# Eigenvalue singular problem of factorized fourth-order self-adjoint differential equations 

Dumitru I. Caruntu<br>University of Texas-Pan American, Mechanical Engineering Department, Edinburg, TX 78539, USA

## ARTICLE INFO

## Keywords:

Eigenvalue singular problems
Self-adjoint
Fourth-order differential equations

## ABSTRACT

This paper deals with the eigenvalue singular problem of the spectral type differential equations of the fourth-order self-adjoint differential operators

$$
\frac{1}{(1-x)^{p}(1+x)^{q}} \frac{d^{2}}{d x^{2}}\left[(1-x)^{p+2}(1+x)^{q+2} \frac{d^{2} y}{d x^{2}}\right]-\mu y=0, \quad y(-1), y(1) \quad \text { finite }
$$

where, $p \geqslant 1, q \geqslant 1$. It has been reported in the literature that spectral type differential equations above have general solutions in terms of hypergeometric functions. In this work it is showed that the general solution in terms of hypergeometric functions reduces to Jacobi orthogonal polynomials (as eigenfunctions) in the case of eigenvalue singular problem. The corresponding eigenvalues are found. As application, the natural frequencies and mode shapes of mechanical transverse vibrations of a nonuniform singular structure are reported.
© 2013 Elsevier Inc. All rights reserved.

## 1. Introduction

The goal of this paper is to find the eigenfunctions and eigenvalues of the eigenvalue singular problem of the fourth-order self-adjoint differential equation

$$
\frac{1}{(1-x)^{p}(1+x)^{q}} \frac{d^{2}}{d x^{2}}\left[(1-x)^{p+2}(1+x)^{q+2} \frac{d^{2} y}{d x^{2}}\right]-\mu y=0, \quad y(-1), y(1) \quad \text { finite, }
$$

where $p \geqslant 1, q \geqslant 1$, and $\mu$ is a positive constant.
Factorizations of fourth-order differential equations have been reported in the literature as follows: (1) the factorization of fourth-order Bessel-type differential equation into a pair of second-order differential operators [1]; (2) the factorization of fourth-order differential equations satisfied by the Laguerre-Hahn orthogonal polynomials obtained from some perturbations of classical orthogonal polynomials [2] (four linearly independent solutions of the fourth-order differential equations have been found and extended from integers to reals for the associated classical orthogonal polynomials with integer order of association); (3) the fourth-order differential equation satisfied by associated polynomials belonging to Hahn-Laguerre class of classical orthogonal polynomials [3] has been written as a sum of two differential operators, of which one fourthorder that has been factorized [4]; (4) the factorization of fourth-order and sixth-order differential equations which corresponded to truncations of higher-order derivatives for Schrődinger equation [5]; (5) the factorization of Euler-Bernoulli fourth-order differential operator describing transverse vibrations of nonuniform beams into a pair of commuting SturmLiouville second-order differential operators [6,7]; (6) factorization of Euler-Bernoulli operator provided the coefficients

[^0]of the factors satisfied a system of nonlinear ordinary differential equations [8] (the system reduced to a single nonlinear third-order differential equation called principal equation and analyzed using Lie group methods); (7) the factorization of the fourth-order differential equation of bending vibrations of a class of variable cross-section rotating beams [9] (a technique of computing natural frequencies and mode shapes as functions of setting angle and rotation rate has been reported). Closed form solutions involving classical Jacobi orthogonal polynomials have been reported in the literature for transverse vibrations [10,11], and self-adjoint differential equations [12].

Two very important results related to this paper are as follows. First, classical orthogonal polynomials satisfy even order self-adjoint spectral type differential equations [12]. The factorization method has not been used in [12]. Second, the same even order self-adjoint spectral type differential equation can be factorized [13]. In particular, it has been reported that the above given spectral type differential equation has a general solution in terms of hypergeometric functions.

The contribution of this paper consists of showing that (1) the general solution in terms of hypergeometric functions of the fourth-order self-adjoint differential equation of this work reduces to Jacobi orthogonal polynomials in the case of the eigenvalue singular problem associated to the equation, (2) Refs. [12,13] are in perfect agreement, (3) in applications such as mechanical vibrations of nonuniform beams of parabolic variation and both ends sharp, the boundary value problem results in an eigenvalue singular problem and the mode shape results in Jacobi polynomials. This paper can be very useful as reference to researchers interested in eigenvalue singular problems.

## 2. Factorization of fourth-order differential equation [13]

Caruntu [13] showed that the fourth-order spectral type differential equation

$$
\begin{equation*}
\frac{1}{(1-x)^{p}(1+x)^{q}} \frac{d^{2}}{d x^{2}}\left[(1-x)^{p+2}(1+x)^{q+2} \frac{d^{2} y}{d x^{2}}\right]-\mu y=0 \tag{1}
\end{equation*}
$$

or in its extended form

$$
\begin{align*}
& \left(1-x^{2}\right)^{2} \frac{d^{4} y}{d x^{4}}+2\left(1-x^{2}\right)[-(p+q+4) x+q-p] \frac{d^{3} y}{d x^{3}} \\
& \quad+\left[(p+q+3)(p+q+4) x^{2}+2(p-q)(p+q+3) x+(q-p)^{2}-p-q-4\right] \frac{d^{2} y}{d x^{2}}-\mu y \\
& \quad=0 \tag{2}
\end{align*}
$$

where $\mu$ is real and positive:
(1) Can be factorized as

$$
\begin{equation*}
\left[\beta \frac{d^{2}}{d x^{2}}+\left(\alpha+\beta^{\prime}\right) \frac{d}{d x}-\lambda_{1}\right] \cdot\left[\beta \frac{d^{2}}{d x^{2}}+\left(\alpha+\beta^{\prime}\right) \frac{d}{d x}-\lambda_{2}\right] y(x)=0 \tag{3}
\end{equation*}
$$

where $\alpha$ and $\beta$ and are polynomial functions given by

$$
\begin{equation*}
\beta(x)=1-x^{2}, \quad \alpha(x)=-(p+q) x+q-p, \quad p \geqslant 1 \quad \text { and } \quad q \geqslant 1 \tag{4}
\end{equation*}
$$

and the constants $\lambda_{1}, \lambda_{2}$, and $\delta_{2}$ satisfy the following equations

$$
\begin{gather*}
\left\{\begin{array}{l}
\lambda_{1}+\lambda_{2}=\delta_{2} \\
\lambda_{1} \lambda_{2}=-\mu
\end{array}\right.  \tag{5}\\
\delta_{2}=\frac{d \alpha}{d x}+\frac{d^{2} \beta}{d x^{2}} \tag{6}
\end{gather*}
$$

Using Eqs. (4)-(6) these constants can be written as

$$
\begin{align*}
& \lambda_{1}=\frac{\delta_{2}+\sqrt{\delta_{2}^{2}+4 \mu}}{2}, \quad \lambda_{2}=\frac{\delta_{2}-\sqrt{\delta_{2}^{2}+4 \mu}}{2}  \tag{7}\\
& \delta_{2}=-p-q-2 \tag{8}
\end{align*}
$$

(2) Its general solution is found in terms of hypergeometric functions as follows

$$
\begin{equation*}
y(x)=A_{1} \cdot{ }_{2} F_{1}\left(a_{1}, b_{1}, c ; \frac{1-x}{2}\right)+A_{2} \cdot{ }_{2} F_{1}\left(a_{2}, b_{2}, c ; \frac{1-x}{2}\right)+B_{1} \cdot w\left(a_{1}, b_{1}, c ; \frac{1-x}{2}\right)+B_{2} \cdot w\left(a_{2}, b_{2}, c ; \frac{1-x}{2}\right) \tag{9}
\end{equation*}
$$

where $A_{1}, A_{2}, B_{1}, B_{2}$ are constants of integration, and $a_{i}, b_{i}, c$ are the constant parameters of the canonical form of Gauss equations. Canonical Gauss equations [14] are given by

$$
\begin{equation*}
z(1-z) \frac{d^{2} y}{d z^{2}}+\left[c-\left(a_{i}+b_{i}+1\right) z\right] \frac{d y}{d z}-a_{i} b_{i} z=0 \tag{10}
\end{equation*}
$$

A variable change $x=1-2 z$ is used to convert Eq. (3) to Eq. (10). Consequently, the constant parameters are as follows

$$
\left\{\begin{array}{l}
c=p+1  \tag{11}\\
a_{i}+b_{i}=p+q+1, \quad i=1,2 \\
a_{i} b_{i}=\lambda_{i}
\end{array}\right.
$$

The hypergeometric function ${ }_{2} F_{1}(a, b, c ; x)$ is given by

$$
\begin{equation*}
{ }_{2} F_{1}(a, b, c, x)=1+\sum_{n=1}^{\infty} \frac{(a)_{n}(b)_{n}}{(c)_{n}} \frac{x^{n}}{n!} . \tag{12}
\end{equation*}
$$

Function $w(a, b, c ; x)$ is as follows [14]

$$
\begin{align*}
& w(a, b, c ; x)=x^{1-c} \cdot{ }_{2} F_{1}(a-c+1, b-c+1,2-c ; x), \quad \text { if } c>0, c \text { noninteger, }  \tag{13}\\
& w(a, b, c ; x)={ }_{2} F_{1}(a, b, 1 ; x) \ln x+\sum_{n=1}^{\infty} \frac{(a)_{n}(b)_{n}}{(n!)^{2}} x^{n} \Psi(a, b, n, 0), \quad \text { if }|x|<1, c=1,  \tag{14}\\
& w(a, b, c ; x)={ }_{2} F_{1}(a, b, c ; x) \ln x+\sum_{n=1}^{\infty} \frac{(a)_{n}(b)_{n}}{(n!)(c)_{n}} x^{n} \Psi(a, b, n, c-1)-\sum_{n=1}^{c-1} \frac{(n-1)!(1-c)_{n}}{(1-a)_{n}(1-b)_{n}} x^{-n}, \quad \text { if } c \text { natural, } \tag{15}
\end{align*}
$$

where

$$
\begin{equation*}
\Psi(a, b, n, m)=\psi(a+n)-\psi(a)+\psi(b+n)-\psi(b)-\psi(m+n+1)+\psi(m+1)-\psi(n+1)+\psi(1) . \tag{16}
\end{equation*}
$$

Function $\psi$ is the logarithmic derivative of $\Gamma$ function [14]. The Pochhammer symbol or rising factorial $(a)_{n}$ is given by

$$
\begin{equation*}
(a)_{n}=\frac{\Gamma(a+n)}{\Gamma(a)}=a(a+1) \cdots(a+n-1) \tag{17}
\end{equation*}
$$

## 3. Eigenvalue singular problem

"The eigenvalue problems associated to spectral type Eq. (1) can be either regular $-1<x_{1} \leqslant x \leqslant x_{2}<1$, singular at one end such as $-1<x_{1} \leqslant x<1$, or singular at both ends $-1<x<1$. In the first two cases, eigenfunctions and eigenvalue equations are written in terms of hypergeometric functions [13]". In what follows, the third case, called hereafter eigenvalue singular problem, is reported. It is showed that in this case, the eigenfunctions are orthogonal polynomials. The eigenvalue singular problem, $-1<x<1$, is given by Eq. (1) and the following boundary conditions

$$
\begin{equation*}
y(-1), \quad y(1) \quad \text { finite. } \tag{18}
\end{equation*}
$$

The eigenfunctions of this problem are showed to be Jacobi orthogonal polynomials, and their corresponding eigenvalues are found. This is in good agreement with Ref. [12] where the same eigenvalues and eigenfunctions have been obtained by other means.

### 3.1. Singular boundary conditions

Lemma 1. The solution of Eq. (1) for $p \geqslant 1, q \geqslant 1$, given by Eq. (9), is finite at $x=1$ if and only if the solution is given by

$$
\begin{equation*}
y(x)=A_{1} \cdot{ }_{2} F_{1}\left(a_{1}, b_{1}, c ; \frac{1-x}{2}\right)+A_{2} \cdot{ }_{2} F_{1}\left(a_{2}, b_{2}, c ; \frac{1-x}{2}\right) . \tag{19}
\end{equation*}
$$

Proof. The solution given by Eq. (19) is finite at $x=1$ and satisfies Eq. (1).
If the general solution given by Eq. (9) is finite at $x=1$, it is showed by contradiction that it reduces to Eq. (19). Assume $B_{1}$ and $B_{2}$ are not zero. Then the solution given by Eq. (9) is proved to not be finite at $x=1$, contradicting the assumption. The proof consists of two cases: $p>1$ and noninteger, and $p=1,2,3,4 \ldots$ In what follows, since the first two terms of Eq. (9) are finite at $x=1$, only the last two terms including $w\left[a_{i}, b_{i}, c ;(1-x) / 2\right], i=1,2$ functions are to be discussed.

Case 1 ( $p>1$ and noninteger). In this case $c$ is a noninteger, Eq. (11), and therefore $w\left[a_{i}, b_{i}, c ;(1-x) / 2\right], i=1,2$ functions are given by Eq. (13). The limit of the linear combination of terms three and four of Eq. (9) is therefore given by

$$
\begin{equation*}
\lim _{\substack{x \rightarrow 1 \\ a<1}} \frac{\sum_{i=1}^{2} B_{i} \cdot{ }_{2} F_{1}\left(a_{i}-c+1, b_{i}-c+1,2-c ; \frac{1-x}{2}\right)}{\left(\frac{1-x}{2}\right)^{p}} . \tag{20}
\end{equation*}
$$

This limit has to be finite. As the denominator approaches zero since $p>1$, then a necessary condition is the limit of the numerator to be zero as well. This leads to

$$
\begin{equation*}
B_{1}+B_{2}=0 . \tag{21}
\end{equation*}
$$

Substituting Eq. (21) into Eq. (20), and using l'Hospital rule to find the limit, one obtains

$$
\begin{equation*}
\lim _{\substack{x \rightarrow 1 \\ x<1}} \frac{B_{1} \sum_{i=1}^{2}(-1)^{i+1}\left(a_{i}-c+1\right)\left(b_{i}-c+1\right) \cdot{ }_{2} F_{1}\left(a_{i}-c+2, b_{i}-c+2,3-c \frac{1-x}{2}\right)}{p(2-c)\left(\frac{1-x}{2}\right)^{p-1}} . \tag{22}
\end{equation*}
$$

As the denominator approaches zero since $p>1$, for the limit to be finite, the limit of the numerator has to be zero as well, which leads to $a_{1} b_{1}=a_{2} b_{2}$ (Eq. (11) is used), or in another form

$$
\begin{equation*}
\lambda_{1}=\lambda_{2}, \quad \text { which is false. } \tag{23}
\end{equation*}
$$

Eq. (23) contradicts Eq. (7), $\lambda_{1}$ and $\lambda_{2}$ cannot be equal. Therefore in this case the limit is not finite, which is in contradiction with the condition that Eq. (9) is finite at $x=1$.

Case $2(p=1,2,3, \ldots)$. In this case $c=2,3,4, \ldots$, Eq. (11), so the $w\left[a_{i}, b_{i}, c ;(1-x) / 2\right], i=1,2$ functions are given by Eq. (15). Then, the limit of the linear combination of the not finite terms of terms three and four of Eq. (9) is given by

$$
\begin{equation*}
\lim _{\substack{x \rightarrow 1 \\ x<1}} \frac{\sum_{i=1}^{2} B_{i} \cdot\left[{ }_{2} F_{1}\left(a_{i}, b_{i}, c ; \frac{1-x}{2}\right)\left(\frac{1-x}{2}\right)^{p} \ln \frac{1-x}{2}-\sum_{n=1}^{p} \frac{(n-1)!(1-c)_{n}}{\left(1-a_{i}\right)_{n}\left(1-b_{i}\right)_{n}}\left(\frac{1-x}{2}\right)^{p-n}\right]}{\left(\frac{1-x}{2}\right)^{p}} \tag{24}
\end{equation*}
$$

As the denominator approaches zero, for the limit to be finite, a necessary condition is that the limit of the numerator is zero as well, which leads to

$$
\begin{equation*}
\frac{B_{1}}{\left(1-a_{1}\right)_{p}\left(1-b_{1}\right)_{p}}+\frac{B_{2}}{\left(1-a_{2}\right)_{p}\left(1-b_{2}\right)_{p}}=0 \tag{25}
\end{equation*}
$$

Substitute Eq. (25) into Eq. (24) and cancel a $(1-x) / 2$ factor. If $p=1$ only the logarithm remains in the expression, so its coefficient must be zero. However, for all $p=1,2,3, \ldots$, the limit of the resulting expression is finite only if Eq. (23) is satisfied. This is a contradiction, just as in Case 1.

To conclude, the assumption that $B_{1}$ and $B_{2}$ are not zero is false. Therefore the solution is given by Eq. (19).

Lemma 2. If the solution given by Eq. (19) is finite at $x=-1$, then it must be a polynomial.

Proof. If the general solution given by Eq. (19) is finite at $x=-1$, then it is proved by contradiction that it reduces to a polynomial. Assume that the solution $y(x)$ given by Eq. (19) is not a polynomial but a series. As $x$ approaches -1 , it is showed that the condition of $y(x)$ being finite $x=-1$ leads to a contradiction. Therefore the assumption that $y(x)$ is not a polynomial is false. To prove this, two cases are discussed: $q>1$ and noninteger, and $q=1,2,3, \ldots$

Case 1 ( $q>1$ and noninteger). Using [14; 15.3.3], the limit of the solution given by Eq. (19) becomes

$$
\begin{equation*}
\lim _{\substack{x \rightarrow-1 \\ x>-1}} \frac{\sum_{i=1}^{2} A_{i} \cdot{ }_{2} F_{1}\left(c-a_{i}, c-b_{i}, c ; \frac{1-x}{2}\right)}{\left(\frac{1+x}{2}\right)^{q}} \tag{26}
\end{equation*}
$$

Since the limit has to be finite, and the limit of the denominator is zero, a necessary condition is that the limit of the numerator is zero as well, which leads to

$$
\begin{equation*}
\sum_{i=1}^{2} A_{i} \cdot{ }_{2} F_{1}\left(c-a_{i}, c-b_{i}, c ; 1\right)=0 \tag{27}
\end{equation*}
$$

The hypergeometric series in Eq. (27) are convergent, since $q>1$ and therefore Gauss' theorem [14 15.1.20] is satisfied. Next, using l'Hospital rule to find the limit of Eq. (26), one obtains

$$
\begin{equation*}
\lim _{\substack{x \rightarrow-1 \\ x>-1}} \frac{-\sum_{i=1}^{2} A_{i} \frac{\left(c-a_{i}\right)\left(c-b_{i}\right)}{c} \cdot 2 F_{1}\left(c-a_{i}+1, c-b_{i}+1, c+1 ; \frac{1-x}{2}\right)}{q\left(\frac{1+x}{2}\right)^{q-1}} \tag{28}
\end{equation*}
$$

Since $q>1$ the denominator approaches zero. For the limit to be finite, the numerator has to approach zero as well, which leads to the following equation

$$
\begin{equation*}
\sum_{i=1}^{2} A_{i}\left(c-a_{i}\right)\left(c-b_{i}\right) \cdot{ }_{2} F_{1}\left(c-a_{i}+1, c-b_{i}+1, c+1 ; 1\right)=0 . \tag{29}
\end{equation*}
$$

The hypergeometric series in Eq. (29) are also convergent [14 15.1.20] since $q>1$. The system of Eqs. (27) and (29) has a nontrivial solution only if the determinant of the coefficient matrix is zero. After calculations, this leads to Eq. (23) which is false.

Case $2(q=1,2,3,4, \ldots)$. From Eq. (11), it results

$$
\begin{equation*}
c=a_{i}+b_{i}-q \tag{30}
\end{equation*}
$$

Using [14; 15.3 .12 for $m=q$ integer] the limit of the solution given by Eq. (19) can be written as

$$
\begin{align*}
& \lim _{\substack{x \rightarrow-1 \\
x-1}}\left(\frac{1+x}{2}\right)^{-q} \sum_{i=1}^{2} A_{i} \cdot\left\{\frac{\Gamma(q) \Gamma\left(a_{i}+b_{i}-q\right)}{\Gamma\left(a_{i}\right) \Gamma\left(b_{i}\right)} \sum_{n=0}^{q-1} \frac{\left(a_{i}-q\right)_{n}\left(b_{i}-q\right)_{n}}{n!(1-q)_{n}}\left(\frac{1+x}{2}\right)^{n}-\frac{(-1)^{q} \Gamma\left(a_{i}+b_{i}-1\right)}{\Gamma\left(a_{i}-1\right) \Gamma\left(b_{i}-1\right)} \sum_{n=0}^{\infty} \frac{\left(a_{i}\right)_{n}\left(b_{i}\right)_{n}}{n!(n+q)!}\left(\frac{1+x}{2}\right)^{n+q} .\right. \\
& \left.\left[\ln \frac{1+x}{2}-\psi(n+1)-\psi(n+q+1)+\psi\left(a_{i}+n\right)+\psi\left(b_{i}+n\right)\right]\right\} \tag{31}
\end{align*}
$$

As the limit has to be finite, and the limit of the denominator is zero, necessarily the limit of the numerator has to be zero as well, which leads to

$$
\begin{equation*}
A_{1} \frac{\Gamma(q) \Gamma\left(a_{1}+b_{1}-q\right)}{\Gamma\left(a_{1}\right) \Gamma\left(b_{1}\right)}+A_{2} \frac{\Gamma(q) \Gamma\left(a_{2}+b_{2}-q\right)}{\Gamma\left(a_{2}\right) \Gamma\left(b_{2}\right)}=0 \tag{32}
\end{equation*}
$$

Use Eq. (11), substitute Eq. (32) into Eq. (31), and cancel a ( $1+x$ )/2 factor. The limit of the numerator of the resulting expression has to be zero, which after calculations leads to Eq. (23) which is false.

To conclude, the assumption that the solution given by Eq. (19) is not a polynomial is false. Therefore the solution given by Eq. (19) must be a polynomial to ensure convergence for $q \geqslant 1$.

### 3.2. Eigenvalues and eigenfunctions

Proposition. Consider the eigenvalue singular problem given by Eq. (1) with $\mu$ positive and $p \geqslant 1, q \geqslant 1$, and

$$
\begin{equation*}
y(-1), y(1) \quad \text { finite } \tag{33}
\end{equation*}
$$

This eigenvalue singular problem has the following eigenvalues

$$
\begin{equation*}
\mu_{n}=n(n+p+q+1)(n-1)(n+p+q+2) \tag{34}
\end{equation*}
$$

and eigenfunctions

$$
\begin{equation*}
y_{n}(x)=P_{n}^{(p, q)}(x) \tag{35}
\end{equation*}
$$

where $P_{n}^{(p, q)}(x)$ are Jacobi orthogonal polynomials [14].

Proof. The general solution of Eq. (1) is given in terms of hypergeometric functions by Eq. (9). The boundary condition $y(1)$ finite is satisfied if and only if the general solution reduces to Eq. (19), Lemma 1. The boundary condition $y(-1)$ finite is satisfied if and only if Eq. (19) reduces to a polynomial, Lemma 2. The hypergeometric series of Eq. (19) reduce to polynomials if and only if the parameters $a_{1}, a_{2}$ (or $b_{1}, b_{2}$ ) are negative integers. This way both series ${ }_{2} F_{1}\left(a_{i}, b_{i}, c_{i} ; 1\right) \quad i=1,2$ are finite, see Eq. (17).

Next, it is showed by contradiction that only one of the parameters $a_{1}, a_{2}$ can be a negative integer. Assume that both $a_{1}, a_{2}$ are negative integers.

$$
\begin{equation*}
a_{1}=-m, \quad a_{2}=-n \quad m, n \text { natural. } \tag{36}
\end{equation*}
$$

Therefore ${ }_{2} F_{1}\left(a_{i}, b_{i}, c_{i} ; 1\right), \quad i=1,2$, become finite sums, Eq. (17), therefore convergent. Using Eqs. (36) and (11), one obtains

$$
\begin{equation*}
b_{1}=m+p+q+1, \quad b_{2}=n+p+q+1 \tag{37}
\end{equation*}
$$

and

$$
\begin{equation*}
\lambda_{1}=-m(m+p+q+1), \quad \lambda_{2}=-n(n+p+q+1) . \tag{38}
\end{equation*}
$$

Because $m$ and $n$ are natural numbers, and $p$ and $q$ are positive, from Eq. (38) it results that

$$
\begin{equation*}
\lambda_{1}<0, \quad \lambda_{2}<0 \tag{39}
\end{equation*}
$$

which contradicts Eq. (7); not both $\lambda_{1}, \lambda_{2}$ can be negative. Therefore, the assumption that both $a_{1}, a_{2}$ are negative integers, Eq. (36), is false. Consequently, only one of them can be a negative integer, say $a_{2}$. As $a_{1}$ is a positive integer, its series ${ }_{2} F_{1}\left(a_{1}, b_{1}, c_{1} ; 1\right)$ is divergent. Since $y(-1)$ is finite, the coefficient $A_{1}$ of this series in Eq. (19) must be zero

$$
\begin{equation*}
A_{1}=0 \tag{40}
\end{equation*}
$$

Therefore, the solution of the eigenvalue singular problem given by Eqs. (1) and (33) is given by

$$
\begin{equation*}
y_{n}(x)=A \cdot{ }_{2} F_{1}\left(-n, n+p+q+1, p+1 ; \frac{1-x}{2}\right), \tag{41}
\end{equation*}
$$

as resulting from Eqs. (19) and (40), and $a_{2}=-n$. The eigenfunctions $y_{n}(x)$ given by Eq. (41) are Jacobi polynomials [15], and the corresponding $\lambda_{2 n}$ eigenvalues are given by Eq. (38). Thus the eigenfunctions of the eigenvalue singular problem given by Eqs. (1) and (33) are as follows

$$
\begin{equation*}
y_{n}(x)=A \cdot P_{n}^{(p, q)}(x) \tag{42}
\end{equation*}
$$

The corresponding eigenvalues result from Eqs. (7), (8), and (38) as

$$
\begin{equation*}
\mu_{n}=n(n+p+q+1)(n-1)(n+p+q+2) \tag{43}
\end{equation*}
$$

This shows that from the general solution expressed in terms of hypergeometric functions, the eigenfunctions of the eigenvalue singular problem result as Jacobi polynomials. The eigenfunctions given by Eq. (42) and the eigenvalues given by Eq. (43) are in agreement with data published in the literature. For the particular case given by Eq. (4), the eigenvalues given by Eq. (49) from Ref. [12] become the eigenvalues given by Eq. (43), and the orthogonal polynomials from Ref. [12] become Jacobi polynomials as in Eq. (42).

## 4. Application: free bending vibrations of nonuniform beams

The beams considered in this section have circular cross-section, parabolic radius variation with the longitudinal coordinate, and both ends sharp. The boundary conditions have to be free-free since the ends are sharp and consequently cannot sustain any bending moment or shear force. Natural frequencies and mode shapes of transverse vibrations are to be found.

### 4.1. Equation of transverse vibrations of beams of parabolic radius variation

The dimensionless differential equation of transverse vibrations of Euler-Bernoulli beams is [12]

$$
\begin{equation*}
\frac{d^{2}}{d x^{2}}\left[I(x) \frac{d^{2} y(x)}{d x^{2}}\right]-\frac{\rho_{0} \ell^{4} \omega^{2}}{E} A(x) y(x)=0 \tag{44}
\end{equation*}
$$

where $x$ is the dimensionless longitudinal coordinate of the beam, taken as the dimensional longitudinal coordinate divided by $\ell$ which is a reference length. The mode shape of vibration is $y(x)$, Young modulus $E$, cross-section moment of inertia $I(x)$, cross-section area $A(x)$, density $\rho_{0}$, and frequency $\omega$. Consider beam of circular cross-section of length $2 \ell$ whose radius is given by

$$
\begin{equation*}
R(x)=R_{0}\left(1-x^{2}\right) \quad-1<x<1, \tag{45}
\end{equation*}
$$

where $R_{0}$ is the reference radius. Thus the area $A(x)$ and the moment of inertia $I(x)$ of the current cross-section are $A(x)=A_{0}\left(1-x^{2}\right)^{2} \quad I(x)=I_{0}\left(1-x^{2}\right)^{4}$, where $A_{0}$ and $I_{0}$ are the reference corresponding cross-section quantities $A_{0}=\pi R_{0}^{2} \quad I_{0}=\pi R_{0}^{4} / 4$. Substituting into Eq. (44), the following differential equation of motion results as

$$
\begin{equation*}
\frac{1}{\left(1-x^{2}\right)^{2}} \frac{d^{2}}{d x^{2}}\left[\left(1-x^{2}\right)^{4} \frac{d^{2} y(x)}{d x^{2}}\right]-\mu \cdot y(x)=0, \quad \mu=\frac{\rho_{0} A_{0} \ell^{4}}{E I_{0}} \omega^{2} \tag{46}
\end{equation*}
$$

### 4.2. General solution using factorization method [13]

Comparing Eqs. (1) and (46) it results

$$
\begin{equation*}
p=2, \quad q=2 \tag{47}
\end{equation*}
$$

According to Eqs. (1), (3), (4), (7), and (8), the fourth order differential Eq. (46) can be factorized and its solution can be found solving two second order differential equations given by

$$
\begin{equation*}
\left(1-x^{2}\right) \frac{d^{2} y(x)}{d x^{2}}-4 x \frac{d y(x)}{d x}+2+(-1)^{i} \sqrt{4+\mu} y(x)=0, \quad i=1,2 \tag{48}
\end{equation*}
$$

Therefore, the general solution of Eq. (46) is given by Eq. (9) for

$$
\begin{equation*}
a_{i}=\frac{5+\sqrt{25-4 \lambda_{i}}}{2}, b_{i}=\frac{5-\sqrt{25-4 \lambda_{i}}}{2} \quad i=1,2 \tag{49}
\end{equation*}
$$

where $\lambda_{i}$ are found from Eqs. (7), (8) and (47).

### 4.3. Natural frequencies and mode shapes of beam sharp at both ends

The free-free boundary conditions of the beam are the conditions of zero bending moment $M$ and zero shear force $T$ at the ends as follows

$$
\begin{equation*}
M(-1)=M(1)=T(-1)=T(1)=0 . \tag{50}
\end{equation*}
$$

Caruntu [10] showed that for beams sharp at both ends the boundary conditions (42) reduce to conditions of finite displacements of the free sharp ends Eq. (33). Consequently, the boundary value problem given by Eqs. (46) and (33) is an eigenvalue singular problem given by the proposition. According to Eqs. (34) and (35) of the proposition, the eigenfunctions $y_{n}(x)$ and eigenvalues $\mu_{n}$ are given by

$$
\begin{align*}
& y_{n}(x)=P_{n}^{(2,2)}(x),  \tag{51}\\
& \mu_{n}=n(n-1)(n+5)(n+6) . \tag{52}
\end{align*}
$$

Consequently, from Eqs. (51) and (52) where $n$ has been shifted to $(n+1)$ at the right hand sides, the eigenfrequencies (natural frequencies $\omega_{n}$ ) and the mode shapes $Y_{n}(x)$ of the beam are given by

$$
\begin{align*}
& Y_{n}(x)=P_{n+1}^{(2,2)}(x),  \tag{53}\\
& \omega_{n}=\sqrt{n(n+1)(n+6)(n+7)} \sqrt{\frac{E I_{0}}{\rho_{0} A_{0}}} . \tag{54}
\end{align*}
$$

This shifting allows for the natural frequencies and the mode shapes of the beam to be given starting from $n=1$.

## 5. Discussion and conclusion

In this paper, the perfect agreement between Refs. [12,13] is proved. It is showed that the hypergeometric series solutions reported in [13] reduce to classical Jacobi orthogonal polynomials reported in Ref. [12] for the associated eigenvalue singular problems. Moreover, a mechanical engineering example of transverse vibration of nonuniform beams (1) illustrates how dynamic modal characteristics (modes of vibration) for beams sharp at both ends can be found from its general solution obtained by factorization method, and (2) shows the same results as Ref. [12].

## References

[1] W.N. Everitt, C. Markett, L.L. Littlejohn, Properties of the solutions of the fourth-order Bessel-type differential equation, Journal of Mathematical Analysis and Applications 359 (2009) 252-264.
[2] M. Foupouagnigni, W. Koepf, A. Ronveaux, Factorization of fourth-order differential equations for perturbed classical orthogonal polynomials, Journal of Computational and Applied Mathematics 162 (2004) 299-326.
[3] S. Lewanowicz, Results on the associated classical orthogonal polynomials, Journal of Computational and Applied Mathematics 65 (1995) $215-231$.
[4] A. Ronveaux, Factorization of the Heun's differential operator, Applied Mathematics and Computation 141 (2003) 177-184.
[5] I.V. Amirkhanov, S.V. Konnova, E.P. Zhidkov, The factorization method and particular solutions of the relativistic Schrődinger equation of nth order ( $n=4,6$ ), Computer Physics Communications 126 (2000) 12-15.
[6] D.I. Caruntu, Dynamic modal characteristics of transverse vibrations of cantilevers of parabolic thickness, Mechanics Research Communications 33 (3) (2009) 391-404.
[7] D.I. Caruntu, Relied studies on factorization of the differential operator in the case of bending vibration of a class of beams with variable cross-section, Revue Roumaine des Sciences Techniques, Série de Mécanique Appliquée 41 (5-6) (1996) 389-397.
[8] C.W. Soh, Isospectral Euler-Bernoulli beams via factorization and the Lie method, International Journal of Non-Linear Mechanics 44 (2009) $396-403$.
[9] D. Storti, Y. Aboelnaga, Bending vibrations of a class of rotating beams with hypergeometric solutions, Journal of Applied Mechanics 54 (1987) 311314.
[10] D.I. Caruntu, Classical Jacobi polynomials, closed-form solutions for transverse vibrations, Journal of Sound and Vibration 306 (2007) 467-494.
[11] D.I. Caruntu, On bending vibrations of some kinds of beams of variable cross-section using orthogonal polynomials, Revue Roumaine des Sciences Techniques, Serie de Mecanique Appliquee 41 (3-4) (1996) 265-272.
[12] D.I. Caruntu, Self-adjoint differential equations for classical orthogonal polynomials, Journal of Computational and Applied Mathematics 180 (2005) 107-118.
[13] D.I. Caruntu, Factorization of self-adjoint ordinary differential equations, Journal of Applied Mathematics and Computation 219 (2013) $7622-7631$.
[14] M. Abramovitz, I. Stegun, Handbook of Mathematical Functions, Dover, New York, 1965.
[15] G. Szegö, Orthogonal Polynomials, American Mathematical Society, New York, 1939.


[^0]:    E-mail addresses: caruntud@utpa.edu, caruntud2@asme.org, dcaruntu@yahoo.com

