

..... Use power series to solve the equation  $y'' + xy' + y = 0$

**Answer**

We assume there is a solution of the form  $y = \sum_{n=0}^{\infty} a_n x^n$

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

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

Let the first series start from 0  $\sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n + \sum_{n=1}^{\infty} n a_n x^n + \sum_{n=0}^{\infty} a_n x^n = 0$

Separate first term from the first and third series to both start from 1

$$2a_2 + a_0 + \sum_{n=1}^{\infty} (n+2)(n+1) a_{n+2} x^n + \sum_{n=1}^{\infty} n a_n x^n + \sum_{n=1}^{\infty} a_n x^n = 0$$

Now collect the series  $2a_2 + a_0 + \sum_{n=1}^{\infty} [(n+2)(n+1) a_{n+2} + (n+1) a_n] x^n = 0$

Then we have

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

$$[(n+2)(n+1) a_{n+2} + (n+1) a_n], n = 1, 2, 3, \dots$$

$$a_{n+2} = \frac{-(n+1)}{(n+1)(n+2)} a_n = \frac{-a_n}{(n+2)}, n = 1, 2, 3, \dots \tag{1}$$

We solve this recursion relation by putting successively in Equation 1

Put  $n = 1$ :  $a_3 = \frac{-a_1}{3}$

Put  $n = 2$ :  $a_4 = \frac{-1}{4} a_2 = \frac{1}{2.4} a_0$

$$\text{Put } n = 3: \quad a_5 = \frac{-1}{5}a_3 = \frac{a_1}{3.5}$$

$$\text{Put } n = 4: \quad a_6 = \frac{-1}{6}a_4 = \frac{-1}{2.4.6}a_0$$

$$\text{Put } n = 5: \quad a_7 = \frac{-1}{7}a_5 = \frac{-a_1}{3.5.7}$$

$$\text{Put } n = 6: \quad a_8 = \frac{-1}{8}a_6 = \frac{1}{2.4.6.8}a_0$$

$$\text{Put } n = 7: \quad a_9 = \frac{-1}{9}a_7 = \frac{a_1}{3.5.7.9}$$

In general, the even coefficients are given by  $a_{2k} = \frac{(-1)^{k-1}}{2.4.6\dots(2k)}a_0 = \frac{(-1)^{k-1}}{2^k (k)!}a_0$

And the odd coefficients are given by  $a_{2k+1} = \frac{(-1)^k}{3.5.7\dots(2k+1)}a_1 = \frac{(-1)^k 2^k k!}{(2k+1)!}a_1$

The solution is

$$y = a_0 + a_1x - \frac{x^2}{2}a_0 - \frac{x^3}{3}a_1 + \frac{x^4}{2.4}a_0 + \frac{x^5}{3.5}a_1 - \frac{x^6}{2.4.6}a_0 - \frac{x^7}{3.5.7}a_1 + \frac{x^8}{2.4.6.8}a_0 + \frac{x^9}{3.5.7.9}a_1$$

$$y = a_0 \left[ 1 - \frac{x^2}{2} + \frac{x^4}{2.4} - \frac{x^6}{2.4.6} + \frac{x^8}{2.4.6.8} + \dots \right] + a_1 \left[ x - \frac{x^3}{3} + \frac{x^5}{3.5} - \frac{x^7}{3.5.7} + \frac{x^9}{3.5.7.9} + \dots \right]$$

$$y = a_0 \left( 1 + \sum_{k=1}^{\infty} \frac{(-1)^k}{2^k (k)!} x^{2k} \right) + a_1 \left( x + \sum_{k=1}^{\infty} \frac{(-1)^k 2^k k!}{(2k+1)!} x^{2k+1} \right)$$

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$$a_{n+2} = \frac{-(n+1)}{(n+1)(n+2)}a_n \quad n = 1, 2, 3, \dots \quad (1)$$

$$\text{Put } n = 1: \quad a_3 = \frac{-2a_1}{2.3}$$

$$\text{Put } n = 2: \quad a_4 = \frac{-3}{3.4}a_2 = \frac{3}{2.3.4}a_0$$

$$\text{Put } n = 3: \quad a_5 = \frac{-4}{4.5} a_3 = \frac{2.4}{2.3.4.5} a_1$$

$$\text{Put } n = 4: \quad a_6 = \frac{-5}{5.6} a_4 = \frac{-3.5}{2.3.4.5.6} a_0$$

$$\text{Put } n = 5: \quad a_7 = \frac{-6}{6.7} a_5 = \frac{-2.4.6}{2.3.4.5.6.7} a_1$$

In general, the even coefficients are given by

$$a_{2k} = \frac{(-1)^{k-1} [1.3.5 \dots (2k-1)]}{1.2.3.4 \dots (2k)} a_0 = \frac{(-1)^{k-1} [1.3.5 \dots (2k-1)]}{(2k)!} a_0$$

$$\text{And the odd coefficients are given by } a_{2k+1} = \frac{(-1)^k [2.4.6 \dots (2k)]}{2.3.4.5 \dots (2k+1)} a_1 = \frac{(-1)^k 2^k k!}{(2k+1)!} a_1$$

The solution is

$$y = a_0 + a_1 x - \frac{x^2}{2} a_0 - \frac{2x^3}{2.3} a_1 + \frac{3x^4}{2.3.4} a_0 + \frac{2.4x^5}{3.4.5} a_1 - \frac{3.5x^6}{2.3.4.5.6} a_0 - \frac{2.4.6x^7}{3.5.7} a_1 + \dots$$

$$y = a_0 \left[ 1 - \frac{x^2}{2} + \frac{3x^4}{2.3.4} - \frac{3.5x^6}{2.3.4.5.6} + \dots \right] + a_1 \left[ x - \frac{2x^3}{2.3} + \frac{2.4x^5}{3.4.5} - \frac{2.4.6x^7}{2.3.4.5.7} + \dots \right]$$

والتي يمكن تبسيطها على الصورة

$$y = a_0 \left[ 1 - \frac{x^2}{2!} + \frac{3x^4}{4!} - \frac{3.5x^6}{6!} + \dots \right] + a_1 \left[ x - \frac{2x^3}{3!} + \frac{2.4x^5}{5!} - \frac{2.4.6x^7}{7!} + \dots \right]$$

$$y = a_0 \left( 1 + \sum_{k=1}^{\infty} \frac{(-1)^k [1.3.5 \dots (2k-1)]}{(2k)!} x^{2k} \right) + a_1 \left( x + \sum_{k=1}^{\infty} \frac{(-1)^k 2^k k!}{(2k+1)!} x^{2k+1} \right) \text{ وتوضع بالصورة}$$

$$y = a_0 \left( 1 + \sum_{k=1}^{\infty} \frac{(-1)^k}{2^k k!} x^{2k} \right) + a_1 \left( x + \sum_{k=1}^{\infty} \frac{(-1)^k 2^k k!}{(2k+1)!} x^{2k+1} \right) \text{ والتي يمكن تبسيطها على الصورة}$$

$$\text{Or } y = a_0 \left( \sum_{k=0}^{\infty} \frac{(-1)^k}{2^k k!} x^{2k} \right) + a_1 \left( \sum_{k=0}^{\infty} \frac{(-1)^k 2^k k!}{(2k+1)!} x^{2k+1} \right)$$

إذا توجد صور متعددة للإجابة النهائية سواء الحدود أو بصيغة الحد العام