MATH S3027 (SECTION 2) ORDINARY DIFFERENTIAL EQUATIONS - SUMMER 2019

HOMEWORK 5 (DUE JUL 25)

Each question is worth 10 points. There are 5 questions, for a total of 50 points. You are encouraged to discuss the homework with other students but you must write your solutions individually, in your own words.

(1) Around x = 0, find the general series solution up to $O(x^6)$ to the equation

$$y' - \cos(x)y = 0.$$

(2) Consider the Cauchy–Euler equation

$$x^2y'' + \alpha xy' + \beta y = 0.$$

Suppose that r is a *repeated* root of indicial equation

$$I(r) \coloneqq r(r-1) + \alpha r + \beta = 0$$

i.e. $I'(r) = 2r - 1 + \alpha = 0$. Using the ansatz $y = v(x)x^r$, show

$$y_1 = x^r, \quad y_2 = x^r \ln x$$

is a fundamental set of solutions for x > 0.

(3) Find the singular points of the **Chebyshev equation**

$$(1 - x^2)y'' - xy' + n^2y = 0.$$

Are they regular or irregular? Pick one of them and explain the series ansatz for the general solution around that point. (Don't actually find the solution.)

(4) The **Bessel equation** (of order one)

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

has a regular singular point at x = 0. For the solution r = 1 of the indicial equation, show that the series solution around x = 0 is

$$y_1 = x \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(n+1)! n! 2^{2n}}$$

What happens when you try to find a second solution of the form $y_2 = x^{-1} \sum_{n=0}^{\infty} a_n x^n$ using the other solution r = -1 of the indicial equation?

(5) Consider the equation

$$x^{3}y'' + 2xy' + y = 0$$

What happens if we try to find a series solution of the form $y = \sum a_n x^n$ around x = 0? Why does this happen?