

Series solution

Sec 2

1) ordinary point

Exp 1: Find a series solution in powers of (x) . ($x_0 = 0$)

$$\textcircled{1} y'' - 2xy' - 8y = 0$$

Compare with

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

$$p(x) = -2x, \quad q(x) = -8$$

at $x_0 \Rightarrow p, q$ are defined

$\textcircled{1} \therefore x_0 = 0$ is ordinary point

$\textcircled{2}$ let $y = \sum_{n=0}^{\infty} a_n x^n$ is a solution

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

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

$\textcircled{3}$ Sub in equation:

$$\sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} - 2x \sum_{n=1}^{\infty} n a_n x^{n-1} - 8 \sum_{n=0}^{\infty} a_n x^n = 0$$

$$\sum_{n+2=2}^{\infty} (n+2)(n+1) a_{n+2} x^n - \sum_{n=0}^{\infty} 2n a_n x^n - \sum_{n=0}^{\infty} 8 a_n x^n = 0$$

at $n=0$ the coeff = 0 सब (सुझाव दिया)

$$\Rightarrow \sum_{n=0}^{\infty} [(n+2)(n+1) a_{n+2} - 2n a_n - 8 a_n] x^n = 0$$

$$\Rightarrow \text{Coef}(x^n) = 0$$

$$\text{thus } (n+2)(n+1) a_{n+2} - (2n+8) a_n = 0$$

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

recurrence relation

NB: you need to put the Rec. relation in the simplest form possible so that it can be easily used in the general form later.

$$\textcircled{5} \quad n=0; \quad K=1 \quad a_2 = \frac{2(4)}{2(1)} a_0 \quad K=3 \quad n=4 \Rightarrow a_6 = \frac{2 \times 8}{6 \times 5} a_4$$

$$n=2; \quad a_4 = \frac{2(6)}{(4)(3)} a_2 \quad a_6 = \frac{2^3 (4 \cdot 6 \cdot 8)}{(2 \cdot 4 \cdot 6)(1 \cdot 3 \cdot 5)}$$

$$K=2 \quad = \frac{2(6) \times 2(4)}{(4)(3)(2)} a_0$$

→ we need 3 terms. ∴ Sub with $n=4, 1, 3, 5$.

for even values of n .

$$a_{2K} = \frac{2^K [4 \cdot 6 \cdot 8 \dots (2K+2)]}{(2K)!} a_0$$

→ $(0K + 0)$
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for odd values of n .

$$a_{2K+1} = \frac{2^K [5 \cdot 7 \cdot 9 \dots (2K+3)]}{(2K+1)!} a_1, \quad K \geq 1$$

the trick is to be able to accomplish all the steps

$$\textcircled{2} \quad y = \sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + a_3 x^3$$

$$= a_0 + \sum_{k=1}^{\infty} a_{2k} x^{2k}$$

$$+ a_1 x + \sum_{k=1}^{\infty} a_{2k+1} x^{2k+1}$$

$$y = a_0 \left[1 + \sum_{k=1}^{\infty} \frac{2^k [4 \cdot 6 \cdot 8 \dots (2k+2)]}{(2k)!} x^{2k} \right]$$

$$+ a_1 \left[1 + \sum_{k=1}^{\infty} \frac{2^k [5 \cdot 7 \cdot 9 \dots (2k+3)]}{(2k+1)!} x^{2k+1} \right]$$

$$= C_1 y_1 + C_2 y_2$$

exp 2: $(1-x^2)y'' - 2xy' + 6y = 0$

$$p(x) = \frac{-2x}{1-x^2}, \quad q(x) = \frac{6}{1-x^2}$$

① $x_0 = 0$, p, q are defined $\therefore x_0$ is O.P

② let $y = \sum_{n=0}^{\infty} a_n x^n$ is a solution

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

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

same steps for O.P.

③ sub in equation

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

NB: don't leave the original equation with a denominator.

$$\sum_{n=1}^{\infty} n a_n x^n + 6 \sum_{n=0}^{\infty} a_n x^n = 0$$

at $n=1$ $\text{sum} = 0$; you can start from zero without error
 $n=0$ $\text{sum} = 0$

$$\Rightarrow \sum_{n=2} n(n-1)a_n X^{n-2} - \sum_{n=2} n(n-1)a_n X^n + \sum_{n=0} 6a_n X^n = 0$$

$$\Rightarrow \sum_{n=0} (n+2)(n+1)a_{n+2} X^n - \sum_{n=0} n(n-1)a_n X^n - \sum_{n=0} 2na_n X^n + \sum_{n=0} 6a_n X^n = 0$$

$$\Rightarrow \sum_{n=0} [(n+2)(n+1)a_{n+2} - n(n-1)a_n - 2na_n + 6a_n] X^n = 0$$

④ $\Rightarrow \text{Gf}(X^n) = 0$

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

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

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

⑤ $n=1$; $a_3 = \frac{(4)(-2)}{(3)(2)} a_1$

$$n=3$$
 ; $a_5 = \frac{(6)(1)}{(5)(4)} a_3 = \frac{(4)(6)(-1)(1)}{(3 \cdot 5)(2 \cdot 4)} a_1$

$$n=5 \Rightarrow a_7 = \frac{(8)(3)}{(7)(6)} a_5$$

$$a_7 = \frac{4 \cdot 6 \cdot 8(-1 \cdot 1 \cdot 1)}{(3 \cdot 5 \cdot 7)(2 \cdot 4 \cdot 6)} a_1$$

$$a_{2k+1} = \frac{[4 \cdot 6 \cdot 8 \dots (2k+2)]}{(2k+1)!} a_1$$

$$k \geq 1$$

for even values

$$n=0 \cdot a_2 = \frac{3x-2}{2x-1} a_0$$

$$n=2 \Rightarrow a_4 = 0 \cdot a_2$$

$$n=4 \Rightarrow a_6 = 0 \cdot a_4 = 0 = \text{zero}$$

$$a_n = a_6 = a_8 = a_{2k} = 0$$

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

$$= a_0 + a_2 x^2$$

$$+ a_4 x^4 + \sum_{k=1}^{\infty} a_{2k+2} x^{2k+2}$$

don't forget these terms; they'll always exist.

$$y = a_0 [1 - 3x^2]$$