

Why 2nd order ODEs? — (stability of 2nd order vs higher order)

application areas where ^{ODE with} constant coeffs.:

(a0)

① simple pendulum $L\ddot{\theta} + g\theta = 0$

② damped harmonic oscillator

$\begin{matrix} k > 0 \\ \text{---} \\ \square \end{matrix}$ damping

particle position $x = x(t)$

restoring force $f_r(x) = -kx$

friction force $f_f(v) = -\gamma v$

external force $f_e(x) = -\gamma \dot{x}(t)$

Newton's II law $m\ddot{x}(t) = f_r + f_f + f_e$

$$m\ddot{x} = -kx - \gamma \dot{x}(t) + f_e(x)$$

$$\Rightarrow \ddot{x} + \frac{\gamma}{m} \dot{x} + \frac{k}{m} x = \frac{1}{m} f_e$$

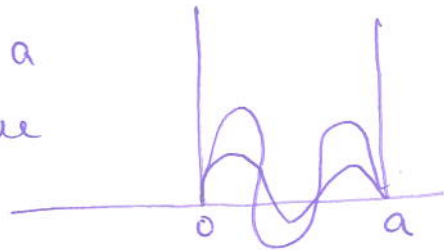
ODE with variable coeffs

① quantization of energy eigenstates: The infinite potential well

$$V(x) = \begin{cases} 0, & 0 < x < a \\ \infty, & \text{otherwise} \end{cases}$$

$$-\frac{\hbar^2}{2m} \frac{d^2 x}{dx^2} + V(x)x = Ex$$

wave function



if $V(x) = f(x)$, we have $x'' + g(x)x = 0$.

② Laplace equation $\nabla^2 \phi = 0$, $\nabla \cdot \vec{v} = \nabla^2 \phi = 0$

Legendre

③ Helmholtz $(\nabla^2 - \lambda^2) f = 0$

Bessel fn.



(a1)

aim: to develop series solutions of the form $\sum_{n=0}^{\infty} a_n x^n$ to given 2nd order ODE with constant coefficients

$$p(x)y'' + q(x)y' + r(x)y = 0 \quad \text{--- (1)}$$

linear 2nd order ODE with variable coefficients

We look for solutions of the form

$$y(x) = \sum_{n=0}^{\infty} a_n x^n, \quad a_n - \text{coefficients}$$

$$y(x) = \sum_{n=0}^{\infty} a_n (x-x_0)^n$$

An infinite series of the form

$\sum_{n=0}^{\infty} a_n (x-x_0)^n$ is called a "power series" about $x=x_0$

$$\sum_{n=0}^{\infty} n! x^n = 1 + x + 2! x^2 + 3! x^3 + \dots$$

$$\sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

$$\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \dots$$

(92)

converges when $|x| < 1$

diverges $|x| > 1$

$R=1$ radius of convergence

Ex: practice tests of convergence

Q: Can we approximate the solution of a given linear 2nd order ODE with variable coeffs? by a "power series"

let us try with $y'' + y = 0$ — (X)

general soln. $y(x) = a_1 \cos x + a_2 \sin x$

let $y(x) = \sum_{n=0}^{\infty} a_n x^n$

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

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

(13)

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

adjust the index of the 1st sum
 $n \rightarrow n+2$

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

$$\Rightarrow \sum_{n=0}^{\infty} [(n+2)(n+1) a_{n+2} + a_n] x^n = 0$$

\Rightarrow to be valid for any given x .

$$\Rightarrow (n+2)(n+1) a_{n+2} + a_n = 0$$

$$\Rightarrow a_{n+2} = -\frac{a_n}{(n+1)(n+2)}, \quad n=0, 1, 2, \dots$$

Recurrence relation

$$a_2 = \frac{-a_0}{1 \cdot 2} ; a_4 = \frac{-a_2}{3 \cdot 4} = \frac{a_0}{1 \cdot 2 \cdot 3 \cdot 4}$$

$n=0$

$n=2$

$$a_6 = -\frac{a_4}{5 \cdot 6} = -\frac{a_0}{6!}$$

$$a_3 = \frac{-a_1}{2 \cdot 3} ; a_5 = \frac{-a_3}{4 \cdot 5} = \frac{a_1}{2 \cdot 3 \cdot 4 \cdot 5}$$

$n=1$

$n=3$

similarly.

(14)

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

say, $y(0) = 1, \quad y'(0) = 0$

$$y = a_0 \cosh x + a_1 \sinh x$$

$\Rightarrow a_0 =$
 $a_1 =$

Example 2

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

obtain $y(x)$ as a power series about $x=0$.

let $y(x) = \sum_{n=0}^{\infty} a_n x^n$ & determine a_n .

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

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

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

\downarrow
 $n \rightarrow n+2$

\downarrow
 ~~$n \rightarrow n+1$~~

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

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

$$\Rightarrow a_{n+2} = \frac{(2n-1) a_n}{(n+1)(n+2)}, \quad n=0, 1, 2, \dots$$

$$n=0, \quad a_2 = -\frac{a_0}{1 \cdot 2}$$

$$n=1, \quad a_3 = \frac{1 \cdot a_1}{2 \cdot 3}$$

$$n=2, \quad a_4 = \frac{3 \cdot a_2}{3 \cdot 4} = -\frac{3 a_0}{1 \cdot 2 \cdot 3 \cdot 4} = -\frac{3 a_0}{4!}$$

$$n=3, \quad a_5 = \frac{5 a_3}{4 \cdot 5} = \frac{1 \cdot 5 a_1}{2 \cdot 3 \cdot 4 \cdot 5}$$

$$a_{2n} = \frac{-3 \cdot 7 \cdot 11 \cdot \dots \cdot (4n-5) a_0}{(2n)!}$$

$$a_{2n+1} = \frac{1 \cdot 5 \cdot 9 \cdot \dots \cdot (4n-3) a_1}{(2n+1)!}$$

Find y as a power series about $x=0$
 of $y'' + xy' + y = 0$ (16)

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

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

$$y'' + xy' + y = 0$$

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

$\downarrow n \rightarrow n+2$

$$\Rightarrow \sum_{n=0}^{\infty} (n+1)(n+2) a_{n+2} x^n + \sum_{n=0}^{\infty} n a_n x^n + \sum_{n=0}^{\infty} a_n x^n = 0$$

$$\Rightarrow \sum_{n=0}^{\infty} ((n+1)(n+2) a_{n+2} + (n+1) a_n) x^n = 0$$

$$\Rightarrow (n+1)(n+2) a_{n+2} + (n+1) a_n = 0$$

$$\Rightarrow (n+2) a_{n+2} = -a_n$$

$$\therefore a_{n+2} = \frac{-a_n}{n+2}$$

$$a_{2n} = \frac{(-1)^n}{2^n n!}; \quad a_{2n+1} = \frac{(-1)^n n!}{(2n+1)!}$$

b1

$x^2 y'' - y = 0$ obtain power series
soln. about $x=0$

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

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

$$n(n-1) a_n - a_n = 0$$

$$a_n (n(n-1) - 1) = 0$$

$xy'' - y' = 0$ / we can't develop a
power series of the
form $y = \sum_{n=0}^{\infty} a_n x^n$

Other hand,

$$y = \sqrt{x} (1 + \frac{1}{2}x - \frac{1}{8}x^2 + \dots)$$

(can't be represented by $y = \sum_{n=0}^{\infty} a_n x^n$)

$$y = x^{1/2} \sum_{n=0}^{\infty} a_n x^n$$

$$x^2 y'' + x y' + y = 0$$

b2

$$y'' + \frac{1}{x} y' + \frac{1}{x^2} y = 0 \quad \text{--- (A)}$$

$$y'' + p(x) y' + q(x) y = 0$$

$$P(x) y'' + Q(x) y' + R(x) y = 0$$

$$y'' + \frac{Q(x)}{P(x)} y' + \frac{R(x)}{P(x)} y = 0$$

$$y'' + 2x y' + y = 0 \quad \text{--- (B)}$$

$$\frac{Q}{P} = 2x; \quad \frac{R}{P} = 1 \quad \text{--- (B)}$$

$$p(x) = \frac{Q}{P} = \frac{1}{x} \quad \checkmark$$

$$q(x) = \frac{R}{P} = \frac{1}{x^2} \quad \checkmark$$

(A)

classification of 2nd order ODE ^{b3} with variable coeffs.

$$p(x) y'' + q(x) y' + R(x) y = 0 \quad \text{--- (1)}$$

$$\Leftrightarrow y'' + p(x) y' + q(x) y = 0$$

$$\text{where } p(x) = \frac{q}{p} ; q(x) = \frac{R}{p}$$

if $p(x)$ and $q(x)$ are finite at $x = x_0$, then $x = x_0$ is called an "ordinary point" of (1).

$$\text{eg. } y'' + x^3 y' + x y = 0 \quad (x = 0)$$

$$y'' + (x-2)^4 y' + (x-2)^5 y = 0$$

$x = 0$
 $x = 2$

$$y'' + \frac{(x-2)^3}{x} y' + \frac{(x-2)}{x^2} y = 0$$

$x = 0$ is not an ordinary point

$$y'' + \frac{1}{x^3} y' + \frac{1}{x^4} y = 0$$

$x = 0$ not an ordinary point
can't develop series $\sum_{n=0}^{\infty} a_n x^n$ but $\sum_{n=0}^{\infty} a_n (x-1)^n$

$$y'' + p(x)y' + q(x)y = 0$$

$$\begin{array}{lcl} \text{if } y \sim A_n(x-x_0)^n \sim & x^n & \\ y' \sim & (x-x_0)^{n-1} & \\ y'' \sim & (x-x_0)^{n-2} & \end{array} \quad \begin{array}{l} x-x_0 \\ + \\ x \end{array}$$

$$x^2 y'' \sim \cancel{x-x_0} x^n$$

$$x y' \sim x^n$$

hence linear combination of $x^2 y''$, $x y'$, y must be zero.

$$y'' + \frac{(\checkmark)}{x} y' + \frac{(\checkmark)}{x^2} y = 0$$

$$y'' + p(x)y' + q(x)y = 0$$

if $x p(x)$ and $x^2 q(x)$ are (analytic) finite at $x=0$, then $x=0$ is called a regular singular point

$$P(x) y'' + Q(x) y' + R(x) y = 0$$

$$\sim y'' + \frac{Q}{P} y' + \frac{R}{P} y = 0$$

if $\frac{Q}{P}, \frac{R}{P}$ are finite at $x = x_0$

then $x = x_0$ is an ordinary point

if otherwise, $x = x_0$ is a singular point

eg. $y'' + x y' + x^2 y = 0$ $x = 0$ ordinary point

$y'' + \frac{1}{x} y' + \frac{1}{x^2} y = 0$, $x = 0$ singular point

further, if $x \frac{Q}{P}$ and $x^2 \frac{R}{P}$ are finite

at $x = x_0$, then $x = x_0$ is called a regular singular point

eg. $x^2 y'' - 2x y' - y = 0$

$$y'' - \frac{2}{x} y' - \frac{1}{x^2} y = 0$$

$$\frac{Q}{P} = -\frac{2}{x}; \frac{R}{P} = -\frac{1}{x^2} \mid x = 0 \text{ is a regular singular point}$$

$$x \frac{Q}{P} = -2; x^2 \frac{R}{P} = -1$$

$$x y'' - x y' + y = 0$$

$$\sim y'' - y' + \frac{1}{x} y = 0$$

$$\frac{Q}{P} = -1 \Rightarrow x \frac{Q}{P} \sim -x$$

$$\frac{R}{P} = \frac{1}{x} \Rightarrow x^2 \frac{R}{P} \sim x$$

$x=0$ is a
regular
singular
point

$$(x-1)^2 y'' + \cancel{x} \frac{(x-1)}{x^5} y' + y = 0$$

$$y'' + \frac{1}{x^5(x-1)} y' + \frac{1}{(x-1)^2} y = 0$$

$$\frac{Q}{P} = \frac{1}{x^5(x-1)} \Rightarrow (x-1) \frac{Q}{P} = \frac{1}{x^5}$$

$$\frac{R}{P} = \frac{1}{(x-1)^2} \Rightarrow (x-1)^2 \frac{R}{P} = 1$$

$\Rightarrow x=1$ is
a
regular
singular
point

Frobenius method to obtain series (b2) solution

look for solution of the form

$$y(x) = x^m \sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} a_n x^{m+n}$$

$$= x^m (a_0 + a_1 x + a_2 x^2 + \dots)$$

$$= x^{m+1} (a_1 + a_2 x + \dots) \text{ if } a_0 = 0$$

$$= x^l (b_0 + b_1 x + \dots)$$

$$\text{hence } y = \sum_{n=0}^{\infty} a_n x^{m+n}, \quad a_0 \neq 0$$

Example $4xy'' + 2y' - y = 0 \quad \checkmark$

$$y'' + \frac{1}{2x} y' - \frac{1}{4x} y = 0$$

$x=0$ is a singular point

$$x \frac{1}{2x} = \frac{1}{2}$$

$$x^2 \frac{1}{4x} = \frac{x}{4}$$

bounded at $x=0$, hence

$x=0$ is a regular singular point.

$$4xy'' + 2y' - y = 0$$

look for $y(x) = \sum_{n=0}^{\infty} a_n x^{m+n}$

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

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

$$4xy'' = \sum_{n=0}^{\infty} 4(m+n)(m+n-1) a_n x^{m+n-1}$$

$$\begin{aligned} & \sum_{n=0}^{\infty} 4(m+n)(m+n-1) a_n x^{m+n-1} \\ & + \sum_{n=0}^{\infty} 2(m+n) a_n x^{m+n-1} - \sum_{n=0}^{\infty} a_n x^{m+n} = 0 \end{aligned}$$

$$\begin{aligned} & \sum_{n=-1}^{\infty} 4(m+n)(m+n+1) a_{n+1} x^{m+n} \\ & + \sum_{n=-1}^{\infty} 2(m+n+1) a_{n+1} x^{m+n} - \sum_{n=0}^{\infty} a_n x^{m+n} = 0 \end{aligned}$$

$$4(m-1)m a_0 x^{m-1} + 2m a_0 x^{m-1}$$

$$+ \sum_{n=0}^{\infty} \{ [4(m+n)(m+n+1) + 2(m+n+1)] a_{n+1} - a_n \} x^{m+n} = 0$$

b9

$$2(2m-1)m a_0 x^{m-1}$$

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

should be an identity for all x ,
and for some m .

equating equal powers to zero

$$\boxed{2m(2m-1)a_0 = 0} \quad \text{--- (A)}$$

$$2(m+n+1)(2m+2n+1)a_{n+1} - a_n = 0$$

$$n=0, 1, 2, \dots$$

$$\text{--- (B)}$$

since $a_0 \neq 0$, (A) $\Rightarrow m(2m-1) = 0$

$$\Rightarrow m=0 \text{ or } 1/2$$

and
$$a_{n+1} = \frac{a_n}{2(m+n+1)(2m+2n+1)}$$

$$n=0, 1, 2, \dots$$

coefficient of a_0 , say $f(m) = 0$

is called indicial equation

for $m=0$

b10

$$a_{n+1} = \frac{a_n}{2(n+1)(2n+1)}, \quad n=0, 1, 2, \dots$$

$$\Rightarrow a_{n+1} = \frac{a_n}{2(n+1)(2n+1)}, \quad n=0, 1, 2, \dots$$

$$a_1 = \frac{a_0}{2}$$

$$a_2 = \frac{a_1}{2 \cdot 2 \cdot 3} = \frac{a_0}{2 \cdot 2 \cdot 2 \cdot 3} = \frac{a_0}{(2 \cdot 2)!}$$

$$a_3 = \frac{a_2}{\cancel{2 \cdot 2 \cdot 3} \cdot 2 \cdot 3 \cdot 5} = \frac{\cancel{a_0}}{\cancel{2 \cdot 2 \cdot 2 \cdot 3 \cdot 2 \cdot 3 \cdot 5}}$$

$$= \frac{a_0}{2 \cdot 2 \cdot 2 \cdot 3 \cdot 2 \cdot 3 \cdot 5} = \frac{a_0}{(2 \cdot 3)!}$$

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

b11

$$m = 1/2$$

$$a_{n+1} = \frac{a_n}{2(2n+3)(n+1)}, \quad n=0, 1, \dots$$

$$a_1 = \frac{a_0}{2 \cdot 3}$$

$$a_2 = \frac{a_1}{2 \cdot 5 \cdot 2} = \frac{a_0}{(2 \cdot 2 + 1)! (2 \cdot 2 + 1)!}$$

$$y(x) = a_0 \sum_{n=0}^{\infty} \frac{x^n}{(2n)!} + a_0 x^{1/2} \sum_{n=0}^{\infty} \frac{x^n}{(2n+1)!}$$

$$= Ax^0 \sum_{n=0}^{\infty} \frac{x^n}{(2n)!} + Bx^{1/2} \sum_{n=0}^{\infty} \frac{x^n}{(2n+1)!}$$

indicial equation ^{may} have equal roots, in which case, one may not get a 2nd linearly independent solution

Use the method of Frobenius to find general soln. of $xy'' + y' - xy = 0$, $a_0 \neq 0$ b2

$$xy'' + y' - xy = 0, \quad a_0 \neq 0$$

let $y = \sum_{n=0}^{\infty} a_n x^{m+n}$, ↗

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

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

⊗ \Rightarrow

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

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

adjust
index:
to get x^{m+n}

$$n \rightarrow n+1 \text{ in } \Sigma_1 \text{ \& } \Sigma_2$$

$$n \rightarrow n-1 \text{ in } \Sigma_3$$

$$\sum_{n=-1}^{\infty} a_{n+1} (m+n+1)(m+n) x^{m+n} \\ + \sum_{n=-1}^{\infty} a_{n+1} (m+n+1) x^{m+n} \\ - \sum_{n=1}^{\infty} a_{n-1} x^{m+n} = 0$$

$$\Rightarrow \sum_{n=-1}^{\infty} a_{n+1} (m+n+1)^2 x^{m+n} \\ - \sum_{n=1}^{\infty} a_{n-1} x^{m+n} = 0$$

$$\Rightarrow a_0 m^2 x^m + a_1 (m+1)^2 x^{m+1} \\ + \sum_{n=1}^{\infty} [(m+n+1)^2 a_{n+1} - a_{n-1}] x^{m+n} = 0$$

$$\Rightarrow a_0 m^2 = 0 ; \quad a_1 (m+1)^2 = 0$$

$$a_{n+1} = \frac{a_{n-1}}{(m+n+1)^2}, \quad n=1, 2, \dots$$

$\therefore a_0 \neq 0, m=0$ is a repeated root
also, $a_1 = 0$

by

$$a_{n+1} = \frac{a_{n-1}}{(n+1)^2}$$

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

$$a_3 = \frac{a_1}{3^2} = 0$$

$$a_4 = \frac{a_2}{4^2} = \frac{a_0}{2^2 \cdot 4^2}$$

similarly

$$a_5, a_6, a_7, \dots, a_{2n+1} = 0$$

$$\vdots$$

$$a_{2n} = \frac{a_0}{2^2 \cdot 4^2 \cdots (2n)^2}$$

$$= \frac{a_0}{(2^2)^n (n!)^2} = \frac{a_0}{2^{2n} (n!)^2}$$

How to get a 2nd soln?

$$xy'' + y = 0$$

$$a_0 m(m-1) x^{m-1}$$

b18

$$+ \sum_{n=0}^{\infty} \{ (m+n)(m+n+1) a_{n+1} + a_n \} x^{m+n} = 0$$

indicial eqn. $m(m-1) = 0$

$$\Rightarrow m = 0, 1$$

$$a_{n+1} = - \frac{a_n}{(m+n)(m+n+1)}, \quad n = 0, 1, 2, \dots$$

$$\underline{m=1} \quad a_{n+1} = - \frac{a_n}{\cancel{m+n} (n+1)(n+2)}, \quad n = 0, 1, \dots$$

$$n=0 \quad a_1 = - \frac{a_0}{1 \cdot 2}$$

$$n=1 \quad a_2 = - \frac{a_1}{2 \cdot 3} = \frac{a_0}{1 \cdot 2 \cdot 2 \cdot 3}$$

$$a_n = \frac{(-1)^n a_0}{(n+1)(n!)^2}$$

$$\underline{m=0} \quad a_{n+1} = - \frac{a_n}{n(n+1)}, \quad n = 0, 1, \dots$$

$$a_{n+1} = \frac{a_n}{n(n+1)}, \quad n=0, 1, \dots, b/b$$

$$a_1 \cdot 0 = a_0$$

$$x^2 y'' - x y' + (x^2 - 8)y = 0$$

indicial eqn. $(m^2 - 2m - 8) = (m+2)(m-4)$

coeff of a_1 : ~~$(m^2 - 9) \neq 0$~~ $\overset{=0}{(m^2 - 9) \neq 0}$, $m = -2$
 $m = 4$

recurrence relation $\Rightarrow a_1 = 0$

$$a_{n+2} = \frac{-a_n}{(m+n)(m+n+2) - 8}$$

$$n=0, 1, 2, \dots$$

$m=4$ $y_1 = x^4 a_0 \left(1 - \frac{x^2}{4 \cdot 10} + \frac{x^4}{4 \cdot 10 \cdot 2 \cdot 8} - \dots \right)$

$m=-2$ $a_{n+2} = \frac{-a_2}{n(n-2) - 8} = \frac{-a_n}{(n-4)(n+2)}$

$$xy'' + 4y' - xy = 0$$

by

$$a_0 m(m+3)x^{m-1} + a_1(m+1)(m+4)x^m + \sum_{n=0}^{\infty} \left[(m+n+2)(m+n+5)a_{n+2} - a_n \right] x^{m+n+1} = 0$$

$$\Rightarrow \text{indicial eqn } m(m+3) = 0$$

$$\Rightarrow m = 0, -3$$

$$\text{also } a_1 = 0$$

Recurrence relation

$$a_{n+2} = \frac{a_n}{(m+n+2)(m+n+5)}, \quad n = 0, 1, \dots$$

$$\underline{m=0} \text{ (larger)}$$

$$\underline{m=-3} \quad a_{n+2} = \frac{a_n}{(n-1)(n+2)}, \quad n = 0, 1, \dots$$

$$\underline{n=0}$$

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

$$\underline{n=1}$$

$$a_3 = \frac{a_1}{0} \Rightarrow 0 \cdot a_3 = a_1 (=0)$$

$\Rightarrow a_3$ is arbitrary

$$a_4 = \underline{a_2}$$

① obtain power series about $x=0$
 $(1-x^2)y'' - 2xy' + 6y = 0$

②

$$xy'' + y' + xy = 0$$

obtain Frobenius series about $x=0$

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