

5.2

③  $y'' - xy' - y = 0, \quad x_0 = 1$

a)  $y = \sum_{n=0}^{\infty} a_n (x-1)^n$

$$y' = \sum_{n=1}^{\infty} n a_n (x-1)^{n-1}$$

$$y'' = \sum_{n=2}^{\infty} n(n-1) a_n (x-1)^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} (x-1)^n$$

$$\begin{aligned} x y' &= x \sum_{n=1}^{\infty} n a_n (x-1)^{n-1} = (x-1) \sum_{n=1}^{\infty} n a_n (x-1)^{n-1} + \sum_{n=1}^{\infty} n a_n (x-1)^{n-1} \\ &= \sum_{n=1}^{\infty} n a_n (x-1)^n + \sum_{n=0}^{\infty} (n+1) a_{n+1} (x-1)^n + a_1 \end{aligned}$$

$$\begin{aligned} \text{So } y'' - x y' - y &= \sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} (x-1)^n - \sum_{n=1}^{\infty} n a_n (x-1)^n - \sum_{n=0}^{\infty} (n+1) a_{n+1} (x-1)^n \\ &\quad - a_1 - \sum_{n=0}^{\infty} a_n (x-1)^n \end{aligned}$$

$$= 2a_2 - a_1 - a_0 + \sum_{n=1}^{\infty} ((n+2)(n+1) a_{n+2} - n a_n - (n+1) a_{n+1} - a_n) (x-1)^n$$

$$= (2a_2 - a_1 - a_0) + \sum_{n=1}^{\infty} (n+1) ((n+2) a_{n+2} - a_{n+1} - a_n) (x-1)^n$$

so  $2a_2 = a_1 + a_0$  and

$(n+2) a_{n+2} = a_{n+1} + a_n$  for  $n \geq 1$ .

The recurrence relation is  $2a_2 = a_1 + a_0$  and

$$a_{n+2} = \frac{a_n}{n+2} + \frac{a_{n+1}}{n+2}$$

b)

$$a_2 = \frac{a_0}{2} + \frac{a_1}{2}$$

$$a_3 = \frac{a_1}{3} + \frac{a_2}{3} = \frac{a_1}{3} + \frac{a_0}{6} + \frac{a_1}{6} = \frac{a_0}{6} + \frac{a_1}{2}$$

$$a_4 = \frac{a_3}{4} + \frac{a_2}{4} = \frac{a_0}{24} + \frac{a_1}{8} + \frac{a_0}{8} + \frac{a_1}{8} = \frac{a_0}{6} + \frac{a_1}{4}$$

$$a_5 = \frac{a_3}{5} + \frac{a_4}{5} = \frac{a_0}{30} + \frac{a_1}{20} + \frac{a_0}{30} + \frac{a_1}{10} = \frac{a_0}{15} + \frac{3a_1}{20}$$

$$y(x) = a_0 + a_1(x-1) + a_2(x-1)^2 + \dots$$

$$= a_0 + a_1(x-1) + \frac{a_0}{2}(x-1)^2 + \frac{a_1}{2}(x-1)^2 + \dots$$

$$= a_0 \left( 1 + \frac{1}{2}(x-1)^2 + \frac{1}{6}(x-1)^3 + \frac{1}{6}(x-1)^4 + \dots \right)$$

$$+ a_1 \left( (x-1) + \frac{1}{2}(x-1)^2 + \frac{1}{2}(x-1)^3 + \frac{1}{4}(x-1)^4 + \dots \right)$$

c)

$$y_1(1) = 1, \quad y_1'(1) = 0$$

$$y_2(1) = 0, \quad y_2'(1) = 1$$

$$\text{so } W(y_1, y_2)(1) = 1$$

so  $y_1, y_2$  are fundamental solutions.

d)

Doesn't seem to have an easy translation for  $y_1, y_2$ .

$$y(x) = a_0 y_1(x) + a_1 y_2(x)$$

$$(5) (1-x)y'' + y = 0, \quad x_0 = 0$$

$P(x) = 1-x$ , so the answer will exist in the interval  $(-\infty, 1)$ , since  $P(x) \neq 0$  (and  $x_0 = 0$ , so the interval should include 0).

$$y(x) = \sum_{n=0}^{\infty} a_n x^n$$

$$y' = \sum_{n=1}^{\infty} n a_n x^{n-1}$$

$$y'' = \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n$$

$$(1-x)y'' = \sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n - \sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^{n+1}$$

$$= \sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n - \sum_{n=0}^{\infty} (n+1)n a_{n+1} x^n$$

$$= \sum_{n=0}^{\infty} (n+1) \left( (n+2) a_{n+2} - n a_{n+1} \right) x^n$$

Since  $(1-x)y'' = -y$ , then

$$(n+1) \left( (n+2) a_{n+2} - n a_{n+1} \right) = -a_n$$

So 
$$\boxed{(n+2) a_{n+2} - n a_{n+1} + \frac{a_n}{n+1} = 0}$$

$$b) \quad (n+2)a_{n+2} = n a_{n+1} - \frac{a_n}{n+1}$$

$$a_{n+2} = \frac{n}{n+2} a_{n+1} - \frac{1}{(n+1)(n+2)} a_n$$

$$a_2 = -\frac{1}{2} a_0, \quad a_3 = \frac{1}{3} a_2 - \frac{1}{3 \cdot 2} a_1 = -\frac{1}{6} a_0 - \frac{1}{6} a_1$$

$$a_4 = \frac{1}{2} a_3 - \frac{1}{4 \cdot 3} a_2 = \frac{1}{2} \left( -\frac{1}{6} a_0 - \frac{1}{6} a_1 \right) - \frac{1}{4 \cdot 3} \left( -\frac{a_0}{2} \right)$$

$$= \frac{a_0}{4!} - \frac{1}{12} a_0 - \frac{1}{12} a_1 = -\frac{a_0}{24} - \frac{1}{12} a_1$$

$$a_5 = \frac{3}{5} a_4 - \frac{1}{20} a_3 = -\frac{3}{120} a_0 - \frac{3}{60} a_1 + \frac{1}{120} a_0 + \frac{1}{120} a_1 = -\frac{1}{60} a_0 - \frac{1}{24} a_1$$

$$y(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots$$

$$= a_0 + a_1 x - \frac{1}{2} a_0 x^2 - \frac{1}{6} a_0 x^3 - \frac{1}{6} a_1 x^3 - \frac{1}{24} a_0 x^4 - \frac{1}{12} a_1 x^4 + \dots$$

$$= a_0 \left( 1 - \frac{1}{2} x^2 - \frac{1}{6} x^3 - \frac{1}{24} x^4 + \dots \right)$$

$$+ a_1 \left( x - \frac{1}{6} x^3 - \frac{1}{12} x^4 - \frac{1}{24} x^5 + \dots \right)$$

$$= a_0 y_1(x) + a_1 y_2(x)$$

$$c) \quad y_1(0) = 1, \quad y_1'(0) = 0$$

$$y_2(0) = 0, \quad y_2'(0) = 1 \quad \text{so } w(y_1, y_2)(0) = 1$$

so  $y_1$  and  $y_2$  are fundamental solutions.

d) No easy formula for  $y_1(x)$  and  $y_2(x)$ .

$$15a) \quad y'' - xy' - y = 0 \quad y(0) = 2, \quad y'(0) = 1$$

$$y(x) = \sum_{n=0}^{\infty} a_n x^n$$

$$y'(x) = \sum_{n=1}^{\infty} n a_n x^{n-1}$$

$$y''(x) = \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n$$

$$xy' = x \sum_{n=1}^{\infty} n a_n x^{n-1} = \sum_{n=1}^{\infty} n a_n x^n = \sum_{n=0}^{\infty} n a_n x^n \quad (\text{because when } n=0, n a_n = 0)$$

So  $y'' - xy' - y = 0$  implies

$$\sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n - \sum_{n=0}^{\infty} n a_n x^n - \sum_{n=0}^{\infty} a_n x^n$$

$$= \sum_{n=0}^{\infty} ((n+2)(n+1) a_{n+2} - (n+1) a_n) x^n$$

$$\text{So } (n+2)(n+1) a_{n+2} = (n+1) a_n$$

$$\text{so } (n+2) a_{n+2} = a_n$$

$$\text{so } \boxed{a_{n+2} = \frac{1}{n+2} a_n}$$

Then  $a_0 = a_0, a_1 = a_1, a_2 = \frac{1}{2} a_0, a_3 = \frac{1}{3} a_1, a_4 = \frac{1}{2 \cdot 4} a_0, a_5 = \frac{1}{3 \cdot 5} a_1, \dots$

$$\text{So } y(x) = a_0 \left( 1 + \frac{x^2}{2} + \frac{x^4}{2 \cdot 4} + \frac{x^6}{2 \cdot 4 \cdot 6} + \dots \right) + a_1 \left( x + \frac{x^3}{3} + \frac{x^5}{5 \cdot 3} + \dots \right)$$

$$y(0) = 2, \text{ so } a_0 = 2. \quad y'(0) = 1 \text{ so } a_1 = 1.$$

$$\text{So } \boxed{y(x) = 2 + x + x^2 + \frac{x^3}{3} + \frac{x^4}{4} + \dots}$$

16a)  $(2+x^2)y'' - xy' + 4y = 0$ ,  $y(0) = -1$ ,  $y'(0) = 3$

$$y = \sum_{n=0}^{\infty} a_n x^n$$

$$y' = \sum_{n=1}^{\infty} n a_n x^{n-1} \quad \text{so} \quad xy' = \sum_{n=0}^{\infty} n a_n x^n$$

$$y'' = \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} \quad \text{so}$$

since  $n(n-1) = 0$   
for  $n=0$  and  $n=1$

$$\begin{aligned} (2+x^2)y'' &= 2 \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} + \sum_{n=0}^{\infty} n(n-1) a_n x^n \\ &= \sum_{n=0}^{\infty} (2(n+2)(n+1) a_{n+2} + n(n-1) a_n) x^n \end{aligned}$$

$$(2+x^2)y'' - xy' + 4y = \sum_{n=0}^{\infty} (2(n+2)(n+1) a_{n+2} + n(n-1) a_n - n a_n + 4 a_n) x^n$$

So  $2(n+2)(n+1) a_{n+2} = (n-4-n(n-1)) a_n = -(n^2-2n+4) a_n$

$$a_{n+2} = \frac{-(n^2-2n+4)}{2(n+2)(n+1)} a_n$$

~~we~~  $y(0) = a_0$ ,  $y'(0) = a_1$  so  $a_0 = -1$ ,  $a_1 = 3$

$$a_0 = -1, \quad a_2 = \frac{-(4)}{4} a_0 = 1, \quad a_4 = \frac{-(2^2-4+4)}{2(4)(3)} a_2 = -\frac{1}{6}$$

$$a_1 = 3, \quad a_3 = \frac{-(1-2+4)}{2 \cdot 3 \cdot 2} a_1 = -\frac{3}{4} a_1 = -\frac{9}{4}$$

$$y(x) = -1 + 3x + x^2 - \frac{9}{4}x^3 - \frac{1}{6}x^4 + \dots$$

15.3

$$(2) \quad y'' + (\sin x)y' + (\cos x)y = 0, \quad y(0) = 0, \quad y'(0) = 1.$$

Suppose  $y = \phi(x) = \sum_{n=0}^{\infty} a_n x^n$  is a solution to the DFE.

$$\text{Then } \phi'(0) = 2a_2, \quad \phi''(0) = 3!a_3, \quad \phi^{(4)}(0) = 4!a_4.$$

$$y'' = \sum_{n=0}^{\infty} (n+2)(n+1)a_{n+2}x^n = 2a_2 + 3 \cdot 2a_3x + 4 \cdot 3a_4x^2 + \dots$$

$$(\sin x)y' = \left(x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots\right) (a_1 + 2a_2x + 3a_3x^2 + \dots)$$

$$= a_1x + 2a_2x^2 + \left(3a_3 - \frac{1}{3!}a_1\right)x^3 + \left(4a_4 - \frac{2}{3!}a_2\right)x^4 + \dots$$

$$(\cos x)y = \left(1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \dots\right) (a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + \dots)$$

$$= a_0 + a_1x + \left(a_2 - \frac{a_0}{2}\right)x^2 + \left(a_3 - \frac{a_1}{2}\right)x^3 + \left(a_4 - \frac{a_2}{2} + \frac{a_0}{4!}\right)x^4 + \dots$$

So  $y'' + (\sin x)y' + (\cos x)y = 0$  implies

$$(2a_2 + 6a_3x + 12a_4x^2 + \dots) + \left(a_1x + 2a_2x^2 + \left(3a_3 - \frac{1}{3!}a_1\right)x^3 + \dots\right) +$$

$$\left(a_0 + a_1x + \left(a_2 - \frac{a_0}{2}\right)x^2 + \left(a_3 - \frac{a_1}{2}\right)x^3 + \dots\right)$$

$$= (2a_2 + a_0) + (6a_3 + 2a_1)x + \left(12a_4 + 2a_2 + a_2 - \frac{a_0}{2}\right)x^2 + \dots$$

Since  $y(0) = 0$ , then  $a_0 = 0$ . Since  $y'(0) = 1$ , then  $a_1 = 1$ .

So  $2a_2 + a_0 = 0$  implies  $a_2 = 0$ .

$$6a_3 + 2a_1 = 0 \text{ implies } a_3 = -\frac{2}{6} = -\frac{1}{3}$$

$$12a_4 + 2a_2 + a_2 - \frac{a_0}{2} = 0 \text{ implies } a_4 = 0.$$

Therefore  $\phi''(0) = 0$ ,  $\phi'''(0) = 3! \cdot \left(-\frac{1}{3}\right) = -2$ ,  $\phi^{(4)}(0) = 0$ .

$$(7) (1+x^3)y'' + 4xy' + y = 0; \quad x_0 = 0, \quad x_0 = 2.$$

Let's do it for  $x_0 = 0$  first.

$$p(x) = \frac{4x}{1+x^3}, \quad q(x) = \frac{1}{1+x^3}$$

The lower bound for the radius of convergence is at least the minimum of the radii of convergence of  $p$  and  $q$ .

$1+x^3=0$  implies  $x^3=-1$ , so  $x=-1$  is one root.

$\downarrow$   
 $(x+1)(x^2-x+1)$ . The other roots are  $x = \frac{1 \pm \sqrt{1-4}}{2} = \frac{1 \pm \sqrt{3}i}{2}$ .

The distance from  $x_0=0$  to  $x=-1$  is 1.

$$\begin{aligned} \text{From } 0 \text{ to } \frac{1 \pm \sqrt{3}i}{2} \text{ is } & \left| \frac{1 \pm \sqrt{3}i}{2} \right| = \frac{\sqrt{(1 \pm \sqrt{3}i)(1 \mp \sqrt{3}i)}}{2} \\ & = \frac{\sqrt{4}}{2} = 1. \text{ So the radius of convergence} \end{aligned}$$

is at least  $\boxed{1}$  for  $x_0=0$ .

For  $x_0=2$  we consider the distances to  $-1$ ,  $\frac{1+\sqrt{3}i}{2}$  and  $\frac{1-\sqrt{3}i}{2}$ .

To  $-1$ , the distance is 3.

$$\begin{aligned} \text{To } \frac{1+\sqrt{3}i}{2} \text{ the distance is } & \left| -1 - \frac{1+\sqrt{3}i}{2} \right| = \left| \frac{-3-\sqrt{3}i}{2} \right| \\ & = \frac{\sqrt{(-3-\sqrt{3}i)(-3+\sqrt{3}i)}}{2} = \frac{\sqrt{12}}{2} = \sqrt{3} \end{aligned}$$

$$\begin{aligned} \text{To } \frac{1-\sqrt{3}i}{2} \text{ the distance is } & \left| -1 - \frac{1-\sqrt{3}i}{2} \right| = \left| \frac{-3+\sqrt{3}i}{2} \right| \\ & = \frac{\sqrt{(-3+\sqrt{3}i)(-3-\sqrt{3}i)}}{2} = \sqrt{3}. \end{aligned}$$

So the minimum radius of convergence is  $\boxed{\sqrt{3}}$ .



5.4

$$(2) (x+1)^2 y'' + 3(x+1)y' + \frac{3}{4}y = 0$$

Let  $y = (x+1)^r$ , then  $y' = r(x+1)^{r-1}$ ,  $y'' = r(r-1)(x+1)^{r-2}$

$$\text{So } (x+1)^2 y'' + 3(x+1)y' + \frac{3}{4}y = r(r-1)(x+1)^r + 3r(x+1)^r + \frac{3}{4}(x+1)^r$$

$$\text{So } r(r-1) + 3r + \frac{3}{4} = 0.$$

$$r^2 + 2r + \frac{3}{4} = 0$$

$$(r + \frac{3}{2})(r + \frac{1}{2}) = 0 \quad \text{Then } r = -\frac{3}{2}, r = -\frac{1}{2}.$$

So  $y(x) = c_1 (x+1)^{-\frac{3}{2}} + c_2 (x+1)^{-\frac{1}{2}}$  is the general solution.

$$(3) x^2 y'' - 3xy' + 4y = 0$$

Let  $y = x^r$ , so  $r(r-1) - 3r + 4 = 0$

$$r^2 - 4r + 4 = 0$$

$$\text{so } (r-2)^2 = 0. \quad \text{So } r = 2$$

Then  $y(x) = c_1 x^2 + c_2 x^2 \ln(x)$ .

$$(11) x^2 y'' + 2xy' + 4y = 0$$

$$\text{So } r(r-1) + 2r + 4 = 0, \text{ so } r^2 + r + 4 = 0$$

$$r = \frac{-1 \pm \sqrt{1-16}}{2} = \frac{-1 \pm \sqrt{15}i}{2}$$

Consider  $\frac{-1 + \sqrt{15}i}{2}$

$$x^{\frac{-1 + \sqrt{15}i}{2}} = e^{\frac{-1}{2} \ln x} e^{\frac{i\sqrt{15}}{2} \ln x} = x^{-\frac{1}{2}} \left( \cos\left(\frac{\sqrt{15}}{2} \ln x\right) + i \sin\left(\frac{\sqrt{15}}{2} \ln x\right) \right)$$

$$\text{So } X^r = X^{-1/2} \cos\left(\frac{\sqrt{15}}{2} \ln(x)\right) + i X^{-1/2} \sin\left(\frac{\sqrt{15}}{2} \ln(x)\right)$$

Therefore the general solution is of the form:

$$y(x) = c_1 X^{-1/2} \cos\left(\frac{\sqrt{15}}{2} \ln(x)\right) + c_2 X^{-1/2} \sin\left(\frac{\sqrt{15}}{2} \ln(x)\right)$$

⑥  $x^2 y'' + 3xy' + 5y = 0, y(1) = 1, y'(1) = -1.$

$$r(r-1) + 3r + 5 = 0, \text{ so } r^2 + 2r + 5 = 0, \text{ so}$$

$$r = \frac{-2 \pm \sqrt{4-20}}{2} = -1 \pm 2i$$

$$X^{-1+2i} = X^{-1} \cdot X^{2i} = X^{-1} \cdot e^{2i \ln x} = X^{-1} (\cos(2 \ln(x)) + i \sin(2 \ln(x)))$$

$$\text{So } y(x) = c_1 X^{-1} (\cos(2 \ln(x))) + c_2 X^{-1} \sin(2 \ln(x))$$

$$y(1) = c_1 = 1, \text{ so } c_1 = 1.$$

$$y'(x) = -c_1 X^{-2} (\cos(2 \ln(x))) - \frac{2}{x} c_1 X^{-1} \sin(2 \ln(x))$$

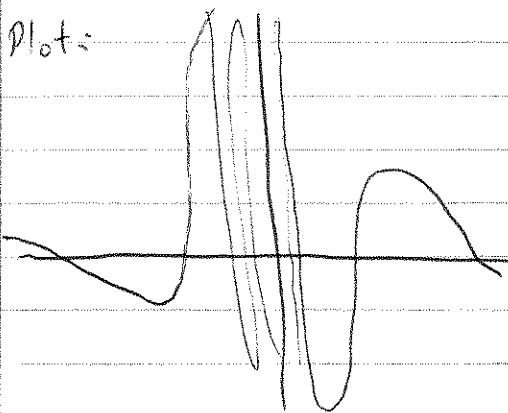
$$- c_2 X^{-2} \sin(2 \ln(x)) + \frac{2}{x} c_2 X^{-1} \cos(2 \ln(x))$$

$$y'(1) = -c_1 + 2c_2 = -1$$

$$\text{so } 2c_2 = 0, \text{ so } c_2 = 0.$$

$$\text{So } y(x) = \frac{\cos(2 \ln(x))}{x}$$

Plots:



Lots of oscillation near

$x=0$  with the  
amplitude going  
to infinity.