

We continue at 8:07 PM

Def. Suppose each of the fcn's f_1, f_2, \dots, f_n possess (at least) $n-1$ derivatives (on I). Then the Wronskian of these fcn's (on I)

is
$$W[f_1, \dots, f_n](x) = \begin{vmatrix} f_1 & \dots & f_n \\ f_1' & \dots & f_n' \\ \vdots & & \vdots \\ f_1^{(n-1)} & \dots & f_n^{(n-1)} \end{vmatrix}$$

Ex: If $f_1(x) = 6x^2 - 2x + 4$, $f_2(x) = 3x^2 + 2$, & $f_3(x) = x$, then

$$W[f_1, f_2, f_3](x) = \begin{vmatrix} 6x^2 - 2x + 4 & 3x^2 + 2 & x \\ 12x - 2 & 6x & 1 \\ 12 & 6 & 0 \end{vmatrix}$$

$$= (6x^2 - 2x + 4)(-6) - (3x^2 + 2)(-12) + (x)(-12)$$

$$= 0$$

Thm 4.3 If f_1, \dots, f_n possesses (at least) $n-1$ derivative and are lin. dep on I then $W[f_1, \dots, f_n](x) = 0$ on I .

Ex: Let $f_1(x) = \cos x$ and $f_2(x) = \sin x$.

$$W[f_1, f_2](x) = \begin{vmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{vmatrix} = \cos^2 x - (-\sin^2 x) = 1 \neq 0$$

It follows that $\{\cos x, \sin x\}$ can not be lin. dep, i.e. $\{\cos x, \sin x\}$ is lin. ind (on any interval).

Thm If y_1, \dots, y_n all solve an n th order LHODE on I then they form a lin ind set on I iff

$$W[y_1, \dots, y_n] \text{ is never } 0 \text{ on } I.$$

Def. Any set of n linearly independent sol'n's of the n th order LHODE $L[y(x)] = 0$ on I is called a fundamental set of sol'n's (on I).

Ex: The 2 fcn. set $\{\cos x, \sin x\}$ solves the 2nd order LHODE $y'' + y = 0$ and is thus a fundamental set of sol'n's.

$$y'' + y = 0 \iff (D^2 + 1)[y] = 0$$

$$(6D^2 - D + 2)[y] = 0$$

$$6y'' - y' + 2y = 0$$

Thm: Suppose $\{y_1, \dots, y_n\}$ is a fundamental set of sol'n's of the n th order LHODE $L[y(x)] = 0$ on I .

Then the n parameter family $Y(x) = c_1 y_1 + \dots + c_n y_n$ is the general sol'n. on I .

Ex: $Y(x) = c_1 \cos x + c_2 \sin x$ is the general sol'n. (on $(-\infty, \infty)$) for the ODE $y'' + y = 0$. const (or at least continuous w/ an never 0)

Existence Thm Suppose $L = a_n D^n + \dots + a_1 D + a_0$.

Then \exists a fundamental set of sol'n's for the LHODE $L[y] = 0$.

Non-homogeneous (linear) eqn's:

Recall that any sol'n. of an ODE which is free of arbitrary parameters is called a particular sol'n. for the eqn.

Ex: $y_p = x + 1$ is a particular sol'n (on $(-\infty, \infty)$) of the (non-hom) ODE

$$(D - 1)[y] = -x$$

Thm Let L be an n th order linear differential operator.

If Y is the general sol'n. of the LHODE

$L[Y] = 0$ (non-hom) ODE on I , and y_p is any sol'n. of the $L[y] = g(x)$ (cont.) ODE on I , then

$Y(x) = (Y_c(x) + y_p(x))$ is the general sol'n. on I of the (non-hom) ODE $L[y] = g(x)$.