

without solving the differential equation. Further, since under the conditions of Theorem 3.2.7 the Wronskian W is either always zero or never zero, you can determine which case actually occurs by evaluating W at any single convenient value of t .

EXAMPLE 7

In Example 5 we verified that $y_1(t) = t^{1/2}$ and $y_2(t) = t^{-1}$ are solutions of the equation

$$2t^2y'' + 3ty' - y = 0, \quad t > 0. \quad (29)$$

Verify that the Wronskian of y_1 and y_2 is given by Eq. (23).

From the example just cited we know that $W(y_1, y_2)(t) = -(3/2)t^{-3/2}$. To use Eq. (23), we must write the differential equation (29) in the standard form with the coefficient of y'' equal to 1. Thus we obtain

$$y'' + \frac{3}{2t}y' - \frac{1}{2t^2}y = 0,$$

so $p(t) = 3/2t$. Hence

$$\begin{aligned} W(y_1, y_2)(t) &= c \exp \left[- \int \frac{3}{2t} dt \right] = c \exp \left(-\frac{3}{2} \ln t \right) \\ &= c t^{-3/2}. \end{aligned} \quad (30)$$

Equation (30) gives the Wronskian of any pair of solutions of Eq. (29). For the particular solutions given in this example, we must choose $c = -3/2$.

Summary. We can summarize the discussion in this section as follows: to find the general solution of the differential equation

$$y'' + p(t)y' + q(t)y = 0, \quad \alpha < t < \beta,$$

we must first find two functions y_1 and y_2 that satisfy the differential equation in $\alpha < t < \beta$. Then we must make sure that there is a point in the interval where the Wronskian W of y_1 and y_2 is nonzero. Under these circumstances y_1 and y_2 form a fundamental set of solutions, and the general solution is

$$y = c_1y_1(t) + c_2y_2(t),$$

where c_1 and c_2 are arbitrary constants. If initial conditions are prescribed at a point in $\alpha < t < \beta$, then c_1 and c_2 can be chosen so as to satisfy these conditions.

PROBLEMS

In each of Problems 1 through 6, find the Wronskian of the given pair of functions.

- | | |
|-----------------------------|--------------------------------------|
| 1. $e^{2t}, e^{-3t/2}$ | 2. $\cos t, \sin t$ |
| 3. e^{-2t}, te^{-2t} | 4. x, xe^x |
| 5. $e^t \sin t, e^t \cos t$ | 6. $\cos^2 \theta, 1 + \cos 2\theta$ |

In each of Problems 7 through 12, determine the longest interval in which the given initial value problem is certain to have a unique twice-differentiable solution. Do not attempt to find the solution.

- $ty'' + 3y = t, \quad y(1) = 1, \quad y'(1) = 2$
- $(t-1)y'' - 3ty' + 4y = \sin t, \quad y(-2) = 2, \quad y'(-2) = 1$
- $t(t-4)y'' + 3ty' + 4y = 2, \quad y(3) = 0, \quad y'(3) = -1$
- $y'' + (\cos t)y' + 3(\ln|t|)y = 0, \quad y(2) = 3, \quad y'(2) = 1$

11. $(x - 3)y'' + xy' + (\ln |x|)y = 0$, $y(1) = 0$, $y'(1) = 1$
12. $(x - 2)y'' + y' + (x - 2)(\tan x)y = 0$, $y(3) = 1$, $y'(3) = 2$
13. Verify that $y_1(t) = t^2$ and $y_2(t) = t^{-1}$ are two solutions of the differential equation $t^2y'' - 2y = 0$ for $t > 0$. Then show that $y = c_1t^2 + c_2t^{-1}$ is also a solution of this equation for any c_1 and c_2 .
14. Verify that $y_1(t) = 1$ and $y_2(t) = t^{1/2}$ are solutions of the differential equation $yy'' + (y')^2 = 0$ for $t > 0$. Then show that $y = c_1 + c_2t^{1/2}$ is not, in general, a solution of this equation. Explain why this result does not contradict Theorem 3.2.2.
15. Show that if $y = \phi(t)$ is a solution of the differential equation $y'' + p(t)y' + q(t)y = g(t)$, where $g(t)$ is not always zero, then $y = c\phi(t)$, where c is any constant other than 1, is not a solution. Explain why this result does not contradict the remark following Theorem 3.2.2.
16. Can $y = \sin(t^2)$ be a solution on an interval containing $t = 0$ of an equation $y'' + p(t)y' + q(t)y = 0$ with continuous coefficients? Explain your answer.
17. If the Wronskian W of f and g is $3e^{4t}$, and if $f(t) = e^{2t}$, find $g(t)$.
18. If the Wronskian W of f and g is t^2e^t , and if $f(t) = t$, find $g(t)$.
19. If $W(f, g)$ is the Wronskian of f and g , and if $u = 2f - g$, $v = f + 2g$, find the Wronskian $W(u, v)$ of u and v in terms of $W(f, g)$.
20. If the Wronskian of f and g is $t \cos t - \sin t$, and if $u = f + 3g$, $v = f - g$, find the Wronskian of u and v .
21. Assume that y_1 and y_2 are a fundamental set of solutions of $y'' + p(t)y' + q(t)y = 0$ and let $y_3 = a_1y_1 + a_2y_2$ and $y_4 = b_1y_1 + b_2y_2$, where a_1, a_2, b_1 , and b_2 are any constants. Show that

$$W(y_3, y_4) = (a_1b_2 - a_2b_1)W(y_1, y_2).$$

Are y_3 and y_4 also a fundamental set of solutions? Why or why not?

In each of Problems 22 and 23, find the fundamental set of solutions specified by Theorem 3.2.5 for the given differential equation and initial point.

22. $y'' + y' - 2y = 0$, $t_0 = 0$
23. $y'' + 4y' + 3y = 0$, $t_0 = 1$

In each of Problems 24 through 27, verify that the functions y_1 and y_2 are solutions of the given differential equation. Do they constitute a fundamental set of solutions?

24. $y'' + 4y = 0$; $y_1(t) = \cos 2t$, $y_2(t) = \sin 2t$
25. $y'' - 2y' + y = 0$; $y_1(t) = e^t$, $y_2(t) = te^t$
26. $x^2y'' - x(x + 2)y' + (x + 2)y = 0$, $x > 0$; $y_1(x) = x$, $y_2(x) = xe^x$
27. $(1 - x \cot x)y'' - xy' + y = 0$, $0 < x < \pi$; $y_1(x) = x$, $y_2(x) = \sin x$

28. Consider the equation $y'' - y' - 2y = 0$.
 - (a) Show that $y_1(t) = e^{-t}$ and $y_2(t) = e^{2t}$ form a fundamental set of solutions.
 - (b) Let $y_3(t) = -2e^{2t}$, $y_4(t) = y_1(t) + 2y_2(t)$, and $y_5(t) = 2y_1(t) - 2y_3(t)$. Are $y_3(t)$, $y_4(t)$, and $y_5(t)$ also solutions of the given differential equation?
 - (c) Determine whether each of the following pairs forms a fundamental set of solutions: $[y_1(t), y_3(t)]$; $[y_2(t), y_3(t)]$; $[y_1(t), y_4(t)]$; $[y_4(t), y_5(t)]$.

In each of Problems 29 through 32, find the Wronskian of two solutions of the given differential equation without solving the equation.

29. $t^2y'' - t(t + 2)y' + (t + 2)y = 0$
30. $(\cos t)y'' + (\sin t)y' - ty = 0$
31. $x^2y'' + xy' + (x^2 - v^2)y = 0$, Bessel's equation
32. $(1 - x^2)y'' - 2xy' + \alpha(\alpha + 1)y = 0$, Legendre's equation