

1 Boas, problem p.564, 12.1-1

Solve the following differential equations by series and by another elementary method and check that the results agree:

$$xy' = xy + y \quad (1)$$

- by series: substituting the power series $y(x) = \sum_{n=0}^{\infty} a_n x^n$ in (1) we have

$$xy' - xy - y = 0 \iff x \left(\sum_{n=1}^{\infty} n a_n x^{n-1} \right) - x \left(\sum_{n=0}^{\infty} a_n x^n \right) - \sum_{n=0}^{\infty} a_n x^n = 0 \quad (2)$$

calling $n = m + 1$ and substituting,

$$\sum_{m=0}^{\infty} (m+1) a_{m+1} x^{m+1} - \sum_{m=0}^{\infty} a_m x^{m+1} - \sum_{n=0}^{\infty} a_n x^n = 0 \quad (3)$$

$$\sum_{m=0}^{\infty} [(m+1)a_{m+1} - a_m] x^{m+1} - a_0 - \sum_{m=0}^{\infty} a_{m+1} x^{m+1} = 0 \quad (4)$$

The only term with a 0-th power of x is a_0 , which tells us $a_0 = 0$. Asking for the coefficient of the $(m+1)$ -th power of x in (4) to be zero we get

$$a_{m+1} = \frac{1}{m} a_m = \frac{1}{m} \frac{1}{m-1} a_{m-1} = \dots = \frac{1}{m!} a_1 \quad (5)$$

So the solution for (1) is

$$y(x) = \sum_{m=0}^{\infty} a_{m+1} x^{m+1} = a_1 \sum_{m=0}^{\infty} \frac{1}{m!} x^{m+1} \quad (6)$$

Factoring out one power of x , one recognizes the power series of the exponential e^x and writes the solution as

$$y(x) = a_1 x e^x \quad (7)$$

- by separation of variables:

$$\frac{dy}{y} = \left(1 + \frac{1}{x}\right) dx \implies \ln y = x + \ln x + \ln c \implies y(x) = c x e^x \quad (8)$$

which is the same as in (7).

2 Boas, problem p.564, 12.1-10

Solve the following differential equations by series and by another elementary method and check that the results agree:

$$y'' - 4xy' + (4x^2 - 2)y = 0 \quad (9)$$

Boas Solutions 8

Ying Liu



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