Homework 9

PHYS209

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(1)

(1.1)

Let us have differential equation:

$$f''(x) - (x+1)f(x) = 0 (1.1)$$

We can solve given differential equation by using $f(x) = \sum_{k=0}^{\infty} a_k (x+1)^k$. From term by term differentiation we get:

$$f'(x) = \sum_{k=0}^{\infty} a_k k(x+1)^{k-1}$$

$$f''(x) = \sum_{k=0}^{\infty} a_k k(k-1)(x+1)^{k-2}$$
(1.2)

Using (1.2) in (1.1) we get:

$$\sum_{k=0}^{\infty} a_k k(k-1)(x+1)^{k-2} - \sum_{k=0}^{\infty} a_k (x+1)^{k+1} = 0$$
 (1.3)

To simplfy the equation we can shift the index of first summation by 3:

$$\sum_{k=-3}^{\infty} a_{k+3}(k+3)(k+2)(x+1)^{k+1} - \sum_{k=0}^{\infty} a_k(x+1)^{k+1} = 0$$
 (1.4)

Since value of the first sum for k = -3 and k = -2 is zero, we can start the first sum from k = -1:

$$\sum_{k=-1}^{\infty} a_{k+3}(k+3)(k+2)(x+1)^{k+1} - \sum_{k=0}^{\infty} a_k(x+1)^{k+1} = 0$$
 (1.5)

Let's evaluate the first sum for k = -1, and get it out of the sum:

$$2a_2(x+1)^0 + \sum_{k=0}^{\infty} a_{k+3}(k+3)(k+2)(x+1)^{k+1} - \sum_{k=0}^{\infty} a_k(x+1)^{k+1} = 0$$
 (1.6)

Since 1.6 must hold for all ordinary points, therefore all $x \in \mathbb{C}$, it must also hold for x = -1. Therefore:

$$2a_2 + 0 - 0 = 0 \Rightarrow a_2 = 0 \tag{1.7}$$

Now we can simplify (1.6):

$$\sum_{k=0}^{\infty} a_{k+3}(k+3)(k+2)(x+1)^{k+1} - \sum_{k=0}^{\infty} a_k(x+1)^{k+1} = 0$$
 (1.8)

Bringing to sums together:

$$\sum_{k=0}^{\infty} \left[a_{k+3}(k+3)(k+2) - a_k \right] (x+1)^{k+1} = 0$$
 (1.9)

(1.2)

From orthogonality condition we know that:

$$a_{k+3}(k+3)(k+2) - a_k = 0 (1.10)$$

However this condition doesn't give us direct relationship between a_k and a_{k+1} . Instead, a relationship between a_k and a_{k+3} :

$$a_{k+3} = \frac{a_k}{(k+3)(k+2)} \tag{1.11}$$

So than, we can write all a_k for k > 2 in terms of a_0 , a_1 and a_2 :

$$a_{0} = a_{0}$$
 $a_{1} = a_{1}$
 $a_{2} = 0$
 $a_{3} = \frac{a_{0}}{3 \cdot 2}$
 $a_{4} = \frac{a_{1}}{4 \cdot 3}$
 $a_{5} = 0$

$$(1.12)$$

From previous we can write general form of a_k as follows:

$$a_{k} = \begin{cases} \frac{a_{0}}{(2 \cdot 3)(5 \cdot 6)...(3n-1) \cdot 3n} & k = 3n\\ \frac{a_{1}}{(3 \cdot 4)(6 \cdot 7)...3n \cdot (3n+1)} & k = 3n+1\\ 0 & k = 3n+2 \end{cases}$$
 (1.13)

(1.3)

Inserting a_k into f(x) we get:

$$f(x) = c_1 f_1(x) + c_2 f_2(x)$$

$$f(x) = a_0 \sum_{0}^{\infty} \left(\frac{(x+1)^{3n}}{(2\cdot 3)(5\cdot 6)...(3n-1)\cdot 3n} \right) + a_1 \sum_{0}^{\infty} \left(\frac{(x+1)^{3n+1}}{(3\cdot 4)(6\cdot 7)...3n\cdot (3n+1)} \right)$$
(1.14)

These functions are actually pretty common in physics, and they are called Airy functions, and by convention called, Ai(x) and Bi(x)

(1.4)

We now need to prove linear independence of Ai(x) and Bi(x). To do so we compute Wronskian:

$$W(x) = \begin{vmatrix} Ai(x) & Bi(x) \\ Ai'(x) & Bi'(x) \end{vmatrix}$$
 (1.15)

Where Ai'(x) and Bi'(x) are derivatives of Ai(x) and Bi(x) respectively, and are given by:

$$Ai'(x) = \sum_{0}^{\infty} \left(\frac{3n(x+1)^{3n-1}}{(2\cdot 3)(5\cdot 6)\dots(3n-1)\cdot 3n} \right)$$

$$Bi'(x) = \sum_{0}^{\infty} \left(\frac{(3n+1)(x+1)^{3n}}{(3\cdot 4)(6\cdot 7)\dots 3n\cdot (3n+1)} \right)$$
(1.16)

It can be proven that W(x) is constant.

$$W(x) = Ai(x)Bi'(x) - Ai'(x)Bi(x)$$

$$W'(x) = Ai'(x)Bi'(x) + Ai(x)Bi''(x) - Ai''(x)Bi(x) - Ai'(x)Bi'(x)$$

$$Ai''(x) = (x+1)Ai(x)$$

$$Bi''(x) = (x+1)Bi(x)$$

$$W'(x) = (x+1)Ai(x)Bi'(x) + (x+1)Ai(x)Bi'(x) - (x+1)Ai(x)Bi'(x)$$

$$W'(x) = 0$$

$$(1.17)$$

Therefore W(x) is constant. Since W(x) is constant, we can evaluate it at any point. Let's evaluate it at x = -1: Ai(-1) = 1, Bi(-1) = 0, Ai'(-1) = 0, Bi'(-1) = 1, therefore, Wronskian at x = -1 is 0