-\frac{t\left(1 - \frac{t^2}{8} + \frac{t^4}{192} + O(t^6)\right)\ln(t)}{2} + \frac{1 - \frac{3t^4}{64} + O(t^6)}{t}\right)
\end{aligned}$$

Summary
The solution(s) found are the following

$$y = c_1 t\left(1-\frac{t^2}{8}+\frac{t^4}{192}+O\left(t^6\right)\right) + c_2\left(-\frac{t\left(1-\frac{t^2}{8}+\frac{t^4}{192}+O(t^6)\right)\ln(t)}{2}+\frac{1-\frac{3t^4}{64}+O(t^6)}{t}\right) \tag{1}$$

Verification of solutions

$$y = c_1 t\left(1-\frac{t^2}{8}+\frac{t^4}{192}+O\left(t^6\right)\right) + c_2\left(-\frac{t\left(1-\frac{t^2}{8}+\frac{t^4}{192}+O(t^6)\right)\ln(t)}{2}+\frac{1-\frac{3t^4}{64}+O(t^6)}{t}\right)$$

Verified OK.

15.3.1 Maple step by step solution

Let's solve

$y''t^2 + ty' + (t^2-1)\,y = 0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y'' = -\frac{(t^2-1)y}{t^2} - \frac{y'}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y'' + \frac{y'}{t} + \frac{(t^2-1)y}{t^2} = 0$

□ Check to see if $t_0 = 0$ is a regular singular point

  - Define functions

    $\left[P_2(t) = \frac{1}{t}, P_3(t) = \frac{t^2-1}{t^2}\right]$

  - $t \cdot P_2(t)$ is analytic at $t = 0$

    $\left.(t \cdot P_2(t))\right|_{t=0} = 1$

  - $t^2 \cdot P_3(t)$ is analytic at $t = 0$

    $\left.(t^2 \cdot P_3(t))\right|_{t=0} = -1$

- $t = 0$is a regular singular point

  Check to see if $t_0 = 0$ is a regular singular point

  $t_0 = 0$

- Multiply by denominators

  $y''t^2 + ty' + (t^2 - 1)\, y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

- □ Rewrite ODE with series expansions

  - Convert $t^m \cdot y$ to series expansion for $m = 0..2$

    $t^m \cdot y = \sum_{k=0}^{\infty} a_k t^{k+r+m}$

  - Shift index using $k- >k - m$

    $t^m \cdot y = \sum_{k=m}^{\infty} a_{k-m} t^{k+r}$

  - Convert $t \cdot y'$ to series expansion

    $t \cdot y' = \sum_{k=0}^{\infty} a_k (k + r)\, t^{k+r}$

  - Convert $t^2 \cdot y''$ to series expansion

    $t^2 \cdot y'' = \sum_{k=0}^{\infty} a_k (k + r)\,(k + r - 1)\, t^{k+r}$

  Rewrite ODE with series expansions

  $a_0(1 + r)\,(-1 + r)\, t^r + a_1(2 + r)\, r\, t^{1+r} + \left(\sum_{k=2}^{\infty} \left(a_k(k + r + 1)\,(k + r - 1) + a_{k-2}\right) t^{k+r}\right) = 0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

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

- Values of r that satisfy the indicial equation

  $r \in \{-1, 1\}$

- Each term must be 0

  $a_1(2 + r)\, r = 0$

- Solve for the dependent coefficient(s)

  $a_1 = 0$

- Each term in the series must be 0, giving the recursion relation

  $a_k(k+r+1)(k+r-1)+a_{k-2}=0$

- Shift index using $k->k+2$

  $a_{k+2}(k+3+r)(k+r+1)+a_k=0$

- Recursion relation that defines series solution to ODE

  $a_{k+2}=-\frac{a_k}{(k+3+r)(k+r+1)}$

- Recursion relation for $r=-1$

  $a_{k+2}=-\frac{a_k}{(k+2)k}$

- Solution for $r=-1$

  $\left[y=\sum_{k=0}^{\infty} a_k t^{k-1}, a_{k+2}=-\frac{a_k}{(k+2)k}, a_1=0\right]$

- Recursion relation for $r=1$

  $a_{k+2}=-\frac{a_k}{(k+4)(k+2)}$

- Solution for $r=1$

  $\left[y=\sum_{k=0}^{\infty} a_k t^{k+1}, a_{k+2}=-\frac{a_k}{(k+4)(k+2)}, a_1=0\right]$

- Combine solutions and rename parameters

  $\left[y=\left(\sum_{k=0}^{\infty} a_k t^{k-1}\right)+\left(\sum_{k=0}^{\infty} b_k t^{1+k}\right), a_{k+2}=-\frac{a_k}{(k+2)k}, a_1=0, b_{k+2}=-\frac{b_k}{(4+k)(k+2)}, b_1=0\right]$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.015 (sec). Leaf size: 47

```
Order:=6;
dsolve(t^2*diff(y(t),t$2)+t*diff(y(t),t)+(t^2-1)*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = \frac{c_1 t^2 \left(1 - \frac{1}{8}t^2 + \frac{1}{192}t^4 + \mathrm{O}\left(t^6\right)\right) + c_2 \left(\ln\left(t\right) \left(t^2 - \frac{1}{8}t^4 + \mathrm{O}\left(t^6\right)\right) + \left(-2 + \frac{3}{32}t^4 + \mathrm{O}\left(t^6\right)\right)\right)}{t}$$

✓ Solution by Mathematica

Time used: 0.009 (sec). Leaf size: 58

```
AsymptoticDSolveValue[t^2*y''[t]+t*y'[t]+(t^2-1)*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_2 \left(\frac{t^5}{192} - \frac{t^3}{8} + t\right) + c_1 \left(\frac{1}{16} t \left(t^2 - 8\right) \log(t) - \frac{5t^4 - 16t^2 - 64}{64t}\right)$$

15.4 problem 4

Internal problem ID [1823]
Internal file name [`OUTPUT/1824_Sunday_June_05_2022_02_34_10_AM_45666397/index.tex`]

Book: Differential equations and their applications, 3rd ed., M. Braun
Section: Section 2.8.3, The method of Frobenius. Equal roots, and roots differering by an integer. Page 223
Problem number: 4.
ODE order: 2.
ODE degree: 1.

The type(s) of ODE detected by this program : **"second order series method. Regular singular point. Difference is integer"**

Maple gives the following as the ode type

`[[_Emden, _Fowler]]`

$$\boxed{ty'' + 3y' - 3y = 0}$$

With the expansion point for the power series method at $t = 0$.

The type of the expansion point is first determined. This is done on the homogeneous part of the ODE.

$$ty'' + 3y' - 3y = 0$$

The following is summary of singularities for the above ode. Writing the ode as

$$y'' + p(t)y' + q(t)y = 0$$

Where

$$p(t) = \frac{3}{t}$$
$$q(t) = -\frac{3}{t}$$

Table 293: Table $p(t), q(t)$ singularites.

$p(t) = \frac{3}{t}$	
singularity	type
$t = 0$	"regular"

$q(t) = -\frac{3}{t}$	
singularity	type
$t = 0$	"regular"

Combining everything together gives the following summary of singularities for the ode as

Regular singular points : [0]

Irregular singular points : $[\infty]$

Since $t = 0$ is regular singular point, then Frobenius power series is used. The ode is normalized to be

$$ty'' + 3y' - 3y = 0$$

Let the solution be represented as Frobenius power series of the form

$$y = \sum_{n=0}^{\infty} a_n t^{n+r}$$

Then

$$y' = \sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}$$

$$y'' = \sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}$$

Substituting the above back into the ode gives

$$t\left(\sum_{n=0}^{\infty} (n+r)(n+r-1) a_n t^{n+r-2}\right) + 3\left(\sum_{n=0}^{\infty} (n+r) a_n t^{n+r-1}\right) - 3\left(\sum_{n=0}^{\infty} a_n t^{n+r}\right) = 0 \quad (1)$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r)(n+r-1)\right) + \left(\sum_{n=0}^{\infty} 3(n+r) a_n t^{n+r-1}\right) + \sum_{n=0}^{\infty} \left(-3 a_n t^{n+r}\right) = 0 \quad (2A)$$

The next step is to make all powers of t be $n+r-1$ in each summation term. Going over each summation term above with power of t in it which is not already t^{n+r-1} and adjusting the power and the corresponding index gives

$$\sum_{n=0}^{\infty} \left(-3a_n t^{n+r}\right) = \sum_{n=1}^{\infty} \left(-3a_{n-1} t^{n+r-1}\right)$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $n+r-1$.

$$\left(\sum_{n=0}^{\infty} t^{n+r-1} a_n (n+r) (n+r-1)\right) + \left(\sum_{n=0}^{\infty} 3(n+r)\, a_n t^{n+r-1}\right) + \sum_{n=1}^{\infty} \left(-3a_{n-1} t^{n+r-1}\right) = 0 \tag{2B}$$

The indicial equation is obtained from $n=0$. From Eq (2B) this gives

$$t^{n+r-1} a_n (n+r) (n+r-1) + 3(n+r)\, a_n t^{n+r-1} = 0$$

When $n=0$ the above becomes

$$t^{-1+r} a_0 r(-1+r) + 3r a_0 t^{-1+r} = 0$$

Or

$$\left(t^{-1+r} r(-1+r) + 3r\, t^{-1+r}\right) a_0 = 0$$

Since $a_0 \neq 0$ then the above simplifies to

$$r\, t^{-1+r}(2+r) = 0$$

Since the above is true for all t then the indicial equation becomes

$$r(2+r) = 0$$

Solving for r gives the roots of the indicial equation as

$$r_1 = 0$$
$$r_2 = -2$$

Since $a_0 \neq 0$ then the indicial equation becomes

$$r\, t^{-1+r}(2+r) = 0$$

Solving for r gives the roots of the indicial equation as Since $r_1 - r_2 = 2$ is an integer, then we can construct two linearly independent solutions

$$y_1(t) = t^{r_1}\left(\sum_{n=0}^{\infty} a_n t^n\right)$$
$$y_2(t) = C y_1(t)\ln(t) + t^{r_2}\left(\sum_{n=0}^{\infty} b_n t^n\right)$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^n$$
$$y_2(t) = C y_1(t)\ln(t) + \frac{\sum_{n=0}^{\infty} b_n t^n}{t^2}$$

Or

$$y_1(t) = \sum_{n=0}^{\infty} a_n t^n$$
$$y_2(t) = C y_1(t)\ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n-2}\right)$$

Where C above can be zero. We start by finding y_1. Eq (2B) derived above is now used to find all a_n coefficients. The case $n = 0$ is skipped since it was used to find the roots of the indicial equation. a_0 is arbitrary and taken as $a_0 = 1$. For $1 \leq n$ the recursive equation is

$$a_n(n+r)(n+r-1) + 3a_n(n+r) - 3a_{n-1} = 0 \tag{3}$$

Solving for a_n from recursive equation (4) gives

$$a_n = \frac{3a_{n-1}}{n^2 + 2nr + r^2 + 2n + 2r} \tag{4}$$

Which for the root $r = 0$ becomes

$$a_n = \frac{3a_{n-1}}{n(n+2)} \tag{5}$$

At this point, it is a good idea to keep track of a_n in a table both before substituting $r = 0$ and after as more terms are found using the above recursive equation.

n	$a_{n,r}$	a_n
a_0	1	1

For $n = 1$, using the above recursive equation gives

$$a_1 = \frac{3}{r^2 + 4r + 3}$$

Which for the root $r = 0$ becomes

$$a_1 = 1$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{3}{r^2+4r+3}$	1

For $n = 2$, using the above recursive equation gives

$$a_2 = \frac{9}{(r^2 + 4r + 3)(r^2 + 6r + 8)}$$

Which for the root $r = 0$ becomes

$$a_2 = \frac{3}{8}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{3}{r^2+4r+3}$	1
a_2	$\frac{9}{(r^2+4r+3)(r^2+6r+8)}$	$\frac{3}{8}$

For $n = 3$, using the above recursive equation gives

$$a_3 = \frac{27}{(3 + r)^2 (r + 1)(4 + r)(2 + r)(5 + r)}$$

Which for the root $r = 0$ becomes

$$a_3 = \frac{3}{40}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{3}{r^2+4r+3}$	1
a_2	$\frac{9}{(r^2+4r+3)(r^2+6r+8)}$	$\frac{3}{8}$
a_3	$\frac{27}{(3+r)^2(r+1)(4+r)(2+r)(5+r)}$	$\frac{3}{40}$

For $n = 4$, using the above recursive equation gives

$$a_4 = \frac{81}{(3+r)^2 (r+1) (4+r)^2 (2+r) (5+r) (r+6)}$$

Which for the root $r = 0$ becomes

$$a_4 = \frac{3}{320}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{3}{r^2+4r+3}$	1
a_2	$\frac{9}{(r^2+4r+3)(r^2+6r+8)}$	$\frac{3}{8}$
a_3	$\frac{27}{(3+r)^2(r+1)(4+r)(2+r)(5+r)}$	$\frac{3}{40}$
a_4	$\frac{81}{(3+r)^2(r+1)(4+r)^2(2+r)(5+r)(r+6)}$	$\frac{3}{320}$

For $n = 5$, using the above recursive equation gives

$$a_5 = \frac{243}{(3+r)^2 (r+1) (4+r)^2 (2+r) (5+r)^2 (r+6) (r+7)}$$

Which for the root $r = 0$ becomes

$$a_5 = \frac{9}{11200}$$

And the table now becomes

n	$a_{n,r}$	a_n
a_0	1	1
a_1	$\frac{3}{r^2+4r+3}$	1
a_2	$\frac{9}{(r^2+4r+3)(r^2+6r+8)}$	$\frac{3}{8}$
a_3	$\frac{27}{(3+r)^2(r+1)(4+r)(2+r)(5+r)}$	$\frac{3}{40}$
a_4	$\frac{81}{(3+r)^2(r+1)(4+r)^2(2+r)(5+r)(r+6)}$	$\frac{3}{320}$
a_5	$\frac{243}{(3+r)^2(r+1)(4+r)^2(2+r)(5+r)^2(r+6)(r+7)}$	$\frac{9}{11200}$

Using the above table, then the solution $y_1(t)$ is

$$
\begin{aligned}
y_1(t) &= a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5 + a_6 t^6 \dots \\
&= 1 + t + \frac{3t^2}{8} + \frac{3t^3}{40} + \frac{3t^4}{320} + \frac{9t^5}{11200} + O(t^6)
\end{aligned}
$$

Now the second solution $y_2(t)$ is found. Let

$$
r_1 - r_2 = N
$$

Where N is positive integer which is the difference between the two roots. r_1 is taken as the larger root. Hence for this problem we have $N = 2$. Now we need to determine if C is zero or not. This is done by finding $\lim_{r \to r_2} a_2(r)$. If this limit exists, then $C = 0$, else we need to keep the log term and $C \neq 0$. The above table shows that

$$
\begin{aligned}
a_N &= a_2 \\
&= \frac{9}{(r^2 + 4r + 3)(r^2 + 6r + 8)}
\end{aligned}
$$

Therefore

$$
\begin{aligned}
\lim_{r \to r_2} \frac{9}{(r^2 + 4r + 3)(r^2 + 6r + 8)} &= \lim_{r \to -2} \frac{9}{(r^2 + 4r + 3)(r^2 + 6r + 8)} \\
&= \textit{undefined}
\end{aligned}
$$

Since the limit does not exist then the log term is needed. Therefore the second solution has the form

$$
y_2(t) = C y_1(t) \ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)
$$

Therefore

$$
\begin{aligned}
\frac{d}{dt}y_2(t) &= Cy_1'(t)\ln(t) + \frac{Cy_1(t)}{t} + \left(\sum_{n=0}^{\infty} \frac{b_n t^{n+r_2}(n+r_2)}{t}\right) \\
&= Cy_1'(t)\ln(t) + \frac{Cy_1(t)}{t} + \left(\sum_{n=0}^{\infty} t^{-1+n+r_2} b_n (n+r_2)\right) \\
\frac{d^2}{dt^2}y_2(t) &= Cy_1''(t)\ln(t) + \frac{2Cy_1'(t)}{t} - \frac{Cy_1(t)}{t^2} + \sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right) \\
&= Cy_1''(t)\ln(t) + \frac{2Cy_1'(t)}{t} - \frac{Cy_1(t)}{t^2} + \left(\sum_{n=0}^{\infty} t^{-2+n+r_2} b_n (n+r_2)(-1+n+r_2)\right)
\end{aligned}
$$

Substituting these back into the given ode $ty'' + 3y' - 3y = 0$ gives

$$
\begin{aligned}
&t\left(Cy_1''(t)\ln(t) + \frac{2Cy_1'(t)}{t} - \frac{Cy_1(t)}{t^2} + \sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right) \\
&+ 3Cy_1'(t)\ln(t) + \frac{3Cy_1(t)}{t} + 3\left(\sum_{n=0}^{\infty} \frac{b_n t^{n+r_2}(n+r_2)}{t}\right) \\
&- 3Cy_1(t)\ln(t) - 3\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0
\end{aligned}
$$

Which can be written as

$$
\begin{aligned}
&\left(\left(y_1''(t)\,t - 3y_1(t) + 3y_1'(t)\right)\ln(t) + t\left(\frac{2y_1'(t)}{t} - \frac{y_1(t)}{t^2}\right) + \frac{3y_1(t)}{t}\right)C \\
&+ t\left(\sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2} - \frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right) \\
&+ 3\left(\sum_{n=0}^{\infty} \frac{b_n t^{n+r_2}(n+r_2)}{t}\right) - 3\left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right) = 0
\end{aligned} \tag{7}
$$

But since $y_1(t)$ is a solution to the ode, then

$$
y_1''(t)\,t - 3y_1(t) + 3y_1'(t) = 0
$$

Eq (7) simplifes to

$$\left(t\left(\frac{2y_1'(t)}{t}-\frac{y_1(t)}{t^2}\right)+\frac{3y_1(t)}{t}\right)C + t\left(\sum_{n=0}^{\infty}\left(\frac{b_n t^{n+r_2}(n+r_2)^2}{t^2}-\frac{b_n t^{n+r_2}(n+r_2)}{t^2}\right)\right) + 3\left(\sum_{n=0}^{\infty}\frac{b_n t^{n+r_2}(n+r_2)}{t}\right)-3\left(\sum_{n=0}^{\infty}b_n t^{n+r_2}\right)=0 \tag{8}$$

Substituting $y_1=\sum_{n=0}^{\infty}a_n t^{n+r_1}$ into the above gives

$$\frac{\left(2\left(\sum_{n=0}^{\infty}t^{-1+n+r_1}a_n(n+r_1)\right)t+2\left(\sum_{n=0}^{\infty}a_n t^{n+r_1}\right)\right)C}{t} + \frac{\left(\sum_{n=0}^{\infty}t^{-2+n+r_2}b_n(n+r_2)(-1+n+r_2)\right)t^2+3\left(\sum_{n=0}^{\infty}t^{-1+n+r_2}b_n(n+r_2)\right)t-3\left(\sum_{n=0}^{\infty}b_n t^{n+r_2}\right)t}{t} = 0 \tag{9}$$

Since $r_1=0$ and $r_2=-2$ then the above becomes

$$\frac{\left(2\left(\sum_{n=0}^{\infty}t^{n-1}a_n n\right)t+2\left(\sum_{n=0}^{\infty}a_n t^{n}\right)\right)C}{t} + \frac{\left(\sum_{n=0}^{\infty}t^{-4+n}b_n(n-2)(-3+n)\right)t^2+3\left(\sum_{n=0}^{\infty}t^{-3+n}b_n(n-2)\right)t-3\left(\sum_{n=0}^{\infty}b_n t^{n-2}\right)t}{t}=0 \tag{10}$$

Which simplifies to

$$\left(\sum_{n=0}^{\infty}2C\,t^{n-1}a_n n\right)+\left(\sum_{n=0}^{\infty}2C\,t^{n-1}a_n\right)+\left(\sum_{n=0}^{\infty}t^{-3+n}b_n\left(n^2-5n+6\right)\right) + \left(\sum_{n=0}^{\infty}3t^{-3+n}b_n(n-2)\right)+\sum_{n=0}^{\infty}\left(-3b_n t^{n-2}\right)=0 \tag{2A}$$

The next step is to make all powers of t be $-3+n$ in each summation term. Going over each summation term above with power of t in it which is not already t^{-3+n} and adjusting the power and the corresponding index gives

$$
\begin{aligned}
\sum_{n=0}^{\infty} 2C\, t^{n-1} a_n n &= \sum_{n=2}^{\infty} 2C(n-2)\, a_{n-2} t^{-3+n} \\
\sum_{n=0}^{\infty} 2C\, t^{n-1} a_n &= \sum_{n=2}^{\infty} 2C a_{n-2} t^{-3+n} \\
\sum_{n=0}^{\infty} \left(-3 b_n t^{n-2}\right) &= \sum_{n=1}^{\infty} \left(-3 b_{n-1} t^{-3+n}\right)
\end{aligned}
$$

Substituting all the above in Eq (2A) gives the following equation where now all powers of t are the same and equal to $-3+n$.

$$
\begin{aligned}
&\left(\sum_{n=2}^{\infty} 2C(n-2)\, a_{n-2} t^{-3+n}\right) + \left(\sum_{n=2}^{\infty} 2C a_{n-2} t^{-3+n}\right) \\
&+ \left(\sum_{n=0}^{\infty} t^{-3+n} b_n \left(n^2 - 5n + 6\right)\right) \\
&+ \left(\sum_{n=0}^{\infty} 3t^{-3+n} b_n (n-2)\right) + \sum_{n=1}^{\infty} \left(-3 b_{n-1} t^{-3+n}\right) = 0
\end{aligned}
\tag{2B}
$$

For $n=0$ in Eq. (2B), we choose arbitray value for b_0 as $b_0 = 1$. For $n=1$, Eq (2B) gives

$$-b_1 - 3b_0 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$-b_1 - 3 = 0$$

Solving the above for b_1 gives

$$b_1 = -3$$

For $n = N$, where $N = 2$ which is the difference between the two roots, we are free to choose $b_2 = 0$. Hence for $n = 2$, Eq (2B) gives

$$2C + 9 = 0$$

Which is solved for C. Solving for C gives

$$C = -\frac{9}{2}$$

For $n = 3$, Eq (2B) gives

$$4Ca_1 - 3b_2 + 3b_3 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$3b_3 - 18 = 0$$

Solving the above for b_3 gives

$$b_3 = 6$$

For $n = 4$, Eq (2B) gives

$$6Ca_2 - 3b_3 + 8b_4 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$8b_4 - \frac{225}{8} = 0$$

Solving the above for b_4 gives

$$b_4 = \frac{225}{64}$$

For $n = 5$, Eq (2B) gives

$$8Ca_3 - 3b_4 + 15b_5 = 0$$

Which when replacing the above values found already for b_n and the values found earlier for a_n and for C, gives

$$15b_5 - \frac{4239}{320} = 0$$

Solving the above for b_5 gives

$$b_5 = \frac{1413}{1600}$$

Now that we found all b_n and C, we can calculate the second solution from

$$y_2(t) = Cy_1(t)\ln(t) + \left(\sum_{n=0}^{\infty} b_n t^{n+r_2}\right)$$

Using the above value found for $C = -\frac{9}{2}$ and all b_n, then the second solution becomes

$$y_2(t) = -\frac{9}{2}\left(1 + t + \frac{3t^2}{8} + \frac{3t^3}{40} + \frac{3t^4}{320} + \frac{9t^5}{11200} + O(t^6)\right)\ln(t) + \frac{1 - 3t + 6t^3 + \frac{225t^4}{64} + \frac{1413t^5}{1600} + O(t^6)}{t^2}$$

Therefore the homogeneous solution is

$$
\begin{aligned}
y_h(t) &= c_1 y_1(t) + c_2 y_2(t) \\
&= c_1 \left(1 + t + \frac{3t^2}{8} + \frac{3t^3}{40} + \frac{3t^4}{320} + \frac{9t^5}{11200} + O(t^6)\right) \\
&\quad + c_2 \left(-\frac{9}{2}\left(1 + t + \frac{3t^2}{8} + \frac{3t^3}{40} + \frac{3t^4}{320} + \frac{9t^5}{11200} + O(t^6)\right) \ln(t) \right. \\
&\quad \left. + \frac{1 - 3t + 6t^3 + \frac{225t^4}{64} + \frac{1413t^5}{1600} + O(t^6)}{t^2}\right)
\end{aligned}
$$

Hence the final solution is

$$
\begin{aligned}
y &= y_h \\
&= c_1 \left(1 + t + \frac{3t^2}{8} + \frac{3t^3}{40} + \frac{3t^4}{320} + \frac{9t^5}{11200} + O(t^6)\right) \\
&\quad + c_2 \left(\left(-\frac{9}{2} - \frac{9t}{2} - \frac{27t^2}{16} - \frac{27t^3}{80} - \frac{27t^4}{640} - \frac{81t^5}{22400} - \frac{9O(t^6)}{2}\right) \ln(t) \right. \\
&\quad \left. + \frac{1 - 3t + 6t^3 + \frac{225t^4}{64} + \frac{1413t^5}{1600} + O(t^6)}{t^2}\right)
\end{aligned}
$$

<u>Summary</u>

The solution(s) found are the following

$$
\begin{aligned}
y &= c_1 \left(1 + t + \frac{3t^2}{8} + \frac{3t^3}{40} + \frac{3t^4}{320} + \frac{9t^5}{11200} + O(t^6)\right) \\
&\quad + c_2 \left(\left(-\frac{9}{2} - \frac{9t}{2} - \frac{27t^2}{16} - \frac{27t^3}{80} - \frac{27t^4}{640} - \frac{81t^5}{22400} - \frac{9O(t^6)}{2}\right) \ln(t) \right. \\
&\quad \left. + \frac{1 - 3t + 6t^3 + \frac{225t^4}{64} + \frac{1413t^5}{1600} + O(t^6)}{t^2}\right)
\end{aligned}
\tag{1}
$$

Verification of solutions

$$y = c_1\left(1+t+\frac{3t^2}{8}+\frac{3t^3}{40}+\frac{3t^4}{320}+\frac{9t^5}{11200}+O(t^6)\right) + c_2\left(\left(-\frac{9}{2}-\frac{9t}{2}-\frac{27t^2}{16}-\frac{27t^3}{80}-\frac{27t^4}{640}-\frac{81t^5}{22400}-\frac{9O(t^6)}{2}\right)\ln(t) + \frac{1-3t+6t^3+\frac{225t^4}{64}+\frac{1413t^5}{1600}+O(t^6)}{t^2}\right)$$

Verified OK.

15.4.1 Maple step by step solution

Let's solve

$ty''+3y'-3y=0$

- Highest derivative means the order of the ODE is 2

  y''

- Isolate 2nd derivative

  $y''=\frac{3y}{t}-\frac{3y'}{t}$

- Group terms with y on the lhs of the ODE and the rest on the rhs of the ODE; ODE is linear

  $y''+\frac{3y'}{t}-\frac{3y}{t}=0$

□ Check to see if $t_0=0$ is a regular singular point

  - Define functions

    $\left[P_2(t)=\frac{3}{t}, P_3(t)=-\frac{3}{t}\right]$

  - $t\cdot P_2(t)$ is analytic at $t=0$

    $\left.(t\cdot P_2(t))\right|_{t=0}=3$

  - $t^2\cdot P_3(t)$ is analytic at $t=0$

    $\left.(t^2\cdot P_3(t))\right|_{t=0}=0$

  - $t=0$is a regular singular point

    Check to see if $t_0=0$ is a regular singular point

    $t_0=0$

- Multiply by denominators

$ty'' + 3y' - 3y = 0$

- Assume series solution for y

  $y = \sum_{k=0}^{\infty} a_k t^{k+r}$

□ Rewrite ODE with series expansions

  - Convert y' to series expansion

    $y' = \sum_{k=0}^{\infty} a_k(k+r)\, t^{k+r-1}$

  - Shift index using $k- > k+1$

    $y' = \sum_{k=-1}^{\infty} a_{k+1}(k+1+r)\, t^{k+r}$

  - Convert $t \cdot y''$ to series expansion

    $t \cdot y'' = \sum_{k=0}^{\infty} a_k(k+r)\,(k+r-1)\, t^{k+r-1}$

  - Shift index using $k- > k+1$

    $t \cdot y'' = \sum_{k=-1}^{\infty} a_{k+1}(k+1+r)\,(k+r)\, t^{k+r}$

  Rewrite ODE with series expansions

  $a_0 r(2+r)\, t^{-1+r} + \left(\sum_{k=0}^{\infty} \left(a_{k+1}(k+1+r)\,(k+3+r) - 3a_k\right) t^{k+r}\right) = 0$

- $a_0$cannot be 0 by assumption, giving the indicial equation

  $r(2+r) = 0$

- Values of r that satisfy the indicial equation

  $r \in \{-2, 0\}$

- Each term in the series must be 0, giving the recursion relation

  $a_{k+1}(k+1+r)\,(k+3+r) - 3a_k = 0$

- Recursion relation that defines series solution to ODE

  $a_{k+1} = \frac{3a_k}{(k+1+r)(k+3+r)}$

- Recursion relation for $r = -2$

  $a_{k+1} = \frac{3a_k}{(k-1)(k+1)}$

- Series not valid for $r = -2$, division by 0 in the recursion relation at $k = 1$

$$a_{k+1} = \frac{3a_k}{(k-1)(k+1)}$$

- Recursion relation for $r = 0$

$$a_{k+1} = \frac{3a_k}{(k+1)(k+3)}$$

- Solution for $r = 0$

$$\left[y = \sum_{k=0}^{\infty} a_k t^k, a_{k+1} = \frac{3a_k}{(k+1)(k+3)}\right]$$

Maple trace

```
`Methods for second order ODEs:
--- Trying classification methods ---
trying a quadrature
checking if the LODE has constant coefficients
checking if the LODE is of Euler type
trying a symmetry of the form [xi=0, eta=F(x)]
checking if the LODE is missing y
-> Trying a Liouvillian solution using Kovacics algorithm
<- No Liouvillian solutions exists
-> Trying a solution in terms of special functions:
   -> Bessel
   <- Bessel successful
<- special function solution successful`
```

✓ Solution by Maple

Time used: 0.0 (sec). Leaf size: 62

```
Order:=6;
dsolve(t*diff(y(t),t$2)+3*diff(y(t),t)-3*y(t)=0,y(t),type='series',t=0);
```

$$y(t) = \frac{c_1\left(1 + t + \frac{3}{8}t^2 + \frac{3}{40}t^3 + \frac{3}{320}t^4 + \frac{9}{11200}t^5 + \mathrm{O}\left(t^6\right)\right)t^2 + c_2\left(\ln\left(t\right)\left(9t^2 + 9t^3 + \frac{27}{8}t^4 + \frac{27}{40}t^5 + \mathrm{O}\left(t^6\right)\right) + \left(-2\right.\right.}{t^2}$$

✓ Solution by Mathematica

Time used: 0.021 (sec). Leaf size: 78

```
AsymptoticDSolveValue[t*y''[t]+3*y'[t]-3*y[t]==0,y[t],{t,0,5}]
```

$$y(t) \to c_2\left(\frac{3t^4}{320} + \frac{3t^3}{40} + \frac{3t^2}{8} + t + 1\right) + c_1\left(\frac{279t^4 + 528t^3 + 144t^2 - 192t + 64}{64t^2} - \frac{9}{16}(3t^2 + 8t + 8)\log(t)\right)$$