2.5 Euler–Cauchy Equations

Euler–Cauchy equations[4] are ODEs of the form

$$(1) \qquad x^2 y'' + axy' + by = 0$$

with given constants a and b and unknown function $y(x)$. We substitute

$$y = x^m, \qquad y' = mx^{m-1}, \qquad y'' = m(m-1)x^{m-2}$$

into (1). This gives

$$x^2 m(m-1)x^{m-2} + axmx^{m-1} + bx^m = 0$$

and we now see that $y = x^m$ was a rather natural choice because we have obtained a common factor x^m. Dropping it, we have the auxiliary equation $m(m-1) + am + b = 0$ or

$$(2) \qquad m^2 + (a - 1)m + b = 0. \qquad\qquad (\textit{Note: } a - 1, \text{ not } a.)$$

Hence $y = x^m$ is a solution of (1) if and only if m is a root of (2). The roots of (2) are

$$(3) \quad m_1 = \tfrac{1}{2}(1 - a) + \sqrt{\tfrac{1}{4}(1 - a)^2 - b}, \qquad m_2 = \tfrac{1}{2}(1 - a) - \sqrt{\tfrac{1}{4}(1 - a)^2 - b}.$$

Case I.   Real different roots m_1 and m_2 give two real solutions

$$y_1(x) = x^{m_1} \qquad \text{and} \qquad y_2(x) = x^{m_2}.$$

These are linearly independent since their quotient is not constant. Hence they constitute a basis of solutions of (1) for all x for which they are real. The corresponding general solution for all these x is

$$(4) \qquad y = c_1 x^{m_1} + c_2 x^{m_2} \qquad\qquad (c_1, c_2 \text{ arbitrary}).$$

EXAMPLE 1

General Solution in the Case of Different Real Roots

The Euler–Cauchy equation $x^2 y'' + 1.5xy' - 0.5y = 0$ has the auxiliary equation $m^2 + 0.5m - 0.5 = 0$. The roots are 0.5 and -1. Hence a basis of solutions for all positive x is $y_1 = x^{0.5}$ and $y_2 = 1/x$ and gives the general solution

$$y = c_1 \sqrt{x} + \frac{c_2}{x} \qquad\qquad (x > 0). \qquad \blacksquare$$

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