

Section 8.3: Power Series Solutions to Linear Differential Equations

- Skip section 8.2
- What is an analytic function?
- Ordinary points and singular points
- Other things we need from section 8.2 will be discussed while we do the problems in this section
- Goal: To solve DEs with polynomial coefficients by assuming it's solution is analytic

Section 8.3: Power Series Solutions to Linear Differential Equations

Table 1

Important Maclaurin Series and Their Radii of Convergence

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \dots \quad R = 1$$

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots \quad R = \infty$$

$$\sin x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots \quad R = \infty$$

$$\cos x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots \quad R = \infty$$

$$\tan^{-1} x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1} = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots \quad R = 1$$

$$\ln(1+x) = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n} = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots \quad R = 1$$

$$(1+x)^k = \sum_{n=0}^{\infty} \binom{k}{n} x^n = 1 + kx + \frac{k(k-1)}{2!} x^2 + \frac{k(k-1)(k-2)}{3!} x^3 + \dots \quad R = 1$$

Section 8.3: Power Series Solutions to Linear Differential Equations

4 things you can do to the power series representation of a function to get a power series representation of another function

1. Replace all x 's with another expression
2. Differentiate both sides (might have to shift the index)
3. Integrate both sides
4. Multiply both sides by an expression

Section 8.3: Power Series Solutions to Linear Differential Equations

Shifting the index when differentiating both sides of a power series representation of a function

Section 8.3: Power Series Solutions to Linear Differential Equations

Example 2 Find a power series solution about $x = 0$ to $y' + 2xy = 0$.

Section 8.3: Power Series Solutions to Linear Differential Equations

Example 3 Find a general solution to $2y'' + xy' + y = 0$ in the form of a power series about the ordinary point $x = 0$.

Section 8.3: Power Series Solutions to Linear Differential Equations

Example 4 Find the first few terms in a power series expansion about $x = 0$ for a general solution to $(1 + x^2)y'' - y' + y = 0$.