

5.4

$$\#6 \sum_{m=0}^{\infty} 4a_m(m+r)(m+r-1)x^{m+r-1} + \sum_{m=0}^{\infty} 2a_m(m+r)x^{m+r-1} + \sum_{m=0}^{\infty} a_m x^{m+r} = 0 \quad 3/4 \text{ h } 02$$

$$4a_r(r+r)(r+r-1) + 2a_r(r+r) + a_{r-1} = 0 \text{ for } r \geq 0$$

$$\text{For } r=0: a_0[r(r-1) + 2r] = 0 \therefore r = 0, \frac{1}{2}$$

$$\text{For } r=0: a_r = -a_{r-1} / [2r(2r-1)] \text{ for } r \geq 1$$

$$a_1 = -a_0/2; a_2 = a_0/4!; a_3 = -a_0/6!; a_m = (-1)^m a_0 / (2m)!$$

$$y_1 = \sum_{m=0}^{\infty} \frac{(-1)^m x^m}{(2m)!} = \cos \sqrt{x}$$

$$\text{For } r = \frac{1}{2}: a_r = -a_{r-1} / [(2r+1)2r] \text{ for } r \geq 1$$

$$a_1 = -a_0/(3 \cdot 2); a_2 = a_0/5!; a_3 = -a_0/7!; a_m = (-1)^m a_0 / (2m+1)!$$

$$y_2 = \sum_{m=0}^{\infty} \frac{(-1)^m x^{m+\frac{1}{2}}}{(2m+1)!} = \sin(\sqrt{x})$$

$$\#10 \sum_{m=0}^{\infty} (m+r)(m+r-1)x^{m+r} + \sum_{m=0}^{\infty} 2(m+r)x^{m+r+2} + \sum_{m=0}^{\infty} a_m x^{m+r+2} - \sum_{m=0}^{\infty} 2a_m x^{m+r} = 0$$

$$a_r(r+r)(r+r-1) + 2a_{r-2}(r+r-2) + a_{r-2} - 2a_r = 0 \text{ for } r \geq 0$$

$$\text{For } r=0: a_0(r^2 - r - 2) = 0 \therefore r = 2, -1$$

$$\text{For } r=2: a_r = -a_{r-2} (1+2r) / [2r(r+3)] \text{ for } r \geq 1$$

$$a_1 = 0; a_2 = -a_0/2; a_3 = 0; a_4 = 9a_0/56; a_6 = -13a_0/336$$

$$y_1 = x^2 - x^4/2 + 9x^6/56 - 13x^8/336 + \dots$$

$$\text{For } r=-1: a_r r(r-3) = a_{r-2} (5-2r) \text{ for } r \geq 1$$

$$a_2 = -a_0/2; a_3 = 0 = -a_1 (a_3 \text{ arbitrary}); a_4 = 3a_0/8$$

$$a_6 = -7a_0/48 \quad \text{Take } a_0 = 1; a_3 = 0$$

$$y_2 = x^{-1} - x/2 + 3x^3/8 - 7x^5/48 + \dots$$

$$x(1-x)y'' + (1-3x)y' - y = 0$$

$$\sum_{m=0}^{+\infty} a_m (m+r)(m+r-1)x^{m+r-1} - \sum_{m=0}^{+\infty} a_m (m+r)(m+r-1)x^{m+r} + \sum_{m=0}^{+\infty} a_m (m+r)x^{m+r-1} - \sum_{m=0}^{+\infty} 3a_m (m+r)x^{m+r} - \sum_{m=0}^{+\infty} a_m x^{m+r} = 0$$

$$a_{r+1}(r+1+r)(r+r) + a_r(r+r)(r+r-1) + a_{r+1}(r+1+r) - 3a_r(r+r) - a_r = 0 \text{ for } r = -1$$

$$\text{For } r = +1: a_0 [r^2 - r + r] = 0 \therefore r = 0, 1$$

$$a_{r+1}(r+1)^2 = a_r(r+1)^2 \text{ for } r \geq 0 \therefore a_m = a_0$$

$$y_1 = \sum_{m=0}^{+\infty} x^m$$

$$\text{Method 1: } y_2 = u y_1; y_2' = u y_1' + u' y_1; y_2'' = u y_1'' + 2x u' y_1' + u'' y_1$$

$$x(1-x)[2u' y_1' + u'' y_1] + (1-3x)u' y_1 = 0$$

$$2 \frac{u_1'}{y_1} + \frac{u_1''}{u_1} = \frac{3x-1}{x(1-x)} = \frac{-1}{x} + \frac{2}{1-x}$$

$$\therefore 2 \ln y_1 + \ln u' = -\ln x - 2 \ln(1-x) \therefore u' = \sqrt{[x(1-x)^2 y_1^2]}$$

$$(1-x)^2 y_1^2 = (1-2x+x^2) \sum_{m=0}^{+\infty} (m+1)x^m = \sum_{m=0}^{+\infty} (m+1)x^m - 2 \sum_{r=1}^{+\infty} a_r x^r + \sum_{r=2}^{+\infty} (0r)x^r$$

$$= 1 + \sum_{r=1}^{+\infty} [r+1 - 2r + 0] = 1 \therefore u' = \frac{1}{x}; u = \ln x + c$$

$$\text{Take } c = 0, \text{ so } y_2 = (\ln x) y_1$$

$$\text{Method 2: } y_2 = y_1 \ln x + \sum_{m=1}^{+\infty} A_m x^m \quad (A_0 = 0)$$

$$y_2' = \ln x y_1' + \frac{1}{x} y_1 + \sum_{m=1}^{+\infty} A_m m x^{m-1}$$

$$y_2'' = \ln x y_1'' + \frac{2}{x} y_1' - \frac{1}{x^2} y_1 + \sum_{m=1}^{+\infty} A_m m(m-1)x^{m-2}$$

$$x(1-x)[2y_1'/x - y_1/x^2] + \sum_{m=1}^{+\infty} A_m m(m-1)x^{m-1} - \sum_{m=1}^{+\infty} A_m m(m-1)x^m + (1-3x)y_1/x + \sum_{m=1}^{+\infty} A_m m x^{m-1} - 3 \sum_{m=1}^{+\infty} A_m m x^m - \sum_{m=1}^{+\infty} A_m x^m = 0$$

$$2(1-x)y_1' - 2y_1 + \sum_{m=1}^{+\infty} A_m m^2 x^{m-1} + \sum_{m=1}^{+\infty} -A_m(m+1)^2 x^m = 0$$

$$2 \left[\sum_{m=0}^{+\infty} m x^{m-1} - \sum_{m=0}^{+\infty} m x^m - \sum_{m=0}^{+\infty} x^m \right] + \sum_{m=0}^{+\infty} A_{m+1} (m+1)^2 x^m - \sum_{m=0}^{+\infty} A_m (m+1)^2 x^m = 0$$

$$\therefore A_{m+1} = A_m = 0 \text{ for } m \geq 0$$

$$\therefore y_2 = y_1 \ln x \text{ as above}$$

Note: Most solutions won't turn out this simple

$x^2 y'' + x^2 y' - \frac{3}{4}y = 0$; 0 is a reg sing pt, so $y = \sum_{k=0}^{\infty} C_k x^{k+r}$

$$C_k \left[(k+r)(k+r-1) - \frac{3}{4} \right] + C_{k-1}(k-1+r) = 0 \text{ for } k \geq 0$$

With $k=0$, $r^2 - r - \frac{3}{4} = 0$. so $r = \frac{3}{2}, -\frac{1}{2}$. (Note $\frac{3}{2} - (-\frac{1}{2}) = 2$. possible danger!)

$$\text{Take } r = -\frac{1}{2}. \quad C_k [k^2 - 2k] + C_{k-1} (k - \frac{3}{2}) = 0 \text{ for } k \geq 1.$$

$$\text{Then } -C_1 - \frac{1}{2}C_0 = 0; \quad C_2 \cdot 0 + C_1 \frac{1}{2} = 0. \quad \text{So } C_1 = C_0 = 0.$$

Thus we are unlucky. (You knew in your heart that that would happen.)

Continue with C_2 arbitrary or start over with $r = \frac{3}{2}$.

$$C_k [k^2 + 2k] + C_{k-1} (k + \frac{1}{2}) = 0 \text{ for } k \geq 1.$$

$$C_1 = \frac{-3 C_0}{2 \cdot 3}; \quad C_2 = \frac{5 \cdot 3 C_0}{2 \cdot 2! \cdot 4!}; \quad C_3 = \frac{-7 \cdot 5 \cdot 3 C_0}{2^2 \cdot 3! \cdot 5!}. \quad \text{Let } C_0 = 1$$

$$\text{Then } y_1 = \sum_{n=0}^{\infty} \frac{(-1)^n 1 \cdot 3 \cdot 5 \cdots (2n+1)}{2^{n-1} n! (n+2)!} x^{n+\frac{3}{2}} = x^{\frac{3}{2}} - \frac{1}{2} x^{\frac{5}{2}} + \frac{5}{2^5} x^{\frac{7}{2}} - \frac{7}{2^6 \cdot 3} x^{\frac{9}{2}}$$

Now let $y_2 = v y_1$. Then $y_1 v'' + [2y_1' + y_1]v' = 0$

$$\text{So } v' = e^{-x/y_1^2}; \quad y_1^2 = x^3 - x^4 + \frac{9}{16}x^5 - \frac{11}{48}x^6 + \dots$$

$$\text{Thus } v' = x^{-3} - \frac{1}{16}x^{-1} - 0 + \dots. \quad \text{So } v = -\frac{1}{2}x^{-2} - \frac{1}{16} \ln x + 0x + \dots$$

$$\text{Hence } y_2 = \frac{-1}{16} y_1 \ln x - \frac{1}{2} x^{\frac{3}{2}} + \frac{1}{4} x^{\frac{5}{2}} - \frac{5}{64} x^{\frac{7}{2}} + \frac{7}{384} x^{\frac{9}{2}} + \dots$$

Now assume that $y_2 = y_1 \ln x + \sum_{k=0}^{\infty} b_k x^{k-\frac{1}{2}}$

$$\text{Then } 0 = \sum_{k=0}^{\infty} b_k (k-\frac{1}{2})(k-\frac{3}{2}) x^{k-\frac{1}{2}} + 2xy_1' + (x-1)y_1 + \sum_{k=0}^{\infty} b_k (k-\frac{1}{2}) x^{k+\frac{1}{2}} - \frac{3}{4} \sum_{k=0}^{\infty} b_k x^{k-\frac{1}{2}}$$

$$\text{So } \sum_{k=1}^{\infty} \left[b_k (k-2)k + b_{k-1} (k-\frac{3}{2}) \right] x^{k-\frac{1}{2}} + \sum_{k=1}^{\infty} \left[C_{k-2} 2(k-1) + C_{k-3} \right] x^{k-\frac{1}{2}} = 0$$

$$\text{Thus } b_k k(k-2) = - \left[C_{k-2} 2(k-1) + C_{k-3} + b_{k-1} (k-\frac{3}{2}) \right] \text{ for } k \geq 1.$$

$$\text{So } -b_1 = \frac{1}{2}b_0; \quad 0 = 2C_0 + \frac{1}{2}b_1; \quad \text{So } b_1 = -4, \quad b_0 = 8. \quad \text{Let } b_2 = \frac{5}{4}.$$

$$3b_3 = - \left[4C_1 + C_0 + \frac{3}{2}b_2 \right] = - \left[-2 + 1 + \frac{15}{8} \right] = \frac{-7}{8}. \quad \text{So } b_3 = \frac{-7}{24}$$

$$\text{Hence } y_2 = y_1 \ln x + 8x^{-1/2} - 4x^{1/2} + \frac{5}{4}x^{3/2} - \frac{7}{24}x^{5/2} + \dots$$

Note that this y_2 is -16 times the one found by the first method. Since b_2 was undetermined, it was chosen so they would agree.

TEST 10

AUGUST 1-2, 1989

Do problem 10 on page 310 by each of the two methods of section 7.1 and by the method of section 7.4.