

Discuss the Final.

Do the course evaluations!

4.2. Changing the Independent Variable. If  $y$  satisfies  $y'' + p(x)y' + q(x)y = 0$  and we set  $z = \nu(x)$ , where  $\nu$  satisfies  $\nu'' + p\nu' = 0$ , then the equation becomes

on board.

$$\frac{d^2y}{dz^2} + Q(z)y = 0, \quad \text{where} \quad Q(z) = \frac{q(x(z))}{[\nu'(x(z))]^2}.$$

The zeros of  $y$  get moved by this transformation, so studying the oscillatory behaviour of  $y(x)$  as  $x \rightarrow \infty$  corresponds to studying the oscillatory behaviour of  $y(z)$  as  $z \rightarrow \lim_{x \rightarrow \infty} \nu(x)$ , and the latter point may or may not be  $\infty$ . Note though, that the amplitudes of oscillations (if they occur), are unchanged.

**Example 4.2.** Under the change of independent variable  $z(x) = x^3/3$ , the equation  $y'' - \frac{2}{x}y' + y = 0$  becomes the equation  $\frac{d^2y}{dz^2} + \frac{1}{(3z)^{4/3}}y = 0$ :

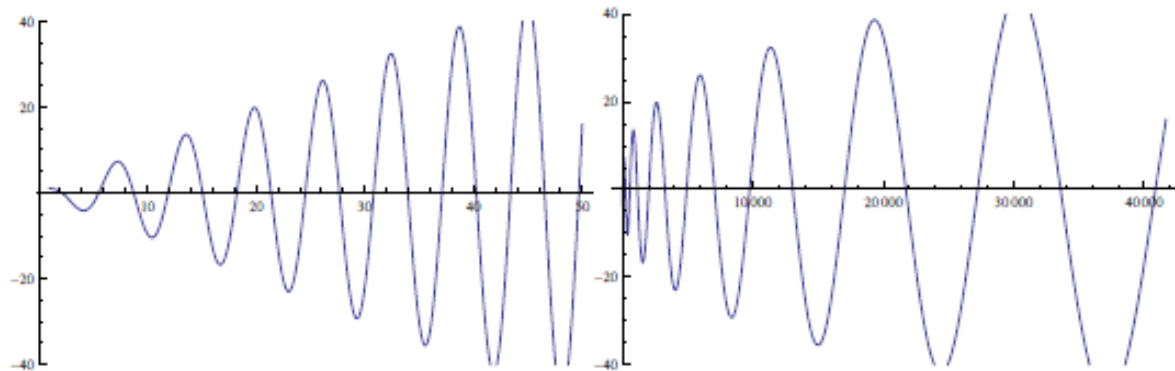
Indeed,  $\nu'' - \frac{2}{x}\nu' = 0 \Rightarrow \nu' = x^2 \Rightarrow z = \nu = \frac{x^3}{3},$

so  $x = \sqrt[3]{3z}$  so  $Q = \frac{1}{((\sqrt[3]{3z})')^2} = \frac{1}{(3z)^{4/3}}$

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a = 50; b = 40;
ψ = NDSolve[
  y''[x] - (2/x)y'[x] + y[x] == 0
  && y[1] == 1 && y'[1] == 0,
  y[x], {x, 1, a}
];
Plot[Evaluate[y[x] /. ψ],
  {x, 1, a}, PlotRange -> {-b, b}]
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ψ = NDSolve[
  Y''[z] + (1/(3z)^(4/3))Y[z] == 0
  && Y[1/3] == 1 && Y'[1/3] == 0,
  Y[z], {z, 1, a^3/3}
];
Plot[Evaluate[Y[z] /. ψ],
  {z, 1, a^3/3}, PlotRange -> {-b, b}]
```

Handout  
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**Theorem 6.1.** Consider a solution  $y$  of the equation  $y'' + py' + qy = 0$ . If  $q > 0$  and  $q' + 2pq > 0$  on some interval  $[a, b]$  and  $y'(a) = 0 = y'(b)$ , then  $|y(a)| > |y(b)|$ . If instead  $q' + 2pq < 0$  and  $y'(a) = 0 = y'(b)$ , then  $|y(a)| < |y(b)|$ . Similarly for non-strict inequalities.

*Proof.* Consider  $F = y^2 + \frac{(y')^2}{q}$  and note that  $F' = -(q' + 2pq)\frac{(y')^2}{q^2}$ . □

**Example 6.1.** For Bessel's equation  $y'' + \frac{1}{x}y' + (1 - \alpha^2/x^2)y = 0$  we have  $q' + 2pq = 2/x > 0$ , and hence the amplitudes of its oscillations decreases on  $x > 0$ . Yet for  $y'' + y/x^2 = 0$  we have  $q' + 2pq = \frac{-2}{x^3} < 0$ , and hence the amplitudes of its oscillations increases on  $x > 0$ .

Theorem 6.1 has the following "opposite" (really, strengthening):

**Proposition 6.2.** Under the same conditions as in the theorem, let  $P$  be some primitive of  $p$ , meaning  $P' = p$ . Then

$$e^{P(a)}\sqrt{q(a)}|y(a)| < e^{P(b)}\sqrt{q(b)}|y(b)| \quad \text{if} \quad q' + 2pq > 0,$$

and

$$e^{P(a)}\sqrt{q(a)}|y(a)| > e^{P(b)}\sqrt{q(b)}|y(b)| \quad \text{if} \quad q' + 2pq < 0.$$

*Proof.* Use the auxiliary function  $G(x) = e^{2P}(qy^2 + (y')^2)$ . □

**Corollary 6.2.** If  $y'' + qy = 0$  where  $q(x) \rightarrow L > 0$  monotonically as  $x \rightarrow \infty$ , then  $y$  oscillates as  $x \rightarrow \infty$  with amplitudes that approach a finite, non-zero level.

**Exercise 6.1.** Describe, as best as you can at this stage, the behaviour as  $x \rightarrow \infty$  of solutions of the equation  $y'' + (1 - \frac{2}{x^2})y = 0$ . } skipped.

**Example 6.3.** Under the transformation  $v = \sqrt{x}y$  Bessel's equation  $y'' + \frac{1}{x}y + (1 - \frac{\alpha^2}{x^2})y = 0$  becomes the equation

$$v'' + \left(1 + \frac{1 - 4\alpha^2}{4x^2}\right)v = 0.$$

Thus we see that the oscillations of  $v$  increase if  $\alpha < \frac{1}{2}$  and decrease if  $\alpha > \frac{1}{2}$ . Further, they approach a constant level — but this means that the oscillations of  $y$  decrease like  $\frac{1}{\sqrt{x}}$ .