

Name (print):

Solutions.

Show all your work.

1. (3 points) Use the power series to solve:

$$(x-1)y'' - xy' + y = 0, \quad y(0) = 1, \quad y'(0) = 0.$$

$$\begin{aligned}
 & \begin{array}{l|l}
 1 & y = \sum_{n=0}^{\infty} c_n x^n \\
 -x & y' = \sum_{n=1}^{\infty} n c_n x^{n-1} \\
 (x-1) & y'' = \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2}
 \end{array} \\
 & + \frac{\quad}{\quad} \\
 (x-1)y'' - xy' + y &= \sum_{n=2}^{\infty} n(n-1) c_n x^{n-1} - \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2} - \sum_{n=1}^{\infty} n c_n x^n + \sum_{n=0}^{\infty} c_n x^n = 0 \\
 \sum_{k=1}^{\infty} (k+1)k c_{k+1} x^k - \sum_{k=0}^{\infty} (k+2)(k+1) c_{k+2} x^k - \sum_{k=1}^{\infty} k c_k x^k + \sum_{k=0}^{\infty} c_k x^k &= 0 \\
 (-2c_2 + c_0) + \sum_{k=1}^{\infty} [(k+1)k c_{k+1} - (k+2)(k+1) c_{k+2} - k c_k + c_k] x^k &= 0
 \end{aligned}$$

$$-2c_2 + c_0 = 0$$

$$c_{k+2} = \frac{(k+1)k c_{k+1} - (k-1)c_k}{(k+2)(k+1)} = \frac{k}{k+2} c_{k+1} - \frac{(k-1)}{(k+2)(k+1)} c_k$$

$$k = 1, 2, 3, \dots$$

$$c_0 = y(0) = 1; \quad c_1 = y'(0) = 0$$

$$c_2 = \frac{1}{2} c_0$$

$$c_3 = \frac{1}{3} c_2 = \frac{1}{3 \cdot 2} c_0$$

$$c_4 = \frac{2}{4} c_3 - \frac{1}{3 \cdot 4} c_2 = \frac{2}{3 \cdot 4} c_2 - \frac{1}{3 \cdot 4} c_2 = \frac{1}{4 \cdot 3} c_2 = \frac{1}{4 \cdot 3 \cdot 2} c_0$$

$$c_k = \frac{1}{k!} c_0$$

$$\text{Check: } \frac{1}{(k+2)!} = \frac{k}{(k+2)(k+1)!} - \frac{(k-1)}{(k+2)(k+1)} \frac{(k!)}{(k!)} = \frac{k-k+1}{(k+2)!} \quad \checkmark$$

$$y(x) = 1 + \sum_{k=2}^{\infty} \frac{1}{k!} x^k = e^x - x.$$

Please turn over...

2. (1 point) Determine the singular points of the given differential equation. Classify each singular point as regular or irregular:

$$\underbrace{(x^2 + x - 6)}_{(x+3)(x-2)} y'' + (x+3)y' + (x-2)y = 0.$$

$$y'' + \frac{1}{x-2} y' + \frac{1}{x+3} y = 0$$

$x=2, x=-3$ - singular points.

$$x=2: p(x) = 1$$

$$q(x) = \frac{(x-2)^2}{x+3}$$

analytic at $x=2$

— regular
singular pt.

$$x=-3$$

$$p(x) = \frac{x+3}{x-2}$$

$$q(x) = x+3$$

— analytic at $x=-3$

— regular
singular pt.

3. (2 points) Find the roots of the indicial equation; write the general form of two linearly independent solutions obtained by Frobenius method. Do not attempt to compute the coefficients.

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

$$x^2 y'' - \frac{3+2x}{2} x y' + x y = 0$$

$$p(x) = -\frac{3}{2} - x; \quad p_0 = -\frac{3}{2}$$

$$q(x) = x; \quad q_0 = 0$$

$$r(r-1) - \frac{3}{2} r = 0$$

$$r(r - \frac{5}{2}) = 0$$

$$r=0 \quad \text{or} \quad r = \frac{5}{2}.$$

$$y_1(x) = \sum_{n=0}^{\infty} a_n x^n; \quad y_2(x) = \sum_{n=0}^{\infty} b_n x^{n+\frac{5}{2}}$$

$$= c_0 + c_1 x + c_2 x^2 + \dots \quad = \sqrt{x} (b_0 x^2 + b_1 x^3 + b_2 x^4 + \dots)$$