

Chapter 1

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1.1 1

Exercise 1.1. Have

$$\xi'' - \frac{2}{x^{3/2}}\xi' = \frac{3}{16x^2} \quad (1.1)$$

prove $\xi \sim -\frac{3\sqrt{x}}{16}$

Solution. As $x \rightarrow 0$,

(a) Assuming

$$\xi'' \sim \frac{2}{x^{3/2}}\xi' \gg \frac{3}{16x^2} \quad (1.2)$$

The left solve get

$$\xi'' = \frac{2}{x^{3/2}}e^{-4x^{-1/2}+C} \ll \frac{3}{16x^2}$$

not satisfy assumption 1.2.

(b) Assuming

$$\xi'' \sim \frac{3}{16x^2} \gg \frac{2}{x^{3/2}}\xi' \quad (1.3)$$

The left solve get

$$\xi' \cdot \frac{2}{x^{3/2}} = -\frac{3}{16x} \cdot \frac{2}{x^{3/2}} = \frac{3}{8x^{5/2}} \gg \frac{3}{16x^2}$$

contradict to the assumption ??1:1:3.

(c) Assuming

$$-\frac{3}{16x^2} \sim \frac{2}{x^{3/2}}\xi' \gg \xi'', \quad (1.4)$$

Solving 1.4 get

$$\xi \sim -\frac{3\sqrt{x}}{16},$$

and it's easy to verify the solution is maintain the assumption 1.4.

Exercise 1.2. If have condition

$$\frac{d^n y}{(dx)^n} = Q(x)y, \quad x \rightarrow x_0 \text{ is } i, s, p \text{ for } Q(x). \quad (1.5)$$

Find asymptotic approx of y near x_0 . prove answer is $y \sim cQ^{\frac{1-n}{2n}}e^{\int^x Q^{\frac{1}{n}}dx}$.

Solution. Assuming $y = e^{s(x)}$. Then 1.5 convert to

$$\begin{aligned} \partial^n(e^s) &= \partial(n-1)((s')e^s) \\ &= \partial(n-2)((s')^2e^s + s''e^s) \\ &\sim \partial(n-2)((s')^2e^s) \\ &= \partial(n-3)((s')^3e^s + 2s's''e^s) \\ &\dots \\ &= \partial((s')^{(n-1)}e^s) \\ &= (s')^ne^s + (n-1)(s')^{(n-2)}s''e^s \\ &\sim (s')^ne^s = Qe^s \end{aligned} \quad (1.6)$$

So that $s(x) = \int^x Q^{\frac{1}{n}}dx$. The third and the last step above is because $x \rightarrow x_0$ is i, s, p for $Q(x)$.

Continuing assuming $y = e^{\int^x Q^{\frac{1}{n}}dx + d(x)}$, and as the same ways above computations get

$$\begin{aligned} \partial^n(e^{\int^x Q^{\frac{1}{n}}dx + d}) &= \partial(n-1)((Q^{1/n} + d')e^{\int^x Q^{\frac{1}{n}}dx + d}) \\ &\dots \\ &= \partial((Q^{1/n} + d')^{n-1}e^{\int^x Q^{\frac{1}{n}}dx + d} + \\ &\quad \frac{(n-2)(n-1)}{2n}(Q^{1/n} + d')^{n-3}(Q^{\frac{1-n}{n}}Q' + d'')e^{\int^x Q^{\frac{1}{n}}dx} \\ &= (Q^{1/n} + d')^ne^{\int^x Q^{\frac{1}{n}}dx + d} + \\ &\quad \frac{(n-1)(n)}{2n}(Q^{1/n} + d')^{n-2}(Q^{\frac{1-n}{n}}Q' + d'')e^{\int^x Q^{\frac{1}{n}}dx} \\ &= Qe^{\int^x Q^{\frac{1}{n}}dx + d}. \end{aligned} \quad (1.7)$$

After eliminate the e and Qe,

$$nQ^{n-1/n}d' = -\frac{n-1}{2}Q^{-1/n}Q'. \quad (1.8)$$

Solve this get $d = \frac{1-n}{2n}\ln(Q) + C$, so that $y \sim cQ^{\frac{1-n}{2n}}e^{\int^x Q^{\frac{1}{n}}dx}$.

Exercise 1.3. Verify:

$$\int_0^\infty \frac{e^{-t}}{1+xt}dt \sim \sum_{n=0}^\infty (-1)^n n! x^n \quad \text{as } x \rightarrow 0. \quad (1.9)$$

Solution. Set $y(x) = \int_0^\infty \frac{e^{-t}}{1+xt}dt$, Then differential y with x get

$$\begin{aligned} \partial y &= \int_0^\infty \frac{(-1)^1 1! \times t^1 e^{-t}}{(1+xt)^2} dt \\ \partial^2 y &= \int_0^\infty \frac{(-1)^2 2! \times t^2 e^{-t}}{(1+xt)^3} dt \\ &\dots \\ \partial^n y &= \int_0^\infty \frac{(-1)^n n! \times t^n e^{-t}}{(1+xt)^{n+1}} dt \end{aligned} \quad (1.10)$$

Combining with

$$\begin{aligned} \int_0^\infty \frac{t^n e^{-t}}{1} dt &= \int_0^\infty \frac{t^{n-1} e^{-t}}{1} dt + (t^n e^{-t}) \Big|_0^\infty \\ &\dots \\ &= \int_0^\infty e^{-t} dt \\ &= 1, \end{aligned} \quad (1.11)$$

and $x \rightarrow 0$ get $\int_0^\infty \frac{e^{-t}}{1+xt} dt \sim \sum_{n=0}^\infty (-1)^n n! x^n$ as $x \rightarrow 0$.

Exercise 1.4.

$$y'' = y^2 + e^x \quad (1.12)$$

analysis two situation

$$\begin{cases} x \rightarrow x_0 \\ x \rightarrow -\infty \end{cases}$$

Solution.

(a) $x \rightarrow x_0$

Since x_0 is finite, e^{x_0} is finite. But x_0 is singular point implicate $y \rightarrow \infty$, means that $y'' \sim y^2$.

Set $y = e^{s(x)}$, replace above equation y obtain

$$\begin{aligned} y'' &\sim y^2 \\ (s')^2 e^s + s'' e^s &\sim e^{2s} \\ (s')^2 &\sim e^s \\ s &= -2\ln(x - x_0) \end{aligned} \quad (1.13)$$

Set $y = e^{-2\ln(x-x_0)+d(x)}$ $d \ll -2\ln(x - x_0)$ as $x \rightarrow x_0$, replace y in 1.13 get

$$\begin{aligned} \frac{6}{(x-x_0)^2} &= \frac{1}{(x-x_0)^2} e^d \\ d &= \ln 6 \end{aligned}$$

Set $y = \frac{6}{(x-x_0)^2}(1+c(x))$ $c \ll 1$ as $x \rightarrow x_0$, replace y in 1.13,

$$\begin{aligned} y'' &\sim y^2 \\ \iff & \\ \frac{24}{(x-x_0)^4}((1+c) - \frac{2}{3}c'(x-x_0) + \frac{1}{6}c''(x-x_0)^2) &= \frac{24}{(x-x_0)^4}(1+2c+c^2) \\ \iff & \\ c + \frac{2}{3}c'(x-x_0) - \frac{1}{6}c''(x-x_0)^2 &= 0 \\ \iff & \\ c &= C(x-x_0)^6 \end{aligned}$$

$y = 6(x-x_0)^{-2} + 6C(x-x_0)^4$ replace y in 1.12

$$\begin{aligned} \frac{36}{(x-x_0)^{-4}} + 72C(x-x_0)^2 &= \frac{36}{(x-x_0)^{-4}} + 72C(x-x_0)^2 - \\ 36C^2(x-x_0)^8 + e^x &= 0 \end{aligned} \quad (1.14)$$

The coefficient of $(x-x_0)^8$ C can't be every complex number so that satisfy 1.14, because that $(x-x_0)^8 \rightarrow 0$, while $e^x > \alpha > 0$ as $x \rightarrow x_0$,

(b) $x \rightarrow -\infty$

Let $t = e^x$, $dx = dt/t$. From 1.12 get

$$\begin{aligned} y'' &= y^2 + e^x \\ \iff & \quad d^2 y / dx = y^2 + e^x \\ \iff & \quad y'' = t^2 y^2 + t^3 \end{aligned} \quad (1.15)$$

Set $y = \sum_{i=0}^\infty a_i t^i$. From 1.15 set $y'' \sim t^3 \gg t^2 y^2 \implies y = \frac{t^5}{20}$. Using 1.15 and Taylor's formula can get y Taylor expansion in $t = 0$. So the answer is analytic.