

# HW7, Math 322, Fall 2016

Nasser M. Abbasi

December 30, 2019

## Contents

<b>1</b>	<b>HW 7</b>	<b>2</b>
1.1	Problem 5.6.1 (a) . . . . .	2
	1.1.1 part (a) . . . . .	2
1.2	Problem 5.6.2 . . . . .	3
1.3	Problem 5.6.4 . . . . .	4
	1.3.1 Part (a) . . . . .	4
	1.3.2 Part (b) . . . . .	4
1.4	Problem 5.9.1 (b) . . . . .	7
1.5	Problem 5.9.2 . . . . .	8

# 1 HW 7

## 1.1 Problem 5.6.1 (a)

5.6.1. Use the Rayleigh quotient to obtain a (reasonably accurate) upper bound for the lowest eigenvalue of

(a)  $\frac{d^2\phi}{dx^2} + (\lambda - x^2)\phi = 0$  with  $\frac{d\phi}{dx}(0) = 0$  and  $\phi(1) = 0$

(b)  $\frac{d^2\phi}{dx^2} + (\lambda - x)\phi = 0$  with  $\frac{d\phi}{dx}(0) = 0$  and  $\frac{d\phi}{dx}(1) + 2\phi(1) = 0$

\* (c)  $\frac{d^2\phi}{dx^2} + \lambda\phi = 0$  with  $\phi(0) = 0$  and  $\frac{d\phi}{dx}(1) + \phi(1) = 0$  (See Exercise 5.8.10.)

### 1.1.1 part (a)

$$\begin{aligned}\frac{d^2\phi}{dx^2} + (\lambda - x^2)\phi &= 0 \\ \phi'(0) &= 0 \\ \phi(1) &= 0\end{aligned}$$

Putting the equation in the form

$$\frac{d^2\phi}{dx^2} - x^2\phi = -\lambda\phi$$

And comparing it to the standard Sturm-Liouville form

$$p\frac{d^2\phi}{dx^2} + p'\frac{d\phi}{dx} + q\phi = -\lambda\sigma\phi$$

Shows that

$$\begin{aligned}p &= 1 \\ q &= -x^2 \\ \sigma &= 1\end{aligned}$$

Now the Rayleigh quotient is

$$\lambda = \frac{-(p\phi\phi')_0^1 + \int_0^1 p(\phi')^2 - q\phi^2 dx}{\int_0^1 \sigma\phi^2 dx}$$

Substituting known values, and since  $\phi'(0) = 0, \phi(1) = 0$  the above simplifies to

$$\lambda = \frac{\int_0^1 (\phi')^2 + x^2\phi^2 dx}{\int_0^1 \phi^2 dx}$$

Now we can say that

$$\lambda_{\min} = \lambda_1 \leq \frac{\int_0^1 (\phi')^2 + x^2\phi^2 dx}{\int_0^1 \phi^2 dx} \quad (1)$$

We now need a trial solution  $\phi_{\text{trial}}$  to use in the above, which needs only to satisfy boundary conditions to use to estimate lowest  $\lambda_{\min}$ . The simplest such function will do. The boundary conditions are  $\phi'(0) = 0, \phi(1) = 0$ . We see for example that  $\phi_{\text{trial}}(x) = x^2 - 1$  works, since  $\phi'_{\text{trial}}(x) = 2x$ ,

and  $\phi'_{trial}(0) = 0$  and  $\phi_{trial}(1) = 1 - 1 = 0$ . So will use this in (1)

$$\begin{aligned}
 \lambda_{\min} = \lambda_1 &\leq \frac{\int_0^1 (2x)^2 + x^2(x^2 - 1)^2 dx}{\int_0^1 (x^2 - 1)^2 dx} \\
 &= \frac{\int_0^1 (2x)^2 + x^2(x^4 - 2x^2 + 1) dx}{\int_0^1 (x^4 - 2x^2 + 1) dx} \\
 &= \frac{\int_0^1 4x^2 + x^6 - 2x^4 + x^2 dx}{\int_0^1 (x^4 - 2x^2 + 1) dx} \\
 &= \frac{\int_0^1 3x^2 + x^6 dx}{\int_0^1 x^4 - 2x^2 + 1 dx} \\
 &= \frac{\left(x^3 + \frac{1}{7}x^7\right)_0^1}{\left(\frac{1}{5}x^5 - \frac{2}{3}x^3 + x\right)_0^1} = \frac{\left(1 + \frac{1}{7}\right)}{\left(\frac{1}{5} - \frac{2}{3} + 1\right)} \\
 &= \frac{15}{7} \\
 &= 2.1429
 \end{aligned}$$

Hence

$$\lambda_1 \leq 2.1429$$

## 1.2 Problem 5.6.2

5.6.2. Consider the eigenvalue problem

$$\frac{d^2 \phi}{dx^2} + (\lambda - x^2)\phi = 0$$

subject to  $\frac{d\phi}{dx}(0) = 0$  and  $\frac{d\phi}{dx}(1) = 0$ . Show that  $\lambda > 0$  (be sure to show that  $\lambda \neq 0$ ).

$$\begin{aligned}
 \frac{d^2 \phi}{dx^2} + (\lambda - x^2)\phi &= 0 \\
 \phi'(0) &= 0 \\
 \phi'(1) &= 0
 \end{aligned}$$

Putting the equation in the form

$$\frac{d^2 \phi}{dx^2} - x^2 \phi = -\lambda \phi$$

And comparing it to the standard Sturm-Liouville form

$$p \frac{d^2 \phi}{dx^2} + p' \frac{d\phi}{dx} + q\phi = -\lambda \sigma \phi$$

Shows that

$$\begin{aligned}
 p &= 1 \\
 q &= -x^2 \\
 \sigma &= 1
 \end{aligned}$$

Now the Rayleigh quotient is

$$\lambda = \frac{-(p\phi\phi')_0^1 + \int_0^1 p(\phi')^2 - q\phi^2 dx}{\int_0^1 \sigma \phi^2 dx}$$

Substituting known values, and since  $\phi'(0) = 0, \phi(1) = 0$  the above simplifies to

$$\lambda = \frac{\int_0^1 (\phi')^2 + x^2 \phi^2 dx}{\int_0^1 \phi^2 dx}$$

Since eigenfunction  $\phi$  can not be identically zero, the denominator in the above expression can only be positive, since the integrand is positive. So we need now to consider the numerator term only:

$$\int_0^1 (\phi')^2 dx + \int_0^1 x^2 \phi^2 dx$$

For the second term, again, this can only be positive since  $\phi$  can not be zero. For the first term, there are two cases. If  $\phi'$  zero or not. If it is not zero, then the term is positive and we are done. This means  $\lambda > 0$ . if  $\phi' = 0$  then  $\int_0^1 (\phi')^2 dx = 0$  and also conclude  $\lambda > 0$  thanks to the second term  $\int_0^1 x^2 \phi^2$  being positive. So we conclude that  $\lambda$  can only be positive.

### 1.3 Problem 5.6.4

#### Problem

Consider eigenvalue problem  $\frac{d}{dr} \left( r \frac{d\phi}{dr} \right) = -\lambda r \phi, 0 < r < 1$  subject to B.C.  $|\phi(0)| < \infty$  (you may also assume  $\frac{d\phi}{dr}$  bounded). And  $\frac{d\phi}{dr}(1) = 0$ . (a) prove that  $\lambda \geq 0$ . (b) Solve the boundary value problem. You may assume eigenfunctions are known. Derive coefficients using orthogonality.

Notice: Correction was made to problem per class email. Book said to show that  $\lambda > 0$  which is error changed to  $\lambda \geq 0$ .

#### 1.3.1 Part (a)

From the problem we see that  $p = r, q = 0, \sigma = r$ . The Rayleigh quotient is

$$\begin{aligned} \lambda &= \frac{-(p\phi\phi')_0^1 + \int_0^1 p(\phi')^2 - q\phi^2 dr}{\int_0^1 \sigma\phi^2 dr} \\ &= \frac{-(r\phi\phi')_0^1 + \int_0^1 r(\phi')^2 dr}{\int_0^1 r\phi^2 dr} \end{aligned} \quad (1)$$

The term  $-(r\phi\phi')_0^1$  expands to

$$-(1)\phi(1)\phi'(1) - (0)\phi(0)\phi'(0)$$

Since  $\phi'(1) = 0$ , the above is zero and Equation(1) reduces to

$$\lambda = \frac{\int_0^1 r(\phi')^2 dr}{\int_0^1 r\phi^2 dr}$$

The denominator above can only be positive, as an eigenfunction  $\phi$  can not be identically zero. For the numerator, we have to consider two cases.

case 1 If  $\phi' \neq 0$  then we are done. The numerator is positive and we conclude that  $\lambda > 0$ .

case 2 If  $\phi' = 0$  then  $\phi$  is constant and this means  $\lambda = 0$  is possible hence  $\lambda \geq 0$ . Now we need to show  $\phi$  being constant is also possible. Since  $\phi'(1) = 0$ , then for  $\phi' = 0$  to be true everywhere, it should also be  $\phi'(0) = 0$  which means  $\phi(0)$  is some constant. We are told that  $|\phi(0)| < \infty$ . Hence means  $\phi(0)$  is constant is possible value (since bounded). Hence  $\phi' = 0$  is possible.

Therefore  $\lambda \geq 0$ . QED.

#### 1.3.2 Part (b)

The ODE is

$$\begin{aligned} r\phi'' + \phi' + \lambda r\phi &= 0 & 0 < r < 1 \\ |\phi(0)| &< \infty \\ \phi'(1) &= 0 \end{aligned} \quad (1)$$

In standard form the ODE is  $\phi'' + \frac{1}{r}\phi' + \lambda\phi = 0$ . This shows that  $r = 0$  is a regular singular point. Therefore we try

$$\phi(r) = \sum_{n=0}^{\infty} a_n r^{n+\alpha}$$

Hence

$$\begin{aligned}\phi'(r) &= \sum_{n=0}^{\infty} (n+\alpha) a_n r^{n+\alpha-1} \\ \phi''(r) &= \sum_{n=0}^{\infty} (n+\alpha)(n+\alpha-1) a_n r^{n+\alpha-2}\end{aligned}$$

Substituting back into the ODE gives

$$\begin{aligned}r \sum_{n=0}^{\infty} (n+\alpha)(n+\alpha-1) a_n r^{n+\alpha-2} + \sum_{n=0}^{\infty} (n+\alpha) a_n r^{n+\alpha-1} + \lambda r \sum_{n=0}^{\infty} a_n r^{n+\alpha} &= 0 \\ \sum_{n=0}^{\infty} (n+\alpha)(n+\alpha-1) a_n r^{n+\alpha-1} + \sum_{n=0}^{\infty} (n+\alpha) a_n r^{n+\alpha-1} + \lambda \sum_{n=0}^{\infty} a_n r^{n+\alpha+1} &= 0\end{aligned}$$

To make all powers of  $r$  the same, we subtract 2 from the power of last term, and add 2 to the index, resulting in

$$\sum_{n=0}^{\infty} (n+\alpha)(n+\alpha-1) a_n r^{n+\alpha-1} + \sum_{n=0}^{\infty} (n+\alpha) a_n r^{n+\alpha-1} + \lambda \sum_{n=2}^{\infty} a_{n-2} r^{n+\alpha-1} = 0$$

For  $n = 0$  we obtain

$$\begin{aligned}(\alpha)(\alpha-1) a_0 r^{\alpha-1} + (\alpha) a_0 r^{\alpha-1} &= 0 \\ (\alpha)(\alpha-1) a_0 + (\alpha) a_0 &= 0 \\ a_0 (\alpha^2 - \alpha + \alpha) &= 0 \\ a_0 \alpha^2 &= 0\end{aligned}$$

But  $a_0 \neq 0$  (we always enforce this condition in power series solution), which implies

$$\boxed{\alpha = 0}$$

Now we look at  $n = 1$ , which gives

$$\begin{aligned}(1)(1-1) a_1 r^{1+\alpha-1} + (1) a_1 r^{1+\alpha-1} &= 0 \\ a_1 &= 0\end{aligned}$$

For  $n \geq 2$ , now all terms join in, and we get a recursive relation

$$\begin{aligned}(n)(n-1) a_n r^{n-1} + (n) a_n r^{n-1} + \lambda a_{n-2} r^{n-1} &= 0 \\ (n)(n-1) a_n + (n) a_n + \lambda a_{n-2} &= 0 \\ a_n &= \frac{-\lambda a_{n-2}}{(n)(n-1) + n} \\ &= \frac{-\lambda}{n^2} a_{n-2}\end{aligned}$$

For example, for  $n = 2$ , we get

$$a_2 = \frac{-\lambda}{2^2} a_0$$

All odd powers of  $n$  result in  $a_n = 0$ . For  $n = 4$

$$a_4 = \frac{-\lambda}{4^2} a_2 = \frac{-\lambda}{4^2} \left( \frac{-\lambda}{2^2} a_0 \right) = \frac{\lambda^2}{(2^2)(4^2)} a_0$$

And for  $n = 6$

$$a_6 = \frac{-\lambda}{6^2} a_4 = \frac{-\lambda}{6^2} \frac{\lambda^2}{(2^2)(4^2)} a_0 = \frac{-\lambda^3}{(2^2)(4^2)(6^2)} a_0$$

And so on. The series is

$$\begin{aligned}\phi(r) &= \sum_{n=0}^{\infty} a_n r^n \\ &= a_0 + 0 + a_2 r^2 + 0 + a_4 r^4 + 0 + a_6 r^6 + \dots \\ &= a_0 - \frac{\lambda r^2}{2^2} a_0 + \frac{\lambda^2 r^4}{(2^2)(4^2)} a_0 - \frac{\lambda^3 r^6}{(2^2)(4^2)(6^2)} a_0 + \dots \\ &= a_0 \left( 1 - \frac{(\sqrt{\lambda} r)^2}{2^2} + \frac{(\sqrt{\lambda} r)^4}{(2^2)(4^2)} - \frac{(\sqrt{\lambda} r)^6}{(2^2)(4^2)(6^2)} + \dots \right)\end{aligned}\tag{2}$$

From tables, Bessel function of first kind of order zero, has series expansion given by

$$\begin{aligned}
 J_0(z) &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(n!)^2} \left(\frac{z}{2}\right)^{2n} \\
 &= 1 - \left(\frac{z}{2}\right)^2 + \frac{1}{(2)^2} \left(\frac{z}{2}\right)^4 - \frac{1}{((2)(3))^2} \left(\frac{z}{2}\right)^6 + \dots \\
 &= 1 - \frac{z^2}{2^2} + \frac{1}{2^2 4^2} z^4 - \frac{1}{2^2 3^2 2^6} z^6 + \dots \\
 &= 1 - \frac{z^2}{2^2} + \frac{z^4}{2^2 4^2} - \frac{z^6}{2^2 4^2 6^2} + \dots
 \end{aligned} \tag{3}$$

By comparing (2),(3) we see a match between  $J_0(z)$  and  $\phi(r)$ , if we let  $z = \sqrt{\lambda}r$  we conclude that

$$\phi_1(r) = a_0 J_0(\sqrt{\lambda}r)$$

We can now normalized the above eigenfunction so that  $a_0 = 1$  as mentioned in class. But it is not needed. The above is the first solution. We now need second solution. For repeated roots, the second solution will be

$$\phi_2(r) = \phi_1(r) \ln(r) + r^\alpha \sum_{n=0}^{\infty} b_n r^n$$

But  $\alpha = 0$ , hence

$$\phi_2(r) = \phi_1(r) \ln(r) + \sum_{n=0}^{\infty} b_n r^n$$

Hence the solution is

$$\phi(r) = c_1 \phi_1(r) + c_2 \phi_2(r)$$

Since  $\phi(0)$  is bounded, then  $c_2 = 0$  (since  $\ln(0)$  not bounded at zero), and the solution becomes (where  $a_0$  is now absorbed with the constant  $c_1$ )

$$\begin{aligned}
 \phi(r) &= c_1 \phi_1(r) \\
 &= c J_0(\sqrt{\lambda}r)
 \end{aligned}$$

The boundedness condition has eliminated the second solution altogether. Now we apply the second boundary conditions  $\phi'(1) = 0$  to find allowed eigenvalues. Since

$$\phi'(r) = -c J_1(\sqrt{\lambda}r)$$

Then  $\phi'(1) = 0$  implies

$$0 = -c J_1(\sqrt{\lambda})$$

The zeros of this are the values of  $\sqrt{\lambda}$ . Using the computer, these are the first few such values.

$$\begin{aligned}
 \sqrt{\lambda_1} &= 3.8317 \\
 \sqrt{\lambda_2} &= 7.01559 \\
 \sqrt{\lambda_3} &= 10.1735 \\
 &\vdots
 \end{aligned}$$

or

$$\begin{aligned}
 \lambda_1 &= 14.682 \\
 \lambda_2 &= 49.219 \\
 \lambda_3 &= 103.5 \\
 &\vdots
 \end{aligned}$$

Hence

$$\begin{aligned}
 \phi_n(r) &= c_n J_0(\sqrt{\lambda_n}r) \\
 \phi(r) &= \sum_{n=1}^{\infty} \phi_n(r) \\
 &= \sum_{n=1}^{\infty} c_n J_0(\sqrt{\lambda_n}r)
 \end{aligned} \tag{4}$$

To find  $c_n$ , we use orthogonality. Per class discussion, we can now assume this problem was part of initial value problem, and that at  $t = 0$  we had initial condition of  $f(r)$ , therefore, we now write

$$f(r) = \sum_{n=1}^{\infty} c_n J_0(\sqrt{\lambda_n} r)$$

Multiplying both sides by  $J_0(\sqrt{\lambda_m} r) \sigma$  and integrating gives (where  $\sigma = r$ )

$$\begin{aligned} \int_0^1 \sum_{n=1}^{\infty} f(r) J_0(\sqrt{\lambda_m} r) r dr &= \sum_{n=1}^{\infty} \int_0^1 c_n J_0(\sqrt{\lambda_m} r) J_0(\sqrt{\lambda_n} r) r dr \\ &= \int_0^1 c_m J_0^2(\sqrt{\lambda_m} r) r dr \\ &= c_m \int_0^1 J_0^2(\sqrt{\lambda_m} r) r dr \\ &= c_m \Omega \end{aligned}$$

Where  $\Omega$  is some constant. Therefore

$$c_n = \frac{\int_0^1 \sum_{n=1}^{\infty} f(r) J_0(\sqrt{\lambda_m} r) r dr}{\Omega}$$

And  $\phi(r)$

$$\sum_{n=1}^{\infty} c_n J_0(\sqrt{\lambda_n} r)$$

With the eigenvalues given as above, which have to be computed for each  $n$  using the computer.

#### 1.4 Problem 5.9.1 (b)

5.9.1. Estimate (to leading order) the large eigenvalues and corresponding eigenfunctions for

$$\frac{d}{dx} \left( p(x) \frac{d\phi}{dx} \right) + [\lambda \sigma(x) + q(x)] \phi = 0$$

if the boundary conditions are

- (a)  $\frac{d\phi}{dx}(0) = 0$  and  $\frac{d\phi}{dx}(L) = 0$
- \* (b)  $\phi(0) = 0$  and  $\frac{d\phi}{dx}(L) = 0$
- (c)  $\phi(0) = 0$  and  $\frac{d\phi}{dx}(L) + h\phi(L) = 0$

From textbook, equation 5.9.8, we are given that for large  $\lambda$

$$\begin{aligned} \phi(x) &\approx (\sigma p)^{-\frac{1}{4}} \exp \left( \pm i \sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt \right) \\ &= (\sigma p)^{-\frac{1}{4}} \left( c_1 \cos \left( \sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt \right) + c_2 \sin \left( \sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt \right) \right) \end{aligned} \quad (1)$$

Where  $c_1, c_2$  are the two constants of integration since this is second order ODE. For  $\phi(0) = 0$ , the

integral  $\int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt = \int_0^0 \sqrt{\frac{\sigma(t)}{p(t)}} dt = 0$  and the above becomes

$$\begin{aligned} 0 &= \phi(0) \\ &= (\sigma p)^{-\frac{1}{4}} (c_1 \cos(0) + c_2 \sin(0)) \\ &= c_1 (\sigma p)^{-\frac{1}{4}} \end{aligned}$$

Hence  $c_1 = 0$  and (1) reduces to

$$\phi(x) = c_2 (\sigma p)^{-\frac{1}{4}} \sin \left( \sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt \right)$$

Hence

$$\begin{aligned}\phi'(x) &= c_2 (\sigma p)^{\frac{-1}{4}} \cos \left( \sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt \right) \left( \frac{d}{dx} \sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt \right) \\ &= c_2 (\sigma p)^{\frac{-1}{4}} \cos \left( \sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt \right) \left( \sqrt{\lambda} \sqrt{\frac{\sigma(x)}{p(x)}} \right) \\ &= c_2 (\sigma p)^{\frac{-1}{4}} \sqrt{\frac{\lambda \sigma}{p}} \cos \left( \sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt \right)\end{aligned}$$

Since  $\phi'(L) = 0$  then

$$0 = c_2 (\sigma p)^{\frac{-1}{4}} \sqrt{\frac{\lambda \sigma}{p}} \cos \left( \sqrt{\lambda} \int_0^L \sqrt{\frac{\sigma(t)}{p(t)}} dt \right)$$

Which means, for non-trivial solution, that

$$\sqrt{\lambda_n} \int_0^L \sqrt{\frac{\sigma(t)}{p(t)}} dt = \left( n - \frac{1}{2} \right) \pi$$

Therefore, for large  $\lambda$ , (i.e. large  $n$ ) the estimate is

$$\begin{aligned}\sqrt{\lambda_n} &= \frac{\left( n - \frac{1}{2} \right) \pi}{\int_0^L \sqrt{\frac{\sigma(t)}{p(t)}} dt} \\ \lambda_n &= \left( \frac{\left( n - \frac{1}{2} \right) \pi}{\int_0^L \sqrt{\frac{\sigma(t)}{p(t)}} dt} \right)^2\end{aligned}$$

### 1.5 Problem 5.9.2

5.9.2. Consider

$$\frac{d^2 \phi}{dx^2} + \lambda(1+x)\phi = 0$$

subject to  $\phi(0) = 0$  and  $\phi(1) = 0$ . Roughly sketch the eigenfunctions for  $\lambda$  large. Take into account amplitude and period variations.

$$\phi'' + \lambda(1+x)\phi = 0$$

Comparing the above to Sturm-Liouville form

$$(p\phi')' + q\phi = -\lambda\sigma\phi$$

Shows that

$$\begin{aligned}p &= 1 \\ q &= 0 \\ \sigma &= 1+x\end{aligned}$$

Now, from textbook, equation 5.9.8, we are given that for large  $\lambda$

$$\begin{aligned}\phi(x) &\approx (\sigma p)^{\frac{-1}{4}} \exp \left( \pm i \sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt \right) \\ &= (\sigma p)^{\frac{-1}{4}} \left( c_1 \cos \left( \sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt \right) + c_2 \sin \left( \sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt \right) \right)\end{aligned}\tag{1}$$

Where  $c_1, c_2$  are the two constants of integration since this is second order ODE. For  $\phi(0) = 0$ , the



integral  $\int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt = \int_0^0 \sqrt{\frac{\sigma(t)}{p(t)}} dt = 0$  and the above becomes

$$\begin{aligned} 0 &= \phi(0) \\ &= (\sigma p)^{-\frac{1}{4}} (c_1 \cos(0) + c_2 \sin(0)) \\ &= c_1 (\sigma p)^{-\frac{1}{4}} \end{aligned}$$

Hence  $c_1 = 0$  and (1) reduces to

$$\phi(x) = c_2 (\sigma p)^{-\frac{1}{4}} \sin\left(\sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt\right)$$

Applying the second boundary condition  $\phi(1) = 0$  on the above gives

$$\begin{aligned} 0 &= \phi(1) \\ &= c_2 (\sigma p)^{-\frac{1}{4}} \sin\left(\sqrt{\lambda} \int_0^1 \sqrt{\frac{\sigma(t)}{p(t)}} dt\right) \end{aligned}$$

Hence for non-trivial solution we want, for large positive integer  $n$

$$\begin{aligned} \sqrt{\lambda} \int_0^1 \sqrt{\frac{\sigma(t)}{p(t)}} dt &= n\pi \\ \sqrt{\lambda} &= \frac{n\pi}{\int_0^1 \sqrt{\frac{\sigma(t)}{p(t)}} dt} \\ &= \frac{n\pi}{\int_0^1 \sqrt{1+tdt}} \end{aligned}$$

But  $\int_0^1 \sqrt{1+tdt} = 1.21895$ , hence

$$\begin{aligned} \sqrt{\lambda} &= \frac{n\pi}{1.21895} = 2.5773n \\ \lambda &= 6.6424n^2 \end{aligned}$$

Therefore, solution for large  $\lambda$  is

$$\begin{aligned} \phi(x) &= c_2 (\sigma p)^{-\frac{1}{4}} \sin\left(\sqrt{\lambda} \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt\right) \\ &= c_2 (\sigma p)^{-\frac{1}{4}} \sin\left(2.5773n \int_0^x \sqrt{\frac{\sigma(t)}{p(t)}} dt\right) \\ &= c_2 (1+x)^{-\frac{1}{4}} \sin\left(2.5773n \int_0^x \sqrt{1+tdt}\right) \\ &= c_2 (1+x)^{-\frac{1}{4}} \sin\left(2.5773n \left(-\frac{2}{3} + \frac{2}{3}(1+x)^{\frac{3}{2}}\right)\right) \end{aligned}$$

To plot this, let us assume  $c_2 = 1$  (we have no information given to find  $c_2$ ). What value of  $n$  to use? Will use different values of  $n$  in increasing order. So the following is plot of

$$\phi(x) = (1+x)^{-\frac{1}{4}} \sin\left(2.5773n \left(-\frac{2}{3} + \frac{2}{3}(1+x)^{\frac{3}{2}}\right)\right)$$

For  $x = 0 \cdots 1$  and for  $n = 10, 20, 30, \dots, 80$ .

