

Definition 3.2 Wronskian

Suppose each of the functions $f_1(x), f_2(x), \dots, f_n(x)$ possesses at least $n-1$ derivatives. The determinant

$$W(f_1, f_2, \dots, f_n) = \begin{vmatrix} f_1 & f_2 & \dots & f_n \\ f_1' & f_2' & \dots & f_n' \\ \vdots & \vdots & & \vdots \\ f_1^{(n-1)} & f_2^{(n-1)} & \dots & f_n^{(n-1)} \end{vmatrix} \quad (1)$$

Where the prime denote derivatives, is called the **Wronskian** of the functions.

以上行列式定義函數 $f_1(x), f_2(x), \dots, f_n(x)$ 的 **Wronskian**

Let y_1 and y_2 be solutions of the homogeneous linear second order differential equation

$$a_2(x)y'' + a_1(x)y' + a_0(x)y = 0 \quad (2)$$

Thus,

$$\rightarrow y_1'' = -\frac{a_1(x)}{a_2(x)}y_1' - \frac{a_0(x)}{a_2(x)}y_1 \quad (3)$$

$$\rightarrow y_2'' = -\frac{a_1(x)}{a_2(x)}y_2' - \frac{a_0(x)}{a_2(x)}y_2 \quad (4)$$

假如 y_1 及 y_2 為齊次、線性之二階微分方程式之解，則藉由式(3)~(4)的表示式可進行以下 **Wronskian** 性質之推導。

$$\rightarrow W(y_1, y_2) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = y_1 y_2' - y_1' y_2 \quad (5)$$

$$\begin{aligned} W'(y_1, y_2) &= y_1 y_2'' + y_1' y_2' - y_1' y_2' - y_1'' y_2 \\ &= y_1 y_2'' - y_1'' y_2 \\ &= y_1 \left[-\frac{a_1}{a_2} y_2' - \frac{a_0}{a_2} y_2 \right] - y_2 \left[-\frac{a_1}{a_2} y_1' - \frac{a_0}{a_2} y_1 \right] \\ &= -\frac{a_1}{a_2} y_1 y_2' - \frac{a_1}{a_2} y_1' y_2 + \frac{a_1}{a_2} y_1' y_2 + \frac{a_0}{a_2} y_1 y_2 \\ &= -\frac{a_1}{a_2} y_1 y_2' + \frac{a_1}{a_2} y_1' y_2 \\ &= -\frac{a_1}{a_2} [y_1 y_2' - y_1' y_2] = -\frac{a_1}{a_2} W(y_1, y_2) \end{aligned} \quad (6)$$

$$\rightarrow W'(y_1, y_2) + \frac{a_1}{a_2} W(y_1, y_2) = 0 \quad (7)$$

$$\rightarrow \text{integrating factor } \mu = e^{\int \frac{a_1(x)}{a_2(x)} dx} \quad (8)$$

$$\rightarrow \frac{d}{dx} \left[e^{\int \frac{a_1(x)}{a_2(x)} dx} W(y_1, y_2) \right] = 0 \quad (9)$$

$$\rightarrow e^{\int \frac{a_1(x)}{a_2(x)} dx} W(y_1, y_2) = C \quad (10)$$

$$\rightarrow W(y_1, y_2) = C e^{-\int \frac{a_1(x)}{a_2(x)} dx} \quad (11)$$

Note that $e^{-\int \frac{a_1(x)}{a_2(x)} dx} \neq 0$ for any value of x

自然指數函數不為零的性質，可作為以下 **Wronskian 性質** 之推論

If $W(y_1, y_2) = 0$ for even one point

Let $W(y_1(x_0), y_2(x_0)) = 0$

$\rightarrow C = 0 \rightarrow W(y_1, y_2) = 0$ for all x

Otherwise $W(y_1, y_2) \neq 0$

所以若存在(即使僅區間內一點) **Wronskian** $W(y_1, y_2) = 0$ ，則可推論區間內 $W(y_1, y_2) = 0$ ，否則區間內 $W(y_1, y_2) \neq 0$ 。即為以下之定理陳述：

Theorem: Wronskian Test

Let y_1 and y_2 be solutions of $a_2(x)y'' + a_1(x)y' + a_0(x)y = 0$ on an interval I . Then

- 1) Either $W(y_1, y_2) = 0$ for all x in the interval I , or $W(y_1, y_2) \neq 0$ for all x in the interval I .
 - 2) y_1 and y_2 are **linearly independent** on the interval I if and only if $W(y_1, y_2) \neq 0$ on the interval I .
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