

# The Solution of Self-Adjoint Euler-Cauchy Operator-Differential Equation

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**Abstract**—The topics concerning the solution of differential equations with variable coefficients attracts the interest of numerous academics. We investigate the non-homogeneous third-order self-adjoint Euler-Cauchy operator-differential equation for the first time. The Laplace transform method is applied in this study to determine the general solution of the self-adjoint Euler-Cauchy problem. We demonstrated the effectiveness of this approach in solving the self-adjoint Cauchy-Euler differential equation in the form of the exponential functions.

**Index Terms**—self-adjoint Euler-Cauchy equations, operator-differential equation, variable coefficients, self-adjoint operator, Laplace transform.

## I. INTRODUCTION

THE Euler-Cauchy equation  $t^2 y'' + aty' + by = 0$  [12] has several applications in engineering and physics. The time-harmonic vibrations of a thin elastic rod can be more conveniently described by the differential equation  $\frac{d}{dx}(E(x)\frac{du}{dx}) + \rho\omega^2 u = 0$  [11], in which  $E(x)$  denotes the Young's modulus and equals  $\rho\omega^2 x^2$ ,  $\rho$  denotes the material density and  $\omega$  denotes the angular frequency of the vibration. Additionally, Euler-Cauchy differential equations appear when solving second-order partial differential equations (Laplace's equations.) Moreover, in financial mathematics, the Euler-Cauchy DE provides an abstract estimate of the cost of European call options.

More precisely, the solutions of the non-homogeneous self-adjoint Euler-Cauchy DE of the form

$$t^2 v''(t) + 2Atv'(t) + A^2 G(t) = f(t), t \in [0, \infty)$$

were obtained using Laplace transform in our work [5]. The Laplace transform methodology is powerful and effective method to solve both ODEs and PDEs [4], [5]. Moreover, there are many different methods to solve self-adjoint Euler-Cauchy differential equations: differential transform method [6], [15], [18], Sumudu and Elzaki transforms as integral transform methods [16], [17], method of variation of parameters [8], [10], [13] and finally the reduction of the order method [13].

In this paper, for the first time using Laplace transform method to solve third-order non-homogeneous self-adjoint Euler-Cauchy operator-differential equation ;l, with variable coefficients. We approved that the LT technique works well for obtaining the general solutions of the Euler-Cauchy differential equation with variable coefficients. Through this approach we formulated a certain relation between the self-adjoint

differential operator and the given Neumann conditions. In the last theorem of this paper we took the right hand side of our differential equations to be equal the bulge function.

## II. PROBLEM FORMULATION

Let  $H = L_2[0, \pi]$  be a separable Hilbert space, then in  $H$  we would present the following problem

$$\left(t \frac{\partial}{\partial t} + \Delta\right) \left(t \frac{\partial}{\partial t} - \Delta\right) u(t, x) = f(t, x), \quad (1)$$

$$t \in R_+ = [0, +\infty), x \in [0, \pi],$$

$$u(t, x)|_{t=0} = u_0(x), u_t(t, x)|_{t=0} = u_1(x), \quad (2)$$

on  $R_+^2 = R_+ \times [0, \pi]$  with is a given scalar function  $f(t, x) \in L_2(R_+; L_2[0, \pi])$  ([7], [14])

$$\|f\|_{L_2(R_+; H)}^2 = \int_0^{+\infty} \int_0^\pi \|f(t, x)\|^2 dx dt < +\infty,$$

and the unknown function  $u(t, x)$  in the space  $W_2^3(R_+^2; H)$  in which

$$W_2^3(R_+^2; H) = \left\{ u : u(t, x) \in L_2(R_+^2; H), \right. \\ \left. \frac{d^3 u}{dt^3} \in L_2(R_+^2; H), u(0, x) = u_0(x), u_t(0, x) = u_1(x) \right\}.$$

In this problem, in  $L_2[0, \pi]$ , We provide a self-adjoint operator  $A \equiv -\Delta$ , where  $\Delta$  is the Laplacian differential operator that involved in a variety of physical and engineering problems, like as heat conduction or diffusion in viscoelastic substances ( $A = A^* \geq \lambda_0 E$ , where  $\lambda_0$  is the lower spectral boundary and  $E$  is the identity operator [3].) Thus problem (1)-(2) would convert to third-order non-homogeneous self-adjoint Euler-Cauchy operator differential with variable coefficients as follow:

$$t^3 \frac{d^3 G(t)}{dt^3} + At^2 \frac{d^2 G(t)}{dt^2} - A^2 t \frac{dG(t)}{dt} - A^3 G(t) = f(t), \quad (3)$$

$$t \in R_+[0, +\infty)$$

$$G(t)|_{t=0} = \varphi, \quad v'(t)|_{t=0} = \psi \quad (4)$$

in which  $G(t) \in W_2^3(R_+; H)$ ,

$$W_2^3(R_+; H) = \left\{ G(t) \in L_2(R_+; H), \right. \\ \left. \frac{d^3 G(t)}{dt^3} \in L_2(R_+; H), A^3 G(t) \in L_2(R_+; H) \right\},$$

with the norm [14], [2]

$$\|G(t)\|_{W_2^3(R_+; H)}^2 = \left\| \frac{d^3 G(t)}{dt^3} \right\|_{L_2(R_+; H)}^2 + \left\| A^3 G(t) \right\|_{L_2(R_+; H)}^2.$$

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Moreover, equation (3) can be rewritten in an operator-differential form as follow:

$$P_0 G(t) = f(t),$$

where  $P_0 = \left(t \frac{\partial}{\partial t} + \Delta\right) \left(t \frac{\partial}{\partial t} - \Delta\right)^2$  acting in  $W_2^3(R_+; H)$  onto  $L_2(R_+; H)$ .

### III. METHODOLOGY AND RESULTS

We say that a continuous function  $f(t)$  has its Laplace transform  $F(s)$ ,

$$\mathcal{L}(f(t)) = \int_0^{+\infty} f(t) e^{-st} dt = F(s),$$

The Laplace transform of  $f(t)$  is said to be exists if the integral converges for some values of  $s$ . other words the Laplace transform of  $f(t)$  exists if  $f(t)$  is piecewise continuous and should be of exponential order ( $\lim_{t \rightarrow \infty} e^{-st} f(t) = 0$ ).

Therefor, the frequency domain function  $F(s)$  can be converted to its corresponding time domain equivalent  $f(t)$  using the Laplace Inverse  $\mathcal{L}^{-1}$  and is given by:

$$\begin{aligned} \mathcal{L}^{-1}(F(s)) &= \frac{1}{2\pi i} \lim_{T \rightarrow \infty} \int_{\alpha-iT}^{\alpha+iT} F(s) e^{st} ds \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{(\alpha+i\xi)t} F(\alpha + i\xi) d\xi. \end{aligned}$$

**Remark 1.**  $\mathcal{L}(t^k f(t)) = (-1)^k F^{(k)}(s)$ .

Applying Laplace transform for the third-order self-adjoint Euler-Cauchy operator-differential equation (3), yields

$$\begin{aligned} \mathcal{L}\left(t^3 \frac{d^3 G(t)}{dt^3}\right) + \mathcal{L}\left(At^2 \frac{d^2 G(t)}{dt^2}\right) - \mathcal{L}\left(A^2 t \frac{dG(t)}{dt}\right) \\ - \mathcal{L}(A^3 G(t)) = \mathcal{L}(f(t)). \end{aligned}$$

Using Laplace transform's property  $\mathcal{L}(tf(t)) = -\frac{d}{ds} F(s)$ , we get

$$\begin{aligned} \mathcal{L}(tv'(t)) &= -s \frac{dV(s)}{ds} - V(s), \\ \mathcal{L}(t^2 v''(t)) &= s^2 \frac{d^2 V(s)}{ds^2} + 4s \frac{dV(s)}{ds} + 2V(s), \\ \mathcal{L}(t^3 v'''(t)) &= -s^3 \frac{d^3 V(s)}{ds^3} - 9s^2 \frac{d^2 V(s)}{ds^2} \\ &\quad - 18s \frac{dV(s)}{ds} - 6V(s) \\ s^3 \frac{d^3 V(s)}{ds^3} + (9s^2 - s^2 A) \frac{d^2 V(s)}{ds^2} \\ &\quad + (18s - 4sA - sA^2) \frac{dV(s)}{ds} \\ &\quad + (A^3 - A^2 - 2A + 6E)V(s) = 0, \end{aligned} \quad (5)$$

where  $V(s)$  is the Laplace transform of  $G(t)$  and  $E$  denotes the unit operator.

According to [19], by the Frobenius Method, the self-adjoint Euler-Cauchy (3) has a basis of the  $a_0 x^{r_1}$ ,  $b_0 x^{r_2}$ , and  $c_0 x^{r_3}$ ,  $a_0$ ,  $b_0$ ,  $c_0$  are constants and

$$\begin{aligned} r^3 + (6E - A)r^2 + (-A^2 - 3A + 11E)r \\ + (-A^2 - 2A + A^3 + 6E) = 0. \end{aligned}$$

Next, we want to apply the J. L. Lagrange method to lessen the order of the equation (5).

**Lemma 2.** The equation (5) has the form of a basis  $v_1$  and

$$v_1(t) \int \left( \int \frac{s^{A-9E}}{v_1^3} ds \right) ds, \quad v_1(t) \left( \int \left( \int \frac{s^{A-9E}}{v_1^3} ds \right) ds \right)^2$$

of solutions.

*Proof:* Assuming that there exists a solution  $v_1(t) \in W_2^3(R_+; H)$  of equation (5) and we want to find a basis.

Now Let's find the other solutions  $v_2(t)$  and  $v_3(t)$ .

Substitute

$$G(t) = v_2(t) = uv_1(t), \quad v_3(t) = u^2 v_1(t),$$

$$v'(t) = u' v_1(t) + uv_1'(t),$$

$$v''(t) = u'' v_1(t) + 2u' v_1'(t) + uv_1''(t),$$

$$v'''(t) = u''' v_1(t) + 3u'' v_1'(t) + 3u' v_1''(t) + uv_1'''(t)$$

into the equation (5), we get

$$\begin{aligned} u''' \{s^3 v_1(t)\} + u'' \{3s^3 v_1'(t) + (9s^2 - s^2 A)v_1(t)\} \\ + u' \{3s^3 v_1''(t) + (18s^2 - 2s^2 A)v_1'(t) \\ + (18s - 4sA - sA^2)v_1(t)\} \\ + u \{s^3 v_1'''(t) + (9s^2 - s^2 A)v_1''(t) \\ + (18s - 4sA - sA^2)v_1'(t) \\ + (A^3 - A^2 - 2A + 6E)v_1(t)\} = 0. \end{aligned}$$

Upon dividing by  $s^3 v_1(t)$  for

$$\begin{aligned} s^3 v_1'''(t) + (9s^2 - s^2 A)v_1''(t) + (18s - 4sA - sA^2)v_1'(t) \\ + (A^3 - A^2 - 2A + 6E)v_1(t) = 0, \end{aligned}$$

we obtain

$$\begin{aligned} u''' + u'' \left\{ 3 \frac{v_1'(t)}{v_1(t)} + \frac{9E - A}{s} \right\} + u' \left\{ 3 \frac{v_1''(t)}{v_1(t)} \right. \\ \left. + \frac{18E - 2A}{s} \frac{v_1'(t)}{v_1(t)} + \frac{18E - 4A - A^2}{s^2} \right\} = 0. \end{aligned}$$

Let

$$3s^3 v_1''(t) + (18E - 2A)s^2 v_1'(t) + (18E - 4A - A^2)s v_1(t) = 0$$

has auxiliary equation

$$3s^3 \lambda^2 + (18E - 2A)s^2 \lambda + (18E - 4A - A^2)s = 0.$$

Then put  $u'' = G(t)$ , we get:

$$v'(t) + G(t) \left( \frac{3v_1'(t)}{v_1(t)} + \frac{9E - A}{s} \right) = 0.$$

Through a few simple calculations, yields

$$u = \int \left( \int \frac{s^{A-9E}}{v_1^3} ds \right) ds$$

and also

$$v_2(t) = v_1(t) \int \left( \int \frac{s^{A-9E}}{v_1^3} ds \right) ds,$$

$$v_3(t) = v_1(t) \left( \int \left( \int \frac{s^{A-9E}}{v_1^3} ds \right) ds \right)^2.$$

As a result of  $u > 0$ , the quotient  $\frac{v_3(t)}{v_2(t)} = \frac{v_2(t)}{v_1(t)} = u = \int (\int v ds) ds$  cannot be constant, so that  $v_1(t)$ ,  $v_2(t)$  and  $v_3(t)$  form a basis of solutions. ■

**Theorem 3.** The operator  $P_0 : W_2^3(R_+; H) \rightarrow L_2(R_+; H)$  is an isomorphism and the general solution of problem (3)-(4) will be

$$G(t) = \int_0^{+\infty} G(t-\tau)f(\tau)d\tau + \varphi e^{Am^{-1}t} + Am^{-1}\varphi te^{Am^{-1}t} - \frac{1}{2}A^2m^{-2}\varphi t^2e^{Am^{-1}t} + \psi te^{Am^{-1}t}.$$

*Proof:* By Applying Laplace transform to equation (3), we have

$$(-A - (sm + 1)E)(A - (sm + 1)E)^2V(s) = F(s)$$

where  $V(s), F(s)$  are Laplace transforms of  $G(t), f(t)$  respectively and  $m = \frac{d}{ds}$ . Additionally, since  $(-A - (sm + 1)E)(A - (sm + 1)E)^2$  is invertible polynomial operator, thus

$$\begin{aligned} V(s) &= (-A - (sm + 1)E)^{-1}(A - (sm + 1)E)^{-2}F(s), \\ G(t) &= \frac{1}{2\pi i} \lim_{T \rightarrow \infty} \int_{\delta - iT}^{\delta + iT} (-A - (sm + 1)E)^{-1} \\ &\quad (A - (sm + 1)E)^{-2}F(s)e^{st}dt \\ &= \frac{1}{2\pi i} \lim_{T \rightarrow \infty} \int_{\delta - iT}^{\delta + iT} (-A - (sm + 1)E)^{-1} \\ &\quad (A - (sm + 1)E)^{-2} \left( \int_0^{+\infty} f(\tau)e^{-st}d\tau \right) e^{st}dt \\ &= \int_0^{+\infty} \left( \frac{1}{2\pi i} \int_{\delta - iT}^{\delta + iT} (-A - (sm + 1)E)^{-1} \right. \\ &\quad \left. (A - (sm + 1)E)^{-2} e^{s(t-\tau)}d\tau \right) f(\tau)d\tau \\ &= \int_0^{+\infty} G(t-\tau)f(\tau)d\tau. \end{aligned}$$

We will now show that  $G(t) \in W_2^3(R_+; H)$ . Based on Parseval's Theorem in the frequency domain, we

obtain

$$\begin{aligned} \|G(t)\|_{W_2^3(R_+; H)}^2 &= \left\| \frac{d^3G(t)}{dt^3} \right\|_{L_2(R_+; H)}^2 + \|A^3G(t)\|_{L_2}^2 \\ &= \|(-m^3s^3 - 9m^2s^2 - 18ms - 6)V(s)\|_{L_2(R_+; H)}^2 \\ &\quad + \|A^3V(s)\|_{L_2(R_+; H)}^2 \\ &= \left\| \frac{-m^3s^3 - 9m^2s^2 - 18ms - 6}{(-A - (sm + 1)E)(A - (sm + 1)E)^2} F(s) \right\|_{L_2}^2 \\ &\quad + \left\| A^3 \frac{(-A - (sm + 1)E)^{-1}}{(A - (sm + 1)E)^{-2}} F(s) \right\|_{L_2(R_+; H)}^2 \\ &\leq \sup_{s \in R} \left\| \frac{-m^3s^3 - 9m^2s^2 - 18ms - 6}{(-A - (sm + 1)E)(A - (sm + 1)E)^2} \right\|_{H \rightarrow H}^2 \\ &\quad \cdot \|F(s)\|_{L_2(R_+; H)}^2 \\ &\quad + \sup_{s \in R} \left\| \frac{A^3}{(-A - (sm + 1)E)(A - (sm + 1)E)^2} \right\|_{H \rightarrow H}^2 \\ &\quad \cdot \|F(s)\|_{L_2(R_+; H)}^2 \end{aligned} \quad (6)$$

From the spectral decomposition of operator  $A$  for  $sm + 1 \geq 0$ , we have

$$\begin{aligned} &\left\| \frac{-m^3s^3 - 9m^2s^2 - 18ms - 6}{(-A - (sm + 1)E)(A - (sm + 1)E)^2} \right\|_{H \rightarrow H}^2 \\ &\leq \sup_{\mu \in \sigma(A)} \left| \frac{(ms + 1)^3}{\mu^3 + (ms + 1)^3} \right| \leq 1, \end{aligned} \quad (7)$$

$$\begin{aligned} &\left\| \frac{A^3}{(-A - (sm + 1)E)(A - (sm + 1)E)^2} \right\|_{H \rightarrow H}^2 \\ &\leq \sup_{\mu \in \sigma(A)} \left| \frac{\mu^3}{\mu^3 + (ms + 1)^3} \right| \leq 1, \end{aligned} \quad (8)$$

from (7) and (8) into (6) where  $\sigma(A)$  is the spectrum of operator  $A$ , yields

$$\|G(t)\|_{W_2^3(R_+; H)}^2 \leq 2\|F(s)\|_{L_2(R_+; H)}^2 = 2\|f(t)\|_{L_2(R_+; H)}^2,$$

Consequently,  $G(t) \in W_2^3(R_+; H)$ .

For the homogeneous solution, take the LT to the third-order homogeneous self-adjoint Euler-Cauchy DE, yields

$$\begin{aligned} &\mathcal{L}\left(t^3 \frac{d^3G(t)}{dt^3}\right) + \mathcal{L}\left(A t^2 \frac{d^2G(t)}{dt^2}\right) - \left(A^2 t \frac{dG(t)}{dt}\right) \\ &\quad - \mathcal{L}(A^3G(t)) = 0, \\ &\quad - \frac{d^3}{ds^3}(s^3V(s) - s^2\varphi - s\psi) + A \frac{d^2}{ds^2}(s^2V(s) - s\varphi - \psi) \\ &\quad + A^2 \frac{d}{ds}(sV(s) - \varphi) - A^3V(s) = 0. \end{aligned}$$

Put  $\frac{d}{ds}$ , where  $V(s) = \mathcal{L}(G(t))$ :

$$\begin{aligned} &-m^3(s^3V(s) - s^2\varphi - s\psi) + Am^2(s^2V(s) - s\varphi - \psi) \\ &\quad + A^2m(sV(s) - \varphi) - A^3V(s) = 0, \end{aligned}$$

and then solve for  $V(s)$  i.e.,

$$V(s) = \frac{m^3s^2\varphi + m^3s\psi - Am^2s\varphi - Am^2\psi - A^2m\varphi}{m^3s^3 - Am^2s^2 - A^2ms + A^3},$$

$ms \neq A$ .

for all values of  $t$ , the homogeneous solution  $G(t)$  take the form

$$\begin{aligned} G(t) &= \mathcal{L}^{-1} \left[ \frac{m^3 s^2 \varphi + m^3 s \psi - Am^2 s \varphi - Am^2 \psi - A^2 m \varphi}{m^3 s^3 - Am^2 s^2 - A^2 ms + A^3} \right] \\ &= \mathcal{L}^{-1} \left[ \frac{s^2 \varphi + s \psi - Am^{-1} s \varphi - Am^{-1} \psi - A^2 m^{-2} \varphi}{s^3 - Am^{-1} s^2 - A^2 m^{-2} s + A^3 m^{-3}} \right] \\ &= \mathcal{L}^{-1} \left[ \frac{\varphi}{(sE - Am^{-1})} + \frac{Am^{-1} \varphi}{(sE - Am^{-1})^2} - \frac{A^2 m^{-2} \varphi}{(sE - Am^{-1})^3} + \frac{\psi}{(sE - Am^{-1})^2} \right]. \end{aligned}$$

Consequently,

$$\begin{aligned} G(t) &= \varphi e^{Am^{-1}t} + Am^{-1} \varphi t e^{Am^{-1}t} \\ &\quad - \frac{1}{2} A^2 m^{-2} \varphi t^2 e^{Am^{-1}t} + \psi t e^{Am^{-1}t}. \end{aligned}$$

**Theorem 4.** For the initial value problem (3)-(4) of a self-adjoint operator-differential equation we have:

(i) The Neumann boundary conditions can be expressed by

$$\begin{aligned} \varphi &= (2s - 18sA^{-2} + 4sA^{-1})V(s), \\ \psi &= (18s^2A^{-2} - 4s^2A^{-1})V(s). \end{aligned}$$

(ii)

$$\begin{aligned} V(s) &= (3A - 6E) \ln s \\ &\quad - \frac{3(A - E)^2}{2s^2} \mathcal{L} \left[ \frac{G(t)}{t} \right] - \frac{3}{s} F(s) \end{aligned}$$

(iii) We'll express the general solution  $G(t)$  as follows:

$$\begin{aligned} G(t) &= \varphi e^{Am^{-1}t} + Am^{-1} \varphi t e^{Am^{-1}t} \\ &\quad - \frac{1}{2} A^2 m^{-2} \varphi t^2 e^{Am^{-1}t} + \psi t e^{Am^{-1}t} \\ &\quad + L^{-1} \left[ \frac{F(s)}{m^3 s^3 - Am^2 s^2 - A^2 ms + A^3} \right]. \end{aligned}$$

*Proof:* (i) Applying LT to equation (3), yields

$$\begin{aligned} & - \frac{d^3}{ds^3} (s^3 V(s) - s^2 \varphi - s \psi) + A \frac{d^2}{ds^2} (s^2 V(s) - s \varphi - \psi) \\ & + A^2 \frac{d}{ds} (s V(s) - \varphi) - A^3 V(s) = F(s) \end{aligned}$$

From equation (5) and equation (9), we get

$$\begin{aligned} -s^3 V(s) + s^2 \varphi + s \psi &= s^3 V(s), \\ s \varphi + \psi &= 2s^2 V(s) \end{aligned}$$

$$A^2 s V(s) - A^2 \varphi = 18sV(s) - 4sAV(s) - sA^2 V(s).$$

Hence,

$$\begin{aligned} \varphi &= (2s - 18sA^{-2} + 4sA^{-1})V(s), \\ \psi &= (18s^2A^{-2} - 4s^2A^{-1})V(s). \end{aligned}$$

(ii) two times Integrate equation (5) w.r.t  $s$  from  $s$  to  $\infty$ , we get

$$\begin{aligned} & \frac{1}{20} s^5 \frac{dV(s)}{ds} + \left( \frac{3}{4} s^4 - \frac{1}{12} s^4 A \right) + \left( 3s^3 - \frac{2}{3} s^3 A - \frac{1}{6} s^3 A^2 \right) \\ & + (A^3 - A^2 - 2A + 6E) \int_0^{+\infty} \mathcal{L} \left[ \frac{G(t)}{t} \right] ds = \frac{1}{2} s^2 F(s), \end{aligned}$$

$$\begin{aligned} \frac{dV(s)}{ds} &= \frac{5A/3 - 15}{s} - \frac{60 - 40A/3 - 10A^2/3}{s^2} \\ & - \frac{20(A^3 - A^2 - 2A + 6E)}{s^5} \int_0^{+\infty} \mathcal{L} \left[ \frac{G(t)}{t} \right] ds + \frac{10F(s)}{s^3}. \end{aligned}$$

Integrating the above equation with respect to  $s$ , we get

$$\begin{aligned} V(s) &= (5A/3 - 15) \ln s + \frac{60 - 40A/3 - 10A^2/3}{s} \\ & + \frac{5(A^3 - A^2 - 2A + 6E)}{s^4} \int_0^{+\infty} \mathcal{L} \left[ \frac{G(t)}{t} \right] ds - \frac{5F(s)}{s^2}. \end{aligned}$$

(iii) This follows directly from Theorem 3.1. ■

Consider a continuous-time signal  $h(t)$ , a discrete-time signal  $h(k)$ ,  $k \in \mathbb{N}$  can be obtained by taking samples of  $h(t)$  at equal intervals of  $T$ . Since the frequency domain representation of the equation (5) is

$$\begin{aligned} V(s) &= \frac{m^3 s^2 \varphi + m^3 s \psi - Am^2 s \varphi - Am^2 \psi - A^2 m \varphi}{m^3 s^3 - Am^2 s^2 - A^2 ms + A^3}, \\ (d/ds = m, ms \neq A) \end{aligned} \quad (**)$$

Evidently, the equation

$$(**) \approx Th^*(t) = T \sum_{k=0}^{\infty} h(k) \delta(t - kT),$$

is a weighted impulses, where  $h^*(t)$ . Alternatively, the final result implies that the third-order self-adjoint Euler-Cauchy equation is oscillatory on  $T$  if it has a complex characteristic root.

On the other hand, the result shows that if the self-adjoint Euler-Cauchy equation has a complex characteristic root, it is oscillatory on  $T$ .

**Example 5.** Consider the third-order self-adjoint Euler-Cauchy equation

$$t^3 v'''(t) + At^2 v''(t) - A^2 t v'(t) - A^3 G(t) = 0, \quad t \in \mathbb{R}_+[0, +\infty) \quad (10)$$

Applying Laplace transform to equation (10), yields

$$\begin{aligned} & s^3 \frac{d^3 V(s)}{ds^3} + (9s^2 - s^2 A) \frac{d^2 V(s)}{ds^2} \\ & + (18s - 4sA - sA^2) \frac{dV(s)}{ds} \\ & + (A^3 - A^2 - 2A + 6E)V(s) = 0. \end{aligned}$$

Suppose the solution of (10) is of the form  $V(s) = s^r$ , where the constant  $r \in \mathbb{R}$ . i.e.,

$$\begin{aligned} & s^r [r(r-1)(r-2) + (9-\mu)r(r-1) \\ & + (-\mu^2 - 4\mu + 18)r - \mu^2 - 2\mu + \mu^3 + 6] = 0. \end{aligned}$$

Where,  $\mu \in \sigma(A)$ .

Since  $s^r \neq 0$ , we get

$$\begin{aligned} & s^r [r(r-1)(r-2) + (9-\mu)r(r-1) + (-\mu^2 - 4\mu + 18)r \\ & - \mu^2 - 2\mu + \mu^3 + 6] = 0. \end{aligned}$$

Rearranging the equation, yields

$$r^3 + (6-\mu)r^2 + (-\mu^2 - 3\mu + 11)r + (-\mu^2 - 2\mu + \mu^3 + 6) = 0.$$

In the case of  $\mu = 0$ , then

$$r^3 + 6r^2 + 11r + 6 = 0,$$

and so

$$(r+1)(r+2)(r+3) = 0.$$

Thus, we have  $r = -1, -2, -3$  three real roots. Therefore, the solutions of (10) are  $V(s) = s^{-1}$ ,  $V(s) = s^{-2}$ ,  $V(s) = s^{-3}$ .

In case of the nonhomogeneous self-adjoint Euler-Cauchy with right hand side equals a bulge function which is given by  $e^{-(t-l)^2/2}$  is a positive constant. We introduce the following lemma

**Lemma 6.**

$$\mathcal{L}\left[e^{-(t-l)^2/2}\right] = e^{-l^2/2} \left[ \frac{1}{s} + \frac{-1+l^2}{s^3} + \frac{l(s^2-3+l^2)}{s^4} \right]. \quad (11)$$

See [9].

**Theorem 7.** The general solution of the self-adjoint Euler-Cauchy equation with bulge function of the form

$$t^3 v''' + At^2 v'' - A^2 t v' - A^3 G(t) = e^{-(t-l)^2/2}, \quad (12)$$

$$t \in R_+ = [0, +\infty), v(0) = \varphi, v'(0) = \psi,$$

where  $G(t)$  is unknown function can be expressed by

$$\begin{aligned} G(t) = & \varphi e^{Am^{-1}t} + Am^{-1} \varphi t e^{Am^{-1}t} \\ & - \frac{1}{2} A^2 m^{-2} \varphi t^2 e^{Am^{-1}t} + \psi t e^{Am^{-1}t} \\ & + \frac{1}{2} e^{-l^2/2} \int_0^t t^2 e^{-Am^{-1}t} dt \\ & + \frac{l}{2} e^{-l^2/2} \int_0^t \int_0^t t^2 e^{-Am^{-1}t} dt \\ & + \frac{-1+l^2}{2} e^{-l^2/2} \int_0^t \int_0^t \int_0^t t^2 e^{-Am^{-1}t} dt \\ & + \frac{l^3-3l}{2} e^{-l^2/2} \int_0^t \int_0^t \int_0^t \int_0^t t^2 e^{-Am^{-1}t} dt. \end{aligned}$$

Proof of Theorem 7. can be directly obtained from Theorem 1. and equation (11).

Another case of the right hand side of (1) is a function involving a Gaussian  $e^{-at^2}$ ,  $a > 0$ . We introduce the following lemma

**Lemma 8.**

$$\mathcal{L}\left[e^{-at^2}\right] = \frac{1}{2} e^{\frac{as^2}{4}} \operatorname{erfc}\left(\frac{\sqrt{as}}{2}\right), \quad (13)$$

where the Error Function  $\operatorname{erfc}(x) = 1 - \frac{2}{d\sqrt{a}} \int_0^x e^{-t^2} dt$ .

*Proof:*

$$\begin{aligned} \mathcal{L}\left[e^{-at^2}\right] &= \int_0^\infty e^{-at^2} e^{-st} dt = \int_0^\infty e^{-a(t^2+ts)} dt \\ &= \int_0^\infty e^{-a\left(\left(t+\frac{s}{2}\right)^2 - \frac{s^2}{4}\right)} dt = e^{\frac{\pi s^2}{4}} \int_0^\infty e^{-a\left(t+\frac{s}{2}\right)^2} dt \\ &= e^{\frac{\pi s^2}{4}} \int_{\frac{s}{2}}^\infty e^{-au^2} du + \\ &= e^{\frac{\pi s^2}{4}} \left[ \int_0^\infty e^{-au^2} du - \int_0^{\frac{s}{2}} e^{-au^2} du \right] \end{aligned}$$

It is known that  $\int_0^\infty e^{-au^2} du = \frac{1}{2}$  and the Error Function  $\operatorname{erf}(x) = \frac{2}{\sqrt{a}} \int_0^x e^{-t^2} dt$  and  $\operatorname{erfc}(x) = 1 - \operatorname{erf}(x)$   
By substitution  $x = \sqrt{a}u$ , yields

$$\int_0^{\frac{s}{2}} e^{-au^2} du = \frac{1}{\sqrt{a}} \int_0^{\frac{s\sqrt{a}}{2}} e^{-x^2} dx = \frac{1}{2} \operatorname{erf}\left(\frac{s\sqrt{a}}{2}\right).$$

Consequently,

$$\begin{aligned} \mathcal{L}\left[e^{-at^2}\right] &= e^{\frac{as^2}{4}} \left[ \frac{1}{2} - \frac{1}{2} \operatorname{erf}\left(\frac{\sqrt{as}}{2}\right) \right] \\ &= \frac{1}{2} e^{\frac{as^2}{4}} \operatorname{erfc}\left(\frac{\sqrt{as}}{2}\right). \end{aligned} \quad (14)$$

**Theorem 9.** The general solution of the self-adjoint Euler-Cauchy equation involving a Gaussian is

$$t^3 G''' + At^2 v'' - A^2 t G' - A^3 G(t) = e^{-at^2}, \quad (15)$$

$$t \in [0, +\infty), G(0) = g_0, G'(0) = g_1,$$

where  $G(t)$  is unknown function can be expressed by

$$\begin{aligned} G(t) = & g_0 e^{Am^{-1}t} + Am^{-1} g_0 t e^{Am^{-1}t} \\ & - \frac{1}{2} A^2 m^{-2} g_0 t^2 e^{Am^{-1}t} + g_1 t e^{Am^{-1}t} \\ & + \mathcal{L}^{-1} \left[ \frac{e^{\frac{as^2}{4}} \operatorname{erfc}\left(\frac{\sqrt{as}}{2}\right)}{2(sE - Am^{-1})^3} \right] \end{aligned}$$

**Theorem 10.** The general solution of initial value problem

$$t^3 \Lambda''' + At^2 v'' - A^2 t \Lambda' - A^3 \Lambda(t) = \sum_{n=0}^\infty a_n t^n, \quad (16)$$

$$t \in [0, +\infty), \Lambda(0) = \lambda_0, \Lambda'(0) = \lambda_1,$$

is

$$\begin{aligned} \Lambda(t) = & \lambda_0 e^{Am^{-1}t} + Am^{-1} \lambda_0 t e^{Am^{-1}t} \\ & - \frac{1}{2} A^2 m^{-2} \lambda_0 t^2 e^{Am^{-1}t} + \lambda_1 t e^{Am^{-1}t} \\ & + \mathcal{L}^{-1} \left[ (sE - Am^{-1})^{-3} \sum_{n=0}^\infty \frac{n!}{s^{n+1}} \right]. \end{aligned}$$

Proof of Theorem 9 and Theorem 10. can be directly obtained from Theorem 1.

#### IV. CONCLUSION

The Laplace transform method is a potent technique that can be used for accurately determining the general solutions of non-homogeneous third-order self-adjoint Euler-Cauchy operator-differential equations with variable coefficients.

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