

> # Solve for  $y_1(x)$ ,  $y_2(x)$  by the method of Frobenius,  
 > # using maple assist for substitution and solving the  
 recurrences.

> # Problem. Solve  $x^2 y'' - x(2+x) y' + 2x y = 0$

> # Answers:  $y_1 = x^3(1+x/4+x^2/20+x^3/120+x^4/840+x^5/6720 + \dots)$   
 > #  $y_2 = x^0(12 + 12x + 6x^2 + x^4/2 + x^5/10 + \dots)$

>  $de := x^2 \cdot \text{diff}(y(x), x, x) - x(2+x) \cdot \text{diff}(y(x), x) + 2 \cdot x \cdot y(x) = 0;$   
 >  $dsolve(\{de\}, y(x), \text{series});$

$$de := x^2 \left( \frac{d^2}{dx^2} y(x) \right) - x(2+x) \left( \frac{d}{dx} y(x) \right) + 2xy(x) = 0$$

$$y(x) = \_C1 x^3 \left( 1 + \frac{1}{4} x + \frac{1}{20} x^2 + \frac{1}{120} x^3 + \frac{1}{840} x^4 + \frac{1}{6720} x^5 + O(x^6) \right) + \_C2 \left( 12 + 12x + 6x^2 + 2x^3 + \frac{1}{2} x^4 + \frac{1}{10} x^5 + O(x^6) \right) \quad (1)$$

>  $z1 := \text{sum}(a(n) \cdot x^{(n+3)}, n=0..infinity);$  # Frobenius trial solution,  
 $a(0)=1$   
 >  $\text{subs}(y(x)=z1, de);$   
 >  $\text{expand}(\%);$   
 >  $\text{simplify}(\text{lhs}(\%));$

$$z1 := \sum_{n=0}^{\infty} a(n) x^{n+3}$$

$$x^2 \left( \frac{\partial^2}{\partial x^2} \left( \sum_{n=0}^{\infty} a(n) x^{n+3} \right) \right) - x(2+x) \left( \frac{\partial}{\partial x} \left( \sum_{n=0}^{\infty} a(n) x^{n+3} \right) \right) + 2x \left( \sum_{n=0}^{\infty} a(n) x^{n+3} \right) = 0$$

$$\sum_{n=0}^{\infty} (a(n) x^n x^3 n^2 + 5 a(n) x^n x^3 n + 6 a(n) x^n x^3) - 2 \left( \sum_{n=0}^{\infty} (a(n) x^n x^3 n + 3 a(n) x^n x^3) \right) - \left( \sum_{n=0}^{\infty} (a(n) x^n x^3 n + 3 a(n) x^n x^3) \right) x + 2x \left( \sum_{n=0}^{\infty} a(n) x^n x^3 \right) = 0$$

$$\sum_{n=0}^{\infty} a(n) x^{n+3} (n^2 + 5n + 6) - 2 \left( \sum_{n=0}^{\infty} a(n) x^{n+3} (n+3) \right) - \left( \sum_{n=0}^{\infty} a(n) x^{n+3} (n+3) \right) x + 2x \left( \sum_{n=0}^{\infty} a(n) x^{n+3} \right) \quad (2)$$

>  $Q1 := n \rightarrow a(n) \cdot (n^2 + 5 \cdot n + 6 - 2 \cdot n - 6);$  # Coeff of  $x^{(n+3)}$   
 >  $Q2 := n \rightarrow a(n) \cdot (-n - 3 + 2);$  # Coeff of  $x^{(n+4)}$   
 >  $Q1(0);$  # Coeff of  $x^3$  should be zero (its the indicial equation)  
 >  $Q1(n) + Q2(n-1) = 0;$  # recursion relation for sequence  $a[n]$ , valid  
 for  $n \geq 1$

$$Q1 := n \rightarrow a(n) (n^2 + 3n)$$

$$Q2 := n \rightarrow a(n) (-n - 1)$$

$$a(n) (n^2 + 3n) - a(n-1) n = 0 \quad (3)$$

```
> # Use maple rsolve() to solve the first recurrence relation
> eq:=Q1(n)+Q2(n-1)=0;
> ic:=a(0)=1;
> aa:=unapply(rsolve({eq,ic},a),n);
> seq(aa(i),i=0..10);
```

$$\begin{aligned} eq &:= a(n) (n^2 + 3n) - a(n-1) n = 0 \\ ic &:= a(0) = 1 \\ aa &:= n \rightarrow \frac{6}{\Gamma(n+4)} \end{aligned}$$

$$1, \frac{1}{4}, \frac{1}{20}, \frac{1}{120}, \frac{1}{840}, \frac{1}{6720}, \frac{1}{60480}, \frac{1}{604800}, \frac{1}{6652800}, \frac{1}{79833600}, \frac{1}{1037836800} \quad (4)$$

```
> z2:=0*ln(x)*y1(x)+sum(b(n)*x^(n+0),n=0..infinity); # Change 0 to
k if it fails
> subs(y(x)=z2,de);
> expand(%);
```

$$z2 := \sum_{n=0}^{\infty} b(n) x^n$$

$$x^2 \left( \frac{\partial^2}{\partial x^2} \left( \sum_{n=0}^{\infty} b(n) x^n \right) \right) - x(2+x) \left( \frac{\partial}{\partial x} \left( \sum_{n=0}^{\infty} b(n) x^n \right) \right) + 2x \left( \sum_{n=0}^{\infty} b(n) x^n \right) = 0$$

$$\sum_{n=0}^{\infty} (b(n) x^n n^2 - b(n) x^n n) - 2 \left( \sum_{n=0}^{\infty} b(n) x^n n \right) - \left( \sum_{n=0}^{\infty} b(n) x^n n \right) x + 2x \left( \sum_{n=0}^{\infty} b(n) x^n \right) = 0 \quad (5)$$

```
> simplify(lhs(%));
> R1:=n->(n*(n-1)-2*n)*b(n); # Coeff of x^n
> R2:=n->(-n+2)*b(n); # Coeff of x^(n+1)
```

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

$$R1 := n \rightarrow (n(n-1) - 2n) b(n)$$

$$R2 := n \rightarrow (-n+2) b(n) \quad (6)$$

```
> # Use maple rsolve() to solve the second recurrence relation
> eq:=R1(n)+R2(n-1)=0;
> ic:=b(0)=12; # To match the dsolve output. Normally choose b(0)=1
> bb:=unapply(rsolve({eq,ic},b),n);
> seq(bb(n),n=0..10);
```

$$eq := (n(n-1) - 2n) b(n) + (-n+3) b(n-1) = 0$$

$$ic := b(0) = 12$$

$$bb := n \rightarrow \frac{12}{\Gamma(n+1)}$$

$$12, 12, 6, 2, \frac{1}{2}, \frac{1}{10}, \frac{1}{60}, \frac{1}{420}, \frac{1}{3360}, \frac{1}{30240}, \frac{1}{302400} \quad (7)$$

