

Set 1

Problem 1

(a)

$$\begin{aligned}e^{-2x} &= 1 - 2x + \frac{4x^2}{2!} - \frac{8x^3}{3!} + \frac{16x^4}{4!} - \frac{32x^5}{5!} + \dots \\&= \sum_{n=0}^{\infty} (-2)^n \frac{x^n}{n!}.\end{aligned}$$

(b)

$$(1+x)^3 = 1 + 3x + 3x^2 + x^3 = \sum_{n=0}^3 \binom{3}{n} x^n.$$

(c)

If $0 < r < 1$,

$$\sum_{n=0}^{\infty} r^n = \frac{1}{1-r}.$$

Therefore,

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n.$$

Problem 2

(a)

$$\begin{aligned}e^{-2} &= e^{-2} - 2e^{-2}(x-1) + \frac{4}{2!}e^{-2}(x-1)^2 - \frac{8}{3!}e^{-2}(x-1)^3 + \dots \\&= e^{-2} \sum_{n=0}^{\infty} (-2)^n \frac{(x-1)^n}{n!}.\end{aligned}$$

(b)

$$\begin{aligned}(1+x)^3 &= 1 + (t+1)^3 \quad \text{where } t = x-1 \\ &= t^3 + 6t^2 + 12t + 8 \\ &= (x-1)^3 + 6(x-1)^2 + 12(x-1) + 8.\end{aligned}$$

(c)

$$\begin{aligned}\frac{1}{1-2x} &= \frac{1}{1-2(t+1)} \quad \text{where } t = x-1 \\ &= \frac{1}{1-2t-2} \\ &= -\frac{1}{1+2t} \\ &= -\sum_{n=0}^{\infty} (-2t)^n \\ &= \sum_{n=0}^{\infty} (-1)^{n+1} 2^n (x-1)^n.\end{aligned}$$

Problem 3

(a)

$$(3)_2 = 3 \times 4 = 12.$$

(b)

$$\left(\frac{1}{2}\right)_3 = \frac{1}{2} \times \frac{3}{2} \times \frac{5}{2} = \frac{15}{8}.$$

(c)

$$(-3)_2 = (-3) \times (-2) = 6.$$

(d)

$$(-3)_4 = (-3) \times (-2) \times (-1) \times 0 = 0.$$

Problem 4

(a)

$$(1-x)^{1/2} = \sum_{n=0}^{\infty} \frac{\left(-\frac{1}{2}\right)_n}{n!} x^n.$$

(b)

$$(2+3x)^{-2} = \left(\frac{1}{2}\right)^{-2} \left(1 + \frac{3}{2}x\right)^{-2} = 4 \sum_{n=0}^{\infty} \frac{(2)_n}{n!} \left(\frac{3}{2}x\right)^n.$$

Problem 5

$$\begin{aligned} E &= \frac{mc^2}{\sqrt{1-\frac{v^2}{c^2}}} = mc^2(1-x)^{-1/2} \quad \text{where } x = \frac{v^2}{c^2} \\ &= mc^2 \sum_{n=0}^{\infty} \frac{\left(\frac{1}{2}\right)_n}{n!} x^n \\ &= mc^2 \sum_{n=0}^{\infty} \frac{\left(\frac{1}{2}\right)_n}{n!} \left(\frac{v^2}{c^2}\right)^n. \end{aligned}$$

Problem 6

(a)

$$\begin{aligned} (x)_{2n} &= x(x+1)(x+2)\cdots(x+2n-1) \\ &= x(x+2)(x+4)\cdots(x+2n-2)(x+1)(x+3)\cdots(x+2n-1) \\ &= 2^{2n} \frac{x}{2} \left(\frac{x}{2}+1\right) \left(\frac{x}{2}+2\right) \cdots \left(\frac{x}{2}+n-1\right) \frac{x+1}{2} \left(\frac{x+1}{2}+1\right) \cdots \left(\frac{x+1}{2}+n-1\right) \\ &= 2^{2n} \left(\frac{x}{2}\right)_n \left(\frac{x+1}{2}\right)_n. \end{aligned}$$

(b)

$$\begin{aligned}\cos x &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} (x^2)^n \\ &= \sum_{n=0}^{\infty} \frac{1}{\left(\frac{1}{2}\right)_n (1)_n} \left(\frac{-x^2}{4}\right)^n \quad \because \text{Problem 6 (a)} \\ &= \sum_{n=0}^{\infty} \frac{1}{\left(\frac{1}{2}\right)_n n!} \left(\frac{-x^2}{4}\right)^n.\end{aligned}$$

Problem 7

$$\begin{aligned}\cos(x+y) + i \sin(x+y) &= e^{i(x+y)} = e^{ix} e^{iy} \\ &= (\cos x + i \sin x)(\cos y + i \sin y) \\ &= \cos x \cos y - \sin x \sin y + i(\cos x \sin y + \sin x \cos y).\end{aligned}$$

Therefore,

$$\begin{aligned}\cos(x+y) &= \cos x \cos y - \sin x \sin y, \\ \sin(x+y) &= \cos x \sin y + \sin x \cos y.\end{aligned}$$

Problem 8

First, we compute the following integral:

$$\int_0^x \frac{1}{\sqrt{1-t^2}} dt.$$

Using the substitution $t = \sin u$, we have $dt = \cos u du$ and the limits of integration transform as follows: $t = 0 \rightarrow u = 0$, and $t = x \rightarrow u = \arcsin x$. Substituting, we get:

$$\int_0^x \frac{1}{\sqrt{1-t^2}} dt = \int_0^{\arcsin x} \frac{1}{\cos u} \cos u du = \int_0^{\arcsin x} du = \arcsin x.$$

Next, we expand $\arcsin x$ as a power series:

$$\begin{aligned}
\arcsin x &= \int_0^x \frac{1}{\sqrt{1-t^2}} dt \\
&= \int_0^x \sum_{n=0}^{\infty} \frac{\left(\frac{1}{2}\right)_n}{n!} (t^2)^n dt \\
&= \sum_{n=0}^{\infty} \int_0^x \frac{\left(\frac{1}{2}\right)_n}{n!} t^{2n} dt \\
&= \sum_{n=0}^{\infty} \frac{1}{2n+1} \frac{\left(\frac{1}{2}\right)_n}{n!} x^{2n+1} \\
&= x \sum_{n=0}^{\infty} \frac{(1/2)_n}{(3/2)_n} \frac{(1/2)_n}{n!} x^n.
\end{aligned}$$

Problem 9

(a)

$$\begin{aligned}
\left(x \frac{d}{dx} - a\right)y(x) &= 0 \\
x \frac{d}{dx}y(x) &= ay(x) \\
\int \frac{1}{y} dy &= a \int \frac{1}{x} dx \\
\ln y &= a \ln x + C' \quad \text{where } C' \text{ is const} \\
y &= Cx^a \quad \text{where } C = e^{C'}.
\end{aligned}$$

(b)

$$x \frac{d}{dx}y(x) - ay(x) = cx^b.$$

The homogeneous solution is given by $y_h = Cx^a$. For the particular solution, assume $y_p = Kx^b$. Substituting y_p into the differential equation yields:

$$\begin{aligned}
bKx^b - aKx^b &= cx^b \\
bK - aK &= c \\
K &= \frac{c}{b-a}.
\end{aligned}$$

Thus, the general solution is:

$$y = Cx^a + \frac{c}{b-a}x^b.$$

(c)

Applying $(\theta - a)$ to x^b , we get:

$$(\theta - a)x^b = (b - a)x^b.$$

If $b - a \neq 0$, the operator $(\theta - a)$ is invertible when acting on x^b . Its inverse operates as:

$$\frac{1}{\theta - a}x^b = \frac{1}{b - a}x^b.$$

Therefore, we can express the particular solution $y_p(x)$ formally as:

$$y_p(x) = c \frac{1}{\theta - a}x^b = \frac{c}{b - a}x^b.$$

This result aligns with the particular solution found in Problem 9 (b). Hence, the special solution of the differential equation is:

$$y(x) = c \frac{1}{\theta - a}x^b.$$

(d)

First, consider a particular solution of the form:

$$y_p(x) = Cx^{a+\varepsilon} \quad \text{where } C \text{ is const.}$$

Applying $(\theta - a)$ to $y_p(x)$:

$$\begin{aligned} (\theta - a)y_p(x) &= \left(x \frac{d}{dx} - a \right) Cx^{a+\varepsilon} \\ &= \left(x \frac{d}{dx} Cx^{a+\varepsilon} - aCx^{a+\varepsilon} \right) \\ &= \{ (a + \varepsilon)Cx^{a+\varepsilon} - aCx^{a+\varepsilon} \} \\ &= \{ (a + \varepsilon - a)Cx^{a+\varepsilon} \} \\ &= \varepsilon Cx^{a+\varepsilon}. \end{aligned}$$

Thus, the particular solution is:

$$y_p(x) = Cx^{a+\varepsilon}.$$

In the limit $\varepsilon \rightarrow 0$, the particular solution becomes:

$$\lim_{\varepsilon \rightarrow 0} y_p(x) = Cx^a.$$

Because of Problem 9 (a), the homogeneous solution is given by $y_h = Cx^a$.

Therefore, in the limit $\varepsilon \rightarrow 0$, the special solution of the differential equation

$$(\theta - a)y(x) = \varepsilon x^{a+\varepsilon}$$

reduces to the solution of the homogeneous equation.

Problem 10

The left-hand side of the differential equation can be written as:

$$\text{LHS} = \theta f(x) = x \frac{d}{dx} f(x).$$

The right-hand side of the differential equation can be written as:

$$\text{RHS} = x(\theta + a)f(x) = x^2 \frac{d}{dx} f(x) + axf(x).$$

Therefore, the differential equation can be written as:

$$x \frac{d}{dx} f(x) - x^2 \frac{d}{dx} f(x) - axf(x) = 0.$$

If $x \neq 0$,

$$\begin{aligned} (1-x) \frac{d}{dx} f(x) - af(x) &= 0 \\ \frac{1}{f(x)} \frac{d}{dx} f(x) - a &= 0 \\ \int \frac{1}{f(x)} df(x) &= a \int \frac{1}{1-x} dx \\ \ln f(x) &= a \ln(1-x) + C' \quad \text{where } C' \text{ is const} \\ f(x) &= C(1-x)^{-a} \quad \text{where } C = e^{C'} \\ &= C \sum_{n=0}^{\infty} \frac{(a)_n}{n!} x^n. \end{aligned}$$

Problem 11

The homogeneous solution is

$$f_h = C(1-x)^{-a} = C \sum_{n=0}^{\infty} \frac{(a)_n}{n!} x^n \quad \because \text{Problem 10.}$$

For the general solution, assume

$$f = C(x)(1-x)^{-a} = C(x) \sum_{n=0}^{\infty} \frac{(a)_n}{n!} x^n$$

Substituting it into the differential equation yields:

$$\begin{aligned} \theta f - x(\theta + a)f &= cx^b \\ (1-x)\theta f - axf &= cx^b \\ (1-x)x[C'(x)(1-x)^{-a} + aC(x)(1-x)^{-a-1}] - axC(x)(1-x)^{-a} &= cx^b \\ x(1-x)^{-a+1}C'(x) &= cx^b \end{aligned}$$

where $C'(x) = \frac{dC(x)}{dx}$. Therefore,

$$\begin{aligned}
C(x) &= c \int x^{b-1} (1-x)^{a-1} dx \\
&= c \int x^{b-1} \sum_{n=0}^{\infty} \frac{(1-a)_n}{n!} x^n dx \\
&= c \sum_{n=0}^{\infty} \frac{(1-a)_n}{n!} \int x^{b+n-1} dx \\
&= c \sum_{n=0}^{\infty} \frac{(1-a)_n}{n!} \frac{x^{b+n}}{b+n} + C'' \quad \text{where } C'' \text{ is const} \\
f &= c \left(\sum_{n=0}^{\infty} \frac{(a)_n}{n!} x^n \right) \left(\sum_{n=0}^{\infty} \frac{(1-a)_n}{n!} \frac{x^{b+n}}{b+n} + C'' \right)
\end{aligned}$$