

110-1 ENGINEERING MATHEMATICS HW3_SOL

1. (5-1) 11

$$\begin{aligned}
 \sum_{n=1}^{\infty} 2nc_n x^{n-1} + \sum_{n=0}^{\infty} 6c_n x^{n+1} &= 2 \cdot 1 \cdot c_1 x^0 + \underbrace{\sum_{n=2}^{\infty} 2nc_n x^{n-1}}_{k=n-1} + \underbrace{\sum_{n=0}^{\infty} 6c_n x^{n+1}}_{k=n+1} \\
 &= 2c_1 + \sum_{k=1}^{\infty} 2(k+1)c_{k+1}x^k + \sum_{k=1}^{\infty} 6c_{k-1}x^k \\
 &= 2c_1 + \sum_{k=1}^{\infty} [2(k+1)c_{k+1} + 6c_{k-1}]x^k
 \end{aligned}$$

2. (5-1) 21

Substituting $y = \sum_{n=0}^{\infty} c_n x^n$ into the differential equation we have

$$\begin{aligned}
 y'' - 2xy' + y &= \underbrace{\sum_{n=2}^{\infty} n(n-1)c_n x^{n-2}}_{k=n-2} - 2 \underbrace{\sum_{n=1}^{\infty} nc_n x^n}_{k=n} + \underbrace{\sum_{n=0}^{\infty} c_n x^n}_{k=n} \\
 &= \sum_{k=0}^{\infty} (k+2)(k+1)c_{k+2}x^k - 2 \sum_{k=1}^{\infty} kc_k x^k + \sum_{k=0}^{\infty} c_k x^k \\
 &= 2c_2 + c_0 + \sum_{k=1}^{\infty} [(k+2)(k+1)c_{k+2} - (2k-1)c_k]x^k = 0.
 \end{aligned}$$

Thus

$$\begin{aligned}
 2c_2 + c_0 &= 0 \\
 (k+2)(k+1)c_{k+2} - (2k-1)c_k &= 0
 \end{aligned}$$

and

$$\begin{aligned}
 c_2 &= -\frac{1}{2}c_0 \\
 c_{k+2} &= \frac{2k-1}{(k+2)(k+1)}c_k, \quad k = 1, 2, 3, \dots
 \end{aligned}$$

Choosing $c_0 = 1$ and $c_1 = 0$ we find

$$c_2 = -\frac{1}{2}, \quad c_3 = c_5 = c_7 = \dots = 0, \quad c_4 = -\frac{1}{8}, \quad c_6 = -\frac{7}{240}$$

and so on. For $c_0 = 0$ and $c_1 = 1$ we obtain

$$c_2 = c_4 = c_6 = \dots = 0, \quad c_3 = \frac{1}{6}, \quad c_5 = \frac{1}{24}, \quad c_7 = \frac{11}{112}$$

and so on. Thus two solutions are

$$y_1 = 1 - \frac{1}{2}x^2 - \frac{1}{8}x^4 - \frac{7}{240}x^6 - \dots \quad \text{and} \quad y_2 = x + \frac{1}{6}x^3 + \frac{1}{24}x^5 + \frac{1}{112}x^7 + \dots$$

3.(5-2) 15.

Substituting $y = \sum_{n=0}^{\infty} c_n x^{n+r}$ into the differential equation and collecting terms, we obtain

$$\begin{aligned} 2xy'' - y' + 2y &= (2r^2 - 3r) c_0 x^{r-1} + \sum_{k=1}^{\infty} [2(k+r-1)(k+r)c_k - (k+r)c_k + 2c_{k-1}] x^{k+r-1} \\ &= 0, \end{aligned}$$

which implies

$$2r^2 - 3r = r(2r - 3) = 0$$

and

$$(k+r)(2k+2r-3)c_k + 2c_{k-1} = 0.$$

The indicial roots are $r = 0$ and $r = 3/2$. For $r = 0$ the recurrence relation is

$$c_k = -\frac{2c_{k-1}}{k(2k-3)}, \quad k = 1, 2, 3, \dots,$$

and

$$c_1 = 2c_0, \quad c_2 = -2c_0, \quad c_3 = \frac{4}{9}c_0,$$

and so on. For $r = 3/2$ the recurrence relation is

$$c_k = -\frac{2c_{k-1}}{(2k+3)k}, \quad k = 1, 2, 3, \dots,$$

and

$$c_1 = -\frac{2}{5}c_0, \quad c_2 = \frac{2}{35}c_0, \quad c_3 = -\frac{4}{945}c_0,$$

and so on. The general solution on $(0, \infty)$ is

$$y = C_1 \left(1 + 2x - 2x^2 + \frac{4}{9}x^3 + \dots \right) + C_2 x^{3/2} \left(1 - \frac{2}{5}x + \frac{2}{35}x^2 - \frac{4}{945}x^3 + \dots \right).$$

4. (5-3) 11.

If $y = x^{-1/2}v(x)$ then

$$\begin{aligned} y' &= x^{-1/2}v'(x) - \frac{1}{2}x^{-3/2}v(x), \\ y'' &= x^{-1/2}v''(x) - x^{-3/2}v'(x) + \frac{3}{4}x^{-5/2}v(x), \end{aligned}$$

and

$$x^2 y'' + 2xy' + \alpha^2 x^2 y = x^{3/2}v''(x) + x^{1/2}v'(x) + \left(\alpha^2 x^{3/2} - \frac{1}{4}x^{-1/2} \right) v(x) = 0.$$

Multiplying by $x^{1/2}$ we obtain

$$x^2 v''(x) + xv'(x) + \left(\alpha^2 x^2 - \frac{1}{4} \right) v(x) = 0,$$

whose solution is $v = c_1 J_{1/2}(\alpha x) + c_2 J_{-1/2}(\alpha x)$.

Then $y = c_1 x^{-1/2} J_{1/2}(\alpha x) + c_2 x^{-1/2} J_{-1/2}(\alpha x)$.

$$J_{\frac{1}{2}}(\alpha x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{2n+\frac{1}{2}} \cdot n! \Gamma(n+\frac{1}{2}+1)} (\alpha x)^{2n+\frac{1}{2}}$$

$$J_{-\frac{1}{2}}(\alpha x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{2n-\frac{1}{2}} \cdot n! \Gamma(n-\frac{1}{2}+1)} (\alpha x)^{2n-\frac{1}{2}}$$