

Successive Differentiation

5.1. Introduction

Let $y = f(x) = e^{6x} + 5 \sin 2x + 4x^2 - 3x + 7$, then on differentiating w.r.t. x , we get $y_1 = f'(x) = 6e^{6x} + 10 \cos 2x + 8x - 3$.

Here y_1 or $f'(x)$ is called the first derivative of y or $f(x)$ and it is a function of x . Again differentiating, we have

$$y_2 = f''(x) = 36e^{6x} - 20 \sin 2x + 8.$$

This is the second derivative of y and it can be further differentiated to give

$y_3 = f'''(x) = 216e^{6x} - 40 \cos 2x$, which is the third derivative of y . It is denoted by $\frac{d^3y}{dx^3}$, D^3y or y''' .

Thus if we differentiate a function y , n -times successively, we will obtain n th derivative of the function y which we denote by

$$y_n, f^n(x), \frac{d^n y}{dx^n} \text{ or } D^n y.$$

5.2. Standard Results

(a) If $y = (ax + b)^m$, then

$$y_1 = m \cdot a(ax + b)^{m-1}$$

$$y_2 = m(m-1) \cdot a^2(ax + b)^{m-2}$$

$$y_3 = m(m-1)(m-2) \cdot a^3(ax + b)^{m-3}.$$

In general, $y_n = m(m-1)(m-2) \dots (m-n+1) \cdot a^n(ax + b)^{m-n}$

In particular (i) $y_n = \frac{m!}{(m-n)!} a^n(ax + b)^{m-n}$,

if m is a positive integer $> n$,

(ii) $y_n = 0$, if m is a positive integer $< n$,

(iii) $y_n = n! a^n$, when $m = n$,

(iv) $y = (ax + b)^{-1}$, when $m = -1$,

$$y_n = (-1)(-2)(-3) \dots (-n) \cdot a^n(ax + b)^{-1-n}$$

$$= (-1)^n (n!) a^n (ax+b)^{-(n+1)}$$

(b) If $y = e^{ax}$, then

$$y_1 = ae^{ax}, y_2 = a^2 e^{ax}, y_3 = a^3 e^{ax}.$$

This can be generalised to

$$y_n = a^n e^{ax}.$$

(c) If $y = \log(ax+b)$, then

$$y_1 = a/(ax+b) = a(ax+b)^{-1},$$

$$y_2 = a^2 \cdot (-1)(ax+b)^{-2},$$

$$y_3 = a^3 (-1)(-2)(ax+b)^{-3},$$

$$y_4 = a^4 (-1)(-2)(-3)(ax+b)^{-4} \\ = a^4 (-1)^3 3! (ax+b)^{-4}.$$

$$\therefore y_n = a^n (-1)^{n-1} (n-1)! (ax+b)^{-n}.$$

(d) If $y = \sin(ax+b)$, then

$$y_1 = a \cdot \cos(ax+b) = a \cdot \sin\left(ax+b + \frac{\pi}{2}\right),$$

on using $\cos \theta = \sin\left(\theta + \frac{\pi}{2}\right)$. Again differentiating, we get

$$y_2 = a^2 \cdot \cos\left(ax+b + \frac{\pi}{2}\right)$$

$$= a^2 \cdot \sin\left(ax+b + \frac{\pi}{2} + \frac{\pi}{2}\right)$$

$$= a^2 \cdot \sin\left(ax+b + 2 \cdot \frac{\pi}{2}\right).$$

$$\text{Similarly, } y_3 = a^3 \cdot \sin\left(ax+b + 3 \cdot \frac{\pi}{2}\right).$$

Continuing this process, we get

$$y_n = a^n \sin\left(ax+b + \frac{n\pi}{2}\right).$$

(e) If $y = \cos(ax+b)$, then proceeding exactly as above we get $y_n = a^n \cos\left(ax+b + \frac{n\pi}{2}\right)$.

(f) If $y = e^{ax} \sin(bx+c)$, then

$$y_1 = ae^{ax} \cdot \sin(bx+c) + e^{ax} \cdot b \cos(bx+c)$$

$$= e^{ax} \{a \sin(bx+c) + b \cos(bx+c)\}.$$

Now let $a = r \cos \phi$ and $b = r \sin \phi$, we get

$$y_1 = e^{ax} \cdot r \{\sin(bx+c) \cos \phi + \cos(bx+c) \sin \phi\} \\ = re^{ax} \sin(bx+c + \phi)$$

Similarly, again differentiating and simplifying, we have

$$y_2 = r^2 e^{ax} \sin (bx + c + 2\phi)$$

$$y_3 = r^3 e^{ax} \sin (bx + c + 3\phi).$$

and

If this process is continued n times, we get

$$y_n = r^n e^{ax} \sin (bx + c + n\phi),$$

where

$$r = \sqrt{a^2 + b^2} \text{ and } \phi = \tan^{-1} \frac{b}{a}.$$

(g) If $y = e^{ax} \cos (bx + c)$, then proceeding as above we have

$$y_n = r^n e^{ax} \cos (bx + c + n\phi).$$

where r and ϕ are given earlier.

Example 1. Find the n th derivative of $\frac{x^4}{(x-1)(x-2)}$

Sol. Let
$$y = \frac{x^4}{(x-1)(x-2)}$$

$$= x^2 + 3x + 7 + \frac{15x - 14}{(x-1)(x-2)}$$

Resolving into partial fractions, we have

$$y = x^2 + 3x + 7 - \frac{1}{(x-1)} + \frac{16}{(x-2)}$$

Now differentiating n (> 2) times and using the result 5.2(a) with $m = -1$, we have

$$y_n = (-1)^n (n!) \left\{ \frac{16}{(x-2)^{n+1}} - \frac{1}{(x-1)^{n+1}} \right\}.$$

Example 2. If $y = \sin^4 x$, find y_n .

Sol. Here

$$\begin{aligned} y &= \sin^4 x \\ &= (\sin^2 x)^2 = \left(\frac{1 - \cos 2x}{2} \right)^2 \\ &= \frac{1}{4} (1 - 2 \cos 2x + \cos^2 2x) \\ &= \frac{1}{4} \left\{ 1 - 2 \cos 2x + \frac{1}{2} (1 + \cos 4x) \right\} \\ &= \frac{1}{8} (3 - 4 \cos 2x + \cos 4x) \end{aligned}$$

Now differentiating n times w. r. t. x and using the result 5.2 (e), we have

$$\begin{aligned} y_n &= \frac{1}{8} \left\{ -4 \cdot 2^n \cos \left(2x + \frac{n\pi}{2} \right) + 4^n \cos \left(4x + \frac{n\pi}{2} \right) \right\} \\ &= 2^{n-1} \left\{ 2^{n-2} \cos \left(4x + \frac{n\pi}{2} \right) - \cos \left(2x + \frac{n\pi}{2} \right) \right\} \end{aligned}$$

Example 3. If $y = e^{3x} \cos x \cos 2x \sin x$, find y_n .

Sol. Here $y = \frac{1}{4} e^{3x} (2 \cos x \sin x) \cos 2x$
 $= \frac{1}{4} e^{3x} \sin 2x \cos 2x$
 $= \frac{1}{4} e^{3x} \sin 4x$

Now using the result 5'2 (d), we have

$$y_n = \frac{1}{4} \cdot 5^n e^{3x} \sin \left(4x + n \tan^{-1} \frac{4}{3} \right).$$

Example 4. Find y_n when $y = \tan^{-1} \left(\frac{x}{a} \right)$.

Sol. Differentiating y w. r. t. x , we have

$$y_1 = \frac{a}{x^2 + a^2} = \frac{a}{(x - ia)(x + ia)}$$

$$= \frac{1}{2i} \left\{ \frac{1}{(x - ia)} - \frac{1}{(x + ia)} \right\}$$

Differentiating $(n-1)$ times, we have

$$y_n = \frac{(-1)^{n-1} (n-1)!}{2i} \left\{ \frac{1}{(x - ia)^n} - \frac{1}{(x + ia)^n} \right\}$$

Now y_n can be simplified by using De Moivre's theorem. Let $x = r \cos \phi$ and $a = r \sin \phi$.

$$\text{Then } (x - ia)^{-n} = (r \cos \phi - i r \sin \phi)^{-n}$$

$$= r^{-n} (\cos \phi - i \sin \phi)^{-n} = r^{-n} (\cos n\phi + i \sin n\phi).$$

Similarly $(x + ia)^{-n} = r^{-n} (\cos n\phi - i \sin n\phi)$.

$$\therefore y_n = \frac{(-1)^{n-1} (n-1)!}{2i} r^{-n} \{ (\cos n\phi + i \sin n\phi) - (\cos n\phi - i \sin n\phi) \}$$

$$= (-1)^{n-1} (n-1)! r^{-n} \sin n\phi$$

$$= (-1)^{n-1} (n-1)! a^{-n} \sin^n \phi \sin n\phi$$

for

$$a = r \sin \phi \Rightarrow \frac{1}{r} = \frac{1}{a} \sin \phi$$

or

$$r^{-n} = a^{-n} \sin^n \phi.$$

Example 5. Find the n th derivative of $\frac{1}{(1+x+x^2)}$

Sol. Let $y = \frac{1}{x^2 + x + 1} = \frac{1}{(x + \frac{1}{2})^2 + \frac{3}{4}} = \frac{1}{t^2 + a^2}$,

where $t = x + \frac{1}{2}$ and $a = \frac{\sqrt{3}}{2}$

Now applying the method of Example 4, we get

$$y_n = \frac{(-1)^n n!}{a^{n+2}} \sin^{n+1} \theta \sin (n+1) \theta$$

where $\tan \theta = \frac{\sqrt{3}}{2x+1}$, $a = \frac{\sqrt{3}}{2}$.

EXERCISE 5 (a)

1. If $y = \left(\frac{1+x}{1-x} \right)^n$, show that $\frac{dy}{dx} = \frac{2ny}{(1-x^2)}$ and $\frac{d^2y}{dx^2} = \frac{2(n+x)}{(1-x^2)} \cdot \frac{dy}{dx}$

2. Find $\frac{d^2y}{dx^2}$ where $x = a(\theta + \sin \theta)$, $y = a(1 - \cos \theta)$

3. If $y = a e^{-kt} \cos(pt + c)$, show that $\frac{d^2y}{dt^2} + 2k \frac{dy}{dt} + n^2 y = 0$, where $n^2 = p^2 + k^2$.

4. If $p^2 = a^2 \cos^2 \theta + b^2 \sin^2 \theta$, prove that $p + \frac{d^2p}{d\theta^2} = \frac{a^2 b^2}{p^3}$

5. If $y = \sin kx + \cos kx$, prove that $y_n = k^n \{1 + (-1)^n \sin 2kx\}^{1/2}$

6. Find the n th differential co-efficients of
 (i) $\cos 2x \sin 3x$ (ii) $3 \cos 5x \cos 3x + x^n$
 (iii) $\cos x \cos 2x \cos 3x$ (iv) $\sin^2 x \cos^3 x$
 (v) $\cos^4 x$ (vi) $e^x \sin x \sin 2x$

7. Find the n th derivatives of

(i) $\frac{2x-1}{(x-2)(x+1)}$ (ii) $(1-5x+6x^2)^{-1}$
 (iii) $\frac{4x}{(x-1)^2(x+1)}$ (iv) $\tan^{-1} \left\{ \left(\frac{1+x}{1-x} \right) \right\}$

8. If $y = \tan^{-1} x$, show that

$$y_n = (n-1)! \cos \left\{ ny + (n-1) \frac{\pi}{2} \right\} \cos^n y.$$

9. If $y = e^{x \cos \beta} \cos(x \sin \beta)$, show that $y_n = e^{x \cos \beta} \cdot \cos(x \sin \beta + n\beta)$

10. Prove that the value of the n th derivative of $\frac{x^3}{x^3-1}$ for $x=0$, is zero when n is even and $(-n!)$ when n is odd and greater than one.

11. If $y = \log \sqrt{\frac{2x+1}{x-2}}$, show that

$$y_n = \frac{1}{2} (-1)^{n-1} (n-1)! \left\{ \frac{2^n}{(2x+1)^n} - \frac{1}{(x-2)^n} \right\}$$

SUCCESSIVE DIFFERENTIALS

12. If is odd and (ii) [Hint.

13. If

(i)

(ii)

14. If

Also find

15. If

where

16. If

17. If

18. If

5.3. Leibniz's Rule

If $y = u \cdot v$ is of n th order

$y_n = u_n \cdot v +$ where suffix respect to x

This is

Step

12. If $y = \cosh 2x$, show that (i) $y_n = 2^n \sinh 2x$ when n is odd and (ii) $y_n = 2^n \cosh 2x$ when n is even.

[Hint. $y = \cosh 2x = \frac{1}{2}(e^{2x} + e^{-2x})$. Now find y_n .]

13. If $y = e^{ax} \sin bx$, prove that

$$(i) \quad y_n = (a \sec \theta)^n e^{ax} \sin \left(bx + n \tan^{-1} \frac{b}{a} \right)$$

$$(ii) \quad y_{n+1} - 2ay_n + (a^2 + b^2) y_{n-1} = 0$$

14. If $f(x) = e^{-ax} \cos (bx + c)$ show that

$$f^n(x) = (-1)^n (a^2 + b^2)^{\frac{n}{2}} e^{-ax} \cos \left(bx + c + n \tan^{-1} \frac{b}{a} \right).$$

Also find $f^n(0)$ when $a = b = 1$ and $c = 0$.

15. If $(1 - x^2) \tan y = 2x$, show that

$$y_n = 2(-1)^{n-1} (n-1)! \sin^n w \sin nw$$

where $\cot w = x$.

16. If $y = x \log \left(\frac{x-1}{x+1} \right)$, prove that

$$y_n = (-1)^n (n-2)! \left[\frac{x-n}{(x-1)^n} - \frac{x+n}{(x+1)^n} \right]$$

17. If $y = x(a^2 + x^2)^{-1}$, show that

$$y_n = (-1)^n n! a^{-n-1} \sin^{n+1} \phi \cos (n+1) \phi$$

where $\phi = \tan^{-1} \left(\frac{a}{x} \right)$.

18. If $y = x \log (x+1)$, prove that

$$y_n = \frac{(-1)^{n-2} (n-2)! (x+n)}{(x+1)^n}$$

5.3. Leibnitz's Theorem

If $y = u.v$, where u and v are functions of x having derivatives of n th order, then

$$y_n = u_n \cdot v + {}^nC_1 u_{n-1} \cdot v_1 + {}^nC_2 u_{n-2} \cdot v_2 + \dots + {}^nC_r u_{n-r} \cdot v_r + \dots + u \cdot v_n$$

where suffixes in u and v denote the order of differentiation with respect to x and ${}^nC_1, {}^nC_2, \dots$ have their usual meanings.

This theorem is proved by Mathematical induction.

Step I. By differentiating $y = u \cdot v$ successively, we get

$$y_1 = u_1 v + u \cdot v_1,$$

$$y_2 = (u_2 \cdot v + u_1 \cdot v_1) + (u_1 \cdot v_1 + u \cdot v_2)$$

$$= u_2 \cdot v + 2u_1 \cdot v_1 + u \cdot v_2$$

$$= u_2 \cdot v + {}^2C_1 u_1 v_1 + u \cdot v_2$$

$$\begin{aligned}
 y_3 &= (u_3 \cdot v + u_2 \cdot v_1) + 2(u_2 \cdot v_1 + u_1 \cdot v_2) + (u_1 \cdot v_2 + u \cdot v_3) \\
 &= u_3 \cdot v + 3u_2 \cdot v_1 + 3u_1 \cdot v_2 + u \cdot v_3 \\
 &= u_3 \cdot v + {}^3C_1 u_2 \cdot v_1 + {}^3C_2 u_1 \cdot v_2 + u \cdot v_3.
 \end{aligned}$$

Thus the theorem is true for $n=1, 2$ and 3 .

Step II. Now we assume that the theorem is true for a particular value of n . Differentiating y_n with respect to x once again, we have

$$\begin{aligned}
 y_{n+1} &= (u_{n+1} \cdot v + u_n \cdot v_1) + ({}^nC_1 u_n \cdot v_1 + {}^nC_1 u_{n-1} \cdot v_2) + \dots \\
 &\quad + ({}^nC_r u_{n-r+1} \cdot v_r + {}^nC_r u_{n-r} \cdot v_{r+1}) + \dots + (u_1 \cdot v_n + u \cdot v_{n+1}) \\
 &= u_{n+1} \cdot v + (1 + {}^nC_1) u_n \cdot v_1 + ({}^nC_1 + {}^nC_2) u_{n-1} \cdot v_2 + \dots \\
 &\quad + ({}^nC_{r-1} + {}^nC_r) u_{n-r+1} \cdot v_r + \dots + u \cdot v_{n+1} \\
 &= u_{n+1} \cdot v + {}^{n+1}C_1 u_n \cdot v_1 + {}^{n+1}C_2 u_{n-1} \cdot v_2 + \dots \\
 &\quad + {}^{n+1}C_r u_{n-r+1} \cdot v_r + \dots + u \cdot v_{n+1},
 \end{aligned}$$

since $({}^nC_{r-1} + {}^nC_r) = {}^{n+1}C_r$; ${}^nC_0 + {}^nC_1 = {}^{n+1}C_1$
or $1 + {}^nC_1 = {}^{n+1}C_1$; ${}^nC_1 + {}^nC_2 = {}^{n+1}C_2$ etc.

Thus we see that if the theorem is true for a particular value of n , it is also true for $(n+1)$. But the theorem is true for $n=3$, so it is also true for $n=3+1=4$ and so on. Therefore, it must be true for every positive integral value of n .

Remark 1. If one of the functions out of the product is a polynomial function of x , we will generally take it as v while the function whose n th derivative is easily known, will be taken as u . For example, in case

$$y = (3x^2 - 7x + 4) e^{5x},$$

take $u = e^{5x}$ and $v = 3x^2 - 7x + 4$.

Then $u_n = 5^n e^{5x},$

$$u_{n-1} = 5^{n-1} e^{5x},$$

$$u_{n-2} = 5^{n-2} e^{5x} \text{ etc.}$$

and

$$v_1 = 6x - 7, v_2 = 6, v_3 = 0 = v_4 = v_5 = \dots \text{ etc.}$$

$$\begin{aligned}
 \therefore y^n &= D^n \{e^{5x} \times (3x^2 - 7x + 4)\} \\
 &= (5^n e^{5x}) \times (3x^2 - 7x + 4) + {}^nC_1 (5^{n-1} e^{5x}) \\
 &\quad \times (6x - 7) + {}^nC_2 (5^{n-2} e^{5x}) \times 6 \\
 &= 5^{n-2} e^{5x} \{25(3x^2 - 7x + 4) + 5n(6x - 7) + 3n(n-1)\}
 \end{aligned}$$

Here we get the first three terms only as all the rest vanish.

Remark 2. The Leibnitz's theorem can also be stated as follows.

$$\begin{aligned}
 D^n(uv) &= D^n u \cdot v + {}^nC_1 D^{n-1} u \cdot Dv + {}^nC_2 D^{n-2} u \cdot D^2 v + \dots \\
 &\quad + {}^nC_r D^{n-r} u \cdot D^r v + \dots + u \cdot D^n v.
 \end{aligned}$$

SUCCESSIVE DIFFERENTIATION

Example 1.

show that

Sol. Let

and

Then

and

Now

Example

prove that $x^2 y$

Sol. Sin

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Example 1. If $y = x^n / (x+1)^{n+1}$,

show that

$$y_n = \frac{n!}{(x+1)^{n+1}}$$

Sol. Let

$$u = \frac{1}{(x+1)}$$

$$= (x+1)^{-1}$$

and

$$v = x^n$$

Then

$$u_1 = -(x+1)^{-2}$$

$$u_2 = (-1)^2 \cdot 2! \cdot (x+1)^{-3}$$

$$u_n = (-1)^n n! (x+1)^{-(n+1)}$$

and

$$v_1 = nx^{n-1}$$

$$v_2 = n(n-1)x^{n-2}, \dots, v_n = n!$$

Now

$$y_n = D^n (u \times v)$$

$$= (-1)^n n! (x+1)^{-(n+1)} \cdot x^n + {}^nC_1 (-1)^{n-1} \times (n-1)! (x+1)^{-n} \cdot nx^{n-1} + {}^nC_2 \cdot (-1)^{n-2} \times (n-2)! (x+1)^{-(n-1)} \cdot n(n-1)x^{n-2} + \dots$$

$$+ \frac{1}{x+1} \cdot n!$$

$$= \frac{(-1)^n n!}{(x+1)^{n+1}} \{x^n - {}^nC_1 x^{n-1} \cdot (x+1) + {}^nC_2 x^{n-2} \cdot (x+1)^2 - \dots + (x+1)^n\}$$

$$= \frac{(-1)^n n!}{(x+1)^{n+1}} \{[x - (x+1)]^n\}$$

$$= \frac{(-1)^n n!}{(x+1)^{n+1}} \{(-1)^n\}$$

$$= n! / (x+1)^{n+1}$$

Example 2. If $\cos^{-1} \left(\frac{y}{b} \right) = \log \left(\frac{x}{n} \right)^n$

prove that $x^2 y_{n+2} + (2n+1)x y_{n+1} + 2n^2 y_n = 0$.

Sol. Simplifying $\cos^{-1} \left(\frac{y}{b} \right) = n \log \left(\frac{x}{n} \right)$

$$\Rightarrow \frac{y}{b} = \cos \left\{ n \log \left(\frac{x}{n} \right) \right\}$$

Differentiating,

$$y_1 = -b \sin \left\{ n \log \left(\frac{x}{n} \right) \right\} \times \frac{n}{x}$$

$$\Rightarrow y_1 \cdot x = -bn \sin \{n \log (x/n)\}$$

Differentiating again and simplifying, we have

$$y_2 \cdot x + y_1 \cdot 1 = -bn \cos \{n \log (x/n)\} \cdot n/x$$

$$= -\frac{n^2}{x} y$$

or

$$y_2 \cdot x^2 + y_1 \cdot x + n^2 y = 0.$$

Now differentiating n times by Leibnitz's theorem, we have

$$(y_{n+2} \cdot x^2 + {}^nC_1 y_{n+1} \cdot 2x + {}^nC_2 y_n \cdot 2) + (y_{n+1} \cdot x + {}^nC_1 y_n \cdot 1) + n^2 y_n = 0$$

or

$$\{x^2 y_{n+2} + 2nx y_{n+1} + n(n-1)y_n\} + (x y_{n+1} + n y_n) + n^2 y_n = 0$$

or

$$x^2 y_{n+2} + (2n+1)x y_{n+1} + 2n^2 y_n = 0.$$

Example 3. If $y = e^{a \sin^{-1} x}$, prove that

$$(i) (1-x^2) y_2 - x y_1 - a^2 y = 0$$

$$(ii) (1-x^2) y_{n+2} - (2n+1)x y_{n+1} - (n^2 + a^2) y_n = 0.$$

Hence find the value of y_n when $x=0$.

Sol. Differentiating y w.r.t. x , we get

$$y_1 = \frac{ae^{a \sin^{-1} x}}{\sqrt{1-x^2}} = \frac{ay}{\sqrt{1-x^2}} \quad \dots(i)$$

or

$$y_1^2(1-x^2) = a^2 y^2$$

Differentiating again, we have

$$2y_1 y_2 \cdot (1-x^2) + y_1^2 \cdot (-2x) = a^2 \cdot 2y y_1$$

or

$$y_2 \cdot (1-x^2) - y_1 \cdot x - a^2 y = 0 \quad \dots(ii)$$

Differentiating (ii), n times by Leibnitz theorem, we have

$$\{y_{n+2} \cdot (1-x^2) + {}^nC_1 y_{n+1} \cdot (-2x) + {}^nC_2 \cdot y_n \cdot (-2)\} - (y_{n+1} \cdot x + {}^nC_1 y_n \cdot 1) - a^2 y_n = 0$$

or

$$(1-x^2) y_{n+2} - (2n+1)x y_{n+1} - (n^2 + a^2) y_n = 0 \quad \dots(iii)$$

Now putting $x=0$ in (i), (ii) and (iii), we get

$$(y_1)_0 = a,$$

$$(y_2)_0 = a^2$$

and

$$(y_{n+2})_0 = (n^2 + a^2)(y_n)_0 \quad \dots(iv)$$

Taking

$n=1, 3, 5, 7, \dots (n-2)$ in (iv), we get

$$(y_3)_0 = (1^2 + a^2)(y_1)_0 = (1 + a^2) \cdot a$$

$$(y_5)_0 = (3^2 + a^2)(y_3)_0 = (3^2 + a^2)(1 + a^2) \cdot a$$

$$(y_7)_0 = (5^2 + a^2)(y_5)_0 = (5^2 + a^2)(3^2 + a^2)(1 + a^2) a$$

$$\vdots$$

$$(y_n)_0 = \{(n-2)^2 + a^2\} (y_{n-2})_0$$

$$= \{(n-2)^2 + a^2\} \cdot \{(n-4)^2 + a^2\} (y_{n-4})_0$$

$$= \{(n-2)^2 + a^2\} \cdot \{(n-4)^2 + a^2\} \dots (3^2 + a^2)(1 + a^2) a.$$

This is when n is odd. When n is even, taking $n=2, 4, 6, \dots$ in (iv), we have

$$(y_4)_0 = (2^2 + a^2)(y_2)_0 = (2^2 + a^2) \cdot a^2$$

$$(y_0)_0 = (4^2 + a^2)(y_1)_0 = (4^2 + a^2) \cdot (2^2 + a^2) \cdot a^2$$

$$(y_2)_0 = (6^2 + a^2)(y_1)_0 = (6^2 + a^2)(4^2 + a^2)(2^2 + a^2) \cdot a^2$$

$$(y_n)_0 = \{(n-2)^2 + a^2\}(y_{n-2})_0$$

$$= \{(n-2)^2 + a^2\} \{(n-4)^2 + a^2\} (y_{n-4})_0$$

$$= \{(n-2)^2 + a^2\} \{(n-4)^2 + a^2\} \dots (4^2 + a^2)(2^2 + a^2) a^2,$$

when n is even.

Remark. If $y = f(x)$,

then

$$(y)_0 = (y)_{x=0} = f(0),$$

$$(y_1)_0 = (y_1)_{x=0} = f'(0),$$

$$(y_2)_0 = (y_2)_{x=0} = f''(0),$$

$$(y_3)_0 = (y_3)_{x=0} = f'''(0),$$

and in general $(y_n)_0 = (y_n)_{x=0} = f^n(0),$

EXERCISE 5 (b)

1. Find the n th derivative of

✓ (a) $x^3 e^{3x}$ ✓ (b) $x^4 \sin 3x$ ✓ (c) $x^n e^x$ ✓ (d) $e^x \log x$

2. If $y = a \cos(\log x) + b \sin(\log x)$, show that

✓ (i) $x^2 y_2 + x y_1 + y = 0$

✓ (ii) $x^2 y_{n+2} + (2n+1)x y_{n+1} + (n^2+1)y_n = 0.$

③ 3. If $y^{\frac{1}{m}} + y^{-\frac{1}{m}} = 2x$, prove that

$$(x^2 - 1) y_{n+2} + (2n+1)x y_{n+1} + (n^2 - m^2) y_n = 0.$$

4. If $y = (x^2 - 1)^n$, prove that

$$(x^2 - 1) y_{n+2} + 2x y_{n+1} - n(n+1) y_n = 0.$$

✓ 5. If $y = \sin(m \sin^{-1} x)$, prove that

$$(1 - x^2) y_{n+2} - (2n+1)x y_{n+1} - (n^2 - m^2) y_n = 0.$$

Also find the value of y_n when $x=0$. (A.M.I.E. 1961, 66, 71, 74)

✓ 6. If $f(x) = e^{m \cos^{-1} x}$, find $f^n(0)$ when n is even.

✓ 7. If $f(x) = \{\log(x + \sqrt{1+x^2})\}^2$, show that
 $f^{n+2}(0) = -n^2 f^n(0).$

8. If $x + y = 1$, prove that

$$D^n(x^n y^n) = n! [y^n - {}^nC_1^2 y^{n-1} x + {}^nC_2^2 y^{n-2} x^2 - \dots + (-1)^n x^n].$$

✓ 9. If $y = \log(x + \sqrt{x^2 + a^2})$, show that

(i) $(a^2 + x^2)y_2 + x y_1 = 0$ (ii) $\lim_{x \rightarrow 0} \left(\frac{y_{n+2}}{y_n} \right) = -\frac{n^2}{a^2}.$

10. If $y = (\sin^{-1} x)^2$, show that

$$(1-x^2)y_{n+2} - (2n+1)x y_{n+1} - n^2 y_n = 0.$$

Hence find y_n when $x=0$.

11. If $f(x) = \sin^{-1} x / \sqrt{1-x^2}$, show that

$$f^{n+1}(0) - n^2 f^{n-1}(0) = 0.$$

Hence evaluate $f^n(0)$.

12. If $y = e^{\tan^{-1} x}$, prove that

$$(1+x^2)y_{n+2} + (2nx+2x-1)y_{n+1} + n(n+1)y_n = 0.$$

Hence calculate y_2, y_4, y_5 and y_6 when $x=0$.

13. Show that

$$D^n(x^{n-1} \log x) = \frac{(n-1)!}{x}$$

14. Show that

$$(1-x)y_{n+1} - (n+\alpha x)y_n - n\alpha y_{n-1} = 0,$$

$$\text{where } y = (1-x)^{-\alpha} e^{-\alpha x}.$$

15. If $x = \cosh \left(\frac{1}{m} \log y \right)$, prove that

$$(x^2-1)y_{n+2} + (2n+1)xy_{n+1} + (n^2-m^2)y_n = 0.$$

16. If $V_n = \frac{d^n}{dx^n} (x^n \log x)$, show that

$$V_n = nV_{n-1} + (n-1)!$$

Hence show that

$$V_n = n! \left(\log x + 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} \right)$$

17. If $y = (\tan^{-1} x)^2$, prove that

$$(i) (x^2+1)^2 y_2 + 2x(x^2+1)y_1 = 2$$

$$(ii) (x^2+1)^2 y_{n+2} + (4n+2)x(x^2+1)y_{n+1} + 2n^2(3x^2+1)y_n + 2n(n-1)(2n-1)xy_{n-1} + n(n-1)^2(n-2)y_{n-2} = 0.$$

18. If $y = e^{\frac{1}{2}x^2} \cos x$, prove that

$$y_{2n+2}(0) - 4ny_{2n}(0) + 2n(2n-1)y_{2n-2}(0) = 0$$

19. If $y = (1+x^2)^{\frac{m}{2}} \sin(m \tan^{-1} x)$, prove that

$$(i) y_{2n}(0) = 0 \quad (ii) y_{2n+1}(0) = (-1)^n m(m-1)(m-2)\dots(m-2n).$$

20. If $\sin^{-1} y = 2 \log(x+1)$, prove that

$$(x+1)^3 y_{n+2} + (2n+1)(x+1)y_{n+1} + (n^2+4)y_n = 0.$$

6.1. The elementary function $f(x)$ can be expanded in the form $a_0 + a_1 x + a_2 x^2 + \dots$ if $f(x)$ is assumed that it has a continuous derivative at $x=0$. Consideration

6.2. Maclaurin's theorem

If a function $f(x)$ has a series of positive powers of x in its expansion

$$f(x) = f(0) + f'(0)x + \frac{f''(0)}{2!}x^2 + \dots$$

where $f^n(0)$ is the n th derivative of $f(x)$ at $x=0$.

Proof. Let $f(x)$ be a function which has a series of positive powers of x in its expansion, let

By substituting $x=0$ in the expansion

Substituting $x=0$ in the expansion