

$$5a_5 = 3 \cdot 2 \cdot 4 \Rightarrow a_5 = 3/40$$

$$7a_7 = \frac{15}{6 \cdot 8} \Rightarrow a_7 = \frac{15}{6 \cdot 7 \cdot 8} = \frac{1 \cdot 3 \cdot 5}{7 \cdot 6 \cdot 8} = \frac{1 \cdot 3 \cdot 5}{7! \cdot 2 \cdot 4 \cdot 6}$$

$$a_2 = 0; a_4 = 0; a_6 = 0$$

by

condition,

$$y(0) = 0, a_0 = 0$$

$$y = x + \frac{x^3}{3!2} + \frac{x^5}{5} \left( \frac{1 \cdot 3}{2 \cdot 4} \right) + \frac{x^7}{7} \left( \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6} \right) + \dots$$

$$\sin^{-1} x = x + \sum_{n=1}^{\infty} \frac{x^{2n+1}}{2^{n+1}} \left( \frac{1 \cdot 3 \cdot 5 \dots (2n-1)}{2 \cdot 4 \cdot 6 \dots 2n} \right)$$

put  $x = 1/2$

$$\sin^{-1}(1/2) = 1/2 + \sum_{n=1}^{\infty} \frac{1 \cdot 3 \cdot 5 \dots (2n-1)}{2 \cdot 4 \cdot 6 \dots 2n} \frac{(1/2)^{2n+1}}{2^{n+1}}$$

$$\pi/6 = 1/2 + 1/2 \cdot 1/3 + \dots$$

Hence the proof.

4) Express the  $\tan x = x + x^3/3 + 2/15 \cdot x^5 + \dots$  by solving eqn

$$y' = 1+y^2 \text{ with } y(0) = 0.$$

Soln: let  $y = \tan x \rightarrow (1)$

Differentiate (1) with respect to  $x$

$$y' = \sec^2 x = 1 + \tan^2 x = 1 + y^2$$

$$y' = 1 + y^2 \text{ where (1) is the power series of the foll. D.E}$$

$$y' = 1 + y^2 \quad y(0) = 0 \rightarrow (2)$$

We assume that (2) has a power series soln of the form

$$y = \sum a_n x^n$$

$$y = a_0 + a_1 x + \dots + a_n x^n \rightarrow (3)$$

It follows that,

$$y' = a_1 + 2a_2 x + 3a_3 x^2 + \dots + 5a_5 x^4 + (n+1)a_{n+1} x^n + \dots$$

$$y' = 1 + y^2$$

$$= 1 + [a_0 + a_1 x + \dots + a_n x^n + \dots]^2$$

$$= 1 + [a_0^2 + a_1^2 x^2 + a_2^2 x^4 + \dots + a_n^2 x^{2n} + 2a_0 a_1 x + 2a_0 a_2 x^2 + \dots + 2a_1 a_n x^n + \dots + 2a_2 a_n x^{2n-2} + \dots + 2a_{n-2} a_n x^2 + \dots + 2a_{n-1} a_n x + \dots]$$

Equating the coeff

$$a_0 = 0, a_1 =$$

$$3a_3 = a_1^2 + 2a_0 a_1$$

$$4a_4 = 0 \Rightarrow$$

$$5a_5 = a_1^2 + 2a_0 a_1$$

$$a_5 =$$

$$7a_7 = a_3^2 + 2a_0 a_3$$

$$= 1/9 +$$

$$a_7 = 1/12$$

$$y = x +$$

Second order

are analytic  
singular point.

analytic at  $x =$   
fld

ordinary point

eqns.  $y'' + p(x)y' + q(x)y = r(x)$

Here  $p(x)$

the behaviour  
point.

$p(x), q(x)$  &  
power series

points.

In this  
It gives

point is other  
point implies

Equating the corresponding coefficients with  $y(0) = 0$

$$a_0 = 0, \quad a_1 = 2a_2 = 2a_0 a_1 = 0 \Rightarrow a_2 = 0$$

$$3a_3 = a_1^2 + 2a_0 a_1 - 1a_2 = a_1^2 + 0 \Rightarrow a_3 = \frac{1}{3}$$

$$4a_4 = 0 \Rightarrow a_4 = 0$$

$$5a_5 = a^2 + 2a_2 a^4 + 2a_1 a_3 = 0 + 0 + \frac{2}{3}$$

$$a_5 = \frac{2}{15}$$

$$7a_7 = a_3^2 + 2a_0 a_6 + 2a_1 a_5 + 2a_2 a_4$$

$$= \frac{1}{9} + 0 + \frac{2}{15} + 0 = \frac{11}{45}$$

$$a_7 = \frac{11}{315}$$

$$y = x + \frac{1}{3}x^3 + \frac{2}{15}x^5 + \frac{11}{315}x^7 + \dots$$

### Section 12.5

Second order linear eqns:

A pt.  $x_0$  is an ordinary point if both  $p(x)$  &  $q(x)$  are analytic at  $x_0$ . If 0 point is not ordinary is a singular point. of the power series. If  $x_0 \in (a, b)$  expanded for analytic at  $x = x_0$

$$f(x) = \sum_{n=0}^{\infty} c_n (x-x_0)^n$$

Ordinary points:

Consider the general homogeneous 2nd order linear

eqns.

$$y'' + p(x)y' + q(x)y = 0 \rightarrow \textcircled{1}$$

Here  $p(x)$  &  $q(x)$  are function of  $x$  a point.  $x_0$  depend on the behaviour of its coefficient for  $p(x)$  &  $q(x)$  near this point.

$p(x)$  &  $q(x)$  are analytic at  $x_0$  which means that each has a power series expansion valid in some neighborhood of this point.

In this case  $x_0$  is called an ordinary point in (1)

It gives that every soln of the eqn is also analytic at the point in other words if the coefficient of (1) at a certain point implies that its solns are also analytic there any point

that is not an ordinary point of (1) is called a singular point.

1) solve D.E in  $y''+y=0$  by power series method.

Q: Given diff equ in  $y''+y=0 \rightarrow (1)$

The coefficient func are

$$y'' + p(x)y' + q(x)y = 0$$

$$p(x) = 0, q(x) = 1$$

$\therefore$  These func are analytic at all points. so we see a soln of the form

$$y = \sum a_n x^n \rightarrow (2)$$

$$y = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n + \dots$$

Diff w.r. to  $x$

$$y' = a_1 + 2a_2 x + 3a_3 x^2 + \dots + n a_n x^{n-1} + (n+1) a_{n+1} x^n$$

$$y' = \sum_{n=0}^{\infty} (n+1) a_{n+1} x^n \rightarrow (3)$$

$$y'' = 2a_2 + 6a_3 x + 12a_4 x^2 + \dots + n(n+1) a_{n+1} x^{n-1} + \dots$$

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

$$y'' + y = 0$$

$$2a_2 + 6a_3 x + \dots + (n+1)(n+2) a_{n+2} x^n + a_0 + a_1 x + \dots + a_n x^n = 0$$

Sum of the coefficient is equal to zero

$$(n+1)(n+2) a_{n+2} + a_n = 0$$

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

this recursion formula given as express as according as  $n$  is even (or) odd.

$$\text{If } n=0 \Rightarrow a_2 = -a_0/2$$

$$n=1 \Rightarrow a_3 = -a_1/6$$

$$n=2 \Rightarrow a_4 = -a_2/12 = -\left(\frac{-a_0/2}{12}\right) = a_0/24$$

$$n=3 \Rightarrow a_5 = -a_3/4 \cdot 5 = a_1/4 \cdot 5 \cdot 6 = a_1/120$$

with this coefficient of [2]

$$y = a_0 + a_1 x - \frac{a_0}{2} x^2 - \frac{a_1}{6} x^3 + \frac{a_0}{24} x^4 + \frac{a_1}{120} x^5$$

collecting  $a_0, a_1$

$$y = [a_0 - a_0/2 x^2 + a_0/24 x^4 - \dots]$$

$$y = a_0 [1 - x^2/2 + x^4/24 - \dots]$$

ie:

(5) satisfies (1)

$a_0 = 1$  and  $a_1 = 0$  Then

$$y = a_0$$

$$y_0 = a_0$$

$$y_1 = 0$$

$$y_1' = 0$$

$$y_1'' = 0$$

$$y_1'' + y_1 = 0$$

11<sup>th</sup> if  $a = 0$

$$y = a_0 y$$

Worksheet met

to find

dependent.

$$w_1, w_2$$

$$y_1 =$$

$$w_2$$

$y_1$  and  $y_2$

$y_1$

$y_1$  and

$y_2$

Let  $y(x) = \cos x$

there (5) is a gen

obtained by sp

collecting  $a_0, a_1$  separately we have

$$y = [a_0 - a_0/2 x^2 + a_0/24 x^4 + \dots] + [a_1 x - a_1/6 x^3 + a_1/4 \cdot 5 \cdot 6 x^5 + \dots]$$

$$= a_0 [1 - x^2/2 + x^4/24 + \dots] + a_1 [x - x^3/6 + x^5/120 + \dots]$$

$$y = a_0 \cos x + a_1 \sin x \rightarrow (5)$$

$$y = \cos x$$

Note:

(5) satisfies (1) for any 2 constants  $a_0$  and  $a_1$ , in particular if  $a_0 = 1$  and  $a_1 = 0$  Then,

$$y = a_0 y_1 + a_1 y_2$$

$$y_0 = a_0 \cos x + a_1 \sin x$$

$$y_1 = \cos x, \text{ satisfies (1)}$$

$$y_1' = -\sin x$$

$$y_1'' = -\cos x$$

$$y_1'' + y_1 = -\cos x + \cos x = 0$$

11<sup>th</sup> if  $a_0 = 0$  and  $a_1 = 1$

$$y = a_0 y_1 + a_1 y_2 = a_0 \cos x + a_1 \sin x$$

$$y = \sin x, \text{ satisfies (1)}$$

Wronskian method:

To find  $y_1, y_2$  are whether linear independent or linear dependent.

$$w(y_1, y_2) = y_1 y_2' - y_2 y_1'$$

$$y_1 = \cos x \quad y_2 = \sin x$$

$$w(y_1, y_2) = \cos x (\cos x) - \sin x (-\sin x)$$

$$= \cos^2 x + \sin^2 x$$

$$w(y_1, y_2) \neq 0$$

$y_1$  and  $y_2$  are linearly independent

$$y_1/y_2 = \cot x$$

$y_1$  and  $y_2$  are linearly independent

$$\Rightarrow y_1 \neq c y_2 \quad [\because (5) \text{ is the general soln of (1)}]$$

Let  $y_1(x) = \cos x$  and  $y_2(x) = \sin x$  are linearly independent

there (5) is a general soln of (1) and that any series is

obtained by specifying the value of  $y(0) = a_0$  and  $y'(0) = a_1$

Legendre's equation  $n^{\text{th}}$  degree equation

to solve the second order Legendre eqn by power series method

two forms of Legendre formula

$$(1-x^2)y'' - 2xy' + p(p+1)y = 0 \rightarrow (1)$$

The coeffs func are

$$P(x) = \frac{-2x}{1-x^2}, \quad Q(x) = \frac{p(p+1)}{1-x^2} \rightarrow (2)$$

are analytic origin  $(1-x^2)y'' - 2xy' + p(p+1)y = 0$

origin is an ordinary point

Let us assume that the power series such that

$$y = \sum a_n x^n$$

$$y = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n \rightarrow (3)$$

Also,

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

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

$$-x^2 y'' = -x^2 [2a_2 + 6a_3 x + \dots + (n+1)(n+2) a_{n+2} x^n + \dots]$$

$$= -[2a_2 x^2 + 6a_3 x^3 + \dots + (n-1)n a_n x^n + \dots]$$

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

$$-2xy' = -[2x a_1 + 4x^2 a_2 + 6x^3 a_3 + \dots + 2n a_n x^n + \dots]$$

$$= -\sum 2n a_n x^n$$

$$= -2 \sum n a_n x^n \rightarrow (b)$$

The sum of the series required to be a zero, so the coefficient of  $x^n$  must be zero for every  $n$ .

we have,

$$[(n+1)(n+2) a_{n+2} - n(n-1) a_n - 2n a_n + p(p+1) a_n] = 0$$

$$(n+1)(n+2) a_{n+2} = [n(n-1) a_n + 2n a_n - p(p+1) a_n]$$

$$= [n(n-1) + 2n - p(p+1)] a_n$$

$$= [n^2 - n + 2n - p^2 - p] a_n$$

$$(n+1) \text{ and } (n-1) \text{ in by } P_n = [n^2 + n - p^2 - p] a_n$$

$$\Rightarrow [n^2 + n - p^2 - p - P_n + pP_n] a_n$$

$$\Rightarrow -[n^2 - n + p^2 + p - P_n + pP_n] a_n$$

$$\Rightarrow -[p^2 + p(1+n) - P_n - n(n+1)] a_n$$

$$\Rightarrow -[p^2 - P_n + p(1+n) - n(n+1)] a_n$$

$$\Rightarrow -[p(p-n) + (n+1)(p-n)] a_n$$

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

The Recursion formula enable us to express an in terms of  $a_0$  (or)  $a_1$ , accordingly as  $n$  is even (or) odd

$$n=0, a_2 = \frac{-P(P+1)}{2!} a_0$$

$$n=1, a_3 = \frac{-(P-1)(P+2)}{3!} a_1$$

$$n=2, a_4 = \frac{-(P-2)(P+3)}{3 \cdot 4} a_2$$

$$= \frac{-(P-2)(P+3)}{3 \cdot 4} \times \frac{(-P(P+1))}{2} a_0$$

$$n=3, a_5 = \frac{(P-3)(P-1)(P+2)(P+4)}{5!} a_1$$

$$n=4, a_6 = \frac{-(P-4)(P-2)P(P+1)(P+3)(P+5)}{6!} a_0$$

$$n=5, a_7 = \frac{(P-5)(P-3)(P-1)(P+2)(P+4)(P+6)}{7!} a_1$$

By intersecting these coefficient in (3) we get

$$y = \left[ a_0 + a_1 x - \frac{P(P+1)}{2!} a_0 x^2 - \frac{(P-1)(P+2)}{3!} a_1 x^3 + \dots \right. \\ \left. - \frac{(P-1)(P+1)(P+3)}{4!} a_0 x^4 + \dots \right]$$

$$y = a_0 \left[ 1 - \frac{P(P+1)}{2!} x^2 + \frac{(P-2)(P+3)(P+1)}{4!} x^4 + \dots \right] \\ + a_1 \left[ x - \frac{(P-1)(P+2)}{3!} x^3 + \frac{(P-3)(P-1)(P+2)(P+4)}{5!} x^5 + \dots \right]$$

(5) is the formula soln for (1)

$$\Rightarrow y = a_0 y_1 + a_1 y_2$$

where  $y_1$  and  $y_2$  are,

$$y_1 = \left[ 1 - \frac{P(P+1)}{2!} x^2 + \frac{(P-2)(P+3)(P+1)}{4!} x^4 + \dots \right]$$

$$y_2 = \left[ x - \frac{(P-1)(P+2)}{3!} x^3 + \dots \right]$$

The func. defined by (5) is called Legendre's function  
(Case I) when  $p$  is not an integer each series the 1<sup>st</sup> and 2<sup>nd</sup> series has radius of convergence

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

Ratio Test:  $\rho = \lim_{n \rightarrow \infty} \frac{a_{n+2}}{a_{2n}}$

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

$$\Rightarrow \frac{a_{n+2}}{a_{2n}}$$

$$\left| \frac{a_{n+2} x^{2n+2}}{a_{2n} x^{2n}} \right| \leq \left| \frac{-(p-2n)(2n+1+p)}{(2n+1)(2n+2)} \right|$$

$|x^2|$  as  $n \rightarrow \infty$

It is similar for the 2nd series (b) is the general soln of

(i) on the interval  $|x| < 1$  because the series are linearly independent.

Case ii):

If  $p$  is non-negative integer one of the series terminates and therefore is a polynomial. [The 1st series is a polynomial if  $p$  is even and 2nd series is a polynomial if  $p$  is odd]

The other series is an infinite series

① Find the general soln of  $(1+x^2)y'' + 2xy' - 2y = 0$  in terms of power series in  $x$  can you express that soln by means of elementary func.

Soln: Let,

$$(1+x^2)y'' + 2xy' - 2y = 0 \rightarrow \textcircled{1}$$

$$p(x) = \frac{2x}{(1+x^2)}, \quad q(x) = \frac{-2}{1+x^2}$$

are analytical origin, origin is an ordinary point

Let, us assume that following power series

$$y = \sum a_n x^n$$

$$y = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n + \dots \rightarrow \textcircled{2}$$

$$y' = a_1 + 2a_2 x + 3a_3 x^2 + \dots + n a_n x^{n-1} + \dots$$

$$y' = \sum (n+1) a_{n+1} x^n \rightarrow \textcircled{4}$$

$$y'' = 2a_2 + 6a_3 x + \dots + (n+1)(n+2) a_{n+2} x^n + \dots$$

$$= \sum (n+1)(n+2) a_{n+2} x^n \rightarrow \textcircled{5}$$

$$x^2 y'' = 2a_2 x^2 + 6a_3 x^3 + \dots + (n-1)n a_n x^n + \dots$$

$$= \sum n(n-1) a_n x^n \rightarrow \textcircled{6}$$

$$2xy' = 2x a_1 + 4a_2 x^2 + 6a_3 x^3 + \dots + 2n a_n x^n$$

$$= 2 \sum a_n x^n \rightarrow \textcircled{7}$$

$$-2y = - [2a_0 + 2a_1x + 2a_2x^2 + \dots + 2a_nx^n + \dots]$$

$$= 2 \sum a_n x^n$$

The sum of the series required to be zero, so that coefficient of  $x^n$  must be zero for every  $n$ .

$$\therefore (n+1)(n+2)a_{n+2} + (n-1)a^n + 2a_0a_n - 2a_n = 0$$

$$(n+1)(n+2)a_{n+2} = a_n [-n^2 + n - 2n + 2]$$

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

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

Using recursion formula, we express all an term of  $a_0$  and  $a_1$ .

$$\text{If } n=0 \Rightarrow a_2 = \frac{+a_0}{2} (1+2) = a_0$$

$$n=1 \Rightarrow a_3 = \frac{-a_1}{2 \cdot 3} (0) = 0$$

$$n=2 \Rightarrow a_4 = \frac{-a_2}{3 \cdot 4} (4) = -a_0/3$$

$$n=3 \Rightarrow a_5 = \frac{-a_3}{4 \cdot 5} (0) = 0$$

$$n=4 \Rightarrow a_6 = \frac{a_4}{5 \cdot 6} (8) = \frac{a_0 \times 18}{6 \times 5 \times 3} = a_0/5$$

$$n=5 \Rightarrow a_7 = \frac{-a_5}{6 \cdot 7} (2 \cdot 8) = \frac{-a_1(16)}{7} = 0$$

By interchanging these coefficient in (3), we have.

$$y = a_0 + a_1x + a_2x^2 + \dots + a_nx^n + \dots$$

$$= a_0 [1 + x^2 + (-x^4/3) + x^6/4 + \dots] + a_1x$$

$$= a_0 [1 + x(x - x^3/3 + x^5/5 + \dots)] + a_1x$$

$$y = a_0 [1 + x \tan^{-1}x] + a_1x$$

2) Consider the equation  $y'' + xy' + y = 0$ , find the general soln

$y = \sum a_n x^n$  is the form of  $y = a_0 [y_1(x) + a_1 y_2(x)]$  where  $y_1(x)$  &  $y_2(x)$  are power series.

Proof: Let  $y'' + xy' + y = 0$

Here,  $p(x) = x$ ,  $q(x) = 1$ , are analytic at origin

Let us assume that following power series

$$y_n = \sum a_n x^n$$

$$y = a_0 + a_1x + a_2x^2 + \dots + a_nx^n$$

$$y' = a_1 + 2a_2x + 3a_3x^2 + \dots + (n+1)a_{n+1}x^n + \dots$$



$$= \sum (n+1)(n+1)a_{n+1}x^n$$

$$y'' = 2a_2 + 6a_3x + \dots + (n+2)(n+1)a_{n+2}x^n$$

$$= \sum (n+2)(n+1)a_{n+2}x^n$$

$$y' = a_1x + 2a_2x^2 + \dots + na_nx^{n-1}$$

$$= \sum na_nx^{n-1}$$

The sum of the series is claimed to be zero. The coefficient of  $x^n$  must be zero for every  $n$ .

$$(n+2)(n+1)a_{n+2} + na_n + a_n = 0$$

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

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

$$n=2, a_4 = -a_2/4 = -a_0/8$$

$$n=3, a_5 = -a_3/5 = -a_1/15$$

$$n=4, a_6 = -a_4/6 = -a_0/48$$

$$n=5, a_7 = -a_5/7 = -a_1/105$$

By inserting the coefficient in (2) we get,

$$y = a_0 + a_1x - \frac{a_0}{2}x^2 - \frac{a_1}{3}x^3 + \frac{a_0}{24}x^4 + \frac{a_1}{15}x^5$$

$$y = a_0 \left[ 1 - \frac{x^2}{2} + \frac{x^4}{24} - \frac{x^6}{48} + \dots \right] +$$

$$a_1 \left[ x - \frac{x^3}{3} + \frac{x^5}{105} - \frac{x^7}{3 \cdot 5 \cdot 7} + \dots \right]$$

Theorem:

Let  $x_0$  be an ordinary point of the diff eqn

$y'' + p(x)y' + q(x)y = 0$ , let  $a_0$  be ordinary constant of a unique func  $y(x)$ .

(i.e) Analytic  $x_0$  is a soln of (1) in a certain neighborhood of this point & satisfied the initial condition  $y(x_0) = a_0, y'(x_0) = a_1$ .

Proof: Given,

$$y'' + p(x)y' + q(x)y = 0 \rightarrow \textcircled{1}$$

For our convenience

let us take,  $x_0 = 0$  the power series in  $x$  rather than  $(x-x_0)$

By Hypothesis

The theorem  $p(x)$  &  $q(x)$  are analytic at origin and therefore they have power series expansion

$$p(x) = \sum_{n=0}^{\infty} p_n x^n = p_0 + p_1 x + p_2 x^2 + \dots \rightarrow (2)$$

$$q(x) = \sum_{n=0}^{\infty} q_n x^n = q_0 + q_1 x + q_2 x^2 + \dots \rightarrow (3)$$

$|x| < R, \quad R > 0$

There,  $p$  and  $q$  converge on the interval  $|x| < R$  for some  $R > 0$  with the given initial condition we find a sol. for (1) in the form of power series,

$$y = \sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + \dots \rightarrow (4)$$

which satisfies the initial condition  $y(0) = a_0$  and  $y'(0) = 0$ .

with radius of convergence  $R$  and since  $|x| < R$

$$y' = a_1 + 2a_2 x + 3a_3 x^2 + \dots \rightarrow (5)$$

$$y'' = 2a_2 + 6a_3 x + \dots$$

$$= \sum_{n=0}^{\infty} (n+1)(n+2) a_{n+2} x^n \rightarrow (6)$$

It follows that from the rule of multiply the power series,

$$p(x)y' = \left( \sum_{n=0}^{\infty} p_n x^n \right) \left( \sum_{n=0}^{\infty} (n+1) a_{n+1} x^n \right)$$

$$= \sum_{n=0}^{\infty} \left[ \sum_{n=0}^{\infty} p_{n-k} (k+1) a_{k+1} \right] x^n \rightarrow (7)$$

$$q(x)y = \left( \sum_{n=0}^{\infty} q_n x^n \right) \left( \sum_{n=0}^{\infty} a_n x^n \right)$$

$$= \sum_{n=0}^{\infty} \left( \sum_{n=k}^{\infty} q_{n-k} a_k \right) x^n \rightarrow (8)$$

On subs (6), (7), (8) in (1) and adding the term by term we

get

$$\sum_{n=0}^{\infty} \left[ (n+1)(n+2) a_{n+2} x^n + \sum_{k=0}^n p_{n-k} (k+1) a_{k+1} x^n \right] + \left[ \sum_{k=0}^n q_{n-k} a_k x^n \right] = 0$$

$$(n+1)(n+2) a_{n+2} + \sum_{k=0}^n p_{n-k} (k+1) a_{k+1} + \sum_{k=0}^n q_{n-k} a_k = 0$$

So the we have the following recursion formula

$$(n+1)(n+2) a_{n+2} = - \sum_{k=0}^n \left[ (k+1) p_{n-k} a_{k+1} + q_{n-k} a_k \right]$$

For  $n=0, 1, 2, \dots$  the above formula

becomes  $n=0, k=0$  Sub in equ. (9)

$$2a_2 = - [p_0(0+1) a_0 + 1 + a_0 a_0]$$

$$2a_2 = -[P_0 a_1 + a_0 a_0]$$

$$n=1 \quad k=0, \text{ sub in } \textcircled{1}$$

$$6a_3 = -[P_1 a_1 + a_1 a_0 + 2P_0 a_2 + a_0 a_1]$$

$$n=2 \quad k=0, 1, 2, \text{ sub in } \textcircled{1}$$

$$12a_4 = -[P_2 a_1 + a_2 a_0 + 2P_1 a_2 + a_1 a_1 + 3P_0 a_3 + a_0 a_2]$$

The above formula determine  $a_2, a_3, \dots$  in terms of  $a_0$  and  $a_1$ , the resulting series (4) which satisfies (1) & the  $n$  critical condition is uniquely determined the requirement.

3) verify that the equation  $y'' + y' - xy = 0$  has a 3 term recursion formula & find its series solution  $y_1(x), y_2(x)$ , show that

$$a) y_1(0) = 1, y_1'(0) = 0$$

$$b) y_2(0) = 0, y_2'(0) = 1$$

Sol let,  $y'' + y' - xy = 0 \rightarrow \textcircled{1}$

$$P(x) = 1, Q(x) = x \rightarrow \textcircled{2}$$

are analytic at origin

$$\text{let } y = \sum a_n x^n$$

$$y = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$$

$$= \sum a_n x^n \rightarrow \textcircled{3}$$

$$y' = a_1 + 2a_2 x + 3a_3 x^2 + \dots + (n-1)a_{n-1} x^{n-1}$$

$$= \sum (n+1)a_{n+1} x^n \rightarrow \textcircled{4}$$

$$y'' = 2a_2 + 6a_3 x + 12a_4 x^2 + \dots + (n+2)(n+1)a_{n+2} x^n$$

$$= \sum (n+1)(n+2)a_{n+2} x^n$$

The sum of the series required to be zero, so that, coefficient of  $x^n$  must be zero for every  $n$ .

$$(n+1)(n+2)a_{n+2} + (n+1)a_{n+1} - a_{n-1} = 0$$

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

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

$$\text{If } n=0 \Rightarrow a_2 = \frac{-a_1}{2} = \frac{a_0 - (n+1)a_n}{(n+1)(n+2)}$$

$$n=1 \Rightarrow a_3 = \frac{-a_0}{2 \cdot 3} + \frac{a_1}{2 \cdot 3}$$

$$n=2 \Rightarrow a_4 = \frac{a_1}{3 \cdot 4} - \frac{a_3}{4}$$

$$y'' + y' - 2y = 0$$

$$(n+1)(n+2)a_{n+2} - (n+1)a_{n+1} - 2a_n = 0$$

$$= a_1/3 \cdot 4 - a_0/2 \cdot 3 \cdot 4$$

$$= a_1/2 \cdot 3 \cdot 4$$

$$a_4 = \frac{a_1 - a_0}{2 \cdot 3 \cdot 4}$$

$$xy' = n a_n x^n$$

$$x^2 y'' = n(n-1) a_n x^n$$

$$n=3 \Rightarrow a_5 = \frac{a_2}{4 \cdot 5} - \frac{a_4}{5}$$

$$= \frac{a_1}{2 \cdot 4 \cdot 5} - \frac{a_1}{3 \cdot 4 \cdot 5} + \frac{a_0}{2 \cdot 3 \cdot 4 \cdot 5}$$

$$= \frac{-4a_1}{2 \cdot 3 \cdot 4 \cdot 5} + \frac{a_0}{2 \cdot 3 \cdot 4 \cdot 5}$$

Inserting the coefficient on (1) we get

$$y = a_0 + a_1 x + \frac{a_1}{2} x^2 + \left[ \frac{a_0}{2 \cdot 3} + \frac{a_1}{2 \cdot 3} \right] x^3 + \left[ \frac{a_1}{2 \cdot 3 \cdot 4} - \frac{a_0}{2 \cdot 3 \cdot 4} \right] x^4$$

$$- \left[ \frac{a_0}{2 \cdot 3 \cdot 4 \cdot 5} - \frac{a_1}{2 \cdot 3 \cdot 5} \right] x^5 + \dots$$

$$= a_0 \left[ 1 + \frac{x^5}{2 \cdot 3} - \frac{x^4}{2 \cdot 3 \cdot 4} + \frac{x^5}{2 \cdot 3 \cdot 4} + \dots \right] + a_1$$

$$\left[ x - \frac{x^2}{2} + \frac{x^3}{2 \cdot 3} + \frac{x^4}{2 \cdot 3 \cdot 4} + \dots \right]$$

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

where,  $y_1(x) = 1 + \frac{x^2}{2 \cdot 3} - \frac{x^4}{2 \cdot 3 \cdot 4} + \frac{x^5}{2 \cdot 3 \cdot 4 \cdot 5}$

$$y_2(x) = x - \frac{x^2}{2} + \frac{x^3}{2 \cdot 3} + \frac{x^4}{2 \cdot 3 \cdot 4} + \dots$$

Satisfied the condition  $y_1(0) = 1$

$$y_1'(0) = 0, y_2(0) = 0 \text{ and } y_2''(0) = 1.$$