

(18)

Example $y_1 = e^x$, $y_2 = \sin x$, $y_3 = \cos x$ are linearly independent on $(-\infty, \infty)$ since $W[y_1, y_2, y_3](x) = -2e^x \neq 0$ (for all x).

Theorem

Let $p_0(x), p_1(x), \dots, p_{n-1}(x)$ be CTS on (a, b) .

Suppose y_1, y_2, \dots, y_n are solutions of

$$(X) y^{(n)} + p_{n-1}(x)y^{(n-1)} + \dots + p_1(x)y' + p_0(x)y = 0.$$

Then

EITHER

(1) $W[y_1, y_2, \dots, y_n](x) \neq 0$ for all $x \in (a, b)$ & the solutions y_1, y_2, \dots, y_n are linearly independent on (a, b)

OR

(2) $W[y_1, \dots, y_n](x) = 0$ for all $x \in (a, b)$ & the solutions y_1, y_2, \dots, y_n are linearly dependent on (a, b) .

NOTE: In this situation

$$W[y_1, y_2, \dots, y_n](x) = W[y_1, y_2, \dots, y_n](x_0) \underbrace{e^{\int_{x_0}^x p_{n-1}(t) dt}}_{\neq 0}$$