## Reduction of order <br> (help on p. 337 and Exercise 12.10)

Euler started with the equation

$$
\begin{equation*}
a^{3} d^{3} y=y d x^{3} \tag{1}
\end{equation*}
$$

and observed that one solution is $e^{x / a}$ (or any constant multiple thereof, since the equation is linear and homogeneous). He divided by that solution and guessed that that differential expression was indeed an exact differential - more precisely, that

$$
\begin{equation*}
e^{-x / a}\left(a^{3} d^{3} y-y d x^{3}\right)=d\left[e^{-x / a}\left(A d^{2} y+B d y d x+C y d x^{2}\right)\right] \tag{2}
\end{equation*}
$$

for some constants $A, B, C$. If you calculate the differential on the right side of (2) you get four types of terms, and hence a sufficient condition for (2) to hold is a certain system of 4 equations in 3 unknowns. Miraculously, the 4 equations are not independent, and the system has a unique solution. As a result the right side of (2) comes out to be

$$
\begin{equation*}
a d\left[e^{-x / a} \omega\right], \quad \text { where } \quad \omega=a^{2} d^{2} y+a d y d x+y d x^{2} \tag{3}
\end{equation*}
$$

So far we have not used the assumption that $y$ is a solution of (1). When we do, we can conclude that $d\left[e^{-x / a} \omega\right]=0$. This does not authorize you to conclude immediately that $\omega=0$ (which is our goal). All you can say so far is that

$$
\begin{equation*}
a^{2} d^{2} y+a d y d x+y d x^{2}=\omega=K e^{x / a} \tag{4}
\end{equation*}
$$

for some constant $K$. However, you can compute that the known solution $e^{x / a}$ satisfies (4) for a particular value of $K$ (which I leave you to compute). We are interested in other solutions, linearly independent of that one. Given any such solution, you can subtract some multiple of $e^{x / a}$ to get another (nonzero) solution that satisfies (4) with $K=0$. (Here it is crucial that (4) is a linear equation.) So, once Euler found the general solution of $\omega=0$, he knew he could get all the solutions of (1) by adding on arbitrary multiples of $e^{x / a}$ to arbitrary solutions of $\omega=0$.

