

1. One Solution of

$$x^2 y'' - 2y = 0, \quad (x > 0)$$

on  $0 < x < \infty$  is  $y_1(x) = x^2$ . Find all solutions of

$$x^2 y'' - 2y = 2x - 1 \quad (x > 0).$$

2. One solution of

$$x^2 y'' - xy' + y = 0, \quad (x > 0),$$

is  $y_1(x) = x$ . Find the solution  $\psi$  of

$$x^2 y'' - xy' + y = x^2$$

satisfying  $\psi(1) = 1$  and  $\psi'(1) = 0$ .

3. Show that a linear differential equation

$$p_0(x)y'' + p_1(x)y' + p_2(x)y = p_3(x)\lambda y, \quad (p_0(x) > 0),$$

can be transformed to SL differential equation by multiplying by

$$\frac{1}{p_0(x)} \exp \left[ \int^x \frac{p_1(t)}{p_0(t)} dt \right].$$

Using this to transform Chebyshev II equation

$$(1 - x^2)y'' - 3xy' + n(n + 2)y = 0, \quad (x \in [-1, 1]),$$

to SL differential equation.

4. Consider an eigenvalue problem

$$\begin{aligned} -\frac{d^2}{dx^2}y &= \lambda y, & x \in [0, 1] \\ y(0) &= 0, \\ y'(1) &= y(1). \end{aligned}$$

- Is this a Sturm-Liouville system? Is it regular, periodic or singular?
- Find eigenvalues and eigenfunctions.
- Verify that eigenfunctions constitute an orthogonal set. Normalize eigenfunctions suitably.

5. Consider an eigenvalue problem

$$\begin{aligned} -\frac{d^2}{dx^2}y &= \lambda y, & x \in [0, b], \\ y(0) &= 0, \\ y'(0) &= y(b). \end{aligned}$$

- Is this a Sturm-Liouville system?
- Find all eigenvalues and eigenfunctions.
- Are eigenfunctions are orthogonal?

6. Show that the eigenvalues and eigenfunctions of the SL problem

$$\begin{aligned}\frac{d}{dx} \left[ (1+x)^2 \frac{dy}{dx} \right] + \lambda y &= 0, & x \in [0, 1], \\ y(0) = y(1) &= 0\end{aligned}$$

are given by

$$\lambda_n = \left( \frac{n\pi}{\ln 2} \right)^2 + \frac{1}{4}$$

and

$$y_n = \frac{1}{\sqrt{1+x}} \sin \left( n\pi \frac{\ln(1+x)}{\ln 2} \right).$$

Plot the first few functions and verify the theorem regarding the zeros of the eigenfunctions.