

الاسماء

ملزمة (٤)

رياضة

*The power series method*

ثانية كهرباء

## The Power Series Method -

\* To solve  $a_2(x)y'' + a_1(x)y' + a_0(x)y = 0$  about the point  $x_0$  (or in powers of  $(x-x_0)$ ), we write the equation in the standard form

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

\* If both  $P(x)$  &  $Q(x)$  are analytic at  $x = x_0$

$\Rightarrow x_0$  is an ordinary point & we have to use the

Power Series method  $\Rightarrow$  Let  $y = \sum_{n=0}^{\infty} a_n (x-x_0)^n$

$$\Rightarrow y' = \sum_{n=1}^{\infty} n a_n (x-x_0)^{n-1}, \quad y'' = \sum_{n=2}^{\infty} n(n-1) a_n (x-x_0)^{n-2}$$

$\Rightarrow$  Sub. in the diff. equation

\* Obtain recurrence relation in the form

$$a_n = \left[ \frac{(-1)(-1)}{(-1)(-1)} \right] a_{n-2} \text{ or } a_{n-3} \dots$$

\* Get the coeff.  $a_n$  all in terms of  $a_0$  &  $a_1$ , then

$$\text{Sub. by them in } y(x) = \sum_{n=0}^{\infty} a_n (x-x_0)^n$$

\* Obtain the solution as  $y(x) = a_0 y_1 + a_1 y_2$ .

\* The interval of validity of the solution is

$|x-x_0| < R$ , where  $R$  is the distance from  $x_0$  to the nearest S.P.

Note that :-

① we have to classify the D.E according to all points  $x_0$ .

② we get the interval of the solution when solving about the given  $x_0$  by getting Taylor expansion about  $x_0$  for  $p(x)$  &  $q(x)$

③ we start solving using  $y(x) = \sum_{n=0}^{\infty} a_n (x-x_0)^n$

---

Examples :-

① Solve Airy's Eq. about  $x_0 = 0$

② Solve  $(1-x^2)y'' - 4xy' + 4y = 0$   
about  $x = 0$

③ Solve  $(3-x^2)y'' - xy' + 25y = 0$   
about  $x = 0$

④ Solve  $y'' - 2xy' - 6y = 0$  around  $x_0 = 0$

⑤ Solve the Legendre Diff Eq.

Solution:- We will show first step one, classify all  $x_0$  for the given D.E, & step two, then start solving. (step three)

(x)

① Airy's Eq.  $\Rightarrow y'' + xy = 0$

$p(x) = 0$  &  $q(x) = x$

Step one: For any point  $x_0$ ,  $p(x)$  &  $q(x)$  are analytic

$\Rightarrow x_0$  is ordinary point  $\Rightarrow$  Use Power Series

Step two:-  $\left. \begin{array}{l} p(x) = 0 \\ q(x) = x \end{array} \right\} \begin{array}{l} \text{Taylor about } x_0 = 0 \\ \text{for all } x \end{array}$

Then the solution interval is all values of  $x$

i.e.  $|x| < \infty$

Step Three:- See Page number

②  $(1-x^2)y'' - 4xy' + 4y = 0$

Step one:-  $p(x) = \frac{-4x}{1-x^2}$        $q(x) = \frac{4}{1-x^2}$

$\Rightarrow$  Any point  $x_0 \neq \pm 1$  is an ordinary point

For  $x_0 = \pm 1$  we have

$P(x) = \frac{-4x}{1-x^2} (x \neq 1)$        $Q(x) = \frac{4}{1-x^2} (x \neq 1)^2$

So,  $x_0 = \pm 1$  is a Regular Singular Point

Step two:-  $p(x) = \frac{-4x}{1-x^2} = -4x(1+x^2+x^4\cdots); |x| < 1$

&  $q(x) = \frac{4}{1-x^2} = 4(1+x^2+x^4\cdots); |x| < 1$

(5)



⇒ The solution interval is  $|x| < 1$

Step Three:- See page number

$$(3) \quad (3-x^2)y'' - xy' + 25y = 0$$

$$p(x) = -\frac{x}{3-x^2} \quad \& \quad q(x) = \frac{25}{3-x^2}$$

Step One:- all  $x_0 \neq \pm\sqrt{3}$  are ordinary points

$x_0 = \pm\sqrt{3}$  are Regular singular points

Step Two:-  $p(x) = -\frac{x}{3-x^2}$  has Taylor expansion around  $x_0 = 0$  as

$$-\frac{x}{3} \left( \frac{1}{1 - \frac{x^2}{3}} \right) = -\frac{x}{3} \left( 1 + \frac{x^2}{3} + \frac{x^4}{9} \dots \right)$$

$$\text{For } \left| \frac{x^2}{3} \right| < 1 \Rightarrow |x| < \sqrt{3}$$

$$\text{Also, } q(x) = \frac{25}{3-x^2} = \frac{25}{3} \left( \frac{1}{1 - x^2/3} \right)$$

$$= \frac{25}{3} \left( 1 + \frac{x^2}{3} + \frac{x^4}{9} \dots \right); \quad |x| < \sqrt{3}$$

⇒ The solution interval is  $|x| < \sqrt{3}$

Step Three: Do the same steps as number (2)

(5)

$$y'' - 2xy' - 6y = 0$$

Step One:-  $p(x) = -2x$        $q(x) = -6$

Any point  $x_0$  is an ordinary point, because  $p(x)$  &  $q(x)$  are everywhere analytic

Step Two:- 
$$\left. \begin{array}{l} p(x) = -2x \\ q(x) = -6 \end{array} \right\} \begin{array}{l} \text{Taylor exp. around } x_0 = 0 \\ \text{for all values of } x \end{array}$$

$\Rightarrow$  The solution interval is  $|x| < \infty$  i.e. for all  $x$

Step Three:- See page number

\* We will show now how to apply the power series method (Step Three) for all the above problems.

Example:- Solve Airy's Equation  $y'' + xy = 0$

about  $x = 0$

Solution:- we have  $x_0 = 0$ ,  $P(x) = 0$  &  $q(x) = x$

$\Rightarrow P(x)$  &  $q(x)$  are analytic at  $x_0 = 0 \Rightarrow$

$x_0$  is an ordinary Point  $\Rightarrow$  Use the Power Series

method  $\Rightarrow$  let  $y = \sum_{n=0}^{\infty} a_n x^n$

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

Substitute in the diff equation

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

$\Downarrow$   
replace  $n$  by  $n-3$

$$\Rightarrow \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} + \sum_{n=3}^{\infty} a_{n-3} x^{n-2} = 0$$

$$\Rightarrow 2a_2 + \sum_{n=3}^{\infty} n(n-1) a_n x^{n-2} + \sum_{n=3}^{\infty} a_{n-3} x^{n-2} = 0$$

$$\Rightarrow 2a_2 + \sum_{n=3}^{\infty} (n(n-1) a_n + a_{n-3}) x^{n-2} = 0$$

$$\Rightarrow 2a_2 = 0 \quad \& \quad n(n-1) a_n + a_{n-3} = 0$$

$$\Rightarrow a_2 = 0 \quad \& \quad a_n = -\frac{a_{n-3}}{n(n-1)} \quad \text{for } n \geq 3$$

Using the recurrence relation to get  $a_3, a_4, \dots$



$$\text{Since } a_2 = 0 \Rightarrow a_5 = a_8 = a_{11} \dots = 0$$

$$a_3 = -\frac{a_0}{3(2)}, \quad a_4 = -\frac{a_1}{4(3)}$$

$$a_6 = -\frac{a_3}{6(5)} = +\frac{a_0}{(2.5)(3.6)}, \quad a_7 = -\frac{a_4}{7(6)} = -\frac{a_1}{(4.7)(3.6)}$$

$$a_9 = -\frac{a_6}{(2.5.8)(3.6.9)}, \quad a_{10} = -\frac{a_7}{(4.7.10)(3.6.9)}$$

$$\Rightarrow y(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots$$

$$= a_0 + a_1 x - \frac{a_0}{2.3} x^3 - \frac{a_1}{3.4} x^4 + \frac{a_0}{(2.5)(3.6)} x^6 + \frac{a_1}{(4.7)(3.6)} x^7 \\ - \frac{a_0}{(2.5.8)(3.6.9)} x^9 - \frac{a_1}{(4.7.10)(3.6.9)} x^{10} \dots$$

$$= a_0 \left( 1 - \frac{1}{2.3} x^3 + \frac{1}{(2.5)(3.6)} x^6 - \frac{1}{(2.5.8)(3.6.9)} x^9 \dots \right)$$

$$+ a_1 \left( x - \frac{1}{3.4} x^4 + \frac{1}{(4.7)(3.6)} x^7 - \frac{1}{(4.7.10)(3.6.9)} x^{10} \dots \right)$$

$$= a_0 \sum_{n=0}^{\infty} \frac{(-1)^n}{[2.3 \dots (3n-1)][3.6 \dots (3n)]} x^{3n}$$

$$+ a_1 \sum_{n=0}^{\infty} \frac{(-1)^n}{[4.7.10 \dots (3n+1)][3.6.9 \dots (3n)]} x^{3n+1}$$

$$= a_0 y_1 + a_1 y_2$$

The solution is valid for all  $x$  i.e.  $|x| < \infty$

(A)



Example:- Find the series solution about  $x=0$  for

$$(1-x^2)y'' - 4xy' + 4y = 0$$

Solution: the standard form of the diff. Eq. is

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

$$\Rightarrow P(x) = -\frac{4x}{1-x^2}, \quad Q(x) = \frac{4}{1-x^2} \quad \text{both are analytic}$$

at  $x_0 = 0 \Rightarrow x_0$  is an ordinary Point  $\Rightarrow$  Use the

$$\text{Power Series Method} \Rightarrow \text{Let } y = \sum_{n=0}^{\infty} a_n x^n$$

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

$\Rightarrow$  Substitute in the diff. Equation

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

$$\Rightarrow \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} - \sum_{n=2}^{\infty} n(n-1) a_n x^n - 4 \sum_{n=1}^{\infty} n a_n x^n + 4 \sum_{n=0}^{\infty} a_n x^n = 0$$

$$\downarrow \downarrow \quad \text{replace } n \text{ by } n-2 \quad \downarrow \downarrow \quad \text{replace } n \text{ by } n-2$$
$$+ 4 \sum_{n=0}^{\infty} a_n x^n = 0$$
$$\downarrow \downarrow \quad \text{replace } n \text{ by } n-2$$

$$\Rightarrow \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} - \sum_{n=4}^{\infty} (n-2)(n-3) a_{n-2} x^{n-2}$$

$$- 4 \sum_{n=3}^{\infty} (n-2) a_{n-2} x^{n-2} + 4 \sum_{n=2}^{\infty} a_{n-2} x^{n-2} = 0$$

(9)

$$2a_2 + 6a_3x + \sum_{n=4}^{\infty} n(n-1)a_n x^{n-2} - \sum_{n=4}^{\infty} (n-2)(n-3)a_{n-2} x^{n-2} \\ - 4a_1x - 4 \sum_{n=4}^{\infty} (n-2)a_{n-2} x^{n-2} + 4a_0 + 4a_1x \\ + 4 \sum_{n=4}^{\infty} a_{n-2} x^{n-2} = 0$$

$$\Rightarrow (2a_2 + 4a_0) + 6a_3x + \sum_{n=4}^{\infty} (n(n-1)a_n - (n-2)(n-3)a_{n-2} - 4(n-2)a_{n-2} + 4a_{n-2}) x^{n-2} = 0$$

$$\Rightarrow 2a_2 + 4a_0 = 0 \Rightarrow \underbrace{a_2 = -2a_0}_{\underbrace{6a_3 = 0} \Rightarrow \underbrace{a_3 = 0}}$$

$$n(n-1)a_n - (n-2)(n-3)a_{n-2} - 4(n-2)a_{n-2} + 4a_{n-2} = 0$$

$$n(n-1)a_n - ((n-2)(n-3) + 4(n-2) - 4)a_{n-2} = 0$$

$$n(n-1)a_n = (n^2 - 5n + 6 + 4n - 8 - 4)a_{n-2}$$

$$n(n-1)a_n = (n^2 - n - 6)a_{n-2}$$

$$n(n-1)a_n = (n+2)(n-3)a_{n-2}$$

$$a_n = \frac{(n+2)(n-3)}{n(n-1)} a_{n-2} ; \text{ for } n \geq 4$$

$$\text{Since } a_3 = 0 \Rightarrow a_5 = a_7 = a_9 \dots = \text{Zero}$$

$$a_4 = \frac{6(1)}{4(3)} a_2 = \frac{6(1)}{4(3)} (-2) a_0$$

$$a_6 = \frac{(8)(3)}{6(5)} a_4 = \frac{(6.8)(1.3)}{(4.6)(3.5)} (-2) a_0$$

(1)

$$a_8 = \frac{(6 \cdot 8 \cdot 10)(1 \cdot 3 \cdot 5)}{(4 \cdot 6 \cdot 8)(3 \cdot 5 \cdot 7)} (-2a_0)$$

:

$$\Rightarrow a_2 = -2a_0, \quad a_4 = \frac{6(1)}{4(3)} (-2a_0), \quad a_6 = \frac{8(1)}{4(5)} (-2a_0)$$

$$, \quad a_8 = \frac{(10)(1)}{(4)(7)} (-2a_0), \quad \dots$$

$$y(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots$$

$$= a_1 x + a_0 \left( 1 - 2x^2 - 2\left(\frac{6}{4 \cdot 3}\right)x^4 - 2\left(\frac{8}{4 \cdot 5}\right)x^6 - 2\left(\frac{10}{4 \cdot 7}\right)x^8 \dots \right)$$

$$= a_1 x + a_0 \left( 1 - 2 \sum_{n=1}^{\infty} \frac{(2n+2)}{4(2n-1)} x^{2n} \right)$$

The interval of the validity of the solution is

$$|x| < 1.$$


---

Example: Solve  $(3-x^2)y'' - xy' + 25y = 0$  around

$$x_0 = 0$$

Solution :: Try it by yourself & note that the interval of validity will be  $|x| < \sqrt{3}$ .

---



Example:- Solve  $y'' - 2xy' - 6y = 0$  around  $x_0 = 0$ .

Solution:- The Eq. is in its standard form  $\Rightarrow$

$P(x) = -2x$  &  $q(x) = -6 \Rightarrow$  both are analytic

at  $x_0 = 0 \Rightarrow x_0$  is an ordinary Point  $\Rightarrow$  Use the Power

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

$\Rightarrow y'' = \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} \Rightarrow$  Sub. in the D.E.

$$\sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} - 2 \sum_{n=1}^{\infty} n a_n x^n - 6 \sum_{n=0}^{\infty} a_n x^n = 0$$

Replace in the last two summations  $n$  by  $n-2$ .

$$\sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} - 2 \sum_{n=3}^{\infty} (n-2) a_{n-2} x^{n-2} - 6 \sum_{n=2}^{\infty} a_{n-2} x^{n-2} = 0$$

$$\Rightarrow 2a_2 + \sum_{n=3}^{\infty} n(n-1) a_n x^{n-2} - 2 \sum_{n=3}^{\infty} (n-2) a_{n-2} x^{n-2}$$

$$- 6a_0 - 6 \sum_{n=3}^{\infty} a_{n-2} x^{n-2} = 0$$

$$\Rightarrow (2a_2 - 6a_0) + \sum_{n=3}^{\infty} (n(n-1) a_n - [2(n-2) + 6] a_{n-2}) x^{n-2} = 0$$

$$\Rightarrow 2a_2 - 6a_0 = 0 \Rightarrow a_2 = 3a_0$$

$$n(n-1) a_n - (2(n-2) + 6) a_{n-2} = 0$$

$$\Rightarrow a_n = \frac{2(n-2) + 6}{n(n-1)} a_{n-2}$$

$$\Rightarrow a_n = \frac{2(n+1)}{n(n-1)} a_{n-2} \quad \text{for } n \geq 3$$

1c



$$a_3 = \frac{2(4)}{3(2)} a_1$$

$$a_4 = \frac{2(5)}{4(3)} a_2 = \frac{2(5)}{4(3)} (3a_0)$$

$$a_5 = \frac{2(6)}{5(4)} a_3 = \frac{2^3(4 \cdot 6)}{(3 \cdot 5)(2 \cdot 4)} a_1, \quad a_6 = \frac{2(7)}{6(5)} a_4 = \frac{2^4(5 \cdot 7)}{(4 \cdot 6)(3 \cdot 5)} (3a_0)$$

$$a_7 = \frac{2^3(4 \cdot 6 \cdot 8)}{(3 \cdot 5 \cdot 7)(2 \cdot 4 \cdot 6)} a_1, \quad a_8 = \frac{2^4(5 \cdot 7 \cdot 9)}{(4 \cdot 6 \cdot 8)(3 \cdot 5 \cdot 7)} (3a_0)$$

:

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

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

$$+ a_1 \left( x + \frac{2(4)}{3(2)} x^3 + \frac{2^2(4 \cdot 6)}{(3 \cdot 5)(2 \cdot 4)} x^5 + \dots \right)$$

$$= a_0 \left( 1 + 3x^2 + \sum_{n=1}^{\infty} \frac{2^n (5 \cdot 7 \cdot 9 \dots (2n+3))}{[4 \cdot 6 \dots (2n+2)][3 \cdot 5 \dots (2n+1)]} x^{2n+2} \right)$$

$$+ a_1 \left( x + \sum_{n=1}^{\infty} \frac{2^n (4 \cdot 6 \cdot 8 \dots (2n+2))}{[3 \cdot 5 \dots (2n+1)][2 \cdot 4 \dots (2n)]} x^{2n+1} \right)$$

This solution is valid for all  $x \Rightarrow |x| < \infty$



## The Legendre Differential Equation ::

Ex: Solve the Legendre Diff. Eq. around  $x_0 = 0$

Solution :: The Legendre diff. eq. is

$$(1-x^2)y'' - 2xy' + \kappa(\kappa+1)y = 0 ; \kappa \text{ is real no.}$$

Its standard form is

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

$$\Rightarrow P(x) = -\frac{2x}{1-x^2} \quad \& \quad q(x) = \frac{\kappa(\kappa+1)}{1-x^2}$$

Both  $P(x)$  &  $q(x)$  are analytic at  $x_0 = 0$ , to show

this mathematically we have

$$\begin{aligned} P(x) &= -\frac{2x}{1-x^2} = -2x(1+x^2+x^4+x^6+\dots) \\ &= -2x - 2x^3 - 2x^5 \dots \Rightarrow \text{Taylor about } x_0 = 0 \end{aligned}$$

$$\begin{aligned} \text{Also } q(x) &= \frac{\kappa(\kappa+1)}{1-x^2} = \kappa(\kappa+1) \cdot \frac{1}{1-x^2} \\ &= \kappa(\kappa+1)(1+x^2+x^4+x^6+\dots) \Rightarrow \text{Taylor} \end{aligned}$$

So  $x_0 = 0$  is an ordinary Point & we will use

the Power Series Method

$$\text{Let } y = \sum_{m=0}^{\infty} a_m x^m \Rightarrow y' = \sum_{m=1}^{\infty} m a_m x^{m-1}$$

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

(12)

Substitute in the Leg. D. E.

$$(1-x^2) \sum_{m=2} m(m-1) a_m x^{m-2} - 2x \sum_{m=1} m a_m x^{m-1} + \kappa(\kappa+1) \sum_{m=0} a_m x^m = 0$$

$$\Rightarrow \sum_{m=2} m(m-1) a_m x^{m-2} - \sum_{m=2} m(m-1) a_m x^m - 2 \sum_{m=1} m a_m x^m + \kappa(\kappa+1) \sum_{m=0} a_m x^m = 0.$$

replace  $m$  by  $m+2$  in the first  $\sum \Rightarrow$

$$\sum_{m=0} (m+2)(m+1) a_{m+2} x^m - \sum_{m=2} m(m-1) a_m x^m - 2 \sum_{m=1} m a_m x^m + \kappa(\kappa+1) \sum_{m=0} a_m x^m = 0$$

$$\Rightarrow 2a_2 + 3(2)a_3x - 2a_1x + \kappa(\kappa+1)a_0 + \kappa(\kappa+1)a_1x$$

$$+ \sum_{m=2} \left( (m+2)(m+1) a_{m+2} - m(m-1) a_m - 2m a_m + \kappa(\kappa+1) a_m \right) x^m = 0$$

$$\Rightarrow (2a_2 + \kappa(\kappa+1)a_0) + (6a_3 + (\kappa(\kappa+1)-2)a_1)x + \sum_{m=2} \left( (m+2)(m+1) a_{m+2} - [m(m-1)+2m-\kappa(\kappa+1)] a_m \right) x^m = 0$$

$$\Rightarrow 2a_2 + \kappa(\kappa+1)a_0 \rightarrow \underbrace{a_2 = - \frac{\kappa(\kappa+1)}{2} a_0}$$

$$6a_3 + [\kappa(\kappa+1) - 2] a_1 = 0$$

$$\Rightarrow 6a_3 + (\kappa^2 + \kappa - 2) a_1 = 0$$

$$6a_3 + (k-1)(k+2)a_1 = 0$$

$$\Rightarrow a_3 = \frac{(1-k)(k+2)}{6} a_1$$

$$(m+2)(m+1)a_{m+2} = (m(m-1) + 2m - k(k+1))a_m$$

$$= (m^2 + m - k(k+1))a_m$$

$$= (m-k)(m+k+1)a_m$$

$$\Rightarrow a_{m+2} = \frac{(m-k)(m+k+1)}{(m+2)(m+1)} a_m ; \text{ for } m \geq 2$$

$$a_4 = \frac{(1-k)(k+3)}{4(3)} a_2 = \frac{[(1-k)(2-k)][(k+1)(k+3)]}{(4 \cdot 2)(3 \cdot 1)} a_0$$

$$a_5 = \frac{(3-k)(k+4)}{5(4)} a_3 = \frac{[(1-k)(3-k)][(k+2)(k+4)]}{(5 \cdot 3)(4 \cdot 2)} a_1$$

$$a_6 = \frac{[(1-k)(2-k)(4-k)][(k+1)(k+3)(k+5)]}{(6 \cdot 4 \cdot 2)(5 \cdot 3 \cdot 1)} a_0$$

$$a_7 = \frac{[(1-k)(3-k)(5-k)][(k+2)(k+4)(k+6)]}{(7 \cdot 5 \cdot 3)(6 \cdot 4 \cdot 2)} a_1$$

$$\text{The solution } y(x) = \sum_{m=0}^{\infty} a_m x^m$$

$$= a_0 + a_1 x + a_2 x^2 + \dots$$

$$= a_0 y_1 + a_1 y_2, \text{ where}$$

$$= 1 + \frac{(-k)(k+1)}{2} x^2 + \frac{(-k)(2-k)(k+1)(k+3)}{(4 \cdot 2)(3 \cdot 1)} x^4 + \frac{(-k)(2-k)(4-k)(k+1)(k+3)(k+5)}{(6 \cdot 4 \cdot 2)(5 \cdot 3 \cdot 1)} x^6 + \dots$$

$$y_1 = x + \frac{(1-k)(k+2)}{6} x^3 + \frac{(1-k)(3-k)(k+2)(k+4)}{(5 \cdot 3)(4 \cdot 2)} x^5 + \frac{(1-k)(3-k)(5-k)(k+2)(k+4)(k+6)}{(7 \cdot 5 \cdot 3)(6 \cdot 4 \cdot 2)} x^7 + \dots$$

- Observe that  $y_1$  is an even fn., while  $y_2$  is an odd fn.

- The interval of the validity is  $|x| < 1$ .

- Special Case  $\therefore$  In the special case of  $k = n$  = a positive integer, one of the two functions ( $y_1$  or  $y_2$ ) will terminate i.e. become a polynomial of order =  $n$

$$\text{If } k=0 \Rightarrow y_1 = 1$$

$$\text{If } k=1 \Rightarrow y_2 = x$$

$$\text{If } k=2 \Rightarrow y_1 = 1 - 3x^2$$

$$\text{If } k=3 \Rightarrow y_2 = x - \frac{5}{3}x^3$$

$\vdots$

} Legendre  
Polynomials

Note: For  $k=0$ , The D.E. is  $(1-x^2)y'' - 2xy' = 0$   
 If we use  $u = y' \Rightarrow (1-x^2) \cdot u' - 2xu = 0 \Rightarrow$   
 $\frac{u'}{u} = \frac{2x}{1-x^2} \Rightarrow \ln u = -\ln(1-x^2) + \ln C_1$

$$\Rightarrow u = \frac{C_1}{1-x^2} \Rightarrow y' = \frac{C_1}{1-x^2} \Rightarrow y = C_1 \tanh^{-1}x + C_2$$

(14)