

Series Solutions, Bessel and Legendre functions

1. Find the singular points of the following differential equations and classify them.

(a) $x^2 y'' - 5y' + 3x^2 y = 0$

(b) $x^2 y'' + (\sin x)y' + (\cos x)y = 0$

(c) $(x^2 + x - 2)^2 y'' + 3(x + 2)y' + (x - 1)y = 0$

(d) $x^4 y'' + 4x^3 y' + y = 0$
2. Solve the following differential equations in series:

(a) $(1 - x^2)y'' + 2xy' + y = 0$

(b) $xy'' + y' + xy = 0$

(c) $x^2 y'' + xy' + (x^2 - n^2)y = 0$

(d) $(x - x^2)y'' + (1 - 5x)y' - 4y = 0$

(e) $8x^2 y'' + 10xy' - (1 + x)y = 0$

(f) $x(1 + x)y'' + (x + 5)y' - 4y = 0$.
3. Express the following polynomials in terms of Legendre polynomials

(a) $f(x) = x^2$

(b) $f(x) = 4x^3 - 2x^2 - 3x + 8$

(c) $f(x) = x^4 + 2x^3 - 6x^2 + 5x - 3$
4. State and prove Rodrigue's formula and hence obtain $P_0(x)$, $P_1(x)$, $P_2(x)$ & $P_3(x)$.
5. Prove that $P_n(0) = 0$, for n odd and $P_n(0) = \frac{(-1)^{n/2}}{2^n} \frac{n!}{\{(n/2)!\}^2}$, for n even.
6. Prove the following recurrence relations:

(a) $nP_n' = xP_n' - P_{n-1}'$

(b) $(1 + 2n)P_n = P_{n+1}' - P_{n-1}'$

(c) $(1 - x^2)P_n' = n(P_{n-1} - xP_n)$
7. Show that $J_2'(x) = (1 - \frac{4}{x^2})J_1(x) + \frac{2}{x}J_0(x)$.
8. Prove that $J_n J_{-n}' - J_{-n} J_n' = -\frac{2\sin(n\pi)}{\pi x}$. Hence deduce that $\frac{d}{dx} \left(\frac{J_{-n}}{J_n} \right) = -\frac{2\sin(n\pi)}{\pi x J_n^2}$.
9. Express $J_2(x)$, $J_3(x)$ & $J_4(x)$ in terms of $J_0(x)$ & $J_1(x)$.
10. Prove that $J_1''(x) = \frac{J_2(x)}{x} - J_1(x)$.
11. Prove that $\int J_0(x) \cos x dx = xJ_0(x) \cos x + xJ_1(x) \sin x + c$.

Answers:

1(a) $x = 0$, irregular singular point (b) $x = 0$, regular singular point

(c) $x = 1$, irregular singular point, $x = -2$ regular singular point

(d) $x = 0$, irregular singular point.

$$2(a) \ y(x) = c_0 \left(1 - \frac{1}{2}x^2 + \frac{1}{8}x^4 + \dots\right) + c_1 \left(x - \frac{1}{2}x^3 + \frac{1}{80}x^5 + \dots\right)$$

$$(b) \ y = a \left(1 - \frac{x^2}{2^2} + \frac{x^4}{2^2 \cdot 4^2} - \frac{x^6}{2^2 \cdot 4^2 \cdot 6^2} + \dots\right) + b \left(u \log x + \left(\frac{x^2}{2^2} - \frac{x^2}{2^2 \cdot 4^2} \left(1 + \frac{1}{2}\right) + \dots\right)\right)$$

$$(c) \ y = ax^n \left(1 - \frac{x^2}{4(n+1)} + \frac{x^4}{4 \cdot 8 \cdot (n+1) \cdot (n+2)} - \dots\right) + bx^{-n} \left(1 - \frac{x^2}{4(1-n)} + \frac{x^4}{4 \cdot 8 \cdot (1-n) \cdot (2-n)} - \dots\right)$$

$$(d) \ y = a(1 + 2^2 \cdot x + 3^2 \cdot x^2 + 4^2 \cdot x^3 + \dots) + b(u \log x - 2(1 \cdot 2x + 2 \cdot 3x^2 + \dots))$$

$$(e) \ y = ax^{\frac{1}{4}} \left(1 + \frac{x}{14} + \frac{x^2}{14 \cdot 44} + \dots\right) + bx^{\frac{-1}{2}} \left(1 + \frac{x}{2} + \frac{x^2}{220} + \dots\right)$$

$$(f) \ y = a \left(1 + \frac{4}{5}x + \frac{1}{5}x^2 + \dots\right) + bx^{-4} \left(1 + 4x + \frac{5}{4}x^2 + \dots\right)$$

$$3(a) \ f(x) = \frac{2}{3}p_2(x) + \frac{p_0(x)}{3} \quad (b) \ \frac{8}{5}p_3(x) - \frac{4}{3}p_2(x) - \frac{3}{5}p_1 + \frac{22}{3}$$

$$(c) \ f(x) = \frac{8}{35}p_4 + \frac{4}{5}p_3 - \frac{24}{7}p_2 + \frac{31}{5}p_1 - \frac{44}{7}$$

9.

$$J_2(x) = \frac{2}{x}J_1(x) - J_0(x), \ J_3(x) = \left(\frac{8}{x^2} - 1\right)J_1(x) - \frac{4}{x}J_0(x)$$

$$J_3(x) = \left(\frac{6}{x^2} - 1\right)\frac{8}{x}J_1(x) - \left(\frac{24}{x^2} - 1\right)J_0(x)$$