

5/30

From last time:  $y'' + xy = e^x$

$$y = a_0 + a_1x + a_2x^2 + a_3x^3 + \dots = \sum_{n=0}^{\infty} a_n x^n$$

$$y' = a_1 + 2a_2x + 3a_3x^2 + \dots = \sum_{n=0}^{\infty} n a_n x^{n-1} = \sum_{n=1}^{\infty} (n+1) a_{n+1} x^n$$

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

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

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

Now put it together...

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

Notice  $n=0$  has no pair in  $x$  up it has a pair.

$$\rightarrow n=0 \quad \sum_{n=0}^{\infty} (n+1)(n+2) a_{n+2} x^0 = a_2$$

$$a_2 + \sum_{n=1}^{\infty} ((n+1)(n+2) a_{n+2} + a_{n-1}) x^n = \sum_{n=0}^{\infty} \frac{1}{n!} x^n$$

$$\sum_{n=0}^{\infty} \frac{1}{n!} x^0 = 1$$

Have to single out  $n=0$  here too

$$a_2 + \sum_{n=1}^{\infty} ((n+1)(n+2) a_{n+2} + a_{n-1}) x^n = 1 + \sum_{n=1}^{\infty} \frac{1}{n!} x^n$$

$$a_2 = 1 \quad \sum_{n=1}^{\infty} ((n+1)(n+2) a_{n+2} + a_{n-1}) x^n = \sum_{n=1}^{\infty} \frac{1}{n!} x^n$$

$((n+1)(n+2) a_{n+2} + a_{n-1}) x^n = \frac{1}{n!} x^n$  ← Must be true for all  $n$

What if  $n=1$   
 $6a_3 + a_0 = 1$  (We should know  $a_0$  to solve this)  $y(0)=x \rightarrow y'(0)=x$

What if  $n=2 \Rightarrow 12a_4 + a_1 = \frac{1}{2}$  (We should know  $a_1$  to solve)

$n=3 \Rightarrow$  We have  $a_2$

$n=4 \Rightarrow$  We found  $a_3$

and we can solve for all  $n$ , one  $n$  at a time.

This is a recursive formula.

$$\hookrightarrow a_{n+2} = \frac{\frac{1}{n!} - a_{n-1}}{(n+1)(n+2)}$$

Differentiating was a half-life ago

A

Ex) Find the general solution to  $y' = (x+1)y$  using power series.

$$y = a_0 + a_1x + a_2x^2 + \dots = \sum_{n=0}^{\infty} a_n x^n$$

$$y' = a_1 + 2a_2x + 3a_3x^2 + \dots = \sum_{n=1}^{\infty} n a_n x^{n-1} = \sum_{n=1}^{\infty} (n+1) a_{n+1} x^n$$

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

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

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

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

$$(a_{n-1} + a_n) x^n = (n+1) a_{n+1} x^n$$

$$a_{n-1} + a_n = (n+1) a_{n+1}$$

$$a_n = (n+1) a_{n+1} - a_{n-1}$$

$$xy + y = a_0 + \sum_{n=1}^{\infty} (a_{n-1} + a_n) x^n$$

$$y' = a_1 + \sum_{n=1}^{\infty} (n+1) a_{n+1} x^n$$

SAME?

So  $a_0 = a_1$

$$a_{n-1} + a_n = (n+1) a_{n+1}$$

$$a_{n+1} = \frac{a_{n-1} + a_n}{n+1}$$

Ex) Suppose  $y(0)=1$ , Find  $a_0, a_1, a_2, a_3, a_4$ . (Using previous example.)

$$a_1 = a_0 \quad a_{n+1} = \frac{a_{n-1} + a_n}{n+1}$$

$$a_0 = 1 = a_1$$

$$n=1 = a_2 = \frac{a_0 + a_1}{1+1} = \frac{1+1}{1+1} = 1 = a_2$$

$$n=2 = a_3 = \frac{a_1 + a_2}{2+1} = \frac{1+1}{3} = \frac{2}{3} = a_3$$

$$n=3 = a_4 = \frac{a_2 + a_3}{3+1} = \frac{1 + \frac{2}{3}}{4} = \frac{\frac{5}{3}}{4} = \frac{5}{12} = a_4$$

$$\text{So } y \approx 1 + 1x + 1x^2 + \frac{2}{3}x^3 + \frac{5}{12}x^4$$
$$\approx 1 + x + x^2 + \frac{2}{3}x^3 + \frac{5}{12}x^4 \quad \star$$

HW-ish: Solve this ex a different way to get the explicit sol. then graph that sol and the one we just found.

$$\frac{dy}{y} = (1+x)dx \Rightarrow \int \frac{dy}{y} = \int (1+x)dx \Rightarrow \ln(y) = x + \frac{1}{2}x^2 + C$$

$$y = e^{x + \frac{1}{2}x^2 + C} \quad @ \quad y(0)=1 \quad 1 = e^{0+0+C} \Rightarrow C=0$$

$$y = e^{x + \frac{1}{2}x^2}$$

