

Now if

$$\frac{d^r u}{dx^r} = {}_r a_1 \frac{du}{dz} + \dots + {}_r a_{p-1} \frac{d^{p-1} u}{dz^{p-1}} + {}_r a_p \frac{d^p u}{dz^p} + \dots,$$

then

$$\begin{aligned} \frac{d^{r+1} u}{dx^{r+1}} &= \delta({}_r a_1) \cdot \frac{du}{dz} + \dots + \{ {}_r a_{p-1} \cdot \delta(z) + \delta({}_r a_p) \} \frac{d^p u}{dz^p} + \dots, \\ &= {}_{r+1} a_1 \frac{du}{dz} + \dots + {}_{r+1} a_p \frac{d^p u}{dz^p} + \dots, \text{ by (A)}. \end{aligned}$$

Thus if the theorem holds for all positive integral values of p when $n = s$, it also holds when $n = s + 1$.

Again, when $n = 1$, ${}_1 a_1 = \delta(z)$

and $(p > 1)$, ${}_1 a_p = \frac{1}{p!} \{ \delta(z^p) - pz\delta(z^{p-1}) + \dots \pm pz^{p-1}\delta(z) \}$,

$$\begin{aligned} &= \frac{z^{p-1}\delta(z)}{(p-1)!} \left\{ 1 - (p-1) + \frac{p(p-1)}{1 \cdot 2} - \dots \pm 1 \right\} \\ &= 0, \end{aligned}$$

whence $\frac{du}{dx} = \delta(z) \frac{du}{dz}$.

So when $n = 2$, ${}_2 a_1 = \delta^2(z)$,

$${}_2 a_2 = \{ \delta(z) \}^2,$$

$(p > 2)$, ${}_2 a_p = 0$,

whence $\frac{d^2 u}{dx^2} = \delta^2(z) \cdot \frac{du}{dz} + \{ \delta(z) \}^2 \cdot \frac{d^2 u}{dz^2}$.

Hence the theorem holds for all values of p when $n = 1, 2$. It follows in the usual way that the theorem holds for all values of p and n .

Cor. When $p > n$, ${}_n a_p = 0$.

Note.—A more rigorous proof of this theorem can be based on a ‘ p ’ induction for all values of n . The above proof, however, has the advantage of much greater simplicity.

2.

In (A) let $n = p - 1$, then ${}_p a_p = 0$.

$$\begin{aligned} \therefore {}_p a_p &= \delta(z) \cdot {}_{p-1} a_{p-1} \\ &= (\delta z)^2 {}_{p-2} a_{p-2} \\ &\quad \text{etc.} \\ \therefore {}_p a_p &= \{ \delta z \}^p \dots \dots \dots \text{(B)}. \end{aligned}$$

Again, from (A) we have, putting $n = p + 1$ and using (B),

$$\begin{aligned}
 {}_{p+1}a_p &= \delta\{(\delta z)^p\} + \delta(z) \cdot {}_p a_{p-1}, \\
 &= p(\delta z)^{p-1} \delta^2 z + \delta(z) \{ (p-1)(\delta z)^{p-2} \delta^2 z + (dz)^2 \{ (p-2)(dz)^{p-3} \cdot \delta^2 z \} \\
 &\quad + \dots + (\delta z)^{p-1} \{ \delta^2 z \}, \\
 \therefore {}_{p+1}a_p &= (\delta z)^{p-1} \delta^2 z \{ p + (p-1) + (p-2) + \dots + 1 \}. \\
 &= \frac{(p+1)p}{2} \cdot (\delta z)^{p-1} \delta^2 z.
 \end{aligned}$$

Or ${}_p a_{p-1} = \frac{p(p-1)}{2} (\delta z)^{p-2} \delta^2 z \dots \dots \dots (C)$

Similarly

$${}_p a_{p-2} = \frac{p(p-1)(p-2)(p-3)}{2 \cdot 4} (\delta^2 z)^2 (\delta z)^{p-4} + \frac{p(p-1)(p-2)}{2 \cdot 3} \cdot (\delta z)^{p-3} \delta^3 z \dots \dots \dots (D)$$

${}_p a_{p-3}$ is of the form $\alpha(\delta^2 z)^3 (\delta z)^{p-6} + \beta(\delta^2 z)(\delta^3 z)(\delta z)^{p-5} + \gamma(\delta z)^{p-4} \delta^4 z$, where α, β, γ involve p and not z .

And ${}_p a_r$ is a sum of terms of the form

$$A(\delta z)^\alpha (\delta^2 z)^\beta (\delta^3 z)^\gamma \dots \dots \dots (E)$$

where $\alpha + 2\beta + 3\gamma + \dots = p$, and A involves p and r , but not z .

Now in the transformation of $\frac{d^p}{dx^p}$ by means of the substitution $z = f(x)$, we are dealing with the coefficients ${}_p a_r$, [$r = p, p-1, \dots, 1$].

To find when all these coefficients will be constant multiples of one another. We must have from (B) and (C) the relation

$$\begin{aligned}
 (\delta z)^p &= k(\delta z)^{p-2} \delta^2 z, \\
 \text{or } k\delta^2 z &= (\delta z)^2 \dots \dots \dots (F).
 \end{aligned}$$

$$\therefore \delta z = \frac{1}{cx + d}.$$

$$\therefore z = \log(cx + d).$$

By (F) the terms in ${}_p a_r$ all reduce to the form

$$A(\delta z)^\alpha (\delta z)^{2\beta} (\delta z)^{3\gamma} \dots,$$

i.e. to the form $A(\delta z)^p$,

and (F) therefore denotes a necessary and sufficient condition.

Hence $z = \log(cx + d)$ alone transforms $\frac{d^p}{dx^p}$ into

$$\phi(x) \left\{ a \frac{d^p}{dz^p} + b \frac{d^{p-1}}{dz^{p-1}} + \dots + k \frac{d}{dz} \right\},$$

where a, b, \dots, k are constants. $\phi(x)$ has then the value $\frac{k}{(cx + d)^p}$ and we see that $z = \log(cx + d)$ transforms the differential equation $\Sigma (cx + d)^n \frac{d^n y}{dx^n} = 0$ into a linear equation with constant coefficients.

The conditions that $z = f(x)$ transforms

$$X_p \frac{d^p y}{dx^p} + X_{p-1} \frac{d^{p-1} y}{dx^{p-1}} + \dots + X_0 y = 0,$$

where $X_p \dots X_0$ are functions of x , into an equation with constant coefficients are

$$\begin{aligned} X_p \alpha_p &= a, \\ X_p \alpha_{p-1} + X_{p-1} \alpha_{p-1} &= \beta, \\ X_p \alpha_{p-2} + X_{p-1} \alpha_{p-2} + X_{p-2} \alpha_{p-2} &= \gamma, \\ &\text{etc.} \end{aligned}$$

Thus if $X_p = x^p$, these conditions give $X_{p-1} = ax^{p-1}$, $X_{p-2} = bx^{p-2}$, etc. This is the case above discussed.

If $X_p = \frac{1}{\cos^2 x}$ and $a = 1$, $\therefore z = \sin x$,

$$\therefore X_{p-1} = \frac{a}{\cos x} + \frac{\sin x}{\cos^2 x}$$

Thus the equations

$$\begin{aligned} y'' + (a \cos x + \tan x) y' + \cos^2 x \cdot y &= 0, \\ y'' + \tan x \cdot y' + \cot^2 x \cdot y &= 0, \end{aligned}$$

are both reducible by the substitution $z = \sin x$.

3.

Theorem II. For a general transformation of the form

$$z = f(x), \quad y = u \cdot \phi(x),$$

the coefficient of $\frac{d^r u}{dz^r}$ in $\frac{d^n y}{dx^n}$ is

$$\frac{1}{r!} \left[\delta^n \{ \phi(x) \cdot z^r \} - rz \cdot \delta^n \{ \phi(x) \cdot z^{r-1} \} + \frac{r(r-1)}{1 \cdot 2} z^2 \delta^n \{ \phi(x) \cdot z^{r-2} \} - \dots z^r \delta^n \{ \phi(x) \} \right]$$

In particular the coefficient of u in $\frac{d^n y}{dx^n}$ is $\delta^n\{\phi(x)\}$,
 and the coefficient of $\frac{d^n u}{dx^n}$ in $\frac{d^n y}{dx^n}$ is $\phi(x)(\delta z)^n$.

Example: $x = e^z, y = ue^{2z} = ux^2$.

By the theorem, the coefficient of

$$\begin{aligned} \frac{d^2 u}{dz^2} \text{ in } \frac{d^2 y}{dx^2} &= \frac{1}{2}[\delta^2\{x^2(\log x)^2\} - 2\log x \delta^2\{x^2 \log x\}], \\ &= \frac{1}{2}\left[\frac{6}{x} + 4\frac{\log x}{x} - \frac{4\log x}{x}\right], \\ &= 3/x = 3e^{-z}, \end{aligned}$$

the coefficient of

$$\frac{d^2 u}{dz^2} \text{ in } \frac{d^2 y}{dx^2} = x^2 \left(\frac{dz}{dx}\right)^3 = x^2 e^{-3z} = e^{-z},$$

and the coefficient of u in $\frac{d^2 y}{dx^2} = 0$.

These results agree with the formula used in differential equations, viz.,

$$\begin{aligned} \frac{d^2 y}{dx^2} &= e^{-z} \frac{d}{dz} \left(\frac{d}{dz} + 1\right) \left(\frac{d}{dz} + 2\right) u, \\ &= e^{-z} \left\{ \frac{d^2 u}{dz^2} + 3 \frac{d^2 u}{dz^2} + 2 \frac{du}{dz} \right\}. \end{aligned}$$

Theorem II. follows at once from Theorem I., and the Theorem of Leibniz, for if $y = u \cdot \phi(x)$,

$$\frac{d^n y}{dx^n} = \phi \cdot \frac{d^n u}{dx^n} + {}_n c_1 \delta \phi \cdot \frac{d^{n-1} u}{dx^{n-1}} + \dots + u \delta^n \phi,$$

and the coefficient of $\frac{d^r u}{dx^r}$ on the right

$$\begin{aligned} &= \phi {}_n a_r + {}_n c_1 \delta \phi \cdot {}_{n-1} a_r + \dots + \delta^n \phi \cdot {}_0 a_r, \\ &= \frac{1}{r!} [\phi \delta^n (z^r) + {}_n c_1 \delta \phi \cdot \delta^{n-1} (z^r) + \dots + \delta^n \phi \cdot z^r] - \text{etc.}, \\ &= \frac{1}{r!} [\delta^n \{ \phi \cdot z^r \} - r z \delta^n \{ \phi \cdot z^{r-1} \} + \frac{r(r-1)}{1 \cdot 2} z^2 \delta^n \{ \phi \cdot z^{r-2} \} \\ &\quad - \dots \mp r z^{r-1} \delta^n \{ \phi \cdot z \} \pm z^r \delta^n \phi]. \end{aligned}$$

Also, since ${}_p a_p = (\delta z)^p$, it follows that the coefficient of

$$\frac{d^n u}{dz^n} \text{ in } \frac{d^n y}{dx^n} \text{ is } \phi(x) \left(\frac{dz}{dx}\right)^n,$$

and the coefficient of u is clearly $\delta^n\{\phi(x)\}$. Hence Theorem II. is proved.

4.

Theorem: By the substitution $z = (ax + b)/(cx + d)$, $y = u(cx + d)^{n-1}$ $\frac{d^n y}{dx^n}$ is transformed into $\frac{p^n}{(cx + d)^{n+1}} \frac{d^n u}{dz^n}$, where $p = ad - bc$.

This Theorem follows from Theorem II. Thus, using the substitution $z=f(x)$, $y = u \cdot \phi(x)$,

$$\frac{d^n y}{dx^n} \text{ becomes } \sum_{r=0}^{r=n} \frac{1}{r!} \left[\delta^n\{\phi(x) \cdot z^r\} - rz\delta^n\{\phi(x) \cdot z^{r-1}\} + \dots \pm z^r\delta^n\{\phi(x)\} \right] \frac{d^r u}{dz^r},$$

The sufficient conditions that all the differential coefficients up to the $(n - 1)^{th}$, as well as the term in u , may vanish, are

$$\delta^n\{\phi(x)\} = 0 \dots\dots (i),$$

$$\delta^n\{\phi(x) \cdot z\} = 0 \dots\dots (ii),$$

$$\delta^n\{\phi(x) \cdot z^2\} = 0 \dots\dots (iii),$$

$$\delta^n\{\phi(x) \cdot z^{n-1}\} = 0 \dots\dots (n).$$

(i) gives $\phi(x) = a_0 + a_1x + \dots + a_{n-1}x^{n-1}$.

(n) then gives $z^{n-1} = \frac{A_0 + A_1x + \dots + A_{n-1}x^{n-1}}{a_0 + a_1x + \dots + a_{n-1}x^{n-1}}$,

and from (i) it follows that $z = (ax + b)/(cx + d)$.

Hence also $\phi(x) = (cx + d)^{n-1}$, and the theorem follows at once.

Thus if we take the equation

$$(ax^2 + \beta x + \gamma)^n y^{(n)} = ky \quad \text{where} \quad ax^2 + \beta x + \gamma = (ax + b)(cx + d)$$

and apply the substitution $z = (ax + b)/(cx + d)$, $y = u(cx + d)^{n-1}$,

$$\text{it becomes } (ax + b)^n (cx + d)^n \frac{d^n u}{(cx + d)^{n+1} dz^n} = ku(cx + d)^{n-1},$$

i.e. $\left(\frac{ax + b}{cx + d}\right)^n \frac{d^n u}{dz^n} = k'u,$

or $z^n \frac{d^n u}{dz^n} = k'u,$

which has the solution $u = \sum_{m=m_1}^{m=m_n} A_m z^m$

where m_1, \dots, m_n are the roots of the equation

$$m(m - 1) \dots (m - n + 1) - k' = 0.$$

5.

Generally speaking, it is only when we are dealing with linear equations that the discovery of a particular integral helps us to the complete solution. Thus for the equation

$$9xy^2y'' + 2 = 0,$$

it is easy to find the particular integral $y = x^{1/3}$, but since the equation is not linear, this does not lead to a complete solution. If we apply the transformation $z = 1/x$, $y = ux$, which is a particular case of the transformation of §4, $p = 1$, and the equation reduces to

$$u^2u'' + 2/9 = 0.$$

The complete solution

$$\int \frac{du}{(1/u + c_1)^{1/2}} = 2/3(z + c_2) = 2/3(1/x + c_2)$$

is now easily obtained.

In this example we reduced the equation to a known form.

We shall consider from this point of view the general equation

$$\frac{d^2y}{dx^2} + \psi(xy) = 0 \dots\dots\dots(1)$$

Putting $z = f(x)$, and $y = u \cdot \phi(x)$, (1) becomes

$$\frac{d^2u}{dz^2} + P \frac{du}{dz} + Q = 0,$$

where $P = \frac{\delta^2\{z \cdot \phi\} - z\delta^2\phi}{\phi \cdot (\delta z)^2} = \frac{2\delta z \cdot \delta\phi + \phi \cdot \delta^2z}{\phi \cdot (\delta z)^2}$

and $Q = \frac{u\delta^2\phi + \psi(xy)}{\phi \cdot (\delta z)^2}.$

$$\frac{dQ}{dz} = \frac{\phi \cdot \delta z \cdot u \cdot \delta^3\phi + \phi \cdot \delta z \cdot \psi_z + \phi \cdot \delta z \cdot \psi_y \cdot u\delta\phi - (u\delta^2\phi + \psi)(\delta\phi \cdot \delta z + 2\phi \cdot \delta^2z)}{\phi^2(\delta z)^4}$$

$$\frac{dP}{dz} = \frac{2\phi \cdot (\delta z)^2 \cdot \delta^3\phi - 2\phi \cdot \delta z \cdot \delta^3z \cdot \delta\phi + \phi^2\delta^2z \cdot \delta^3z - 2(\delta z)^2(\delta\phi)^2 - 2\phi^2(\delta^2z)^2}{\phi^2(\delta z)^4}.$$

Hence P and Q are independent of z if

$$\phi \cdot \delta z \cdot u\delta^3\phi + \phi\delta z\psi_z + \phi\delta z\psi_y \cdot u\delta\phi - (u\delta^2\phi + \psi)(\delta\phi \cdot \delta z + 2\phi \cdot \delta^2z) = 0, \quad (A)$$

$$\text{and } 2\phi(\delta z)^2\delta^3\phi - 2\phi\delta z\delta^3z\delta\phi + \phi^2\delta^2z\delta^3z - 2(\delta z)^2(\delta\phi)^2 - 2\phi^2(\delta^2z)^2 = 0. \quad (B)$$

We have a particular solution of (B) when $P = 0$,

i.e. when $\phi \delta^2 z + 2\delta\phi \cdot \delta z = 0$ (a)

or $\delta z = a/\phi^2$ (β).

Using (a) in (A) it reduces to

$$\delta z \cdot \{ \phi \cdot \psi_z + u\phi \cdot \delta\phi \cdot \psi_y + 3\delta\phi \cdot \psi + u(\phi\delta^2\phi + 3\delta^2\phi \cdot \delta\phi) \} = 0.$$

or $\phi\psi_z + y\delta\phi \cdot \psi_y + 3\delta\phi \cdot \psi + y\delta^2\phi + \frac{3y\delta^2\phi \cdot \delta\phi}{\phi} = 0$ [$\delta z \neq 0$], (C).

The Lagrangian Subsidiary System is

$$\frac{dx}{\phi} = \frac{dy}{y \cdot \phi'} = \frac{d\psi}{-3\phi'\psi - y\phi'' - \frac{3y\phi''\phi'}{\phi}}$$

$$\frac{dx}{\phi} = \frac{dy}{y\phi'} \text{ gives } \frac{d\phi}{\phi} = \frac{dy}{y}.$$

∴ $y/\phi = a(\text{const.})$.

Using this in the last equation, we have

$$\frac{d\psi}{d\phi} + \frac{3}{\phi} \cdot \psi + a\frac{\phi'''}{\phi'} + 3a\frac{\phi''}{\phi} = 0,$$

i.e. $\frac{d}{d\phi} \{ \phi^3(\psi + a\phi'') \} = 0.$

Hence $\phi^3(\psi + a\phi'') = b$

or $\phi^3\left(\psi + y\frac{\phi''}{\phi}\right) = b$ (const.).

Hence the general solution of (C) may be written

$$\psi = \frac{1}{\phi^3} \chi(y/\phi) - y/\phi \cdot \phi'' \quad [\chi \text{ arbitrary}],$$

or $= \frac{1}{y^3} \chi(y/\phi) - y/\phi \cdot \phi''.$

Hence $\frac{d^2y}{dx^2} + \frac{1}{y^3} \chi(y/\phi) - y/\phi \cdot \phi'' = 0$ can be reduced to

$\frac{d^2u}{dx^2} + Q = 0$, where Q does not contain z , by means of the substitution

$$y = u\phi, \quad z = \int \frac{1}{\phi^2} dx.$$

Special cases :

$$1^{\circ} \phi'' = 0, \therefore \phi = ax + b \text{ and } \psi = \frac{1}{y^3} \chi \left(\frac{y}{ax + b} \right), \text{ and from } (\beta), z = \frac{cx + d}{ax + b}.$$

Hence substitution $y = u(ax + b)$, $z = \frac{cx + d}{ax + b}$ will reduce the equation

$$\frac{d^2 y}{dx^2} + \frac{1}{y^3} \chi \left(\frac{y}{ax + b} \right) = 0$$

2^o

$$\phi'' = c/\phi^3.$$

$$\therefore \phi'^2 = \frac{a\phi^2 + \beta}{\phi^3},$$

$$\text{i.e. } \frac{\phi d\phi}{\sqrt{a\phi^2 + \beta}} = dx.$$

$$\therefore x + \gamma = 1/a \sqrt{a\phi^2 + \beta}$$

$$\text{or } \phi = \sqrt{ax^2 + bx + c} \quad \therefore \psi = \frac{1}{y^3} \chi \left(\frac{y}{\sqrt{ax^2 + bx + c}} \right).$$

\therefore the substitution $y = u \cdot \sqrt{ax^2 + bx + c}$, $z = \frac{dx}{ax^2 + bx + c}$

reduces the equation $\frac{d^2 y}{dx^2} + \frac{1}{y^3} \chi \left(\frac{y}{\sqrt{ax^2 + bx + c}} \right) = 0.$

6.

The substitution $z = (ax + b)/(cx + d)$, $y = u(cx + d)^{n-1}$ will reduce the more general equation $\frac{d^n y}{dx^n} + \psi(xy) = 0$ to a known form if

$$\psi = \frac{1}{(cx + d)^{n-1}} \chi \left(\frac{1}{(cx + d)^{n-1}} \right), \quad \chi \text{ arbitrary.}$$

7.

The equation $\frac{d^2 y}{dx^2} + \frac{1}{y^3} \chi(y/x) = 0$ (1) is homogeneous in the sense that all the terms are of the same order when y and x are considered of order 1, and y'' of order -3. In certain cases it is also homogeneous when y is considered of order n , y' of order $n - 1$, etc., and x of order 1, when it will be reducible to an equation of the 1st order by the substitution $x = e^t$, $y = ux^n$ (2).

Therefore, corresponding to the cases where (1) is homogeneous in both senses, we have a soluble class of equations of the 1st order.

(1) is homogeneous in the 2nd sense when and only when $4n - 2 = a(n - 1)$ (3), and the equation is $y^2 y'' = A(y/x)^a$.

Using (2) and putting $p = \frac{du}{dz}$, this equation becomes

$$p \frac{dp}{du} + (2n - 1)p + n(n - 1)u - \frac{A}{u^{3-a}} = 0.$$

Hence $p \frac{dp}{du} + (2n - 1)p + n(n - 1)u + Au^{\frac{n+1}{n-1}} = 0$

is a soluble class of equations.

Examples :

1° $y \frac{d^2 y}{dx^2} - y^2 = \sec^2 x$ can be put in the form

$$\frac{d^2 y}{dx^2} = \frac{1}{\cos^3 x} \cdot \left(\frac{\cos x}{y} \right) + y,$$

which is of the form of § 5 when $\phi'' = -\phi$, i.e. $\phi = \cos x$.

Therefore substitution $z = \tan x$, $y = u \cos x$ reduces this equation.

So for $yy'' + y^2 = \operatorname{sech}^2 x$.

2° $z = \frac{1}{x^2}$, $y = ux^2$ reduces

$$y'' = 2y \left(\frac{1}{x^3} - \frac{1}{x^2} \right).$$

3° $p \frac{dp}{du} + 3p + 2u + u^3 = 0.$

$$p \frac{dp}{du} - 3p + 2u + 1 = 0$$

$$p \frac{dp}{du} - p + \frac{1}{u} = 0$$

are of soluble type of § 7.