2 - 5 Review: radius of convergence

$$3. \sum_{m=0}^{\infty} \left(\frac{-1}{k}\right)^m x^{2m}$$

ClearAll["Global`*"]

$$Sum\left[\frac{(-1)^{m}}{k^{m}}x^{2m}, \{m, 0, \infty\}, GenerateConditions \rightarrow True\right]$$

ConditionalExpression
$$\left[\frac{k}{k+x^2}\right]$$

Abs[k] > Abs[x]² && k \neq 0 && k + x² \neq 0 && 1 +
$$\frac{x^2}{k} \neq 0$$
]

$$SumConvergence \left[\begin{array}{c} (-1)^{m} \\ \hline k^{m} \end{array} x^{2m}, \ m \right]$$

$$Abs[k] > Abs[x]^2$$

1. Above: According to *MathWorld*, $|\mathbf{x}|$ is the standard expression for a radius of convergence, also shown as $|\mathbf{x}| < R$, where (-R, R) is the interval of convergence, R being the radius of convergence. Dropping in the text answer as the radius of convergence would make it $|\mathbf{x}| < \sqrt{|\mathbf{k}|} \Rightarrow |\mathbf{x}|^2 < (\sqrt{|\mathbf{k}|})^2 \Rightarrow |\mathbf{x}|^2 < |\mathbf{k}|$. This is equivalent to the above green cell.

$$5. \sum_{m=0}^{\infty} \left(\frac{2}{3}\right)^m x^{2m}$$

ClearAll["Global`*"]

SumConvergence
$$\left[\left(\frac{2}{3}\right)^{m} x^{2m}, m\right]$$

$$Abs[x] < \sqrt{\frac{3}{2}}$$

The answer in the green cells above match the answers in the text.

6 - 9 Series solutions by hand

Apply the power series method. Do this by hand, not by a CAS, to get a feel for the method, e.g. why a series may terminate, or has even powers only, etc.

7.
$$y' = -2 x y$$

ClearAll["Global`*"]

e1 = DSolve[y'[x] == -2 x y[x], y[x], x]

$$\{\{y[x] \rightarrow e^{-x^2} C[1]\}\}$$

e2 = e1 /. C[1] \rightarrow a₀
 $\{\{y[x] \rightarrow e^{-x^2} a_0\}\}$

e3 =
Series[a₀ e^{-x²}, {x, 0, 8}]

a₀ - a₀ x² + $\frac{a_0 x^4}{2}$ - $\frac{a_0 x^6}{6}$ + $\frac{a_0 x^8}{24}$ + O[x]⁹

$$\left(1-x^2+\frac{x^4}{2}-\frac{x^6}{6}+\frac{x^8}{24}\right)a_0$$

 $e4 = Collect[e3, a_0]$

The answer in the green cells above match the answers in the text.

9.
$$y'' + y = 0$$

ClearAll["Global`*"]

e1 = DSolve[y''[x] + y[x] == 0, y[x], x]

$$\{\{y[x] \rightarrow C[1] Cos[x] + C[2] Sin[x]\}\}$$

e2 = e1 /. $\{C[1] \rightarrow a_0, C[2] \rightarrow a_1\}$
 $\{\{y[x] \rightarrow Cos[x] a_0 + Sin[x] a_1\}\}$

e3 = e2[[1, 1, 2]]

Cos[x] $a_0 + Sin[x] a_1$

e4 = Series[e3, $\{x, 0, 8\}$]

$$a_0 + a_1 x - \frac{a_0 x^2}{2} - \frac{a_1 x^3}{6} + \frac{a_0 x^4}{24} + \frac{a_1 x^5}{120} - \frac{a_0 x^6}{720} - \frac{a_1 x^7}{5040} + \frac{a_0 x^8}{40320} + 0[x]^9$$

The answer in the green cells above match the answers in the text.

10 - 14 Series solutions

Find a power series solution in powers of x.

11.
$$y'' - y' + x^2 y = 0$$

ClearAll["Global`*"]

e1 =
$$y[x_{-}]$$
 = $Sum[a_{m} x^{m}, \{m, 0, 6\}]$
 $a_{0} + x a_{1} + x^{2} a_{2} + x^{3} a_{3} + x^{4} a_{4} + x^{5} a_{5} + x^{6} a_{6}$
e2 = $y'[x]$
 $a_{1} + 2 x a_{2} + 3 x^{2} a_{3} + 4 x^{3} a_{4} + 5 x^{4} a_{5} + 6 x^{5} a_{6}$
e3 = $y''[x]$
2 $a_{2} + 6 x a_{3} + 12 x^{2} a_{4} + 20 x^{3} a_{5} + 30 x^{4} a_{6}$

Now for the assembly of the staged components.

$$\begin{aligned} &e6 = y''[x] - y'[x] + x^2 y[x] == 0 \\ &-a_1 + 2 a_2 - 2 x a_2 + 6 x a_3 - 3 x^2 a_3 + 12 x^2 a_4 - 4 x^3 a_4 + 20 x^3 a_5 - 5 x^4 a_5 + \\ &30 x^4 a_6 - 6 x^5 a_6 + x^2 \left(a_0 + x a_1 + x^2 a_2 + x^3 a_3 + x^4 a_4 + x^5 a_5 + x^6 a_6\right) == 0 \end{aligned}$$

And rearranging

e7 = Expand[e6]

$$x^2 a_0 - a_1 + x^3 a_1 + 2 a_2 - 2 x a_2 + x^4 a_2 + 6 x a_3 - 3 x^2 a_3 + x^5 a_3 + 12 x^2 a_4 - 4 x^3 a_4 + x^6 a_4 + 20 x^3 a_5 - 5 x^4 a_5 + x^7 a_5 + 30 x^4 a_6 - 6 x^5 a_6 + x^8 a_6 == 0$$

And more rearranging

$$\begin{array}{l} \text{e8 = Collect[e7, x]} \\ -a_1 + 2 \, a_2 + x \, \left(-2 \, a_2 + 6 \, a_3\right) \, + x^6 \, a_4 + x^2 \, \left(a_0 - 3 \, a_3 + 12 \, a_4\right) \, + x^7 \, a_5 \, + \\ x^3 \, \left(a_1 - 4 \, a_4 + 20 \, a_5\right) \, + x^5 \, \left(a_3 - 6 \, a_6\right) \, + x^8 \, a_6 + x^4 \, \left(a_2 - 5 \, a_5 + 30 \, a_6\right) \, = 0 \\ \\ \text{e9 = Solve[2 } a_2 == a_1, \, a_2] \\ \\ \left\{\left\{a_2 \rightarrow \frac{a_1}{2}\right\}\right\} \end{array}$$

Above: x^0

e11 = Solve[2
$$a_2 = 6 a_3$$
, a_3] /. $a_2 \rightarrow \frac{a_1}{2}$ $\{\{a_3 \rightarrow \frac{a_1}{6}\}\}$

Above: x^1

e13 = Expand [Solve [
$$a_0 - 3 a_3 + 12 a_4 = 0, a_4$$
] /. $a_3 \rightarrow \frac{a_1}{6}$] $\left\{ \left\{ a_4 \rightarrow -\frac{a_0}{12} + \frac{a_1}{24} \right\} \right\}$

Above: x^2

Above: x^3

$$e15 =$$

Simplify[Solve[
$$a_2 - 5 a_5 + 30 a_6 = 0$$
, a_6] /. $\left\{a_5 \rightarrow \frac{1}{120} \left(-2 a_0 - 5 a_1\right), a_2 \rightarrow \frac{a_1}{2}\right\}$] $\left\{\left\{a_6 \rightarrow \frac{1}{720} \left(-2 a_0 - 17 a_1\right)\right\}\right\}$

e16 =
$$y[x] / \cdot \left\{ a_2 \rightarrow \frac{a_1}{2}, a_3 \rightarrow \frac{a_1}{6}, a_4 \rightarrow -\frac{a_0}{12} + \frac{a_1}{24}, a_5 \rightarrow \frac{1}{120} (-2 a_0 - 5 a_1), a_6 \rightarrow \frac{1}{720} (-2 a_0 - 17 a_1) \right\}$$

$$a_0 + \frac{1}{720} x^6 \left(-2 a_0 - 17 a_1\right) + \frac{1}{120} x^5 \left(-2 a_0 - 5 a_1\right) + x^4 \left(-\frac{a_0}{12} + \frac{a_1}{24}\right) + x a_1 + \frac{x^2 a_1}{2} + \frac{x^3 a_1}{6}$$

$$e17 = Collect[e16, {a_0, a_1}]$$

$$\left(1-\frac{x^4}{12}-\frac{x^5}{60}-\frac{x^6}{360}\right)a_0+\left(x+\frac{x^2}{2}+\frac{x^3}{6}+\frac{x^4}{24}-\frac{x^5}{24}-\frac{17\ x^6}{720}\right)a_1$$

Above: The answer in the green cell matches the text answer.

13.
$$y'' + (1 + x^2) y = 0$$

e1 =
$$y[x_{-}]$$
 = $Sum[a_{m} x^{m}, \{m, 0, 7\}]$
 $a_{0} + x a_{1} + x^{2} a_{2} + x^{3} a_{3} + x^{4} a_{4} + x^{5} a_{5} + x^{6} a_{6} + x^{7} a_{7}$
e2 = $y'[x]$
 $a_{1} + 2 x a_{2} + 3 x^{2} a_{3} + 4 x^{3} a_{4} + 5 x^{4} a_{5} + 6 x^{5} a_{6} + 7 x^{6} a_{7}$
e3 = $y''[x]$
2 $a_{2} + 6 x a_{3} + 12 x^{2} a_{4} + 20 x^{3} a_{5} + 30 x^{4} a_{6} + 42 x^{5} a_{7}$
e4 = $y''[x] + (1 + x^{2}) y[x] = 0$
2 $a_{2} + 6 x a_{3} + 12 x^{2} a_{4} + 20 x^{3} a_{5} + 30 x^{4} a_{6} + 42 x^{5} a_{7} + 30 x^{4} a_{7} + 30 x^{7} a_{7$

 $\left(1+x^{2}\right)\;\left(a_{0}+x\;a_{1}+x^{2}\;a_{2}+x^{3}\;a_{3}+x^{4}\;a_{4}+x^{5}\;a_{5}+x^{6}\;a_{6}+x^{7}\;a_{7}\right)\;=\;0$

$$a_0 + x^2 a_0 + x a_1 + x^3 a_1 + 2 a_2 + x^2 a_2 + x^4 a_2 + 6 x a_3 + x^3 a_3 + x^5 a_3 + 12 x^2 a_4 + x^4 a_4 + x^6 a_4 + 20 x^3 a_5 + x^5 a_5 + x^7 a_5 + 30 x^4 a_6 + x^6 a_6 + x^8 a_6 + 42 x^5 a_7 + x^7 a_7 + x^9 a_7 = 0$$

$$a_0 + 2 a_2 + x (a_1 + 6 a_3) + x^2 (a_0 + a_2 + 12 a_4) + x^3 (a_1 + a_3 + 20 a_5) + x^8 a_6 + x^6 (a_4 + a_6) + x^4 (a_2 + a_4 + 30 a_6) + x^9 a_7 + x^7 (a_5 + a_7) + x^5 (a_3 + a_5 + 42 a_7) == 0$$

$$e7 = Solve[a_0 + 2 a_2 = 0, a_2]$$

$$\left\{\left\{a_2 \rightarrow -\frac{a_0}{2}\right\}\right\}$$

$$e8 = Solve[a_1 + 6 a_3 = 0, a_3]$$

$$\left\{\left\{a_3 \to -\frac{a_1}{6}\right\}\right\}$$

e9 = Solve[
$$a_0 + a_2 + 12 a_4 = 0, a_4$$
] /. $a_2 \rightarrow -\frac{a_0}{2}$

$$\left\{\left\{a_4 \rightarrow -\frac{a_0}{24}\right\}\right\}$$

Above: x^2

e10 = Solve[
$$a_1 + a_3 + 20 a_5 = 0$$
, a_5] /. $a_3 \rightarrow -\frac{a_1}{6}$

$$\left\{\left\{a_5 \rightarrow -\frac{a_1}{24}\right\}\right\}$$

Above: x^3

e11 = Solve[
$$a_2 + a_4 + 30 \ a_6 = 0$$
, a_6] /. $\left\{ a_2 \rightarrow -\frac{a_0}{2}, \ a_4 \rightarrow -\frac{a_0}{24} \right\}$

$$\left\{\left\{a_6 \rightarrow \frac{13 \ a_0}{720}\right\}\right\}$$

Above: x^4

e12 = Solve[
$$a_3 + a_5 + 42 a_7 = 0$$
, a_7] /. $\left\{a_3 \rightarrow -\frac{a_1}{6}, a_5 \rightarrow -\frac{a_1}{24}\right\}$

$$\left\{\left\{a_7 \to \frac{5 a_1}{1008}\right\}\right\}$$

Above: x^5

e12 = y[x] /.
$$\left\{a_2 \to -\frac{a_0}{2}, a_3 \to -\frac{a_1}{6}, a_4 \to -\frac{a_0}{24}, a_5 \to -\frac{a_1}{24}, a_6 \to \frac{13 a_0}{720}, a_7 \to \frac{5 a_1}{1008}\right\}$$

 $a_0 - \frac{x^2 a_0}{2} - \frac{x^4 a_0}{24} + \frac{13 x^6 a_0}{720} + x a_1 - \frac{x^3 a_1}{6} - \frac{x^5 a_1}{24} + \frac{5 x^7 a_1}{1008}$

 $e13 = Collect[e12, {a_0, a_1}]$

$$\left(1-\frac{x^2}{2}-\frac{x^4}{24}+\frac{13\ x^6}{720}\right)a_0+\left(x-\frac{x^3}{6}-\frac{x^5}{24}+\frac{5\ x^7}{1008}\right)a_1$$

e14 = Normal
$$\left[\left(1 - \frac{x^2}{2} - \frac{x^4}{24} + \frac{13 x^6}{720} \right) a_0 + \left(x - \frac{x^3}{6} - \frac{x^5}{24} + \frac{5 x^7}{1008} \right) a_1 \right] / \cdot x \to 1$$

$$\frac{343 a_0}{720} + \frac{803 a_1}{1008}$$

Above: The answer in the green cell matches the text answer. The cell below the answer is an experiment for doing IVP.

16 - 19 CAS problems. IVPs

Solve the initial value problem by a power series. Graph the partial sums of the powers up to and including x^5 . Find the value of the sum s (5 digits) at x_1 .

17.
$$y'' + 3 x y' + 2 y = 0$$
, $y[0] = 1$, $y'[0] = 1$, $x = 0.5$

```
ClearAll["Global`*"]
e1 = y[x_] = Sum[a_m x^m, \{m, 0, 5\}]
a_0 + x a_1 + x^2 a_2 + x^3 a_3 + x^4 a_4 + x^5 a_5
e4 = y''[x] + 3xy'[x] + 2y[x] == 0
2 a_2 + 6 x a_3 + 12 x^2 a_4 + 20 x^3 a_5 + 3 x (a_1 + 2 x a_2 + 3 x^2 a_3 + 4 x^3 a_4 + 5 x^4 a_5) +
   2 \left(a_0 + x a_1 + x^2 a_2 + x^3 a_3 + x^4 a_4 + x^5 a_5\right) = 0
e5 = Expand[e4]
2 a_0 + 5 x a_1 + 2 a_2 + 8 x^2 a_2 + 6 x a_3 +
   11 x^3 a_3 + 12 x^2 a_4 + 14 x^4 a_4 + 20 x^3 a_5 + 17 x^5 a_5 = 0
e6 = Collect[e5, x]
2 a_0 + 2 a_2 + x (5 a_1 + 6 a_3) + 14 x^4 a_4 +
   x^{2} (8 a_{2} + 12 a_{4}) + 17 x^{5} a_{5} + x^{3} (11 a_{3} + 20 a_{5}) == 0
e7 = Solve[2 a_0 + 2 a_2 = 0, a_2]
\{\{a_2 \rightarrow -a_0\}\}
e8 = Solve[5 a_1 + 6 a_3 = 0, a_3]
\left\{\left\{\mathbf{a}_3 \to -\frac{5 \ \mathbf{a}_1}{6}\right\}\right\}
```

Above: x^1

e9 = Solve[8
$$a_2$$
 + 12 a_4 == 0, a_4] /. $a_2 \rightarrow -a_0$

$$\left\{ \left\{ a_4 \rightarrow \frac{2 a_0}{3} \right\} \right\}$$

Above: x^2

e10 = Solve[11
$$a_3$$
 + 20 a_5 == 0, a_5] /. $a_3 \rightarrow -\frac{5 a_1}{6}$ $\left\{ \left\{ a_5 \rightarrow \frac{11 a_1}{24} \right\} \right\}$

Above: x^3

Above: With discovery of a_5 , all the coefficient values for calculation of s have been found.

e19 = y[x] /.
$$\left\{a_2 \to -a_0, a_3 \to -\frac{5a_1}{6}, a_4 \to \frac{2a_0}{3}, a_5 \to \frac{11a_1}{24}\right\}$$

 $a_0 - x^2 a_0 + \frac{2x^4 a_0}{3} + x a_1 - \frac{5x^3 a_1}{6} + \frac{11x^5 a_1}{24}$

Above. This is the general solution. The initial value condition of y(0) = 1 will make $a_0 = 1$, and the other initial value condition of y'(0) = 1 will make $a_1 = 1$.

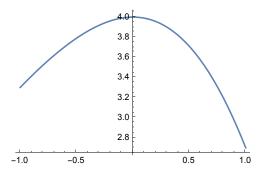
$$e20 = s[x_] = e19 /. \{a_0 \rightarrow 1, a_1 \rightarrow 1\}$$

$$1 + x - x^2 - \frac{5 x^3}{6} + \frac{2 x^4}{3} + \frac{11 x^5}{24}$$

s[1/2]

923 768

 $\texttt{Plot}[\texttt{s}[\texttt{x}]\,,\,\{\texttt{x},\,-1,\,1\}\,,\,\,\texttt{PlotRange} \rightarrow \texttt{Automatic}\,,\,\,\texttt{ImageSize} \rightarrow 250]$



The answers in the green cells above match the answers in the text.

19.
$$(x-2)$$
 y' = x y, y $[0]$ = 4, x_1 = 2

ClearAll["Global`*"]

$$\begin{array}{l} e1 = y \left[x_{_} \right] = Sum \left[a_{m} \ x^{m} , \ \{ m, \ 0, \ 5 \} \right] \\ a_{0} + x \ a_{1} + x^{2} \ a_{2} + x^{3} \ a_{3} + x^{4} \ a_{4} + x^{5} \ a_{5} \\ \\ e2 = \left(x - 2 \right) \ y' \left[x \right] - x \ y \left[x \right] = 0 \\ \left(-2 + x \right) \ \left(a_{1} + 2 \ x \ a_{2} + 3 \ x^{2} \ a_{3} + 4 \ x^{3} \ a_{4} + 5 \ x^{4} \ a_{5} \right) - \\ x \ \left(a_{0} + x \ a_{1} + x^{2} \ a_{2} + x^{3} \ a_{3} + x^{4} \ a_{4} + x^{5} \ a_{5} \right) = 0 \\ \\ e3 = Expand \left[e2 \right] \\ - x \ a_{0} - 2 \ a_{1} + x \ a_{1} - x^{2} \ a_{1} - 4 \ x \ a_{2} + 2 \ x^{2} \ a_{2} - x^{3} \ a_{2} - 6 \ x^{2} \ a_{3} + \\ 3 \ x^{3} \ a_{3} - x^{4} \ a_{3} - 8 \ x^{3} \ a_{4} + 4 \ x^{4} \ a_{4} - x^{5} \ a_{4} - 10 \ x^{4} \ a_{5} + 5 \ x^{5} \ a_{5} - x^{6} \ a_{5} = 0 \\ \\ e4 = Collect \left[e3, \ x \right] \\ - 2 \ a_{1} + x \ \left(-a_{0} + a_{1} - 4 \ a_{2} \right) + x^{2} \ \left(-a_{1} + 2 \ a_{2} - 6 \ a_{3} \right) + \\ x^{3} \ \left(-a_{2} + 3 \ a_{3} - 8 \ a_{4} \right) + x^{4} \ \left(-a_{3} + 4 \ a_{4} - 10 \ a_{5} \right) - x^{6} \ a_{5} + x^{5} \ \left(-a_{4} + 5 \ a_{5} \right) = 0 \end{array}$$

Below: a_1 , which will be the coefficient of x in the final equation, has no business sticking out by itself.

e5 = Solve[-2
$$a_1 = 0$$
, a_1] {{ $a_1 \rightarrow 0$ }}

Below: This value of a_0 was set with the belief that it is necessary for the initial condition, y(0) = 4.

e6 = Solve[
$$-a_0 + a_1 - 4 a_2 = 0$$
, a_2] /. $\{a_0 \to 4$, $a_1 \to 0\}$ { $\{a_2 \to -1\}$ } e7 = Simplify[Solve[$-a_1 + 2 a_2 - 6 a_3 = 0$, a_3] /. $\{a_2 \to -1$, $a_1 \to 0\}$] { $\{a_3 \to -\frac{1}{3}\}$ } e8 = Simplify[Solve[$-a_2 + 3 a_3 - 8 a_4 = 0$, a_4] /. $\{a_2 \to -1$, $a_3 \to -\frac{1}{3}\}$] { $\{a_4 \to 0\}$ } e9 = Simplify[Solve[$-a_3 + 4 a_4 - 10 a_5 = 0$, a_5] /. $\{a_3 \to -\frac{1}{3}$, $a_4 \to 0\}$] { $\{a_5 \to \frac{1}{30}\}$ }

Above: Discovery of a_5 gives all the coefficients necessary to express s up to fifth power of x.

e10 = y[x] /.
$$\{a_0 \to 4, a_1 \to 0, a_2 \to -1, a_3 \to -\frac{1}{3}, a_4 \to 0, a_5 \to \frac{1}{30}\}$$

$$4-x^2-\frac{x^3}{3}+\frac{x^5}{30}$$

$$4-x^2-\frac{x^3}{3}+\frac{x^5}{30}$$

$\texttt{Plot[s[x], \{x, -1, 1\}, PlotRange} \rightarrow \texttt{Automatic, ImageSize} \rightarrow 250]$

