

2 - 5 Review: radius of convergence

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

```
Clear["Global`*"]
```

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

```
ConditionalExpression[ $\frac{k}{k + x^2}$ ,
```

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

```
SumConvergence[ $\frac{(-1)^m}{k^m} x^{2m}$ , m]
```

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

1. Above: According to *MathWorld*, $|x|$ is the standard expression for a radius of convergence, also shown as $|x| < R$, 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 $|x| < \sqrt{|k|} \Rightarrow |x|^2 < (\sqrt{|k|})^2 \Rightarrow |x|^2 < |k|$. This is equivalent to the above green cell.

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

```
Clear["Global`*"]
```

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

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

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.

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

```

Clear["Global`*"]

e1 = DSolve[y' [x] == -2 x y[x], y[x], x]
{{y[x] → e-x2 C[1]}}

e2 = e1 /. C[1] → a0
{{y[x] → e-x2 a0}}

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

e4 = Collect[e3, a0]

```

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

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

9. $y'' + y = 0$

```

Clear["Global`*"]

e1 = DSolve[y'' [x] + y[x] == 0, y[x], x]
{{y[x] → C[1] Cos[x] + C[2] Sin[x]}}

e2 = e1 /. {C[1] → a0, C[2] → a1}
{{y[x] → Cos[x] a0 + Sin[x] a1}}

e3 = e2 [[1, 1, 2]]
Cos[x] a0 + Sin[x] a1

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

```

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

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

```

Clear["Global`*"]

```

$$e1 = y[x_] = \text{Sum}[a_m x^m, \{m, 0, 6\}]$$

$$a_0 + x a_1 + x^2 a_2 + x^3 a_3 + x^4 a_4 + x^5 a_5 + x^6 a_6$$

$$e2 = y'[x]$$

$$a_1 + 2 x a_2 + 3 x^2 a_3 + 4 x^3 a_4 + 5 x^4 a_5 + 6 x^5 a_6$$

$$e3 = y''[x]$$

$$2 a_2 + 6 x a_3 + 12 x^2 a_4 + 20 x^3 a_5 + 30 x^4 a_6$$

Now for the assembly of the staged components.

$$e6 = y''[x] - y'[x] + x^2 y[x] == 0$$

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

And rearranging

$$e7 = \text{Expand}[e6]$$

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

And more rearranging

$$e8 = \text{Collect}[e7, x]$$

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

$$e9 = \text{Solve}[2 a_2 == a_1, a_2]$$

$$\left\{ \left\{ a_2 \rightarrow \frac{a_1}{2} \right\} \right\}$$

Above: x^0

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

$$\left\{ \left\{ a_3 \rightarrow \frac{a_1}{6} \right\} \right\}$$

Above: x^1

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

$$\left\{ \left\{ a_4 \rightarrow -\frac{a_0}{12} + \frac{a_1}{24} \right\} \right\}$$

Above: x^2

```
e14 = Simplify[Solve[a1 - 4 a4 + 20 a5 == 0, a5] /. a4 ->  $\frac{1}{12} \left(-a_0 + \frac{a_1}{2}\right)]$ 
{ {a5 ->  $\frac{1}{120} (-2 a_0 - 5 a_1)$  } }
```

Above: x^3

```
e15 =
Simplify[Solve[a2 - 5 a5 + 30 a6 == 0, a6] /. {a5 ->  $\frac{1}{120} (-2 a_0 - 5 a_1)$ , a2 ->  $\frac{a_1}{2}$  }]
```

```
{ {a6 ->  $\frac{1}{720} (-2 a_0 - 17 a_1)$  } }
```

```
e16 = y[x] /. {a2 ->  $\frac{a_1}{2}$ , a3 ->  $\frac{a_1}{6}$ , a4 ->  $-\frac{a_0}{12} + \frac{a_1}{24}$ ,
a5 ->  $\frac{1}{120} (-2 a_0 - 5 a_1)$ , a6 ->  $\frac{1}{720} (-2 a_0 - 17 a_1)$  }
```

```
a0 +  $\frac{1}{720} x^6 (-2 a_0 - 17 a_1)$  +
 $\frac{1}{120} x^5 (-2 a_0 - 5 a_1)$  + x4  $\left(-\frac{a_0}{12} + \frac{a_1}{24}\right)$  + x a1 +  $\frac{x^2 a_1}{2}$  +  $\frac{x^3 a_1}{6}$ 
```

```
e17 = Collect[e16, {a0, a1}]
```

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

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

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

```
Clear["Global`*"]
```

```
e1 = y[x_] = Sum[am xm, {m, 0, 7}]
```

```
a0 + x a1 + x2 a2 + x3 a3 + x4 a4 + x5 a5 + x6 a6 + x7 a7
```

```
e2 = y'[x]
```

```
a1 + 2 x a2 + 3 x2 a3 + 4 x3 a4 + 5 x4 a5 + 6 x5 a6 + 7 x6 a7
```

```
e3 = y''[x]
```

```
2 a2 + 6 x a3 + 12 x2 a4 + 20 x3 a5 + 30 x4 a6 + 42 x5 a7
```

```
e4 = y''[x] + (1 + x2) y[x] == 0
```

```
2 a2 + 6 x a3 + 12 x2 a4 + 20 x3 a5 + 30 x4 a6 + 42 x5 a7 +
(1 + x2) (a0 + x a1 + x2 a2 + x3 a3 + x4 a4 + x5 a5 + x6 a6 + x7 a7) == 0
```

e5 = Expand[e4]

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

e6 = Collect[e5, x]

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

e7 = Solve[a0 + 2 a2 == 0, a2]

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

e8 = Solve[a1 + 6 a3 == 0, a3]

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

e9 = Solve[a0 + a2 + 12 a4 == 0, a4] /. a2 → - $\frac{a_0}{2}$

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

Above: x^2

e10 = Solve[a1 + a3 + 20 a5 == 0, a5] /. a3 → - $\frac{a_1}{6}$

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

Above: x^3

e11 = Solve[a2 + a4 + 30 a6 == 0, a6] /. {a2 → - $\frac{a_0}{2}$, a4 → - $\frac{a_0}{24}$ }

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

Above: x^4

e12 = Solve[a3 + a5 + 42 a7 == 0, a7] /. {a3 → - $\frac{a_1}{6}$, a5 → - $\frac{a_1}{24}$ }

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

Above: x^5

e12 = y[x] /. {a2 → - $\frac{a_0}{2}$, a3 → - $\frac{a_1}{6}$, a4 → - $\frac{a_0}{24}$, a5 → - $\frac{a_1}{24}$, a6 → $\frac{13 a_0}{720}$, a7 → $\frac{5 a_1}{1008}$ }

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

```
e13 = Collect[e12, {a0, a1}]
```

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

```
e14 = Normal[ (1 - x^2/2 - x^4/24 + 13x^6/720) a0 + (x - x^3/6 - x^5/24 + 5x^7/1008) a1 ] /. x -> 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. $y'' + 3xy' + 2y = 0, y[0] = 1, y'[0] = 1, x = 0.5$

```
Clear["Global`*"]
```

```
e1 = y[x_] = Sum[a_m x^m, {m, 0, 5}]
```

```
a0 + x a1 + x^2 a2 + x^3 a3 + x^4 a4 + x^5 a5
```

```
e4 = y''[x] + 3 x y'[x] + 2 y[x] == 0
```

```
2 a2 + 6 x a3 + 12 x^2 a4 + 20 x^3 a5 + 3 x (a1 + 2 x a2 + 3 x^2 a3 + 4 x^3 a4 + 5 x^4 a5) +
  2 (a0 + x a1 + x^2 a2 + x^3 a3 + x^4 a4 + x^5 a5) == 0
```

```
e5 = Expand[e4]
```

```
2 a0 + 5 x a1 + 2 a2 + 8 x^2 a2 + 6 x a3 +
  11 x^3 a3 + 12 x^2 a4 + 14 x^4 a4 + 20 x^3 a5 + 17 x^5 a5 == 0
```

```
e6 = Collect[e5, x]
```

```
2 a0 + 2 a2 + x (5 a1 + 6 a3) + 14 x^4 a4 +
  x^2 (8 a2 + 12 a4) + 17 x^5 a5 + x^3 (11 a3 + 20 a5) == 0
```

```
e7 = Solve[2 a0 + 2 a2 == 0, a2]
```

```
{{a2 -> -a0}}
```

```
e8 = Solve[5 a1 + 6 a3 == 0, a3]
```

```
{{a3 -> -5 a1 / 6}}
```

Above: x^1

```
e9 = Solve[8 a2 + 12 a4 == 0, a4] /. a2 → -a0
```

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

Above: x^2

```
e10 = Solve[11 a3 + 20 a5 == 0, a5] /. a3 → - $\frac{5 a_1}{6}$ 
```

$$\left\{ \left\{ a_5 \rightarrow \frac{11 a_1}{24} \right\} \right\}$$

Above: x^3

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

```
e19 = y[x] /. {a2 → -a0, a3 → - $\frac{5 a_1}{6}$ , a4 →  $\frac{2 a_0}{3}$ , a5 →  $\frac{11 a_1}{24}$ }
```

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

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 $a_1 = 1$.

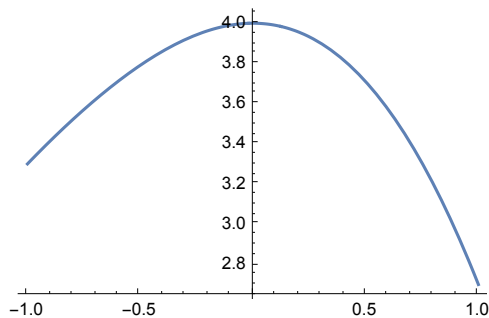
```
e20 = s[x_] = e19 /. {a0 → 1, a1 → 1}
```

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

```
s[1/2]
```

$$\frac{923}{768}$$

```
Plot[s[x], {x, -1, 1}, PlotRange → Automatic, ImageSize → 250]
```



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

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

```
Clear["Global`*"]
```

$$e1 = y[x_] = \text{Sum}[a_m x^m, \{m, 0, 5\}]$$

$$a_0 + x a_1 + x^2 a_2 + x^3 a_3 + x^4 a_4 + x^5 a_5$$

$$e2 = (x - 2) y'[x] - x y[x] == 0$$

$$(-2 + x) (a_1 + 2 x a_2 + 3 x^2 a_3 + 4 x^3 a_4 + 5 x^4 a_5) - x (a_0 + x a_1 + x^2 a_2 + x^3 a_3 + x^4 a_4 + x^5 a_5) == 0$$

$$e3 = \text{Expand}[e2]$$

$$-x a_0 - 2 a_1 + x a_1 - x^2 a_1 - 4 x a_2 + 2 x^2 a_2 - x^3 a_2 - 6 x^2 a_3 + 3 x^3 a_3 - x^4 a_3 - 8 x^3 a_4 + 4 x^4 a_4 - x^5 a_4 - 10 x^4 a_5 + 5 x^5 a_5 - x^6 a_5 == 0$$

$$e4 = \text{Collect}[e3, x]$$

$$-2 a_1 + x (-a_0 + a_1 - 4 a_2) + x^2 (-a_1 + 2 a_2 - 6 a_3) + x^3 (-a_2 + 3 a_3 - 8 a_4) + x^4 (-a_3 + 4 a_4 - 10 a_5) - x^6 a_5 + x^5 (-a_4 + 5 a_5) == 0$$

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

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

$$\{\{a_1 \rightarrow 0\}\}$$

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

$$e6 = \text{Solve}[-a_0 + a_1 - 4 a_2 == 0, a_2] /. \{a_0 \rightarrow 4, a_1 \rightarrow 0\}$$

$$\{\{a_2 \rightarrow -1\}\}$$

$$e7 = \text{Simplify}[\text{Solve}[-a_1 + 2 a_2 - 6 a_3 == 0, a_3] /. \{a_2 \rightarrow -1, a_1 \rightarrow 0\}]$$

$$\{\{a_3 \rightarrow -\frac{1}{3}\}\}$$

$$e8 = \text{Simplify}[\text{Solve}[-a_2 + 3 a_3 - 8 a_4 == 0, a_4] /. \{a_2 \rightarrow -1, a_3 \rightarrow -\frac{1}{3}\}]$$

$$\{\{a_4 \rightarrow 0\}\}$$

$$e9 = \text{Simplify}[\text{Solve}[-a_3 + 4 a_4 - 10 a_5 == 0, a_5] /. \{a_3 \rightarrow -\frac{1}{3}, a_4 \rightarrow 0\}]$$

$$\{\{a_5 \rightarrow \frac{1}{30}\}\}$$

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

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

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


```
e11 = s[x_] = e10
```

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

```
s[0]
```

```
4
```

```
s[2]
```

$$-\frac{8}{5}$$

```
Plot[s[x], {x, -1, 1}, PlotRange → Automatic, ImageSize → 250]
```

