## Series solutions to ODEs

§5.2

- Changes of index of summation.

$$
\sum_{k=0}^{\infty} c_{k}\left(x-x_{0}\right)^{k}=\sum_{l=0}^{\infty} c_{l}\left(x-x_{0}\right)^{l}
$$

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$$

- Shift in index

$$
\sum_{k=1}^{\infty} c_{k}\left(x-x_{0}\right)^{k}=c_{1}\left(x-x_{0}\right)+c_{2}\left(x-x_{0}\right)^{2}+\cdots
$$

$$
=\sum_{k=0}^{\infty} c_{k+1}\left(x-x_{0}\right)^{k+1}
$$

$$
f^{\prime}(x)=\sum_{k=1}^{\infty} k c_{k}\left(x-x_{0}\right)^{k-1} \stackrel{k=m+1}{=} \sum_{m=0}^{\infty}(m+1) c_{m+1}\left(x-x_{0}\right)^{m}
$$

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\begin{aligned}
& f^{\prime}(x)=\sum_{k=1}^{\infty} k c_{k}\left(x-x_{0}\right)^{k-1} \stackrel{k=m+1}{=} \sum_{m=0}^{\infty}(m+1) c_{m+1}\left(x-x_{0}\right)^{m} \\
&=\sum_{k=0}^{\infty}(k+1) c_{k+1}\left(x-x_{0}\right)^{k}
\end{aligned}
$$

Solving equations by convergent power series

- Example: The Airy equation $y^{\prime \prime}-x y=0$.

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\begin{aligned}
& y^{\prime \prime}=\sum_{k=0}^{\infty}(k+1)(k+2) c_{k+2} x^{k} \\
& x y=x \sum_{k=0}^{\infty} c_{k} x^{k}
\end{aligned}
$$

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y^{\prime \prime}=x y
\end{gathered}
$$

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y^{\prime \prime}=x y \Rightarrow(k+1)(k+2) c_{k+2}=c_{k-1} ;
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y^{\prime \prime}=x y \Rightarrow(k+1)(k+2) c_{k+2}=c_{k-1} ; \text { and } c_{2}=0
\end{gathered}
$$

(there is no power $x^{0}$ in the series for $x y$ )

$$
c_{k-1}=(k+1)(k+2) c_{k+2} \text { and } c_{2}=0
$$

(there is no power $x^{0}$ in the series for $x y$ )

$$
\begin{gathered}
c_{k-1}=(k+1)(k+2) c_{k+2} \text { and } c_{2}=0 \\
c_{k+2}=\frac{c_{k-1}}{(k+1)(k+2)}
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The indices go up by three every time. So, $c_{0}$ determines $c_{3}$ which determines $c_{6}$ etc;
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$$
k=1: \quad c_{3}=\frac{c_{0}}{2 \cdot 3}
$$

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k=1: \quad c_{3}=\frac{c_{0}}{2 \cdot 3} ; \quad c_{6}=\frac{c_{3}}{5 \cdot 6}
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k=2: \quad c_{4}=\frac{c_{1}}{3 \cdot 4}
\end{gathered}
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$$
k=3: \quad c_{5}=\frac{c_{2}}{4 \cdot 5}=0 ; \quad c_{8}=\frac{c_{5}}{7 \cdot 8}=0 \quad \text { etc. }
$$

$$
\begin{aligned}
& k=3: \quad c_{5}=\frac{c_{2}}{4 \cdot 5}=0 ; \quad c_{8}=\frac{c_{5}}{7 \cdot 8}=0 \text { etc. } \\
& c_{0} \text { arbitrary } ; c_{1} \text { arbitrary } ; c_{2}=0
\end{aligned}
$$

Now we have all the coefficients. So

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y=c_{0}+c_{1} x+\underbrace{c_{2} x^{2}}_{=0}+c_{3} x^{3}+c_{4} x^{4}+\underbrace{c_{5} x^{5}}_{=0}+c_{6} x^{6}+\cdots
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We group them by three, since the formula goes in steps of three:

$$
y=c_{0}+c_{3} x^{3}+c_{6} x^{6}+\cdots+c_{1} x+c_{4} x^{4}+c_{7} x^{7}+\cdots
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$$

$$
y=c_{0}\left(1+\frac{x^{3}}{2 \cdot 3}+\frac{x^{6}}{6 \cdot 5 \cdot 3 \cdot 2} \cdots\right)
$$

$$
\begin{array}{r}
y=c_{0}\left(1+\frac{x^{3}}{2 \cdot 3}+\frac{x^{6}}{6 \cdot 5 \cdot 3 \cdot 2} \cdots\right)+c_{1}\left(x+\frac{x^{4}}{3 \cdot 4}+\frac{x^{7}}{7 \cdot 6 \cdot 4 \cdot 3} \cdots\right. \\
=c_{0} y_{0}+c_{1} y_{1}
\end{array}
$$

The general solution!. $y_{0}$ and $y_{1}$ are 2 particular solutions

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y=c_{0}\left(1+\frac{x^{3}}{2 \cdot 3}+\frac{x^{6}}{6 \cdot 5 \cdot 3 \cdot 2} \cdots\right)+c_{1}\left(x+\frac{x^{4}}{3 \cdot 4}+\frac{x^{7}}{7 \cdot 6 \cdot 4 \cdot 3} \cdots\right. \\
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- They are linearly independent! (Why?)

$$
y_{0}=1+\frac{x^{3}}{2 \cdot 3}+\frac{x^{6}}{6 \cdot 5 \cdot 3 \cdot 2}+\cdots
$$

$$
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What is the radius of convergence? Use ratio test, carefully since many terms are zero.
$y_{0}=1+\frac{x^{3}}{2 \cdot 3}+\frac{x^{6}}{6 \cdot 5 \cdot 3 \cdot 2}+\cdots ; y_{1}=x+\frac{x^{4}}{3 \cdot 4}+\frac{x^{7}}{7 \cdot 6 \cdot 4 \cdot 3}+\cdots$
What is the radius of convergence? Use ratio test, carefully since many terms are zero.

$$
\frac{\frac{x^{3 k+3}}{(3 k+3)(3 k+2) 3 k(3 k-1) \cdots}}{\frac{x^{3 k}}{3 k(3 k-1) \cdots}}=\frac{x^{3}}{(3 k+3)(3 k+2)} \rightarrow 0<1 ; \quad \forall x
$$

Thus the series converges for all $x$.

Thus general solution of $y^{\prime \prime}-x y=0$ is

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A y_{0}+B y_{1}
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Ratio between solution and power series with: 1 term (yellow), 2 terms (red) 3 terms (mag.) etc. The graphs which are closer to 1 mean better approximations

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where $P(x)$ and $Q(x)$ have convergent power series at $x=x_{0}$. Such a point is called regular or ordinary.

- Let $r$ be (the lesser of) their radius of convergence.
- Then all solutions to (*) have convergent power series solutions at $x_{0}$, and their radius of convergence $r_{1}$ is at least $r$.

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where $P(x)$ and $Q(x)$ have convergent power series at $x=x_{0}$. Such a point is called regular or ordinary.

- Let $r$ be (the lesser of) their radius of convergence.
- Then all solutions to (*) have convergent power series solutions at $x_{0}$, and their radius of convergence $r_{1}$ is at least $r$.

Note. $r_{1}$ rarely exceeds it $r$.

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