

§5.2

$$\textcircled{2} \quad y'' - xy' - y = 0$$

$$-1 \left( y = \sum_0^{\infty} a_n x^n \right)$$

$$-x \left( y' = \sum_1^{\infty} n a_n x^{n-1} \right)$$

$$+1 \left( y'' = \sum_2^{\infty} n(n-1) a_n x^{n-2} \right)$$

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$$0 = \sum_2^{\infty} n(n-1) a_n x^{n-2} + (-x) \sum_1^{\infty} n a_n x^{n-1} + (-1) \sum_0^{\infty} a_n x^n$$

$$0 = \sum_2^{\infty} n(n-1) a_n x^{n-2} + \sum_1^{\infty} (-n a_n x^n) + \sum_0^{\infty} (-a_n x^n)$$

$$0 = \sum_0^{\infty} (n+2)(n+1) a_{n+2} x^n + \sum_1^{\infty} (-n a_n x^n) + \sum_0^{\infty} (-a_n x^n)$$

② (cont)

$$\begin{aligned} 0 &= 2a_2 + \sum_1^{\infty} (n+2)(n+1)a_{n+2} x^n \\ &\quad + \sum_1^{\infty} (-na_n x^n) \\ &\quad + (-a_0) + \sum_1^{\infty} (-a_n x^n) \end{aligned}$$

$$0 = (2a_2 - a_0) + \sum_1^{\infty} [(n+2)(n+1)a_{n+2} - na_n - a_n] x^n$$

$$0 = (2a_2 - a_0) + \sum_1^{\infty} [(n+2)(n+1)a_{n+2} - (n+1)a_n] x^n$$

( $0 =$  some polynomial (for every  $x$ ))  
→ every coeff in that polynomial is 0  
so that

$$0 = 2a_2 - a_0 \quad (\text{coeff of const term})$$

$$0 = (n+2)(n+1)a_{n+2} - (n+1)a_n \quad (\text{coeff of linear, quadratic, cubic, et cetera terms; } n \geq 1)$$

Writing these in a recursive way:

$$a_2 = \frac{1}{2} a_0$$

$$a_{n+2} = \frac{a_n}{n+2} \quad (n \geq 1)$$

These together are the recursion relations for the  $a_n$ 's.

② (cont)

Going back to our posed sol'n:

$$y = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + a_5 x^5 + \dots$$

And applying what we know from the rec. rel's:

$$a_2 = \frac{1}{2} a_0$$

$$a_3 = \frac{1}{3} a_1$$

$$a_4 = \frac{1}{4} a_2 = \frac{1}{8} a_0$$

$$a_5 = \frac{1}{5} a_3 = \frac{1}{15} a_1$$

We get:

$$y = a_0 + a_1 x + \frac{1}{2} a_0 x^2 + \frac{1}{3} a_1 x^3 + \frac{1}{8} a_0 x^4 + \frac{1}{15} a_1 x^5 + \dots$$

Segregating terms into those w/  $a_0$  & those w/  $a_1$ :

$$y = a_0 \left( 1 + 0x + \frac{1}{2}x^2 + 0x^3 + \frac{1}{8}x^4 + 0x^5 + \dots \right) \\ + a_1 \left( 0 + 1x + 0x^2 + \frac{1}{3}x^3 + 0x^4 + \frac{1}{15}x^5 + \dots \right)$$

$$y = a_0 y_1 + a_1 y_2$$

where

$$y_1 = 1 + \frac{1}{2}x^2 + \frac{1}{8}x^4 + \dots \quad \& \quad y_2 = x + \frac{1}{3}x^3 + \frac{1}{15}x^5 + \dots$$

are two linearly independent sol'ns to the DE.

$$\textcircled{3} \quad (1-x)y'' + y = 0$$

$$\perp \quad \left( y = \sum_0^{\infty} a_n x^n \right)$$

$$0 \quad \left( y' = \sum_1^{\infty} n a_n x^{n-1} \right)$$

$$+ (1-x) \left( y'' = \sum_2^{\infty} n(n-1) a_n x^{n-2} \right)$$

$$0 = \sum_0^{\infty} a_n x^n + (1-x) \sum_2^{\infty} n(n-1) a_n x^{n-2}$$

$$0 = \sum_0^{\infty} a_n x^n + \sum_2^{\infty} n(n-1) a_n x^{n-2} + \sum_2^{\infty} -n(n-1) a_n x^{n-1}$$

$$0 = \sum_0^{\infty} a_n x^n + \sum_0^{\infty} (n+2)(n+1) a_{n+2} x^n + \sum_1^{\infty} -(n+1)n a_{n+1} x^n$$

$$0 = a_0 + 2a_2 + \sum_1^{\infty} \left[ a_n + (n+2)(n+1) a_{n+2} - (n+1)n a_{n+1} \right] x^n$$

$$0 = a_0 + 2a_2$$

$$0 = a_n + (n+2)(n+1) a_{n+2} - (n+1)n a_{n+1} \quad (\text{for } n \geq 1)$$

Recursion-relations are:

$$\begin{cases} a_2 = -\frac{1}{2} a_0 \\ a_{n+2} = \frac{n(n+1) a_{n+1} - a_n}{(n+2)(n+1)} \quad (n \geq 1) \end{cases}$$

⑤ (cont)

$$y = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + a_5 x^5 + \dots$$

$$a_2 = -\frac{1}{2} a_0$$

$$a_3 = \frac{2a_2 - a_1}{6} = -\frac{1}{6} a_0 - \frac{1}{6} a_1$$

$$a_4 = \frac{6a_3 - a_2}{12} = \frac{1}{2} \left( -\frac{1}{6} a_0 - \frac{1}{6} a_1 \right) - \frac{1}{12} \left( -\frac{1}{2} a_0 \right) = -\frac{1}{24} a_0 - \frac{1}{12} a_1$$

$$a_5 = \frac{12a_4 - a_3}{20} = \frac{1}{20} \left[ -\frac{1}{2} a_0 - a_1 + \frac{1}{6} a_0 + \frac{1}{6} a_1 \right] = -\frac{1}{60} a_0 - \frac{1}{24} a_1$$

$$y = a_0 + a_1 x + \left( -\frac{1}{2} a_0 \right) x^2 + \left( -\frac{1}{6} a_0 - \frac{1}{6} a_1 \right) x^3 + \left( -\frac{1}{24} a_0 - \frac{1}{12} a_1 \right) x^4 + \left( -\frac{1}{60} a_0 - \frac{1}{24} a_1 \right) x^5 + \dots$$

$$= a_0 \left( 1 + 0x - \frac{1}{2} x^2 - \frac{1}{6} x^3 - \frac{1}{24} x^4 - \frac{1}{60} x^5 + \dots \right)$$

$$+ a_1 \left( 0 + 1x + 0x^2 - \frac{1}{6} x^3 - \frac{1}{12} x^4 - \frac{1}{24} x^5 + \dots \right)$$

Two indep sol'ns are:

$$y_1 = 1 - \frac{1}{2} x^2 - \frac{1}{6} x^3 - \frac{1}{24} x^4 - \frac{1}{60} x^5 + \dots$$

$$y_2 = x - \frac{1}{6} x^3 - \frac{1}{12} x^4 - \frac{1}{24} x^5 + \dots$$

$$\textcircled{6} (2+x^2)y'' - xy' + 4y = 0$$

$$4 \left( y = \sum_0^{\infty} a_n x^n \right)$$

$$-x \left( y' = \sum_1^{\infty} n a_n x^{n-1} \right)$$

$$+ (2+x^2) \left( y'' = \sum_2^{\infty} n(n-1) a_n x^{n-2} \right)$$

$$0 = \sum_0^{\infty} 4a_n x^n + \sum_1^{\infty} -n a_n x^n$$

$$+ \underbrace{\sum_2^{\infty} 2n(n-1) a_n x^{n-2} + \sum_2^{\infty} n(n-1) a_n x^n}_{\sum_0^{\infty} 2(n+2)(n+1) a_{n+2} x^n}$$

$$\sum_0^{\infty} 2(n+2)(n+1) a_{n+2} x^n$$

$$0 = 4a_0 + 4a_1 x - a_1 x + 4a_2 + 12a_3 x +$$

$$\sum_2^{\infty} \left[ 4a_n - n a_n + 2(n+2)(n+1) a_{n+2} + n(n-1) a_n \right] x^n$$

$$0 = 4a_0 + 4a_2$$

$$0 = 4a_1 - a_1 + 12a_3$$

$$0 = 4a_n - n a_n + 2(n+2)(n+1) a_{n+2} + n(n-1) a_n \quad (n \geq 2)$$

$$\begin{cases} a_2 = -a_0 \\ a_3 = -\frac{1}{4} a_1 \\ a_{n+2} = \frac{(-4 + n - n(n-1)) a_n}{2(n+2)(n+1)} \quad (n \geq 2) \end{cases}$$

$-n^2 + 2n - 4$

⑥ (cont)

$$y = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + a_5 x^5 + \dots$$

$$a_2 = -a_0$$

$$a_3 = -\frac{1}{4}a_1$$

$$a_4 = \frac{(-4)a_2}{24} = \frac{1}{6}a_0$$

$$a_5 = \frac{(-7)a_3}{40} = \frac{7}{160}a_1$$

$$y = a_0 + a_1 x + (-a_0)x^2 + \left(-\frac{1}{4}a_1\right)x^3 + \frac{1}{6}a_0 x^4 + \frac{7}{160}a_1 x^5 + \dots$$

$$y = a_0 \left(1 + 0x - 1x^2 + 0x^3 + \frac{1}{6}x^4 + 0x^5 + \dots\right) \\ + a_1 \left(0 + 1x + 0x^2 - \frac{1}{4}x^3 + 0x^4 + \frac{7}{160}x^5 + \dots\right)$$

Two indep sol'ns are

$$y_1 = 1 - x^2 + \frac{1}{6}x^4 + \dots$$

$$y_2 = x - \frac{1}{4}x^3 + \frac{7}{160}x^5 + \dots$$

In what follows:

$$y = a_0 + \sum_1^{\infty} a_n x^n \longrightarrow y(0) = a_0$$

$$y' = a_1 + \sum_2^{\infty} n a_n x^{n-1} \longrightarrow y'(0) = a_1$$

$$\textcircled{15} \underbrace{y'' - xy' - y = 0}_{\#2} \quad y(0) = 2 \quad y'(0) = 1$$

$\swarrow$  #2

$$y = a_0 \left( 1 + \frac{1}{2}x^2 + \frac{1}{8}x^4 + \dots \right) + a_1 \left( x + \frac{1}{3}x^3 + \frac{1}{15}x^5 + \dots \right)$$

So

$$y = 2 + x + x^2 + \frac{1}{3}x^3 + \frac{1}{4}x^4 + \frac{1}{15}x^5 + \dots$$

since  $a_0 = 2$  &  $a_1 = 1$  (from the ICs)

$$\textcircled{16} \underbrace{(2+x^2)y'' - xy' + 4y = 0}_{\#6} \quad y(0) = -1 \quad y'(0) = 3$$

$\swarrow$  #6

$$y = a_0 \left( 1 - x^2 + \frac{1}{6}x^4 + \dots \right) + a_1 \left( x - \frac{1}{4}x^3 + \frac{7}{160}x^5 + \dots \right)$$

ICs  $\rightarrow a_0 = -1$  &  $a_1 = 3$  so that

$$y = -1 + 3x + x^2 - \frac{3}{4}x^3 - \frac{1}{6}x^4 + \frac{21}{160}x^5 + \dots$$