

Ordinary and Singular points!

Defⁿ- A point $x=x_0$ is called an ordinary point of the equation $y'' + P(x)y' + Q(x)y = 0 \rightarrow \textcircled{1}$ if both the function $P(x)$ and $Q(x)$ are analytic at $x=x_0$.

If the point $x=x_0$ is not an ordinary point of the differential eqⁿ $\textcircled{1}$, then it is called a singular point of the differential eqⁿ $\textcircled{1}$, there are two types of singular points $\textcircled{1}$ regular singular points, $\textcircled{2}$ irregular singular points

A singular point $x=x_0$ of the differential eqⁿ $\textcircled{1}$ is called a regular singular point of $\textcircled{1}$ if both $(x-x_0)P(x)$ and $(x-x_0)^2Q(x)$ are analytic at $x=x_0$.

A singular point which is not regular is called irregular singular point.

Ex Show that $x=0$ is an ordinary point of $(x^2-1)y'' + xy' - y = 0$ but $x=1$ is a regular singular point.

Soln: The given eqⁿ is

$$y'' + \frac{x}{x^2-1}y' - \frac{1}{(x+1)(x-1)}y = 0 \quad \text{--- (1)}$$

Comparing (1) with $y'' + P(x)y' + Q(x)y = 0$

$$, P(x) = \frac{x}{(x+1)(x-1)}, \quad Q(x) = \frac{-1}{(x+1)(x-1)}$$

Since both $P(x)$ and $Q(x)$ are ~~not~~ analytic at $x=0$, so $x=0$ is an ordinary point

Since both $P(x)$ and $Q(x)$ are undefined at $x=1$, so they are not analytic at $x=1$ thus $x=1$ is not an ordinary point and so $x=1$ is a singular point.

$$\text{Also } (x-1)P(x) = \frac{x}{x+1}, \text{ and } (x-1)^2Q(x) = \frac{x-1}{x+1}$$

Thus both $(x-1)P(x)$ and $(x-1)^2Q(x)$ are analytic at $x=1$ therefore $x=1$ is a regular point

⑪ Ex. Determine whether $x=0$ is an ordinary point or a regular singular point of the differential eqn

$$2x^2 \left(\frac{d^2y}{dx^2} \right) + 7x(x+1) \left(\frac{dy}{dx} \right) - 3y = 0$$

Soln Dividing by $2x^2$, the given eqn becomes

$$\frac{d^2y}{dx^2} + \frac{7(x+1)}{2x} \frac{dy}{dx} - \frac{3}{2x^2} y = 0 \quad \rightarrow \textcircled{1}$$

Comparing $\textcircled{1}$ with standard eqn

$$y'' + P(x)y' + Q(x)y = 0 \text{ we have}$$

$$P(x) = \frac{7(x+1)}{2x} \quad \text{and} \quad Q(x) = \frac{-3}{2x^2}$$

Since both $P(x)$ and $Q(x)$ are undefined at $x=0$, so both $P(x)$ and $Q(x)$ are not analytic at $x=0$. Thus $x=0$ is not an ordinary point. So $x=0$ is a singular point. → $\textcircled{2}$

$$\text{Also } (x-0)P(x) = \frac{7(x+1)}{2}$$

$$\text{and } (x-0)^2 Q(x) = \frac{-3}{2}$$

both $(x-0)P(x)$ and $(x-0)^2 Q(x)$ are analytic at $x=0$, therefore $x=0$ is a regular singular point.

Q3

Show that $x=0$ and $x=-1$ are singular points of $x^2(x+1)^2 y'' + (x^2-1)y' + 2y = 0$, where the first is irregular and the other is regular.

Solⁿ dividing by $x^2(x+1)$, the given eqⁿ becomes

$$\frac{dy}{dx^2} + \frac{x-1}{x^2(x+1)} \frac{dy}{dx} + \frac{2}{x^2(x+1)^2} y = 0$$

Comparing ① with standard eqⁿ $y'' + P(x)y' + Q(x)y = 0$

we get $P(x) = \frac{x-1}{x^2(1+x)}$ and $Q(x) = \frac{2}{x^2(x+1)^2}$

Since both $P(x)$ and $Q(x)$ are undefined at $x=0$ and $x=-1$, so they are not analytic at $x=0$ and $x=-1$, Hence $x=0$, and $x=-1$ are singular point.

~~Also~~ Also $(x-0)P(x) = \frac{x-1}{x(1+x)}$

and $(x-0)^2 Q(x) = \frac{2}{(x+1)^2}$

Showing that $P(x)$ is not analytic at $x=0$

so x is a irregular singular point.

Again $(x+1)P(x) = \frac{x-1}{x^2}$

and $(x+1)^2 Q(x) = \frac{2}{x^2}$

Showing that both $(x+1) \cdot p(x)$ and $(x+1)^2 q(x)$ are analytic at $x = -1$ and hence $x = -1$ is a regular analytic singular point.

$$p(x) = \frac{1}{x+1} \left(\frac{1}{x+1} - \frac{1}{x-1} \right) = \frac{1}{(x+1)^2} - \frac{1}{x-1}$$

Therefore $(x+1)p(x) = \frac{1}{x+1} - \frac{x+1}{x-1}$

$$= \frac{1}{x+1} - \frac{x+1}{x-1} = \frac{1 - (x+1)^2}{(x+1)(x-1)}$$

$$\frac{1}{x+1} = (x+1)^{-1} \quad \text{and} \quad \frac{1}{x-1} = (x-1)^{-1}$$

Therefore

both $(x+1)p(x)$ and $(x+1)^2 q(x)$ are analytic at $x = -1$.

Therefore $x = -1$ is a regular analytic singular point.

Also for $x = 1$ we have $p(x) = \frac{1}{x+1} - \frac{1}{x-1}$

Therefore $(x-1)p(x) = \frac{x-1}{x+1} - 1 = \frac{x-1 - (x+1)}{x+1} = \frac{-2}{x+1}$

$$\frac{x-1}{x+1} = \frac{1}{2} \left(\frac{1}{x+1} + \frac{1}{x-1} \right)$$

$$\frac{1}{x-1} = \frac{1}{2} \left(\frac{1}{x+1} - \frac{1}{x-1} \right)$$

Therefore $(x-1)p(x)$ and $(x-1)^2 q(x)$ are analytic at $x = 1$.