

Research Article

Analytic Solutions of Some Self-Adjoint Equations by Using Variable Change Method and Its Applications

Mehdi Delkhosh¹ and Mohammad Delkhosh²

¹ *Department of Mathematics, Islamic Azad University, Bardaskan Branch, Bardaskan 9671637776, Iran*

² *Department of Computer, Islamic Azad University, Bardaskan Branch, Bardaskan 9671637776, Iran*

Correspondence should be addressed to Mehdi Delkhosh, mehdidelkhosh@yahoo.com

Received 28 February 2012; Accepted 11 March 2012

Academic Editor: Ram N. Mohapatra

Copyright © 2012 M. Delkhosh and M. Delkhosh. This is an open access article distributed under the Creative Commons Attribution License, which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

Many applications of various self-adjoint differential equations, whose solutions are complex, are produced (Arfken, 1985; Gandarias, 2011; and Delkhosh, 2011). In this work we propose a method for the solving some self-adjoint equations with variable change in problem, and then we obtain a analytical solutions. Because this solution, an exact analytical solution can be provided to us, we benefited from the solution of numerical Self-adjoint equations (Mohynl-Din, 2009; Allame and Azal, 2011; Borhanifar et al. 2011; Sweilam and Nagy, 2011; Gülsu et al. 2011; Mohyud-Din et al. 2010; and Li et al. 1996).

1. Introduction

Many applications of science to solve many differential equations, we find that these equations are self-adjoint equations and solve relatively complex because they are forced to use numerical methods, which are contained several errors [1–6].

There are several methods for solving equations, there one of which can be seen in the literature [7–11], where the change of variables is very complicated to use.

In this paper, for solving analytical some self-adjoint equations, we get a method with variable change in problem, and then we obtain a analytical solutions.

Before going to the main point, we start to introduce three following equations.

1.1. Self-Adjoint Equation

A second-order linear homogeneous differential equation is called self-adjoint if and only if it has the following form [10–13]:

$$\frac{d}{dx}(h(x)y') + \psi(x)y = 0 \quad a < x < b, \quad (1.1)$$

where $h(x) > 0$ on (a, b) and $\psi(x)$, $h'(x)$ are continuous functions on $[a, b]$.

1.2. Self-Adjointization Factor

By multiplying both sides, a second order linear homogeneous equation in a function $\mu(x)$ can be changed into a self-adjoint equation. Namely, we consider the following linear homogeneous equation:

$$P(x)y'' + Q(x)y' + R(x)y = 0, \quad (1.2)$$

where $P(x)$ is a non-zero function on $[a, b]$.

By multiplying both sides in $\mu(x)$, we have

$$\mu(x)P(x)y'' + \mu(x)Q(x)y' + \mu(x)R(x)y = 0. \quad (1.3)$$

If we check the self-adjoint condition, we have:

$$\begin{aligned} \frac{d}{dx}(\mu(x)P(x)) &= \mu(x)Q(x) \\ \implies \mu'P + \mu P' &= \mu Q \implies \frac{d\mu}{\mu} = \frac{Q - P'}{P} dx. \end{aligned} \quad (1.4)$$

Thus

$$\mu(x) = \frac{A}{P(x)} \text{Exp}\left(\int \frac{Q}{P} dx\right), \quad (1.5)$$

where A is a real number that will be specified exactly during the process.

If we multiply both sides of (1.2) and (1.5) by each other, then we have the following form of self-adjoint equation:

$$\frac{d}{dx}(\mu(x)P(x)y') + \mu(x)R(x)y = 0. \quad (1.6)$$

From now on, we will focus on the self-adjoint equations shown in (1.1).

1.3. Wronskian

The Wronskian of two functions f and g is [12, 14]

$$W(x) = W(f, g) = f'g - fg'. \quad (1.7)$$

More generally, for n real- or complex-valued functions f_1, f_2, \dots, f_n , which are $n - 1$ times differentiable on an interval I , the Wronskian $W(x) = W(f_1, \dots, f_n)$ as a function on I is defined by

$$W(x) = \begin{vmatrix} f_1 & \cdots & f_n \\ \vdots & \ddots & \vdots \\ f_1^{(n-1)} & \cdots & f_n^{(n-1)} \end{vmatrix}. \quad (1.8)$$

That is, it is the determinant of the matrix constructed by placing the functions in the first row, the first derivative of each function in the second row, and so on through the $(n - 1)$ st derivative, thus forming a square matrix sometimes called a fundamental matrix.

When the functions f_i are solutions of a linear differential equation, the Wronskian can be found explicitly using Abel's identity, even if the functions f_i are not known explicitly.

Theorem 1.1. *If $P(x)y'' + Q(x)y' + R(x)y = 0$, then*

$$W(x) = e^{-\int(Q/P)dx}. \quad (1.9)$$

Proof. Let two solution of equation by y_1 and y_2 , then, since these solutions satisfy the equation, we have

$$\begin{aligned} Py_1'' + Qy_1' + Ry_1 &= 0, \\ Py_2'' + Qy_2' + Ry_2 &= 0. \end{aligned} \quad (1.10)$$

Multiplying the first equation by y_2 , the second by y_1 , and subtracting, we find

$$P \cdot (y_1y_2'' - y_2y_1'') + Q \cdot (y_1y_2' - y_2y_1') = 0. \quad (1.11)$$

Since Wronskian is given by $W = y_1y_2' - y_2y_1'$, thus

$$P \cdot \frac{dW}{dx} + Q \cdot W = 0. \quad (1.12)$$

Solving, we obtain an important relation known as Abel's identity, given by

$$W(x) = e^{-\int(Q/P)dx}. \quad (1.13)$$

□

2. The Solving Some Self-Adjoint Equation

Now, we show that self-adjoint equation (1.1) is changeable to two linear differential equations:

$$\begin{aligned} \frac{d}{dx}(h(x)y') + \varphi(x)y &= 0 \\ \implies h(x)y'' + h'(x)y' + \varphi(x)y &= 0 \\ \implies y'' + \frac{h'(x)}{h(x)}y' + \frac{\varphi(x)}{h(x)}y &= 0. \end{aligned} \quad (2.1)$$

By replacing of change variable $y = u(x) \cdot v(x)$, where $u(x)$ and $v(x)$ are continuous and differentiable functions, we obtain

$$(u'' \cdot v + 2u' \cdot v' + u \cdot v'') + \frac{h'(x)}{h(x)}(u' \cdot v + u \cdot v') + \frac{\varphi(x)}{h(x)}u \cdot v = 0, \quad (2.2)$$

or

$$u'' + \left(2\frac{v'}{v} + \frac{h'}{h}\right)u' + \left(\frac{v'' + (h'/hv') + ((\varphi/h) \cdot v)}{v}\right)u = 0. \quad (2.3)$$

Now, $u(x)$ and $v(x)$ values are calculated with the following assumptions:

$$2\frac{v'}{v} + \frac{h'}{h} = 0, \quad (2.4)$$

$$v'' + \frac{h'}{h}v' + \frac{\varphi}{h}v = 0. \quad (2.5)$$

Now, corresponding to equation (2.4), we have

$$v(x) = e^{-1/2\int(h'/h)dx} = (h(x))^{-1/2} = \frac{1}{\sqrt{h(x)}} = \sqrt{W(x)}, \quad (2.6)$$

where $W(x)$ is Wronskian.

Also, corresponding to (2.4), (2.5) and (2.6), we have

$$\left(-\frac{h''}{2h} + \frac{3h'^2}{4h^2}\right)v + \frac{h'}{h}\left(-\frac{h'}{2h}\right)v + \frac{\varphi}{h}v = 0, \quad (2.7)$$

or

$$\psi(x) = \frac{h''}{2} - \frac{h'^2}{4h}. \quad (2.8)$$

Thus, if in (1.1) the following relations are established

$$\psi(x) = \frac{h''}{2} - \frac{h'^2}{4h}, \quad (2.9)$$

then, we have from (2.3), (2.4), (2.5), and (2.6):

$$\begin{aligned} v(x) &= \frac{1}{\sqrt{h(x)}}, \\ u(x) &= C_1x + C_2, \end{aligned} \quad (2.10)$$

and, the answer to self-adjoint equation (1.1) will be

$$y(x) = v(x) \cdot u(x) = \frac{1}{\sqrt{h(x)}}(C_1x + C_2). \quad (2.11)$$

3. Applications and Examples

Example 3.1. Solve the equation:

$$\frac{d}{dx}(\alpha(1 + \beta x)^\gamma y') + \frac{\alpha\beta^2\gamma(\gamma - 2)}{4}(1 + \beta x)^{\gamma-2}y = 0, \quad (3.1)$$

where α, β, γ are constants and $\alpha \neq 0$ [7–9].

Solution 1. By virtue of (1.1), we have

$$h(x) = \alpha(1 + \beta x)^\gamma, \quad \psi(x) = \frac{\alpha\beta^2\gamma(\gamma - 2)}{4}(1 + \beta x)^{\gamma-2}. \quad (3.2)$$

Obviously, that (2.9) is established, so we have:

$$y(x) = v(x) \cdot u(x) = \frac{1}{\sqrt{\alpha(1 + \beta x)^\gamma}} (C_1 x + C_2). \quad (3.3)$$

Example 3.2. Solve the equation:

$$\frac{d}{dx} (\alpha e^{\gamma x} y') + \frac{\alpha \gamma^2}{4} e^{\gamma x} y = 0, \quad (3.4)$$

where α, γ are constants and $\alpha \neq 0$ [7-9].

Solution 2. By virtue of (1.1), we have

$$h(x) = \alpha \cdot e^{\gamma x}, \quad \psi(x) = \frac{\alpha \gamma^2}{4} e^{\gamma x}. \quad (3.5)$$

Obviously, that (2.9) is established, so we have:

$$y(x) = v(x) \cdot u(x) = \frac{1}{\sqrt{\alpha e^{\gamma x}}} (C_1 x + C_2). \quad (3.6)$$

Example 3.3. Solve the equation:

$$\frac{d}{dx} (\alpha \cdot x^n y') + \frac{\alpha \cdot n \cdot (n-2)}{4} x^{n-2} y = 0, \quad (3.7)$$

where α, n are constants and $\alpha \neq 0$ [7-9].

Solution 3. By virtue of (1.1), (2.9), and (2.11), we have

$$y(x) = v(x) \cdot u(x) = \frac{1}{\sqrt{\alpha \cdot x^n}} (C_1 x + C_2). \quad (3.8)$$

4. Conclusion

The governing equation for stability analysis of a variable cross-section bar subject to variably distributed axial loads, dynamic analysis of multi-storey building, tall building, and other systems is written in the form of a unified self-adjoint equation of the second order. These are reduced to Bessel's equation in this paper.

The key step in transforming the unified equation to self-adjoint equation is the selection of $h(x)$ and $\psi(x)$ in (1.1).

Many difficult problems in the field of static and dynamic mechanics are solved by the unified equation proposed in this paper.

References

- [1] S. T. Mohyud-Din, "Solutions of nonlinear differential equations by exp-function method," *World Applied Sciences Journal*, vol. 7, pp. 116–147, 2009.
- [2] M. Allame and N. Azad, "Solution of third order nonlinear equation by Taylor Series Expansion," *World Applied Sciences Journal*, vol. 14, no. 1, pp. 59–62, 2011.
- [3] A. Borhanifar, M. M. Kabir, and A. HosseinPour, "A numerical method for solution of the heat equation with nonlocal nonlinear condition," *World Applied Sciences Journal*, vol. 13, no. 11, pp. 2405–2409, 2011.
- [4] N. H. Sweilam and A. M. Nagy, "Numerical solution of fractional wave equation using Crank-Nicholson method," *World Applied Sciences Journal*, vol. 13, pp. 71–75, 2011.
- [5] M. Gülsu, Y. Öztürk, and M. Sezer, "Numerical solution of singular integra-differential equations with Cauchy Kernel," *World Applied Sciences Journal*, vol. 13, no. 12, pp. 2420–2427, 2011.
- [6] T. Mohyud-Din, A. Yildirim, M. Berberler, and M. Hosseini, "Numerical solution of modified equal width wave equation," *World Applied Sciences Journal*, vol. 8, no. 7, pp. 792–798, 2010.
- [7] Q. Li, H. Cao, and G. Li, "Static and dynamic analysis of straight bars with variable cross-section," *Computers and Structures*, vol. 59, no. 6, pp. 1185–1191, 1996.
- [8] Q. Li, H. Cao, and G. Li, "Analysis of free vibrations of tall buildings," *Journal of Engineering Mechanics*, vol. 120, no. 9, pp. 1861–1876, 1994.
- [9] D. Demir, N. Bildik, A. Konuralp, and A. Demir, "The numerical solutions for the damped generalized regularized long-wave equation by variational method," *World Applied Sciences Journal*, vol. 13, pp. 8–17, 2011.
- [10] G. Arfken, "Self-adjoint differential equations," in *Mathematical Methods for Physicists*, pp. 497–509, Academic Press, Orlando, Fla, USA, 3rd edition, 1985.
- [11] M. L. Gandarias, "Weak self-adjoint differential equations," *Journal of Physics A*, vol. 44, no. 26, Article ID 262001, 2011.
- [12] S. H. Javadpour, *An Introduction to Ordinary and Partial Differential Equations*, Alavi, Iran, 1993.
- [13] M. Delkhosh, "The conversion a Bessel's equation to a self-adjoint equation and applications," *World Applied Sciences Journal*, vol. 15, no. 12, pp. 1687–1691, 2011.
- [14] F. B. Hilderbrand, *Advanced Calculus for Applications*, Prentice-Hall, 2nd edition, 1976.



Hindawi

Submit your manuscripts at
<http://www.hindawi.com>

