Mathematical Methods II Weekly problem set 4

(1) Find all the singular points of the following equations

$$(1-x^2)y''-2xy'+\left[\ell(\ell+1)-\tfrac{m^2}{1-x^2}\right]y=0\quad \text{(associated Legendre equation)}$$

$$x^2y''+xy'+(x^2-\nu^2)y=0\quad \text{(Bessel equation)}$$

and classify them. (Do not forget to consider potential singularities at infinity). Here ℓ,m and ν are constants.

(2) The aim of this question it to find two power series solutions about x = 0 of the differential equation

$$(1 - x^2)y'' - 3xy' + \lambda y = 0, (1)$$

where λ is a constant. Begin by checking that x=0 is an ordinary point.

This series terminates at a particular value of λ , for order N. Deduce the value of λ for which the corresponding power series becomes a finite N-th order polynomial $y_N(x)$ - i.e. express λ in terms of N.

Construct y_1 and y_2 from terms up to the $3^{\rm rd}$ power, and show by substitution that y_1 and y_2 satisfy the differential equation.