

Quiz 8 Sol²

[Problem 1] Find complete power series sol² of $\frac{dy}{dx} - 2xy = 0$ at zero.

$$y = \sum_{n=0}^{\infty} a_n x^n \Rightarrow y' = \sum_{n=1}^{\infty} n a_n x^{n-1}$$

Thus

$$\sum_{n=1}^{\infty} n a_n x^{n-1} - 2 \sum_{n=0}^{\infty} a_n x^{n+1} = 0 \quad \begin{cases} Q: n-1 = j, j+1 = n \\ Q: n+1 = j, j-1 = n \end{cases}$$

$$a_1 + \sum_{j=1}^{\infty} [(j+1)a_{j+1} - 2a_{j-1}] x^j = 0$$

Therefore, $a_1 = 0$ and $a_{j+1} = \left(\frac{2}{j+1}\right) a_{j-1}$ for $j=1, 2, \dots$

I find it convenient to reformulate as $a_m = \frac{2}{m} a_{m-2}$
for $m=2, 3, 4, \dots$

$$a_2 = \frac{2}{2} a_0, \quad a_4 = \frac{2}{4} a_2 = \frac{2 \cdot 2}{4 \cdot 2} a_0, \quad a_6 = \frac{2}{6} a_4 = \frac{2 \cdot 2 \cdot 2}{6 \cdot 4 \cdot 2} a_0.$$

$$a_3 = \frac{2}{3} a_1 = 0, \quad a_5 = \frac{2}{5} a_3 = 0 \text{ etc..} \quad a_{2k+1} = 0$$

Continuing, we refine the a_{2k} formula,

$$a_8 = \frac{2 \cdot 2 \cdot 2 \cdot 2}{8 \cdot 6 \cdot 4 \cdot 2} a_0 = \frac{1 \cdot 2 \cdot 2 \cdot 2}{(4 \cdot 1)(3 \cdot 2)(2 \cdot 1)} a_0 = \frac{a_0}{4!}$$

Suppose $a_{2k} = \frac{a_0}{(2k)!}$ and consider inductively,

$$a_{2(k+1)} = \frac{2}{2(k+1)} a_{2k} = \frac{1}{k+1} \frac{a_0}{(2k)!} = \frac{a_0}{(k+1)!}$$

Thus $a_{2k} = \frac{a_0}{k!}$ for all $k \geq 0$. Hence,

$$y = \sum_{k=0}^{\infty} \frac{a_0}{k!} x^{2k} = a_0 \sum_{k=0}^{\infty} \frac{(x^2)^k}{k!} = a_0 e^{x^2}$$

PROBLEM 2 to Quiz 8 Sol^e

Find 1st four nontrivial terms in Frobenius exp. of $3x^2y'' + (2-x)y' - y = 0$

$$\text{Let } y = x^r \sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} a_n x^{n+r} =$$

$$y' = \sum_{n=0}^{\infty} a_n (n+r) x^{n+r-1} =$$

$$y'' = \sum_{n=0}^{\infty} a_n (n+r)(n+r-1) x^{n+r-2} =$$

Note, the indicial eqⁿ is found from lowest order.

$$3x^2y'' + 2y' - xy' - y = 0$$

$$\hookrightarrow x^{r-2+1} = x^{r-1}$$

terms,

$$\underbrace{x^{r-1}}_{\text{lowest order}} [3a_0(r)(r-1) + 2a_0r] = 0$$

$$a_0(3r(r-1) + 2r) = 0 \Rightarrow r(3r - 3 + 2) = 0$$

$$\Rightarrow r_1 = 0, r_2 = \frac{1}{3}$$

$$\Rightarrow \underbrace{r_1 = \frac{1}{3}}_{\text{custom to put this 1st}}, r_2 = 0$$

$$y = x^{\frac{1}{3}}(a_0 + a_1 x + \dots) = a_0 x^{\frac{1}{3}} + a_1 x^{\frac{4}{3}} + \dots$$

$$y' = \frac{1}{3} a_0 x^{-\frac{2}{3}} + \frac{4}{3} a_1 x^{\frac{1}{3}} + \dots$$

$$y'' = -\frac{2}{9} a_0 x^{-\frac{5}{3}} + \frac{4}{9} a_1 x^{-\frac{2}{3}} + \dots$$

$$3x^2y'' + 2y' - xy' - y = 0$$

$$-\frac{2}{3} a_0 x^{-\frac{5}{3}} + \frac{4}{3} a_1 x^{\frac{1}{3}} + \frac{2}{3} a_0 x^{-\frac{2}{3}} + \frac{8}{3} a_1 x^{\frac{4}{3}} - \frac{1}{3} a_0 x^{\frac{1}{3}} - \frac{4}{3} a_1 x^{\frac{4}{3}} - a_0 x^{\frac{4}{3}} + \dots = 0$$

$$x^{-\frac{2}{3}}: -\frac{2}{3} a_0 + \frac{2}{3} a_0 = 0.$$

$$x^{\frac{1}{3}}: \frac{4}{3} a_1 + \frac{8}{3} a_1 - \frac{1}{3} a_0 - a_0 = 0 \Rightarrow 12a_1 = 4a_0 \Rightarrow \underline{a_1 = \frac{1}{3} a_0}.$$

$x^{\frac{4}{3}}$: no need, already have two here,

$$\underline{y_1(x) = a_0 \left(x^{\frac{1}{3}} + \frac{1}{3} x^{\frac{4}{3}} + \dots \right)}$$

Continuing Problem 2

$$\boxed{r_2 = 0} \quad y = b_0 x^0 + b_1 x^1 + \dots = b_0 + b_1 x + b_2 x^2 + \dots$$

$$y' = b_1 + 2b_2 x + \dots$$

$$y'' = 2b_2$$

$$3x y'' + 2y' - xy' - y = 0$$

$$6x b_2 + 2(b_1 + 2b_2 x) - x(b_1) - b_0 - b_1 x = 0 \quad (\text{upto } x)$$

$$\underline{\text{const}} / \quad 2b_2 - b_0 = 0 \quad \Rightarrow \quad \underline{b_1 = \frac{1}{2} b_0} \quad \text{done.}$$

$$\underline{x} \quad 6b_2 + 4b_2 - b_1 - b_1 = 0$$

$$y_2 = b_0 (1 + \frac{1}{2} x + \dots)$$

Thus,

$$y = a_0 \left(x^{1/3} + \frac{1}{3} x^{4/3} + \dots \right) + b_0 \left(1 + \frac{1}{2} x + \dots \right)$$