

Solve $(x^2+1)y'' - xy' + y = 0$ USING SERIES.

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

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

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

$$\hookrightarrow \underbrace{y''}_p - \underbrace{\frac{x}{x^2+1} y'}_q + \frac{1}{x^2+1} y = 0$$

p, q CONT ON $(-\infty, \infty)$

SO E+U SAYS THERE IS A UNIQUE SOLN
FOR EVERY IVP FROM THIS DE

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

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

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

$$2 \cdot 1 \cdot a_2 x^0 + 3 \cdot 2 \cdot a_3 x^1 - 1 \cdot a_1 x^1 + a_0 x^0 + a_1 x^1$$

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

$$(2a_2 + a_0) + (6a_3 - \cancel{a_1} + a_1)x + \sum_{n=2}^{\infty} \left[(n+2)(n+1)a_{n+2} + \underbrace{(n^2 - n - n + 1)}_{n^2 - 2n + 1 = (n-1)^2} a_n \right] x^n = 0$$

$$2a_2 + a_0 = 0 \rightarrow a_2 = -\frac{1}{2}a_0$$

$$6a_3x = 0x \rightarrow a_3 = 0$$

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

$$\underline{a_{n+2}} = - \frac{(n-1)^2}{(n+2)(n+1)} a_n \quad \text{FOR } n \geq 2$$

RECURRENCE RELATION
FOR COEFFICIENTS

$$\text{LET } a_0 = 1, a_1 = 0$$

$$\hookrightarrow a_1 = 0 = a_3 = a_5 = a_7 = \dots$$

$$a_2 = -\frac{1}{2}a_0 = -\frac{1}{2}$$

$$= 2: a_4 = -\frac{1^2}{4 \cdot 3} a_2 = \frac{1^2}{4 \cdot 3 \cdot 2}$$

$$= 4: a_6 = -\frac{3^2}{6 \cdot 5} a_4 = -\frac{3^2 \cdot 1^2}{6 \cdot 5 \cdot 4 \cdot 3 \cdot 2}$$

$$= 6: a_8 = -\frac{5^2}{8 \cdot 7} a_6 = \frac{5^2 \cdot 3^2 \cdot 1^2}{8 \cdot 7 \cdot 6 \cdot 5 \cdot 4 \cdot 3 \cdot 2 \cdot 1}$$

$$a_{2n} = (-1)^n \frac{1^2 \cdot 3^2 \cdot 5^2 \cdot \dots \cdot (2n-3)^2}{(2n)!}$$

CAN BE SIMPLIFIED

$$\underbrace{1 \cdot 3 \cdot 5 \cdots (2n-3)}_{\# \text{ FACTORS}} = \frac{1 \cdot \color{red}{2} \cdot 3 \cdot \color{red}{4} \cdot 5 \cdot \color{red}{6} \cdots (2n-3)(2n-2)}{\color{red}{2} \quad \color{red}{4} \quad \color{red}{6} \quad \quad \quad (2n-2)}$$

$$= \frac{(2n-2)!}{2^{n-1}(1 \cdot 2 \cdot 3 \cdots (n-1))} = \frac{(2n-2)!}{2^{n-1}(n-1)!}$$

$$\underbrace{1 \cdot 3 \cdot 5 \cdots (2n-3)}_{\# \text{ FACTORS}} \underbrace{(2n-1)}_{+1} = \frac{(2n-1)(2n-2)!}{2^{n-1}(n-1)!}$$

SUB $n \rightarrow n+1$

$$\frac{2(n+1)-2)!}{2^{n+1-1}((n+1)-1)!}$$

$$\frac{(2n)!}{2^n n!}$$

$$= \frac{(2n-1)!}{2^{n-1}(n-1)!} \cdot \frac{\color{red}{2n}}{\color{red}{2n}}$$

$$= \frac{(2n)!}{2^n \cdot n!}$$

$$a_{2n} = (-1)^n \frac{1^2 \cdot 3^2 \cdot 5^2 \dots (2n-3)^2}{(2n)!}$$

$$= (-1)^n \frac{\left(\frac{(2n-2)!}{2^{n-1}(n-1)!} \right)^2}{(2n)!}$$

$$= \frac{(-1)^n [(2n-2)!]^2}{2^{2n-2} [(n-1)!]^2 (2n)!}$$

$$\text{IF } n=1 \quad \frac{(-1)^1 (0!)^2}{2^0 (0!)^2 2!} = -\frac{1}{2} = a_2$$

$$\sum_{n=1}^{\infty} a_{2n} x^{2n} = 1 + \sum_{n=1}^{\infty} \frac{(-1)^n [(2n-2)!]^2}{2^{2n-2} [(n-1)!]^2 (2n)!} x^{2n} = y,$$

$$\text{IF } a_0 = 0, a_1 = 1$$

$$\rightarrow a_2 = a_4 = a_6 = \dots = 0$$

$$a_3 = 0 \rightarrow a_5 = a_7 = a_9 = \dots = 0$$

$$\text{IF } a_3 = a_5 = \dots = 0$$

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

$$y_2 = 1, x = x \quad \text{NOTE: } y_2' = 1, y_2'' = 0$$

$$(x^2+1)(0) - x(1) + x = 0 \checkmark$$

$$y = C_1 y_1 + C_2 x$$

METHOD OF FROBENIUS

$$y'' + p(x)y' + q(x)y = 0 \quad \text{WHAT IF } p, q \text{ ARE NOT BOTH CONT?}$$

{ IF $p(x), q(x)$ ARE BOTH CONT. @ $x = x_0$, WE SAY $x = x_0$ IS AN
ORDINARY POINT OF DE

IF EITHER $p(x)$ OR $q(x)$ OR BOTH ARE DISCONT, @ $x = x_0$,

WE SAY $x = x_0$ IS A SINGULAR POINT OF DE

(WE WILL ONLY CONSIDER IF $x = 0$ IS A SINGULAR POINT OF DE)

eg. $Ax^2y'' + Bxy' + Cy = 0$

$$y'' + \frac{B}{Ax}y' + \frac{C}{Ax^2}y = 0 \quad \text{E+U DOESN'T APPLY AT } x = 0$$

$x = 0$ IS A SINGULAR POINT

OF ALL CAUCHY-EULER EQ'NS

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

IF EITHER p OR q ARE DISCONT. @ $x = x_0$

[AND $\lim_{x \rightarrow x_0} (x-x_0)p(x)$ AND $\lim_{x \rightarrow x_0} (x-x_0)^2 q(x)$ BOTH EXIST]

AND $(x-x_0)p(x)$ AND $(x-x_0)^2 q(x)$ ARE BOTH ANALYTIC

THEN WE SAY $x = x_0$ IS A REGULAR SINGULAR POINT

INFINITELY
DIFFERENTIABLE
AT $x = x_0$

eg. $Ax^2y'' + Bxy' + Cy = 0$ $x=0$ IS A SINGULAR POINT

$$y'' + \frac{B}{Ax}y' + \frac{C}{Ax^2}y = 0$$

$$\left. \begin{array}{ll} p(x) = \frac{B}{Ax} & xp(x) = \frac{B}{A} \\ q(x) = \frac{C}{Ax^2} & x^2q(x) = \frac{C}{A} \end{array} \right\} \begin{array}{l} \text{BOTH ANALYTIC AT } x=0 \\ \text{SO } x=0 \text{ IS A REGULAR} \\ \text{SINGULAR} \end{array}$$

TRY

$$y = x^r \sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} a_n x^{n+r} \quad \text{POINT.}$$

METHOD OF FROBENIUS

✓ $2xy'' + 5y' + xy = 0$ USING A MACLAURIN SERIES

↳ ABOUT $x=0$

(IS A SINGULAR POINT OF DE)

$$y'' + \frac{5}{2x}y' + \frac{1}{2}y = 0$$

$$\left. \begin{array}{l} p(x) = \frac{5}{2x} \quad x p(x) = \frac{5}{2} \\ q(x) = \frac{1}{2} \quad x^2 q(x) = \frac{1}{2}x^2 \end{array} \right\} \text{BOTH ANALYTIC @ } x=0$$

→ $x=0$ IS A REGULAR SINGULAR POINT

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

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

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

$$\begin{aligned} 2xy'' + 5y' + xy &= 2x \sum_{n=0}^{\infty} (n+r)(n+r-1) a_n x^{n+r-2} \\ &+ 5 \sum_{n=0}^{\infty} (n+r) a_n x^{n+r-1} \\ &+ x \sum_{n=0}^{\infty} a_n x^{n+r} \end{aligned}$$

$$= \sum_{n=0}^{\infty} 2(n+r)(n+r-1)a_n x^{n+r-1} + \sum_{n=0}^{\infty} 5(n+r)a_n x^{n+r-1}$$

$$+ \sum_{n=0}^{\infty} a_n x^{n+r+1} \quad \text{SHIFT DOWN BY 2}$$

$$= \quad \text{"} \quad + \quad \text{"} \quad + \sum_{n=2}^{\infty} a_{n-2} x^{n+r-1}$$

$$= 2r(r-1)a_0 x^{r-1} + 2(r+1)(r)a_1 x^r$$

$$+ 5ra_0 x^{r-1} + 5(r+1)a_1 x^r$$

$$+ \sum_{n=2}^{\infty} [2(n+r)(n+r-1)a_n + 5(n+r)a_n + a_{n-2}] x^{n+r-1}$$

$$= (2r(r-1) + 5r)a_0 x^{r-1} + (2(r+1)r + 5(r+1))a_1 x^r$$

$$+ \sum$$