

# Exercise 17.4

## Chapter 17 Second Order Differential Equations 17.4 1E

We assume there is a solution of the form

$$y = \sum_{n=0}^{\infty} c_n x^n$$

Then 
$$y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$$

$$= \sum_{n=0}^{\infty} (n+1) c_{n+1} x^n$$

Substituting in differential equations  $y' - y = 0$ , we get

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

$$\sum_{n=0}^{\infty} [(n+1) c_{n+1} - c_n] x^n = 0$$

This equation is true if

$$(n+1) c_{n+1} - c_n = 0$$

i.e. 
$$c_{n+1} = \frac{c_n}{n+1}$$

Put  $n = 0, 1, 2, 3, \dots$ , then

$$c_1 = \frac{c_0}{1}, c_2 = \frac{c_1}{2} = \frac{c_0}{1 \cdot 2} = \frac{c_0}{2!}$$

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

In general  $c_n = \frac{c_0}{n!}$

The solution is  $y = \sum_{n=0}^{\infty} \frac{c_0}{n!} x^n$

i.e. 
$$y = c_0 \sum_{n=0}^{\infty} \frac{x^n}{n!} = c_0 e^x$$

## Chapter 17 Second Order Differential Equations 17.4 2E

Consider the differential equation is  $y' = xy$ .

Assume there is a solution of the form,

$$y = c_0x^0 + c_1x^1 + c_2x^2 + c_3x^3 + c_4x^4 + \dots$$

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

On differentiating both sides of the equation,  $y = \sum_{n=0}^{\infty} c_n x^n$ , we get

$$y' = \sum_{n=1}^{\infty} c_n n x^{n-1}$$

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

Substitute in the given differential equation, we get

$$y' = xy$$

$$\sum_{n=1}^{\infty} n c_n x^{n-1} = x \sum_{n=0}^{\infty} c_n x^n$$

$$\sum_{n=1}^{\infty} n c_n x^{n-1} = \sum_{n=0}^{\infty} c_n x^{n+1}$$

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

$$c_1 + \sum_{n=1}^{\infty} (n+1) c_{n+1} x^n - \sum_{n=1}^{\infty} c_{n-1} x^n = 0$$

$$c_1 + \sum_{n=1}^{\infty} [(n+1) c_{n+1} - c_{n-1}] x^n = 0$$

Equating coefficients on both sides

$$c_1 = 0$$

$$\text{And } (n+1)c_{n+1} - c_{n-1} = 0, \quad n = 1, 2, \dots$$

$$\text{That is } c_{n+1} = \frac{c_{n-1}}{n+1}, \quad n = 1, 2, \dots$$

Put  $n = 1$ , then

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

$$= \frac{c_0}{2 \cdot 1!}$$

Put  $n = 2$ , then

$$c_3 = \frac{c_1}{3}$$

$$= \frac{0}{3} \quad (\text{As } c_1 = 0)$$

$$= 0$$

Put  $n = 3$ , then

$$c_4 = \frac{c_2}{4}$$

$$= \frac{c_0}{2 \cdot 4}$$

$$= \frac{c_0}{2^2 (1 \cdot 2)}$$

$$= \frac{c_0}{2^2 \cdot 2!}$$

Put  $n = 4$ , then

$$c_5 = \frac{c_3}{5}$$

$$= 0$$

Put  $n = 5$ , then

$$\begin{aligned} c_6 &= \frac{c_4}{6} \\ &= \frac{c_0}{2 \cdot 4 \cdot 6} \\ &= \frac{c_0}{2^3 (1 \cdot 2 \cdot 3)} \\ &= \frac{c_0}{2^3 \cdot 3!} \end{aligned}$$

Put  $n = 6$ , then

$$\begin{aligned} c_7 &= \frac{c_5}{7} \\ &= 0 \end{aligned}$$

Put  $n = 7$ , then

$$\begin{aligned} c_8 &= \frac{c_6}{8} \\ &= \frac{c_0}{2 \cdot 4 \cdot 6 \cdot 8} \\ &= \frac{c_0}{2^4 (1 \cdot 2 \cdot 3 \cdot 4)} \\ &= \frac{c_0}{2^4 \cdot 4!} \end{aligned}$$

In this manner, we can find the other constants also.

Therefore the required solution is

$$\begin{aligned} y &= c_0 x^0 + c_1 x^1 + c_2 x^2 + c_3 x^3 + c_4 x^4 + c_5 x^5 + c_6 x^6 + \dots + c_n x^n + \dots \\ &= c_0 x^0 + (0) x^1 + \left( \frac{c_0}{2 \cdot 1!} \right) x^2 + (0) x^3 + \left( \frac{c_0}{2^2 \cdot 2!} \right) x^4 + (0) x^5 + \left( \frac{c_0}{2^3 \cdot 3!} \right) x^6 + \dots + \left( \frac{c_0}{2^n \cdot n!} \right) x^n + \dots \\ &= c_0 \left( 1 + \left( \frac{c_0}{2 \cdot 1!} \right) x^2 + \left( \frac{c_0}{2^2 \cdot 2!} \right) x^4 + \left( \frac{c_0}{2^3 \cdot 3!} \right) x^6 + \dots + \left( \frac{c_0}{2^n \cdot n!} \right) x^n + \dots \right) \\ &= c_0 \left( 1 + \frac{x^2}{2 \cdot 1!} + \frac{x^4}{2^2 \cdot 2!} + \frac{x^6}{2^3 \cdot 3!} + \dots + \frac{x^{2n}}{2^n \cdot n!} + \dots \right) \\ &= c_0 \sum_{n=0}^{\infty} \frac{x^{2n}}{2^n \cdot n!} \end{aligned}$$

Therefore the power series solution is

$$\begin{aligned} y &= c_0 \sum_{n=0}^{\infty} \frac{x^{2n}}{2^n \cdot n!} \\ &= c_0 e^{\frac{x^2}{2}} \end{aligned}$$

Hence the result is  $\boxed{y = c_0 e^{\frac{x^2}{2}}}$ .

## Chapter 17 Second Order Differential Equations 17.4 3E

The given equation is

$$y' = x^2 y \quad \text{----- (1)}$$

Let  $y = \sum_{n=0}^{\infty} c_n x^n$  be the series solution of (1)

On differentiating  $y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$

Substituting for (1)

$$\sum_{n=1}^{\infty} n c_n x^{n-1} - x^2 \sum_{n=0}^{\infty} c_n x^n = 0$$

$$\text{Or } \sum_{n=1}^{\infty} n c_n x^{n-1} - \sum_{n=0}^{\infty} c_n x^{n+2} = 0$$

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

$$\text{Or } \sum_{n=2}^{\infty} (n+1) c_{n+1} x^n + c_1 + 2c_2 x - \sum_{n=2}^{\infty} c_{n-2} x^n = 0$$

$$\text{Or } c_1 + 2c_2 x + \sum_{n=2}^{\infty} [(n+1) c_{n+1} - c_{n-2}] x^n = 0$$

Equating coefficients on both sides

$$c_1 = 0, c_2 = 0$$

$$(n+1) c_{n+1} - c_{n-2} = 0, n = 2, 3, \dots$$

$$\text{That is } c_{n+1} = \frac{c_{n-2}}{n+1}, n = 2, 3, \dots$$

$$\text{Put } n=2, c_3 = \frac{c_0}{3} = \frac{c_0}{3 \cdot 1!}$$

$$n=3, c_4 = \frac{c_1}{4} = 0 \quad (\text{As } c_1 = 0)$$

$$n=4, c_5 = \frac{c_2}{5} = 0 \quad (\text{As } c_2 = 0)$$

$$n=5, c_6 = \frac{c_3}{6} = \frac{c_0}{3 \cdot 6} = \frac{c_0}{3^2 \cdot 2!}$$

$$n=6, c_7 = \frac{c_4}{7} = 0$$

$$n=7, c_8 = \frac{c_5}{8} = 0$$

$$n=8, c_9 = \frac{c_6}{9} = \frac{c_0}{3 \cdot 6 \cdot 9} = \frac{c_0}{3^3 \cdot 3!}$$

$$n=9, c_{10} = \frac{c_7}{10} = 0$$

$$n=10, c_{11} = \frac{c_8}{11} = 0$$

-----, and so on

Then the series solution is

$$y = c_0 + c_3 x^3 + c_6 x^6 + c_9 x^9 + \dots$$

$$= c_0 + \frac{c_0}{3 \cdot 1!} x^3 + \frac{c_0}{3^2 \cdot 2!} x^6 = \frac{c_0}{3^3 \cdot 3!} x^9 + \dots$$

$$= c_0 \left[ 1 + \frac{x^3}{3 \cdot 1!} + \frac{x^6}{3^2 \cdot 2!} + \frac{x^9}{3^3 \cdot 3!} + \dots \right]$$

$$= c_0 \sum_{n=0}^{\infty} \frac{x^{3n}}{3^n \cdot n!}$$

$$\text{i.e. } \boxed{y = c_0 e^{\frac{x^3}{3}}}$$

## Chapter 17 Second Order Differential Equations 17.4 4E

The given equation is

$$(x-3)y' + 2y = 0 \quad \text{----- (1)}$$

Let  $y = \sum_{n=0}^{\infty} c_n x^n$  be the series solution of (1)

Then on differentiating  $y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$

Substituting in equation (1)

$$(x-3) \sum_{n=1}^{\infty} n c_n x^{n-1} + 2 \sum_{n=0}^{\infty} c_n x^n = 0$$

$$\text{i.e.} \quad \sum_{n=1}^{\infty} n c_n x^n - 3 \sum_{n=1}^{\infty} n c_n x^{n-1} + 2 \sum_{n=0}^{\infty} c_n x^n = 0$$

$$\text{i.e.} \quad \sum_{n=1}^{\infty} n c_n x^n - \sum_{n=0}^{\infty} 3(n+1) c_{n+1} x^n + \sum_{n=0}^{\infty} 2 c_n x^n = 0$$

$$\text{i.e.} \quad \sum_{n=0}^{\infty} [n c_n - 3(n+1) c_{n+1} + 2 c_n] x^n = 0 \quad \left( \text{As } \sum_{n=1}^{\infty} n c_n x^n = \sum_{n=0}^{\infty} n c_n x^n \right)$$

Equating coefficients on both sides,

$$(n+2) c_n - 3(n+1) c_{n+1} = 0, \quad n = 0, 1, 2, \dots$$

$$\text{That is} \quad c_{n+1} = \frac{(n+2) c_n}{3(n+1)}, \quad n = 0, 1, 2, \dots$$

$$\text{Then for } n = 0, \quad c_1 = \frac{2c_0}{3}$$

$$n = 1, \quad c_2 = \frac{3c_1}{3(2)} = \frac{3c_0}{3^2}$$

$$n = 2, \quad c_3 = \frac{4c_2}{3(3)} = \frac{4c_0}{3^3}$$

$$n = 3, \quad c_4 = \frac{5c_3}{3(4)} = \frac{5c_0}{3^4} \dots \dots \dots, \text{ and so on}$$

$$\text{In general } c_n = \frac{(n+1) c_0}{3^n}$$

Thus the solution is

$$y(x) = \sum_{n=0}^{\infty} c_n x^n$$

$$\text{i.e.} \quad \boxed{y(x) = c_0 \sum_{n=0}^{\infty} \frac{(n+1)}{3^n} x^n}$$

## Chapter 17 Second Order Differential Equations 17.4 5E

The given equation is  $y'' + xy' + y = 0$  ----- (1)

Let  $y = \sum_{n=0}^{\infty} c_n x^n$  be the series solution

$$\text{On differentiating } y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$$

$$\begin{aligned} \text{And } y'' &= \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2} \\ &= \sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n \end{aligned}$$

Substituting in (1)

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

$$\text{i.e.} \quad \sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n + \sum_{n=1}^{\infty} n c_n x^n + \sum_{n=0}^{\infty} c_n x^n = 0$$

$$\text{i.e.} \quad 2c_2 + \sum_{n=1}^{\infty} (n+2)(n+1) c_{n+2} x^n + \sum_{n=1}^{\infty} n c_n x^n + c_0 + \sum_{n=1}^{\infty} c_n x^n = 0$$

$$\text{i.e.} \quad c_0 + 2c_2 + \sum_{n=1}^{\infty} [(n+2)(n+1) c_{n+2} + n c_n + c_n] x^n = 0$$

$$\text{i.e.} \quad c_0 + 2c_2 + \sum_{n=1}^{\infty} [(n+2)(n+1) c_{n+2} + c_n (n+1)] x^n = 0$$

Equating coefficients on both sides

$$c_0 + 2c_2 = 0$$

$$\therefore c_2 = -\frac{c_0}{2}$$

And  $(n+2)(n+1)c_{n+2} + (n+1)c_n = 0, n = 1, 2, \dots$

That is  $c_{n+2} = \frac{-c_n}{n+2}, n = 1, 2, \dots$

$$\text{Put } n = 1, c_3 = \frac{-c_1}{3}$$

$$n = 2, c_4 = \frac{-c_2}{4} = \frac{c_0}{2.4}$$

$$n = 3, c_5 = \frac{-c_3}{5} = \frac{c_1}{3.5}$$

$$n = 4, c_6 = \frac{-c_4}{6} = \frac{c_2}{4.6} = \frac{-c_0}{2.4.6}$$

$$n = 5, c_7 = \frac{-c_5}{7} = \frac{-c_1}{3.5.7}$$

$$n = 6, c_8 = \frac{-c_6}{8} = -\frac{c_2}{4.6.8} = \frac{c_0}{2.4.6.8}$$

$$n = 7, c_9 = \frac{-c_7}{9} = \frac{c_1}{3.5.7.9}$$

$$n = 8, c_{10} = \frac{-c_8}{10} = \frac{-c_0}{2.4.6.8.10}$$

-----, and so on

Then the series solution is

$$\begin{aligned} y &= c_0 + c_1x + c_2x^2 + c_3x^3 + c_4x^4 + c_5x^5 + \dots \\ &= c_0 + c_1x - \frac{c_0x^2}{2} - \frac{c_1x^3}{3} + \frac{c_0x^4}{2.4} + \frac{c_1x^5}{3.5} - \frac{c_0x^6}{2.4.6} + \dots \\ &= c_0 \left( 1 - \frac{x^2}{2.1!} + \frac{x^4}{2^2.2!} - \frac{x^6}{2^3.3!} + \dots \right) \\ &\quad + c_1 \left( x - \frac{x^3}{3} + \frac{x^5}{3.5} - \frac{x^7}{3.5.7} + \dots \right) \end{aligned}$$

$$\text{i.e. } y = c_0 \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{2n}.n!} x^{2n} + c_1 \sum_{n=0}^{\infty} \frac{(-2)^n n!}{(2n+1)!} x^{2n+1}$$

$$\begin{aligned} [\text{As } x - \frac{x^3}{3} + \frac{x^5}{3.5} - \frac{x^7}{3.5.7} + \dots \\ = x - \frac{x^3.2}{2.3} + \frac{2.4x^5}{2.3.4.5} - \frac{2.4.6x^7}{3.5.7} + \dots \\ = x - \frac{2x^3}{3!} + \frac{2^2.2!}{5!}x^5 - \frac{2^3.3!}{7!}x^7 + \dots \\ = \sum_{n=0}^{\infty} \frac{(-2)^n n!}{(2n+1)!} x^{2n+1}] \end{aligned}$$

## Chapter 17 Second Order Differential Equations 17.4 6E

Assume there is a solution of the form

$$y = \sum_{n=0}^{\infty} c_n x^n$$

$$\text{Then } y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$$

$$\begin{aligned} \text{And } y'' &= \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2} \\ &= \sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n \end{aligned}$$

Substitute in differential equation  $y'' - y = 0$

We get  $\sum_{n=0}^{\infty} [(n+2)(n+1)c_{n+2} - c_n] x^n = 0$

That is  $c_{n+2} = \frac{c_n}{(n+1)(n+2)}$

Put  $n=0, \quad c_2 = \frac{c_0}{1.2} = \frac{c_0}{2!}$

$n=1, \quad c_3 = \frac{c_1}{2.3} = \frac{c_1}{3!}$

$n=2, \quad c_4 = \frac{c_2}{3.4} = \frac{c_0}{1.2.3.4} = \frac{c_0}{4!}$

$n=3, \quad c_5 = \frac{c_3}{4.5} = \frac{c_1}{2.3.4.5} = \frac{c_1}{5!}$

Then solution is

$$y = c_0 + c_1x + c_2x^2 + c_3x^3 + c_4x^4 + c_5x^5 + \dots$$

$$= \frac{c_0}{0!} + \frac{c_1x}{1!} + \frac{c_0x^2}{2!} + \frac{c_1x^3}{3!} + \frac{c_0x^4}{4!} + \frac{c_1x^5}{5!} + \dots$$

i.e.  $y = c_0 \sum_{n=0}^{\infty} \frac{x^{2n}}{(2n)!} + c_1 \sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n+1)!}$

## Chapter 17 Second Order Differential Equations 17.4 8E

The given equation is  $y'' = xy$  ----- (1)

Let  $y = \sum_{n=0}^{\infty} c_n x^n$  be the series solution of (1)

On differentiating

$$y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$$

And  $y'' = \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2}$

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

Substituting in (1)

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

i.e.  $\sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n = \sum_{n=1}^{\infty} c_{n-1} x^n$

i.e.  $\sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n = \sum_{n=1}^{\infty} c_{n-1} x^n$

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

Or  $2c_2 + \sum_{n=1}^{\infty} (n+2)(n+1) c_{n+2} x^n - \sum_{n=1}^{\infty} c_{n-1} x^n = 0$

Or  $2c_2 + \sum_{n=1}^{\infty} [(n+2)(n+1) c_{n+2} - c_{n-1}] x^n = 0$

Equating coefficients on both sides

$$2c_2 = 0$$

$$\therefore c_2 = 0$$

And  $(n+2)(n+1) c_{n+2} - c_{n-1} = 0, \quad n = 1, 2, \dots$

That is  $c_{n+2} = \frac{c_{n-1}}{(n+1)(n+2)}, \quad n = 1, 2, \dots$

$$\begin{aligned}\text{Put } n=1, \quad c_3 &= \frac{c_0}{2.3} \\ n=2, \quad c_4 &= \frac{c_1}{3.4} \\ n=3, \quad c_5 &= \frac{c_2}{4.5} = 0 \quad (\text{As } c_2 = 0) \\ n=4, \quad c_6 &= \frac{c_3}{5.6} = \frac{c_0}{2.3.4.6}\end{aligned}$$

Similarly,

$$\begin{aligned}n=5, \quad c_7 &= \frac{c_4}{6.7} = \frac{c_1}{3.4.6.7} \\ n=6, \quad c_8 &= \frac{c_5}{7.8} = 0 \\ n=7, \quad c_9 &= \frac{c_6}{8.9} = \frac{c_0}{2.3.5.6.8.9} \\ n=8, \quad c_{10} &= \frac{c_7}{9.10} = \frac{c_1}{3.4.6.7.9.10}, \text{ and so on}\end{aligned}$$

In general, we have

$$c_{3n+1} = \frac{c_1}{3.4.6.7 \dots (3n)(3n+1)}, \quad n = 4, 3, \dots$$

$$\text{And } c_{3n} = \frac{c_0}{2.3.5.6 \dots (3n-1)(3n)}, \quad n = 4, 3, \dots$$

Thus the general solution of equation (1) is

$$\begin{aligned}y = c_0 &\left[ 1 + \frac{x^3}{2.3} + \frac{x^6}{2.3.5.6} + \dots + \frac{x^{3n}}{2.3 \dots (3n-1)(3n)} + \dots \right] \\ &+ c_1 \left[ x + \frac{x^4}{3.4} + \frac{x^7}{3.4.6.7} + \dots + \frac{x^{3n+1}}{3.4 \dots (3n)(3n+1)} + \dots \right]\end{aligned}$$

## Chapter 17 Second Order Differential Equations 17.4 9E

The given equation is

$$y'' - xy' - y = 0 \quad \text{----- (1)}$$

Let  $y = \sum_{n=0}^{\infty} c_n x^n$  be the series solution of (1)

$$\text{On differentiating } y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$$

$$\begin{aligned}\text{And } y'' &= \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2} \\ &= \sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n\end{aligned}$$

Substituting in (1)

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

$$\text{Or } \sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n - \sum_{n=1}^{\infty} n c_n x^n - \sum_{n=0}^{\infty} c_n x^n = 0$$

$$\text{Or } \sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n - \sum_{n=0}^{\infty} n c_n x^n - \sum_{n=0}^{\infty} c_n x^n = 0$$

$$\text{Or } \sum_{n=0}^{\infty} [(n+2)(n+1) c_{n+2} - n c_n - c_n] x^n = 0$$

Equating coefficients on both sides

$$(n+2)(n+1) c_{n+2} - (n+1) c_n = 0, \quad n = 0, 1, 2, \dots$$

$$\text{That is } c_{n+2} = \frac{(n+1) c_n}{(n+2)(n+1)}, \quad n = 0, 1, 2, \dots$$

$$\text{That is } c_{n+2} = \frac{c_n}{n+2}, \quad n = 0, 1, 2, \dots$$



Put  $n=0, c_2 = \frac{c_0}{2}$   
 $n=1, c_3 = \frac{c_1}{3}$   
 $n=2, c_4 = \frac{c_2}{4} = \frac{c_0}{2.4}$   
 $n=3, c_5 = \frac{c_3}{5} = \frac{c_1}{3.5}$   
 $n=4, c_6 = \frac{c_4}{6} = \frac{c_0}{2.4.6}$   
 $n=5, c_7 = \frac{c_5}{7} = \frac{c_1}{3.5.7}$  -----, and so on

In general solution we have

$$c_{2n} = \frac{c_0}{2.4.6.....(2n)}$$

And  $c_{2n+1} = \frac{c_1}{3.5.7.....(2n+1)}, n=1, 2, 3, .....$

Then the series solution is

$$\begin{aligned} y &= c_0 + c_1x + c_2x^2 + c_3x^3 + ..... \\ &= c_0 \left[ 1 + \frac{x^2}{2} + \frac{x^4}{2.4} + ..... + \frac{x^{2n}}{2.4.6.....(2n)} + ..... \right] \\ &\quad + c_1 \left[ x + \frac{x^3}{3} + \frac{x^5}{3.5} + ..... + \frac{x^{2n+1}}{3.5.7.....(2n+1)} + ..... \right] \\ &= c_0 \left[ 1 + \frac{x^2}{2} + \frac{x^4}{2^2.2!} + ..... + \frac{x^{2n}}{2^n.n!} + ..... \right] \\ &\quad + c_1 \left[ x + \frac{2x^3}{2.3} + \frac{2^2.2x^5}{5.4.3.2.1} + ..... + \frac{2^n.n!x^{2n+1}}{(2n+1)!} + ..... \right] \\ &= c_0 \sum_{n=0}^{\infty} \frac{x^{2n}}{2^n(n)!} + c_1 \sum_{n=0}^{\infty} \frac{2^n.n!x^{2n+1}}{(2n+1)!} \end{aligned}$$

Now  $y' = c_0 \sum_{n=1}^{\infty} \frac{2_n x^{2n-1}}{2.4.6.....(2n)} + c_1 \sum_{n=0}^{\infty} \frac{(2n+1)x^{2n}}{1.3.5.....(2n+1)}$

From the given initial conditions

$$y(0) = 1, \text{ and } y'(0) = 0$$

We have  $c_0 = 1$ , and  $c_1 = 0$

Then the required solution of given initial value problem is

$$y = \sum_{n=0}^{\infty} \frac{x^{2n}}{2^n.n!}$$

Or  $y = e^{\frac{x^2}{2}}$

## Chapter 17 Second Order Differential Equations 17.4 10E

The given equation is

$$y'' + x^2y = 0 \quad \text{----- (1)}$$

Let  $y = \sum_{n=0}^{\infty} c_n x^n$  be the series solution of (1)

On differentiating  $y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$

And  $y'' = \sum_{n=0}^{\infty} n(n-1)c_n x^{n-2}$   
 $= \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n$

Substituting in (1)

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

$$\text{Or } \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n + \sum_{n=0}^{\infty} c_n x^{n+2} = 0$$

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

$$\text{Or } 2c_2 + 6c_3x + \sum_{n=2}^{\infty} [(n+2)(n+1)c_{n+2} + c_{n-2}]x^n = 0$$

Equating coefficients on both sides

$$c_2 = c_3 = 0$$

$$\text{And } (n+2)(n+1)c_{n+2} + c_{n-2} = 0, n = 2, 3, \dots$$

$$\text{That is } c_{n+2} = -\frac{c_{n-2}}{(n+2)(n+1)}, n = 2, 3, \dots$$

$$\text{Or } c_{n+4} = \frac{-c_n}{(n+4)(n+3)}, n = 0, 1, 2, \dots$$

$$\text{Put } n=0, c_4 = \frac{-c_0}{4 \cdot 3}$$

$$n=1, c_5 = \frac{-c_1}{5 \cdot 4}$$

$$n=2, c_6 = \frac{-c_2}{6 \cdot 5} = 0 \quad (\text{As } c_2 = 0)$$

$$n=3, c_7 = \frac{-c_3}{7 \cdot 6} = 0 \quad (\text{As } c_3 = 0)$$

$$n=4, c_8 = -\frac{c_4}{8 \cdot 7} = \frac{c_0}{8 \cdot 7 \cdot 4 \cdot 3}$$

$$\text{Similarly, } n=5, c_9 = \frac{-c_5}{9 \cdot 8} = \frac{c_1}{9 \cdot 8 \cdot 5 \cdot 4}$$

$$n=6, c_{10} = \frac{-c_6}{10 \cdot 9} = 0$$

$$n=7, c_{11} = \frac{-c_7}{11 \cdot 10} = 0$$

$$n=8, c_{12} = \frac{-c_8}{12 \cdot 11} = \frac{-c_0}{12 \cdot 11 \cdot 8 \cdot 7 \cdot 4 \cdot 3}$$

$$n=9, c_{13} = -\frac{c_9}{13 \cdot 12} = \frac{-c_1}{13 \cdot 12 \cdot 9 \cdot 8 \cdot 5 \cdot 4}$$

-----, and so on

Hence the solution of equation (1) is

$$\begin{aligned} y &= c_0 + c_1x + c_2x^3 + c_3x^3 + c_4x^4 + c_5x^5 + \dots \\ &= c_0 \left[ 1 - \frac{x^4}{3 \cdot 4} + \frac{x^6}{3 \cdot 4 \cdot 7 \cdot 8} - \frac{x^{12}}{3 \cdot 4 \cdot 7 \cdot 8 \cdot 11 \cdot 12} + \dots \right] \\ &+ c_1 \left[ x - \frac{x^5}{4 \cdot 5} + \frac{x^9}{4 \cdot 5 \cdot 8 \cdot 9} - \frac{x^{13}}{4 \cdot 5 \cdot 8 \cdot 9 \cdot 12 \cdot 13} + \dots \right] \\ &= c_0 \left[ 1 + \sum_{n=0}^{\infty} \frac{(-1)^{n+1} x^{4(n+1)}}{3 \cdot 4 \cdot 7 \cdot 8 \dots (4n+5)(4n+4)} \right] \\ &+ c_1 x \left[ 1 + \sum_{n=0}^{\infty} \frac{(-1)^{n+1} x^{4n+4}}{3 \cdot 4 \cdot 7 \cdot 8 \dots (4n+4)(4n+5)} \right] \end{aligned}$$

$$\begin{aligned} \text{Now } y' &= c_0 \left[ -\frac{4x^3}{3 \cdot 4} + \frac{8x^7}{3 \cdot 4 \cdot 7 \cdot 8} - \frac{12x^{11}}{3 \cdot 4 \cdot 7 \cdot 8 \cdot 11 \cdot 12} + \dots \right] \\ &+ c_1 \left[ 1 - \frac{5x^4}{4 \cdot 5} + \frac{9x^8}{4 \cdot 5 \cdot 8 \cdot 9} - \frac{13x^{12}}{4 \cdot 5 \cdot 8 \cdot 9 \cdot 12 \cdot 13} + \dots \right] \end{aligned}$$

By given initial conditions

$$y(0) = 1, \text{ and } y'(0) = 0$$

We have  $c_0 = 1$

And  $c_1 = 0$

Therefore the required solution of given initial value problem is

$$y = 1 + \sum_{n=0}^{\infty} \frac{(-1)^{n+1} x^{4n+4}}{3.4.7.8.....(4n+3)(4n+4)}$$

## Chapter 17 Second Order Differential Equations 17.4 11E

The given equation is

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

Let  $y = \sum_{n=0}^{\infty} c_n x^n$  be the series solution of equation (1)

On differentiating

$$y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$$

$$\begin{aligned} \text{And } y'' &= \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2} \\ &= \sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n \end{aligned}$$

Substituting in (1)

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

$$\text{Or } \sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n + \sum_{n=1}^{\infty} n c_n x^{n+1} + \sum_{n=0}^{\infty} c_n x^{n+1} = 0$$

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

$$\text{Or } 2c_2 + 3.2c_3x + \sum_{n=2}^{\infty} (n+2)(n+1) c_{n+2} x^n + \sum_{n=2}^{\infty} (n-1) c_{n-1} x^n + c_0x + \sum_{n=2}^{\infty} c_{n-1} x^n = 0$$

$$\text{Or } 2c_2 + (6c_3 + c_0)x + \sum_{n=2}^{\infty} [(n+2)(n+1) c_{n+2} + (n-1) c_{n-1} + c_{n-1}] x^n = 0$$

$$\text{Or } 2c_2 + (6c_3 + c_1)x + \sum_{n=2}^{\infty} [(n+2)(n+1) c_{n+2} + n c_{n-1}] x^n = 0$$

Equating coefficients on both sides

$$c_2 = 0$$

$$6c_3 + c_0 = 0$$

$$\therefore c_3 = -\frac{c_0}{6}$$

$$\text{And } (n+2)(n+1) c_{n+2} + n c_{n-1} = 0, \quad n = 2, 3, \dots$$

$$\text{That is } c_{n+2} = -\frac{n c_{n-1}}{(n+1)(n+2)}, \quad n = 2, 3, \dots$$

$$\text{Put } n = 2, \quad c_4 = \frac{-2c_1}{3.4} = -\frac{2^2 c_1}{4!}$$

$$n = 3, \quad c_5 = \frac{-3c_2}{4.5} = 0$$

$$n = 4, \quad c_6 = \frac{-4c_3}{5.6} = \frac{4c_0}{5.6.6} = \frac{4^2 c_0}{6!}$$

$$n = 5, \quad c_7 = -\frac{5c_4}{6.7} = \frac{2.5c_1}{3.4.6.7} = -\frac{2^2.5^2 c_1}{7!}$$

$$n = 6, \quad c_8 = -\frac{6c_5}{7.8} = 0$$

$$n = 7, \quad c_9 = \frac{-7c_6}{8.9} = \frac{-4.7c_0}{5.6.6.8.9} = -\frac{4^2.7^2 c_0}{9!}$$

$$n = 8, \quad c_{10} = \frac{-8c_7}{9.10} = \frac{-2^2.5^2.8c_1}{7!9.10} = -\frac{2^2.5^2.8^2 c_1}{10!}$$

$$n = 9, \quad c_{11} = -\frac{9c_8}{10.11} = 0$$

$$n = 10, \quad c_{12} = \frac{10c_9}{11.12} = \frac{4.7.10c_0}{5.6.6.8.9.11.12} = \frac{4^2.7^2.10^2 c_0}{12!}$$

Then the series solution is

$$\begin{aligned}
 y &= c_0 + c_1 x + c_1 x^2 + c_3 x^3 + c_4 x^4 + \dots \\
 &= c_0 + c_1 x - \frac{c_0 x^3}{6} - \frac{2^2 c_1 x^4}{4!} + \frac{4^2 c_0 x^6}{6!} + \frac{2^2 \cdot 5^2 c_1 x^7}{7!} \\
 &\quad - \frac{4^2 \cdot 7^2 c_0 x^9}{9!} - \frac{2^2 \cdot 5^2 \cdot 8^2 c_1 x^{10}}{10!} + \dots \\
 &= c_0 \left[ -\frac{1}{6} x^3 + \frac{4^2}{4!} x^6 - \frac{4^2 \cdot 7^2}{9!} x^9 + \dots \right] \\
 &\quad + c_1 \left[ x - \frac{2^2}{4!} x^4 + \frac{2^2 \cdot 5^2}{7!} x^7 - \frac{2^2 \cdot 5^2 \cdot 8^2}{10!} x^{10} + \dots \right] \\
 &= -\frac{c_0 x^3}{6} + c_0 \sum_{n=1}^{\infty} \frac{(-1)^{n+1} 4^2 \cdot 7^2 \dots (3n+1)^2 x^{3n+3}}{(3n+3)!} \\
 &\quad + c_1 x + c_1 \sum_{n=1}^{\infty} \frac{(-1)^n 2^2 \cdot 5^2 \dots (3n-1)^2 x^{3n+1}}{(3n+1)!}
 \end{aligned}$$

$$\begin{aligned}
 \text{Now } y'(x) &= c_0 \left[ \frac{-3x^2}{6} + \frac{4^2 \cdot 6x^5}{4!} - \frac{4^2 \cdot 7^2 \cdot 9x^8}{9!} + \dots \right] \\
 &\quad + c_1 \left[ 1 - \frac{2^2 \cdot 4x^3}{4!} + \frac{2^2 \cdot 5^2 \cdot 7x^6}{7!} - \frac{2^2 \cdot 5^2 \cdot 8^2 \cdot 10x^9}{10!} + \dots \right]
 \end{aligned}$$

By given initial conditions

$$y(0) = 0, \text{ and } y'(0) = 1$$

We have  $c_0 = 0$ , and  $c_1 = 1$

Then the required solution of given initial value problem is

$$y = x + \sum_{n=1}^{\infty} \frac{(-1)^n 2^2 \cdot 5^2 \dots (3n-1)^2 x^{3n+1}}{(3n+1)!}$$

## Chapter 17 Second Order Differential Equations 17.4 12E

(A)

The given equation is

$$x^2 y'' + x y' + x^2 y = 0 \quad \text{----- (1)}$$

Let  $y = \sum_{n=0}^{\infty} c_n x^n$  be the series solution of (1)

On differentiating  $y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$

And  $y'' = \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2}$

Substituting in (1)

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

$$\text{i.e. } \sum_{n=2}^{\infty} n(n-1) c_n x^n + \sum_{n=1}^{\infty} n c_n x^n + \sum_{n=0}^{\infty} c_n x^{n+2} = 0$$

$$\text{i.e. } \sum_{n=2}^{\infty} n(n-1) c_n x^n + \sum_{n=1}^{\infty} n c_n x^n + \sum_{n=2}^{\infty} c_{n-2} x^n = 0$$

$$\text{i.e. } \sum_{n=2}^{\infty} n(n-1) c_n x^n + c_1 x + \sum_{n=2}^{\infty} n c_n x^n + \sum_{n=2}^{\infty} c_{n-2} x^n = 0$$

$$\text{i.e. } c_1 x + \sum_{n=2}^{\infty} [n(n-1) c_n + n c_n + c_{n-2}] x^n = 0$$

$$\text{i.e. } c_1 x + \sum_{n=2}^{\infty} [n^2 c_n + c_{n-2}] x^n = 0$$

Equating coefficients on both sides

$$c_1 = 0$$

And  $n^2 c_n + c_{n-2} = 0, n = 2, 3, \dots$

That is  $c_n = -\frac{c_{n-2}}{n^2}, n = 2, 3, \dots$

Put  $n=2, \quad c_2 = -\frac{c_0}{2^2} = -\frac{c_0}{2^2(1!)^2}$

$n=3, \quad c_3 = \frac{-c_1}{3^2} = 0 \quad (\text{As } c_1 = 0)$

$n=4, \quad c_4 = \frac{-c_2}{4^2} = \frac{c_0}{2^2 \cdot 4^2} = \frac{c_0}{2^4(2!)^2}$

$n=5, \quad c_5 = \frac{-c_3}{5^2} = 0$

$n=6, \quad c_6 = \frac{-c_4}{6^2} = -\frac{c_0}{6^2 \cdot 2^2(2!)^2} = \frac{-c_0}{2^6(3!)^2}$

-----, and so on

Then the series solutions of equation (1) is

$$y = c_0 \left[ 1 - \frac{x^2}{2^2(1!)^2} + \frac{x^4}{2^4(2!)^2} - \frac{x^6}{2^6(3!)^2} + \dots \right]$$

$$= c_0 \left[ 1 + \sum_{n=1}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n}(n!)^2} \right]$$

Or  $y = c_0 J_0(x)$

Where  $J_0(x) = 1 + \sum_{n=1}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n}(n!)^2}$  is called Bessel function of zero order

By given initial conditions

$y(0) = 1$ , and  $y'(0) = 0$

Now  $y'(x) = c_0 \left[ \frac{-2x}{2^2} + \frac{4x^3}{2^4(2!)^2} - \frac{6x^5}{2^6(3!)^2} + \dots \right]$

Then the initial conditions give  $c_0 = 1$

Hence the required solution of

$$y = 1 + \sum_{n=1}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n}(n!)^2} = J_0(x)$$