

Name: Key

M555: Differential Equations I (Su.19)

Good Problems 5

Sections 5.1 and 5.2

Due: Wednesday, 3 July 2019 at 9:50 am



Instructions. Complete all problems on this paper. You may use any resources that you'd like, but be sure to show enough work.

1. [10 points] Determine the radius of convergence of the power series,

$$\sum_{n=1}^{\infty} \frac{(-1)^n n^2 (x+2)^n}{3^n}.$$

$$\text{RAT: } \left| \frac{(-1)^{n+1} (n+1)^2}{3^{n+1}} \cdot \frac{3^n}{(-1)^n n^2} \right| = \frac{1}{3} \left(\frac{n+1}{n} \right)^2 = \frac{1}{3} \left(1 + \frac{1}{n} \right)^2 \xrightarrow{n \rightarrow \infty} \frac{1}{3} = L$$

so the radius of convergence is

$$R = \frac{1}{L}, \text{ or}$$

$$\boxed{R=3}$$

2. [10 points] use your favorite method to find the Taylor series for the function $f(x) = x^2$ about the point $x_0 = -1$.

$$\begin{array}{lll} f(x) = x^2 & \rightarrow & f(-1) = 1 \\ f'(x) = 2x & \rightarrow & f'(-1) = -2 \\ f''(x) = 2 & \rightarrow & f''(-1) = 2 \end{array} \quad \rightarrow \quad x^2 = 1 + (-2)(x-2) + \frac{2}{2!} (x-2)^2$$

or

$$\boxed{x^2 = 1 - 2(x-2) + (x-2)^2}$$

3. [15 points] Use your favorite method to find the Taylor series for $f(x) = \frac{1}{1-x}$ about $x_0 = 0$. What is the interval of convergence?

$$f(x) = \frac{1}{1-x} = \frac{a}{1-r} \quad \text{geometric!}$$

$$\text{So } \boxed{f(x) = \sum_{n=0}^{\infty} x^n}$$

and the interval of convergence is $|r| < 1$ or $|x| < 1$ or

$$\boxed{-1 < x < 1}$$

4. [15 points] Use your favorite method to find the Taylor series for $f(x) = \ln(x-1)$ about $x_0 = 2$. What is the interval of convergence?

$$f'(x) = \frac{1}{x-1} = \frac{1}{(x-2)+1} = \frac{1}{(x-2)+1} = \frac{1}{1-(-(x-2))} \quad \text{Geometric! w/ } r = -(x-2)$$

$$\text{So } f'(x) = \sum_{n=0}^{\infty} (-1)^n (x-2)^n$$

$$\text{thus, } f(x) = \ln(x-1) = \int \sum_{n=0}^{\infty} (-1)^n (x-2)^n dx = C + \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} (x-2)^{n+1}$$

Plugging in $x=2$ we see that C must equal 0.

So

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

5. [25 points] Find power series solutions to the second order differential equation

$$y'' - xy' - y = 0$$

centered about the point $x_0 = 0$.

$$\left. \begin{aligned} y &= \sum_{n=0}^{\infty} a_n x^n \\ y' &= \sum_{n=1}^{\infty} n a_n x^{n-1} \\ y'' &= \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} \end{aligned} \right\} \begin{aligned} y'' - xy' - y &= \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} - x \sum_{n=1}^{\infty} n a_n x^{n-1} - \sum_{n=0}^{\infty} a_n x^n \\ &= \sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n - \sum_{n=1}^{\infty} n a_n x^n - \sum_{n=0}^{\infty} a_n x^n \\ &= 2a_2 - a_0 + \sum_{n=1}^{\infty} \left[(n+2)(n+1) a_{n+2} - n a_n - a_n \right] x^n = 0 \end{aligned}$$

RR: $2a_2 - a_0 = 0 \rightarrow a_2 = \frac{1}{2} a_0$

$(n+2)(n+1) a_{n+2} - (n+1) a_n = 0 \rightarrow a_{n+2} = \frac{1}{n+2} a_n \text{ for } n \geq 1 \quad \underline{\text{or}} \quad a_k = \frac{1}{k} a_{k-2} \text{ for } k \geq 3,$

Table:

k	a_k
0	$a_0 = \text{free}$
1	$a_1 = \text{free}$
2	$a_2 = \frac{1}{2} a_0$
3	$a_3 = \frac{1}{3} a_1$
4	$a_4 = \frac{1}{4} a_2 = \frac{1}{4 \cdot 2} a_0$
5	$a_5 = \frac{1}{5} a_3 = \frac{1}{5 \cdot 3} a_1$
\vdots	
$2n$	$a_{2n} = \frac{1}{(2n) \cdots 1} a_0 \xleftarrow{\text{evens only}} = \frac{1}{2^n (n!)} a_0$
$2n+1$	$a_{2n+1} = \frac{1}{(2n+1) \cdots 1} a_1 \xleftarrow{\text{odds only}} = \frac{2^n (n!)}{(2n+1)!} a_1$

So,

$$y = a_0 \sum_{n=0}^{\infty} \frac{1}{2^n (n!)} x^{2n} + a_1 \sum_{n=0}^{\infty} \frac{2^n (n!)}{(2n+1)!} x^{2n+1}$$

6. [25 points] Find a power series solution to the initial value problem,

$$\begin{cases} xy'' + y' + xy = 0, \\ y(1) = 1, \\ y'(1) = -2. \end{cases}$$

Because of initial condition: center at $x_0 = 1$, $a_0 = 1$, $a_1 = -2$

$$\text{So, } y = \sum_{n=0}^{\infty} a_n (x-1)^n$$

$$y' = \sum_{n=1}^{\infty} n a_n (x-1)^{n-1}$$

$$y'' = \sum_{n=2}^{\infty} n(n-1) a_n (x-1)^{n-2}$$

and $x = (x-1) + 1$

$$xy'' + y' + xy = [(x-1)+1] \sum_{n=2}^{\infty} n(n-1) a_n (x-1)^{n-2} + \sum_{n=1}^{\infty} n a_n (x-1)^{n-1} + [(x-1)+1] \sum_{n=0}^{\infty} a_n (x-1)^n$$

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

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

$$= (2a_2 + a_1 + a_0) + \sum_{n=1}^{\infty} [(n+1)n a_{n+1} + (n+2)(n+1) a_{n+2} + (n+1) a_{n+1} + a_{n-1} + a_n] (x-1)^n = 0$$

RR: $2a_2 + a_1 + a_0 = 0 \rightarrow a_2 = -\frac{1}{2}(a_0 + a_1) = -\frac{1}{2}(1 - 2) = \frac{1}{2}$

$$(n+2)(n+1)a_{n+2} + (n+1)^2 a_{n+1} + a_n + a_{n-1} = 0, \text{ for } n \geq 1$$

$$a_{n+2} = \frac{-1}{(n+2)(n+1)} [(n+1)^2 a_{n+1} + a_n + a_{n-1}] \rightarrow a_k = \frac{-1}{k(k-1)} [(k-1)^2 a_{k-1} + a_{k-2} + a_{k-3}] \text{ for } k \geq 3$$

Table:	k	a_k	So,
	0	$a_0 = 1$	
	1	$a_1 = -2$	
	2	$a_2 = \frac{1}{2}$	
	3	$a_3 = \frac{-1}{3 \cdot 2} [4a_2 + a_1 + a_0] = \frac{-1}{6} [2 - 2 + 1] = \frac{-1}{6}$	
	4	$a_4 = \frac{-1}{4 \cdot 3} [9a_3 + a_2 + a_1] = \frac{-1}{12} \left[-\frac{9}{6} + \frac{1}{2} - 2 \right] = \frac{-1}{12} \left[\frac{-9+3-12}{6} \right] = \frac{18}{6 \cdot 3 \cdot 4} = \frac{1}{4}$	
	5	$a_5 = \frac{-1}{5 \cdot 4} [16a_4 + a_3 + a_2] = \frac{-1}{20} \left[4 - \frac{1}{6} + \frac{1}{2} \right] = \frac{-1}{20} \left[\frac{24-1+3}{6} \right] = \frac{-26}{20 \cdot 6} = \frac{-13}{60}$	

$$y = 1 - 2(x-1) + \frac{1}{2}(x-1)^2 - \frac{1}{6}(x-1)^3 + \frac{1}{4}(x-1)^4 - \frac{13}{60}(x-1)^5 + \dots$$

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