

Ex.  $y' + 2xy = 0$  about  $x_0 = 0$ .

Assume  $y(x) = \sum_{n=0}^{\infty} a_n x^n$ . Then  $y' = \sum_{n=1}^{\infty} a_n n x^{n-1}$

Plug in:  $0 = \sum_{n=1}^{\infty} a_n n x^{n-1} + 2x \sum_{n=0}^{\infty} a_n x^n$   
 $= \sum_{n=1}^{\infty} a_n n x^{n-1} + \sum_{n=0}^{\infty} 2a_n x^{n+1}$   
 $= \sum_{n=0}^{\infty} a_{n+1}(n+1) x^n + \sum_{n=0}^{\infty} 2a_n x^{n+1}$   
 (wrong powers of x!)  
 $= a_1 + \sum_{n=1}^{\infty} a_{n+1}(n+1) x^n + \sum_{n=0}^{\infty} 2a_n x^{n+1}$   
 $= a_1 + \sum_{n=0}^{\infty} a_{n+2}(n+2) x^{n+1} + \sum_{n=0}^{\infty} 2a_n x^{n+1}$   
 $0 = a_1 + \sum_{n=0}^{\infty} [a_{n+2}(n+2) + 2a_n] x^{n+1}$

$\Rightarrow a_1 = 0 = a_{n+2}(n+2) + 2a_n$

So,  $a_{n+2} = -\frac{2}{n+2} a_n$

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

$n=1$ :  $a_3 = -\frac{2}{3} a_1 = 0$

$n=2$ :  $a_4 = -\frac{2}{4} a_2 = -\frac{1}{4} \cdot -\frac{1}{1} a_0 = \frac{1}{4} a_0$

$n=3$ :  $a_5 = -\frac{2}{5} a_3 = 0$

$n=4$ :  $a_6 = -\frac{2}{6} a_4 = -\frac{1}{3} \cdot \frac{1}{4} a_0 = -\frac{1}{12} a_0$

$n=5$ :  $a_7 = 0$

$n=6$ :  $a_8 = -\frac{2}{8} a_6 = -\frac{1}{4} \cdot -\frac{1}{12} a_0 = \frac{1}{48} a_0$

So,  $a_{2n} = \frac{(-1)^n}{n!} a_0$ ,  $a_{2n+1} = 0$

So,  $y(x) = \sum_{n=0}^{\infty} a_n x^n = a_0 + a_2 x^2 + a_4 x^4 + \dots$   
 $+ a_1 + a_3 x^3 + a_5 x^5 + \dots$   
 $= \sum_{n=0}^{\infty} a_{2n} x^{2n} + \sum_{n=0}^{\infty} a_{2n+1} x^{2n+1}$   
 $= \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} a_0 x^{2n} + 0$   
 $= a_0 \sum_{n=0}^{\infty} \frac{(-x^2)^n}{n!} = a_0 e^{-x^2}$

Ex.  $(1-x)y' = y$

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

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

$\Rightarrow a_1 \cdot 1 \cdot x^0 + \sum_{n=1}^{\infty} a_{n+1}(n+1) x^n - \sum_{n=1}^{\infty} a_n n x^n - a_0 - \sum_{n=1}^{\infty} a_n x^n = 0$

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

$\Rightarrow a_1 = a_0$

$a_{n+1} = a_n$

$\Rightarrow a_n = a_0$

So,  $y(x) = \sum_{n=0}^{\infty} a_0 x^n = a_0 \sum_{n=0}^{\infty} x^n = \frac{a_0}{1-x}$

$\lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right| = \frac{1}{1} = 1$ , conv. obs.  $\{ |x| < 1 \}$ .

Ex.  $y'' + 4xy' + 4y = 0$

$\sum_{n=2}^{\infty} a_n n(n-1) x^{n-2} + 4 \sum_{n=1}^{\infty} a_n n x^n + 4 \sum_{n=0}^{\infty} a_n x^n = 0$

$\sum_{n=0}^{\infty} [a_{n+2}(n+2)(n+1) + 4a_n n] x^n + 4 \sum_{n=1}^{\infty} a_n n x^n = 0$

$= (a_2(2 \cdot 1) + 4a_0) + \sum_{n=1}^{\infty} [a_{n+2}(n+2)(n+1) + 4a_n n + 4a_n n] x^n = 0$

$\Rightarrow a_2 = -\frac{4a_0}{2}$ ,  $a_{n+2} = -\frac{4(n+1)}{(n+2)(n+1)} a_n = -\frac{4}{n+2} a_n$

So,  $n=0$ :  $a_2 = -\frac{4}{2} a_0 = -\frac{4}{2} \cdot \frac{a_0}{1!}$   $n=1$ :  $a_3 = -\frac{4}{3} a_1 = -\frac{4}{3 \cdot 2 \cdot 1} \cdot 2a_1$

$n=2$ :  $a_4 = -\frac{4}{4} a_2 = -\frac{4}{4} \cdot -\frac{4}{2} a_0 = \frac{(-4)^2 a_0}{2! \cdot 2 \cdot 1}$   $n=3$ :  $a_5 = -\frac{4}{5} a_3 = -\frac{4}{5} \cdot -\frac{4}{3} a_1 = \frac{(-4)^3 a_1}{5!}$

$n=4$ :  $a_6 = -\frac{4}{6} a_4 = -\frac{4}{6} \cdot \frac{(-4)^2 a_0}{2! \cdot 2 \cdot 1} = \frac{(-4)^3 a_0}{2! \cdot 3 \cdot 2 \cdot 1}$   $n=5$ :  $a_7 = -\frac{4}{7} a_5 = -\frac{4}{7} \cdot \frac{(-4)^3 a_1}{5!} = \frac{(-4)^4 a_1}{7!}$

So,  $a_{2n} = \frac{(-4)^n}{2^n \cdot n!} a_0$ ,  $a_{2n+1} = \frac{(-4)^n \cdot 2^n n!}{(2n+1)!} a_1$

$\Rightarrow y(x) = \sum_{n=0}^{\infty} a_{2n} x^{2n} + \sum_{n=0}^{\infty} a_{2n+1} x^{2n+1}$   
 $= a_0 \sum_{n=0}^{\infty} \frac{(-2)^n}{n!} x^{2n} + a_1 \sum_{n=0}^{\infty} \frac{(-8)^n \cdot n!}{(2n+1)!} x^{2n+1}$

R.o.C.:  $\lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right| = \lim_{n \rightarrow \infty} \left| \frac{(-2)^n}{n!} \cdot \frac{(n+1)!}{(-2)^{n+1}} \right| = \lim_{n \rightarrow \infty} \left| \frac{n+1}{2} \right| = \infty$

and  $\lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right| = \lim_{n \rightarrow \infty} \left| \frac{(-8)^n \cdot n!}{(2n+1)!} \cdot \frac{(2(n+1)+1)!}{(n+1)! \cdot (-8)^{n+1}} \right|$   
 $= \frac{1}{8} \lim_{n \rightarrow \infty} \frac{(2(n+1)+1) \cdot (2(n+1)) \cdot \cancel{(2(n+1)-1)!} \cdot \cancel{n!}}{(2n+1)! \cdot (n+1)! \cdot \cancel{n!}}$   
 $= \frac{1}{8} \lim_{n \rightarrow \infty} \frac{(2(n+1)+1)(2(n+1))}{(n+1)} = \frac{1}{4} \lim_{n \rightarrow \infty} 2(n+1)+1 = \infty$

$\Rightarrow$  converges everywhere!

$2n-1 = 2x+1$   
 $n = \frac{2(x+1)}{2} = x+1$

$(2n)!! = 2^n \cdot n!$

$(2n-1)!! = \frac{(2n-1)!}{2^{n-1} (n-1)!}$

$(2x+1)!! = \frac{(2x+1)!}{2^n x!}$