

Sturm-Liouville System

Function	ODE	$p(x)$	$q(x)$	$\rho(x)$	λ
Legendre polynomial	$(1 - x^2)y'' - 2xy' + N(N + 1)y = 0$	$1 - x^2$	0	1	$N(N + 1)$
Bessel function	$x^2y'' + xy' + (x^2 - \nu^2)y = 0$	x	x	$\frac{1}{x}$	$-\nu^2$
Simple Harmonic Motion function	$y'' + \omega^2y = 0$	1	0	1	ω^2
Hermite function	$y'' - 2xy' + 2\alpha y = 0$	e^{-x^2}	0	e^{-x^2}	2α
Laguerre function	$xy'' + (1 - x)y' + ny = 0$	xe^{-x}	0	e^{-x}	n
Chebyshev polynomial	$(1 - x^2)y'' - xy' + n^2y = 0$	$\frac{1}{\sqrt{1-x^2}}$	0	$\frac{1}{\sqrt{1-x^2}}$	n^2

Sturm-Liouville ODE

$$(py')' + qy = -\lambda\rho y$$

$$py'' + qy' + \lambda\rho y = 0$$

$$(Fp)y'' + (Fr)y' + Fqy + F\lambda\rho y = 0$$

$$Fp = \bar{p}, Fr = \bar{r}, Fq = \bar{q}, F\lambda\rho = \lambda\bar{\rho}$$

$$\bar{p}y'' + \bar{r}y' + \bar{q}y + \lambda\bar{\rho}y = 0$$

$$\bar{p}' = \bar{r}, (Fp)' = (Fr), F'p + Fp' = Fr$$

$$pF' + (p' - r)F = 0$$

$$F = e^{-\int \frac{p'-r}{p} dx}$$