

EXERCISES FOR CHAPTER 5: Power Series

Find the interval of convergence of the power series below. For each state the radius of convergence.

1. (a) $\sum_{n=0}^{\infty} x^n$

(b) $\sum_{n=0}^{\infty} (-1)^{n+1} x^n$

Solution

(a) $\rho = \lim_{n \rightarrow \infty} \left| \frac{(-1)^{n+2} x^{n+1}}{(-1)^{n+1} x^n} \right| = |x|$, $-1 < x < 1 \Rightarrow \text{converges}$. At the end points, $x = 1$ the series is $\sum_{n=0}^{\infty} (-1)^{n+1}$ and diverges by the divergence test and at $x = -1$ the series is $\sum_{n=0}^{\infty} (-1)^n$ and diverges by the divergence test. Thus $R = 1$.

(b) $\rho = \lim_{n \rightarrow \infty} \left| \frac{x^{n+1}}{x^n} \right| = |x|$, $-1 < x < 1 \Rightarrow \text{converges}$. At the end points, $x = 1$ the series is $\sum_{n=0}^{\infty} (-1)^{n+1}$ and diverges by the divergence test and at $x = -1$ the series is $\sum_{n=0}^{\infty} (-1)^n$ and diverges by the divergence test. Thus $R = 1$.

2. (a) $\sum_{n=0}^{\infty} \frac{x^n}{n+2}$

(b) $\sum_{n=0}^{\infty} \frac{(-x)^n}{n+1}$

Solution

(a) $\rho = \lim_{n \rightarrow \infty} \left| \frac{x^{n+1}}{\frac{n+3}{x^n}} \right| = |x| \lim_{n \rightarrow \infty} \left| \frac{n+2}{n+3} \right| = |x|$, $-1 < x < 1 \Rightarrow \text{converges}$. At the end points,

$x = 1$ the series is $\sum_{n=0}^{\infty} \frac{1}{n+2}$ and diverges by the integral test and at $x = -1$ the series is

$\sum_{n=0}^{\infty} \frac{(-1)^n}{n+2}$ and converges by the alternating series test. Thus $R = 1$.

(b) $\rho = \lim_{n \rightarrow \infty} \left| \frac{(-x)^{n+1}}{\frac{n+2}{(-x)^n}} \right| = |x| \lim_{n \rightarrow \infty} \left| \frac{n+1}{n+2} \right| = |x|$, $-1 < x < 1 \Rightarrow \text{converges}$. At the end points,

$x = 1$ the series is $\sum_{n=0}^{\infty} \frac{(-1)^n}{n+1}$ and converges by the alternating series test and at $x = -1$

the series is $\sum_{n=0}^{\infty} \frac{1}{n+1}$ and diverges by the integral test. Thus $R = 1$.

3. (a) $\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!}$

(b) $\sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n+1)!}$

Solution

(a)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{(-1)^{n+1} \frac{x^{2n+2}}{(2n+2)!}}{(-1)^n \frac{x^{2n}}{(2n)!}} \right| = x^2 \lim_{n \rightarrow \infty} \frac{(2n)!}{(2n+2)!} = x^2 \lim_{n \rightarrow \infty} \frac{1}{(2n+2)(2n+1)} = 0 \text{ for all } x \text{ and so}$$

series converges for all x . Thus $R = \infty$.

(b)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{x^{2n+3}}{(2n+3)!}}{\frac{x^{2n+1}}{(2n+1)!}} \right| = x^2 \lim_{n \rightarrow \infty} \frac{(2n+1)!}{(2n+3)!} = x^2 \lim_{n \rightarrow \infty} \frac{1}{(2n+3)(2n+2)} = 0 \text{ for all } x \text{ and so series}$$

converges for all x . Thus $R = \infty$.

4. $\frac{x}{1 \times 2} - \frac{x^2}{2 \times 3} + \frac{x^3}{3 \times 4} - \dots$

(b) $1 + 2x + 3x^2 + 4x^3 + \dots$

Solution

(a) The general term is $(-1)^{n+1} \frac{x^n}{n(n+1)}$. Hence:

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{x^{n+1}}{(n+1)(n+2)}}{\frac{x^n}{n(n+1)}} \right| = |x| \lim_{n \rightarrow \infty} \frac{n(n+1)}{(n+1)(n+2)} = |x|. \text{ The series thus converges for}$$

$-1 < x < 1$. At $x = -1$, the series becomes $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{(-1)^n}{n(n+1)} = -\sum_{n=1}^{\infty} \frac{1}{n(n+1)}$ that

converges (apply for example the direct comparison test) and at $x = 1$ it is $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n(n+1)}$

that converges absolutely. Hence the series converges for $-1 \leq x \leq 1$. Thus $R = 1$.

(b) The general term is nx^{n-1} . Hence, $\rho = \lim_{n \rightarrow \infty} \left| \frac{(n+1)x^n}{nx^{n-1}} \right| = |x| \lim_{n \rightarrow \infty} \frac{(n+1)}{n} = |x|$. The series

converges for $-1 < x < 1$. At $x = -1$ the series becomes $\sum_{n=1}^{\infty} n(-1)^n$ that diverges by the

divergence test and at $x = 1$ it is $\sum_{n=1}^{\infty} n$ that diverges by the divergence test. Hence series

converges for $-1 < x < 1$. Thus $R = 1$.

$$5. \quad (a) \sum_{n=1}^{\infty} 5^n \frac{(x-2)^n}{n}$$

$$(b) \sum_{n=1}^{\infty} 2^n \frac{(x+3)^n}{n+1}$$

Solution

$$(a) \rho = \lim_{n \rightarrow \infty} \left| \frac{5^{n+1}(x-2)^{n+1}}{n+1} \cdot \frac{n}{5^n(x-2)^n} \right| = 5|x-2| \lim_{n \rightarrow \infty} \frac{n}{n+1} = 5|x-2|. \text{ The series converges for}$$

$$-1 < 5(x-2) < 1, \quad -\frac{1}{5} < x-2 < \frac{1}{5}, \quad \frac{9}{5} < x < \frac{11}{5}. \text{ At the endpoints we have: at } x = \frac{9}{5}$$

the series becomes $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ that converges by the alternating series test. At $x = \frac{11}{5}$ the

series is $\sum_{n=1}^{\infty} \frac{1}{n}$ that diverges being the harmonic series.

The series thus converges for $\frac{9}{5} \leq x < \frac{11}{5}$ and $R = \frac{1}{5}$.

$$(b) \rho = \lim_{n \rightarrow \infty} \left| \frac{2^{n+1}(x+3)^{n+1}}{n+2} \cdot \frac{n+1}{2^n(x+3)^n} \right| = 2|x+3| \lim_{n \rightarrow \infty} \frac{n+1}{n+2} = 2|x+3|. \text{ The series thus converges for}$$

$$-1 < 2(x+3) < 1, \quad -\frac{1}{2} < x+3 < \frac{1}{2}, \quad -\frac{7}{2} < x < -\frac{5}{2}. \text{ At the endpoints we have: at}$$

$$x = -\frac{7}{2} \text{ the series becomes } \sum_{n=1}^{\infty} \frac{(-1)^n}{n+1} \text{ that converges by the alternating series test. At}$$

$$x = -\frac{5}{2} \text{ the series is } \sum_{n=1}^{\infty} \frac{1}{n+1} \text{ that diverges by the integral test.}$$

The series thus converges for $-\frac{7}{2} \leq x < -\frac{5}{2}$ and $R = \frac{1}{2}$.

$$6. \quad (a) \sum_{n=1}^{\infty} \frac{(x-1)^n}{n}$$

$$(b) \sum_{n=1}^{\infty} \frac{(x-2)^n}{n^2}$$

Solution

(a)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{(x-1)^{n+1}}{n+1} \cdot \frac{n}{(x-1)^n} \right| = |x-1| \lim_{n \rightarrow \infty} \frac{n}{n+1} = |x-1|, \quad -1 < x-1 < 1,$$

$0 < x < 2 \Rightarrow \text{converges}$

For $x=0$ series becomes $\sum_1^{\infty} \frac{(-1)^n}{n} \Rightarrow \text{converges}$ by the alternating series test.

For $x=2$ series becomes $\sum_1^{\infty} \frac{1}{n} \Rightarrow \text{diverges}$ being a $p=1$ series.

Series converges for $0 \leq x < 2$. Thus $R = 1$.

(b)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{(x-2)^{n+1}}{(n+1)^2}}{\frac{(x-2)^n}{n^2}} \right| = |x-2| \lim_{n \rightarrow \infty} \left(\frac{n}{n+1} \right)^2 = |x-2|, \quad -1 < x-2 < 1,$$

$1 < x < 3 \Rightarrow \text{converges}$

For $x=1$ series becomes $\sum_1^{\infty} \frac{(-1)^n}{n^2}$ that converges absolutely.

For $x=3$ series becomes $\sum_1^{\infty} \frac{1}{n^2}$ that converges being a $p=2$ series.

Series converges for $1 \leq x \leq 3$. Thus $R = 1$.

7. (a) $\sum_1^{\infty} \frac{x^n}{n}$

(b) $\sum_{n=1}^{\infty} \frac{x^n}{n+3}$

Solution

(a)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{x^{n+1}}{n+1}}{\frac{x^n}{n}} \right| = |x| \lim_{n \rightarrow \infty} \frac{n}{n+1} = |x|, \quad -1 < x < 1 \Rightarrow \text{converges}. \text{ At the endpoints the series}$$

becomes $\sum_1^{\infty} \frac{(-1)^n}{n}$ that converges by the alternating series test and $\sum_1^{\infty} \frac{1}{n}$ that is the harmonic series and diverges. Hence the series converges for $-1 \leq x < 1$. Thus $R = 1$.

(b)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{x^{n+1}}{n+4}}{\frac{x^n}{n+3}} \right| = |x| \lim_{n \rightarrow \infty} \frac{n+3}{n+4} = |x|, \quad -1 < x < 1 \Rightarrow \text{converges}. \text{ At the endpoints the}$$

series becomes $\sum_1^{\infty} \frac{(-1)^n}{n+3}$ that converges by the alternating series test and $\sum_1^{\infty} \frac{1}{n+3}$ that diverges by the integral test. Hence the series converges for $-1 \leq x < 1$. Thus $R = 1$.

8. (a) $\sum_{n=2}^{\infty} \frac{\ln n}{n} x^n$

(b) $\sum_{n=2}^{\infty} \frac{\ln n}{n^2} x^n$

Solution

(a)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{\ln(n+1) x^{n+1}}{n+1}}{\frac{\ln n x^n}{n}} \right| = |x| \lim_{n \rightarrow \infty} \frac{n}{n+1} \frac{\ln(n+1)}{\ln n} = |x|, \quad -1 < x < 1 \Rightarrow \text{converges}. \text{ At the}$$

endpoints, $x = -1$ the series is $\sum_{n=2}^{\infty} \frac{\ln n}{n} (-1)^n$ and converges by the alternating series test

and at $x = 1$ the series is $\sum_{n=2}^{\infty} \frac{\ln n}{n}$ and diverges by the direct comparison test with $\sum_{n=2}^{\infty} \frac{1}{n}$.

Hence series converges for $-1 \leq x < 1$. Thus $R = 1$.

(b)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{\ln(n+1) x^{n+1}}{(n+1)^2}}{\frac{\ln n x^n}{n^2}} \right| = |x| \lim_{n \rightarrow \infty} \frac{n^2}{(n+1)^2} \frac{\ln(n+1)}{\ln n} = |x|, \quad -1 < x < 1 \Rightarrow \text{converges}. \text{ At the}$$

endpoints, $x = -1$ the series is $\sum_{n=2}^{\infty} \frac{\ln n}{n^2} (-1)^n$ and converges by the alternating series test

and at $x = 1$ the series is $\sum_{n=2}^{\infty} \frac{\ln n}{n^2}$ and converges by the integral test. Hence series

converges for $-1 \leq x \leq 1$. Thus $R = 1$.

$$9. \quad (a) \quad \sum_1^{\infty} \left(\frac{x}{4} \right)^n$$

$$(b) \quad \sum_1^{\infty} (-1)^{n+1} \frac{n!}{n^2} x^n$$

Solution

(a)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\left(\frac{x}{4} \right)^{n+1}}{\left(\frac{x}{4} \right)^n} \right| = \left| \frac{x}{4} \right|, \quad -4 < x < 4 \Rightarrow \text{converges}. \text{ At the endpoints the series is}$$

$\sum_1^{\infty} (-1)^n$ and $\sum_1^{\infty} 1$, both diverge. Hence series converges for $-4 < x < 4$. Thus $R = 4$.

(b)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{(-1)^{n+2} (n+1)! x^{n+1}}{(n+1)^2}}{\frac{(-1)^{n+1} n! x^n}{n^2}} \right| = |x| \lim_{n \rightarrow \infty} \frac{n^2}{(n+1)^2} \frac{(n+1)!}{n!} = |x| \lim_{n \rightarrow \infty} (n+1) = \infty \text{ unless } x = 0.$$

Thus $R = 0$.

10. (a) $\sum_{n=1}^{\infty} \frac{(-1)^n n}{2^{2n}} (x-2)^n$

(b) $\sum_{n=1}^{\infty} \frac{(2x-1)^n}{n}$

Solution

(a)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{(n+1) \frac{(x-2)^{n+1}}{2^{2n+2}}}{n \frac{(x-2)^n}{2^{2n}}} \right| = \frac{|x-2|}{4} \lim_{n \rightarrow \infty} \frac{n}{n+1} = \frac{|x-2|}{4}, \quad -4 < x-2 < 4,$$

$-2 < x < 6 \Rightarrow \text{converges}$

For $x = -2$ series becomes $\sum_{n=1}^{\infty} \frac{n 4^n}{2^{2n}} = \sum_{n=1}^{\infty} n \Rightarrow \text{diverges}$ by the divergence test.

For $x = 6$ series becomes $\sum_{n=1}^{\infty} \frac{(-1)^n n 4^n}{2^{2n}} = \sum_{n=1}^{\infty} (-1)^n n \Rightarrow \text{diverges}$ by the alternating series test.

Series converges for $-2 < x < 6$. Thus $R = 4$.

(b)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{(2x-1)^{n+1}}{\frac{n+1}{(2x-1)^n}} \right| = |2x-1| \lim_{n \rightarrow \infty} \frac{n}{n+1} = |2x-1|, \quad -1 < 2x-1 < 1,$$

$0 < x < 1 \Rightarrow \text{converges}$

For $x = 0$ series becomes $\sum_{n=1}^{\infty} \frac{(-1)^n}{n} \Rightarrow \text{converges}$ by the alternating series test.

For $x = 1$ series becomes $\sum_{n=1}^{\infty} \frac{1}{n} \Rightarrow \text{diverges}$ being a p series with $p=1$.

Series converges for $0 \leq x < 1$. Thus $R = \frac{1}{2}$.

11. (a) $\sum_{n=1}^{\infty} 2^n x^n$

(b) $\sum_{n=1}^{\infty} \frac{x^n}{2^n}$

Solution

(a) $\rho = \lim_{n \rightarrow \infty} \left| \frac{2^{n+1} x^{n+1}}{2^n x^n} \right| = 2|x|, \quad -1 < 2x < 1, \quad -\frac{1}{2} < x < \frac{1}{2} \Rightarrow \text{converges}.$

For $x = \pm \frac{1}{2}$ series becomes $\sum_{n=1}^{\infty} 1 \Rightarrow \text{diverges}$ by divergence test and

$\sum_{n=1}^{\infty} (-1)^n \Rightarrow \text{diverges}$ by divergence test.

Series converges for $-\frac{1}{2} < x < \frac{1}{2}$. Thus $R = \frac{1}{2}$.

$$(b) \rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{x^{n+1}}{2^{n+1}}}{\frac{x^n}{2^n}} \right| = \frac{|x|}{2}, \quad -1 < \frac{x}{2} < 1, \quad -2 < x < 2 \Rightarrow \text{converges}.$$

For $x = \pm 2$ series becomes $\sum_1^{\infty} 1 \Rightarrow \text{diverges}$ by divergence test and $\sum_1^{\infty} (-1)^n \Rightarrow \text{diverges}$ by divergence test.

Series converges for $-2 < x < 2$. Thus $R = 2$.

$$12. (a) \sum_1^{\infty} n^2 (x-2)^n$$

$$(b) \sum_1^{\infty} n^n x^n$$

Solution

(a)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{(n+1)^2 (x-2)^{n+2}}{n^2 (x-2)^n} \right| = |x-2| \lim_{n \rightarrow \infty} \frac{(n+1)^2}{n^2} = |x-2|, \quad -1 < x-2 < 1$$

$1 < x < 3 \Rightarrow \text{converges}$

At the endpoints we have: $x = 1$ and the series becomes $\sum_1^{\infty} n^2 (-1)^n$ that diverges by the

divergence test. At $x = 3$ and the series becomes $\sum_1^{\infty} n^2$ that diverges by the divergence test. Hence the series converges for $1 < x < 3$. Thus $R = 1$.

(b)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{(n+1)^{n+1} x^{n+1}}{n^n x^n} \right| = |x| \lim_{n \rightarrow \infty} \left(\frac{n+1}{n} \right)^{n+1} n = |x| \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n} \right)^{n+1} n = |x| e \lim_{n \rightarrow \infty} n = \infty \text{ unless}$$

$x = 0$. Thus $R = 0$.

$$13. (a) \sum_1^{\infty} \frac{n! x^n}{(2n)!}$$

$$(b) \sum_1^{\infty} \frac{n^4 x^n}{n!}$$

Solution

(a)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{(n+1)! x^{n+1}}{(2n+2)!}}{\frac{n! x^n}{(2n)!}} \right| = |x| \lim_{n \rightarrow \infty} \frac{n+1}{(2n+2)(2n+1)} = 0 \text{ for all values of } x. \text{ Thus } R = \infty.$$

(b)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{(n+1)^4 x^{n+1}}{(n+1)!}}{\frac{n^4 x^n}{n!}} \right| = |x| \lim_{n \rightarrow \infty} \frac{1}{(n+1)} \left(\frac{n+1}{n} \right)^4 = 0 \text{ for all values of } x. \text{ Thus } R = \infty.$$

$$14. (a) \sum_1^{\infty} (-1)^{n+1} \frac{(2x-1)^n}{n+1}$$

$$(b) \sum_1^{\infty} (2^n + 3^n) x^n$$

Solution

(a)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{(2x-1)^{n+1}}{n+1}}{\frac{(2x-1)^n}{n}} \right| = |2x-1|, \quad -1 < 2x-1 < 1, \quad 0 < x < 1 \Rightarrow \text{converges}$$

For $x=0$ series becomes $-\sum_1^{\infty} \frac{1}{n+1} \Rightarrow \text{diverges}$ by the integral test.

For $x=1$ series becomes $\sum_1^{\infty} \frac{(-1)^{n+1}}{n+1} \Rightarrow \text{converges}$ by the alternating series test.

Series converges for $0 < x \leq 1$. Thus $R = \frac{1}{2}$.

(b)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{(2^{n+1} + 3^{n+1})x^{n+1}}{(2^n + 3^n)x^n} \right| = |x| \lim_{n \rightarrow \infty} \left| \frac{\left(\left(\frac{2}{3}\right)^{n+1} + 1\right)}{\left(\frac{1}{3}\left(\frac{2}{3}\right)^n + \frac{1}{3}\left(\frac{3}{3}\right)^n\right)} \right| = 3|x|$$

$$-1 < 3x < 1, \quad -\frac{1}{3} < x < \frac{1}{3} \Rightarrow \text{converges}$$

For $x = \pm \frac{1}{3}$ series becomes $\sum_1^{\infty} \left(\left(\frac{2}{3}\right)^n + 1\right)$ and $\sum_1^{\infty} \left(\left(\frac{2}{3}\right)^n + 1\right)(-1)^n$ and both diverge by divergence test and alternating series test.

Series converges for $-\frac{1}{3} < x < \frac{1}{3}$. Thus $R = \frac{1}{3}$.

15. The Bessel function $J_0(x)$ may be defined by the power series $\sum_{k=0}^{\infty} (-1)^k \frac{x^{2k}}{2^{2k} (k!)^2}$. (a)

Find the radius of convergence of this series. (b) The Bessel function $J_1(x)$ may be

defined through $J_1(x) = -\frac{d}{dx} J_0(x)$. Find the power series for $J_1(x)$.

Solution

(a)

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{(-1)^{n+1} \frac{x^{2n+2}}{2^{2n+2}((n+1)!)^2}}{(-1)^n \frac{x^{2n}}{2^{2n}(n!)^2}} \right| = \frac{x^2}{4} \lim_{n \rightarrow \infty} \frac{(n!)^2}{((n+1)!)^2} = \frac{x^2}{4} \lim_{n \rightarrow \infty} \frac{1}{(n+1)^2} = 0 \text{ for all } x. \text{ Hence}$$

$$R = \infty.$$

(b)

$$\begin{aligned} J_1(x) &= -\frac{d}{dx} \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k}}{2^{2k}(k!)^2} \\ &= -\frac{d}{dx} \sum_{k=1}^{\infty} (-1)^k \frac{x^{2k}}{2^{2k}(k!)^2} \\ &= -\sum_{k=0}^{\infty} (-1)^k \frac{(2k)x^{2k-1}}{2^{2k}(k!)^2} \\ &= \sum_{k=1}^{\infty} (-1)^{k+1} \frac{x^{2k-1}}{2^{2k-1}(k-1)!k!} \\ &= \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k+1}}{2^{2k+1}(k+1)!k!} \end{aligned}$$

16. Find the sum of the power series $\sum_{n=1}^{\infty} nx^{2n-1}$ by using another power series of known sum.

Solution

Since, $\sum_{n=0}^{\infty} x^{2n} = 1 + x^2 + x^4 + \dots = \frac{1}{1-x^2}$ (for $-1 < x < 1$) we have by differentiation that

$$\begin{aligned} \frac{d}{dx} \sum_{n=0}^{\infty} x^{2n} &= \sum_{n=0}^{\infty} 2nx^{2n-1} = \sum_{n=1}^{\infty} 2nx^{2n-1} = \frac{d}{dx} \frac{1}{1-x^2} = \frac{2x}{(1-x^2)^2} \\ \Rightarrow \sum_{n=1}^{\infty} nx^{2n-1} &= \frac{x}{(1-x^2)^2} \end{aligned}$$

17. Consider the differential equation $\frac{dy}{dx} = xy$ with initial condition $y = 1$ when $x = 0$.

(a) This is a separable differential equation. Solve this equation. (b) Now try to solve the equation again by assuming that the solution can be written as a power

series, $y = a_0 + a_1x + a_2x^2 + \dots = \sum_{n=0}^{\infty} a_nx^n$. Calculate $\frac{dy}{dx}$ and then xy and equate the

coefficients of x^n on both sides to find the value of a_n . Hence find the solution of the differential equation as a power series. (c) Find the interval of convergence of the power series you got in (b).

Solution

(a) $\frac{dy}{dx} = xy \Rightarrow \frac{dy}{y} = x dx \Rightarrow \ln y = \frac{x^2}{2} + \ln C \Rightarrow y = Ce^{\frac{x^2}{2}}$. The initial condition means that

$$C = 1 \text{ and so } y = e^{\frac{x^2}{2}}.$$

(b)

$$\begin{aligned} y &= a_0 + a_1x + a_2x^2 + \cdots \\ \Rightarrow yx &= a_0x + a_1x^2 + a_2x^3 + \cdots \\ \frac{dy}{dx} &= a_1 + 2a_2x + 3a_3x^2 + \cdots \end{aligned}$$

and so

$$a_1 + 2a_2x + 3a_3x^2 + \cdots = a_0x + a_1x^2 + a_2x^3 + \cdots$$

Now, the initial condition dictates that $a_0 = 1$. Since there is no constant term on the right side we must have $a_1 = 0$. Matching coefficients of equal powers of x we have that

$$\begin{aligned} 2a_2 &= a_0 = 1 \Rightarrow a_2 = \frac{1}{2} \\ 3a_3 &= a_1 = 0 \Rightarrow a_3 = 0 \\ 4a_4 &= a_2 = \frac{1}{2} \Rightarrow a_4 = \frac{1}{2} \times \frac{1}{4} \end{aligned}$$

and in general

$$\begin{aligned} a_{2n+1} &= 0 \\ a_{2n} &= \frac{1}{2n} \times \frac{1}{2n-2} \times \frac{1}{2n-4} \times \cdots \times \frac{1}{2} = \frac{1}{2^n n!} \end{aligned}$$

so that the solution is $y = \sum_{n=0}^{\infty} \frac{x^{2n}}{2^n n!}$. We may then deduce that $e^{\frac{x^2}{2}} = \sum_{n=0}^{\infty} \frac{x^{2n}}{2^n n!}$.

(c) Applying the power series ratio test gives

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{\frac{x^{2n+2}}{2^{n+1}(n+1)!}}{\frac{x^{2n}}{2^n n!}} \right| = \frac{1}{2} |x^2| \lim_{n \rightarrow \infty} \left| \frac{n!}{(n+1)!} \right| = \frac{1}{2} |x^2| \lim_{n \rightarrow \infty} \frac{1}{n+1} = 0, \text{ for all values of } x.$$