

Solutions About Ordinary Points

Michael Brodskiy

Professor: Meetal Shah

October 28, 2020

- A point $x = x_0$ is said to be an ordinary point of the differential of the differential equation $a_2(x)y'' + a_1(x)y' + a_0(x)y = 0$ if both coefficients $P(x)$ and $Q(x)$ in the standard form $y'' + P(x)y' + Q(x)y = 0$ are analytic (can be expressed as a series) at x_0 . A point that is not an ordinary point is said to be a singular point of the DE. (1)

$$P(x) = \frac{a_1(x)}{a_2(x)} \text{ and } Q(x) = \frac{a_0(x)}{a_2(x)} \quad (1)$$

- A point is ordinary as long as $a_2(x) \neq 0$ at x_0 ¹
- If $x = x_0$ is an ordinary point of the differential equation, we can always find two linearly independent solutions in the form of a power series centered at x_0 , that is (2). A power series solution converges at least on some interval defined by $|x - x_0| < R$, where R is the distance from x_0 to the closest singular point.

$$y = \sum_{n=0}^{\infty} c_n(x - x_0)^n \quad (2)$$

- A solution about the ordinary point x_0 is a solution of form (2)

¹NOTE: singular points do not have to be real. For example, in $(x^2 + 1)y'' + xy' - y = 0$, $x^2 + 1$ has roots $\pm i$