

Consider the homogeneous second order **Cauchy–Euler** differential equation

$$(H) \quad x^2 y'' + k x y' - k y = 0 \quad (x > 0)$$

where y is a function of x and k is a real number.

- 1) Show that $y = x$ is a solution of (H)

$$\begin{aligned} y' &= 1 & y'' &= 0 \\ x^2 y'' + k x y' - k y &= x^2 \cdot 0 + k x \cdot 1 - k x = k x - k x = 0 \end{aligned}$$

- 2) Find two linearly independent solutions y_1 and y_2 of (H)

The auxiliary equation:

$$\begin{aligned} m^2 + (k-1)m - k &= 0 \\ (m-1)(m+k) &= 0 \end{aligned}$$

$$\text{The roots} \quad m_1 = 1 \quad m_2 = -k$$

$$\text{If } k \neq -1 \quad y_1 = x \quad y_2 = x^{-k}$$

$$\text{If } k = -1 \quad y_1 = x \quad y_2 = x \ln x$$

- 3) Compute the **Wronskian** determinant to check that y_1 and y_2 are linearly independent on the interval $x > 0$

$$\text{If } k \neq -1 \quad W = \begin{vmatrix} x & x^{-k} \\ 1 & -k x^{-k-1} \end{vmatrix} = -k x^{-k} - x^{-k} = -(k+1)x^{-k} \neq 0$$

$$\text{If } k = -1 \quad W = \begin{vmatrix} x & x \ln x \\ 1 & 1 + \ln x \end{vmatrix} = x \neq 0$$