Math 2280 - Lecture 32

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Up to this point we've focused almost exclusively on solving linear differential equations with constant coefficients. But these are, to say the least, not all the differential equations that are out there. For example, a differential equation that is encountered very frequently is *Bessel's equation* of order n:

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

A very powerful method for solving linear differential equations with variable coefficients is through the use of power series. We'll introduce this method today.

This lecture corresponds with section 8.1 from the textbook. The assigned problems are:

Section 8.1 - 2, 8, 13, 21, 25

Introduction and Review of Power Series

A power series is an infinite series of the form:

$$\sum_{n=0}^{\infty} c_n(x-a)^n = c_0 + c_1(x-a) + c_2(x-a)^2 + \cdots$$

If $a = 0$ then we call it a power series in x:

$$\sum_{n=0}^{\infty} c_n x^n = c_0 = c_1 x + c_2 x^2 + \cdots$$

We will confine ourselves mainly to power series in x, but every general property of power series in x can be converted to a general property of power series in $(x - a)$.

We say a power series converges on the interval I provided that the limit

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

is defined on I. In this case the sum

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

is defined on I, and we call the series a *power series representation* of the function f on I.

Some common power series representations are:

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2!} + \cdots$$

$$\sin x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n)!} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \cdots$$

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \cdots$$

The first two series converge for all x, while the third, called the geometric series, only converges for $|x| < 1$.

The Power Series Method

The *power series method* for solving a differential equation consists of substituting the power series

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

into the differential equation, and then attempting to determine what the coefficients $c_0, c_1, c_2, \ldots$ must be in order for the power series to satisfy the differential equation.

In solving these differential equations, there are two very important theorems:

Theorem - *Termwise Differentiation and Integration of Power Series*

If the power series representation

$$f(x) = \sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + \cdots$$

of the function f converges on the open interval I, then f is differentiable on I, and

$$f'(x) = \sum_{n=1}^{\infty} n c_n x^{n-1} = c_1 + 2c_2 x + 3c_3 x^2 + \cdots$$

at each point of I.

And the other theorem is:

Theorem - *Identity Principle*

If

$$\sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} b_n x^n$$

for every point x in some open interval I, then $a_n = b_n$ for all $n \geq 0$.

In particular, if $\sum a_n x^n = 0$ for all x in some open interval, it follows from the identity principle that $a_n = 0$ for all $n \geq 0$.

Now, if we have a power series solution to a differential equation, an important question is the interval upon which the series converges. A useful test for determining this interval is the following:

Theorem - *Radius of Convergence*

Given the power series $\sum c_n x^n$, suppose that the limit

$$\rho = \lim_{n \to \infty} \left| \frac{c_n}{c_{n+1}} \right|$$

exists (ρ is finite) or is infinite. Then

(a) If $\rho = 0$, then the series diverges for all $x \neq 0$.

(b) If $0 < \rho < \infty$, then $\sum c_n x^n$ converges if $|x| < \rho$ and diverges if $|x| > \rho$.

(c) If $\rho = \infty$, then the series converges for all x.

The number ρ is called the *radius of convergence* of the power series $\sum c_n x^n$.

Let's see how the power series method works with a few examples.

Example - Solve the differential equation $y' = y$.

Solution - If we make the substitution

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

we get the relation

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

We can rewrite this as:

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

If we shift the sum on the left by 1 we can combine the two sums to get:

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

The identity principle tells us this must mean

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

So, we have the recurrence relation

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

The first few terms are:

$$c_0 = c_0,$$
$$c_1 = \frac{c_0}{1},$$
$$c_2 = \frac{c_1}{2} = \frac{c_0}{1 \times 2},$$
$$c_3 = \frac{c_2}{3} = \frac{c_0}{1 \times 2 \times 3} = \frac{c_0}{3!},$$

and, in general, $c_n = \dfrac{c_0}{n!}$.

So,

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

But, we already knew that, didn't we!

Example - Solve the equation $x^2 y' = y - x - 1$.

Again, we substitute the solution

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

into the differential equation. Doing this gives us the relation

$$\sum_{n=1}^{\infty} n c_n x^{n+1} = (c_0 - 1) + (c_1 - 1)x + \sum_{n=2}^{\infty} c_n x^n.$$

The coefficients in front of x^k for all k must be equal, and so we get $c_0 = c_1 = 1$, and the series equality

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

If we shift the sum on the left by 1 and the sum on the right by 2 we get

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

So, this gives us $c_{n+2} = (n+1)c_{n+1}$. The first few terms are:

$$c_2 = 1 \cdot c_1 = c_1,$$
$$c_3 = 2 \cdot c_2 = (2 \times 1)c_1,$$
$$c_4 = 3 \cdot c_3 = (3 \times 2 \times 1)c_1,$$

and, in general, $c_n = (n-1)!c_1$.

So, as $c_1 = 1$, our solution is

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

Hmmm... something fishy here. Let's look at the radius of convergence for this series.

$$\lim_{n\to\infty}\left|\frac{(n-1)!}{n!}\right| = \lim_{n\to\infty}\frac{1}{n} = 0.$$

So, the series diverges(!) for all values of x outside $x = 0$. What does this mean? It means our differential equation does not have a convergent power series solution of the assumed form.[1] Lesson - always check for convergence.

[1]Not too surprising, as the differential equation $y' - \frac{y}{x^2} + \frac{x+1}{x^2} = 0$ is not defined at $x = 0$.

Example - Solve the equation $y'' + y = 0$.

Solution - Yet again, we make the substitution

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

Making this substitution we get the equation

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

Shifting the sum on the left by 2 we get the relation

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

From the identity principle this gives us

$$c_{n+2} = -\frac{c_n}{(n+1)(n+2)}.$$

The terms will break up into odd and even parts[2], and the relations we'll get are:

$$c_{2k} = \frac{(-1)^k c_0}{(2k)!},$$

and

$$c_{2k+1} = \frac{(-1)^k c_1}{(2k+1)!}.$$

So, our solution will be:

[2]Just as we've done before, just take the first few terms and look for patterns...

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

We recognize the first summation as the cosine function, and the second summation as the sine function. In fact, this is how we could *define* the cosine and sine functions, in terms of the power series that satisfies a given differential equation with some set initial conditions. This is, in fact, how many famous functions in applied mathematics come about.