

[12] 1.) Find the largest eigenvalue and its corresponding eigenvectors for $\begin{bmatrix} 5 & 2 \\ 3 & 0 \end{bmatrix}$

$$\begin{vmatrix} 5-r & 2 \\ 3 & 0-r \end{vmatrix} = (5-r)(-r) - 6 = r^2 - 5r - 6 = (r+1)(r-6). \text{ Thus } r = -1, 6$$

For $r = 6$: $\begin{bmatrix} 5-r & 2 \\ 3 & 0-r \end{bmatrix} = \begin{bmatrix} 5-6 & 2 \\ 3 & 0-6 \end{bmatrix} = \begin{bmatrix} -1 & 2 \\ 3 & -6 \end{bmatrix}$

$$\begin{bmatrix} -1 & 2 \\ 3 & -6 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Answer: The largest eigenvalue of the above matrix is 6

and its eigenvectors are all non-zero multiples of the vector $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$

[8] 2.) Find all the singular points of the following differential equation and determine whether each one is regular or irregular.

$$x^3(x-3)y'' - 6xy' + 9xy = 0$$

x^2 $1y'' - \frac{6}{x^2(x-3)}y' + \frac{9}{x^2(x-3)}y = 0$. Thus $x = 0, 3$ are singular points.

$x=0$
can it solve

Euler equation: $x^2y'' + \alpha xy' + \beta y = 0$.

Multiply by x^2 : $x^2y'' - \left(\frac{6}{x(x-3)}\right)xy' + \left(\frac{9}{(x-3)}\right)y = 0$. Thus $x = 0$ is an irregular singular point.

Multiply by $(x-3)^2$: $(x-3)^2y'' - \left(\frac{6}{x^2}\right)(x-3)y' + \left(\frac{9(x-3)}{x^2}\right)y = 0$. Thus $x = 3$ is an regular singular point.

Alternately: $\lim_{x \rightarrow 0} x \left(\frac{6}{x^2(x-3)}\right)$ is not finite. Thus $x = 0$ is an irregular singular point.

$\lim_{x \rightarrow 3} (x-3) \left(\frac{6}{x^2(x-3)}\right)$ and $\lim_{x \rightarrow 3} (x-3)^2 \left(\frac{9}{x^2(x-3)}\right)$ are finite. Thus $x = 3$ is an regular singular point.

[20] 3.) Solve

$$y'' - 6y' + 9y = \frac{e^{3t}}{t}$$

Solve homogeneous equation: $y'' - 6y' + 9y = 0$.

Guess $y = e^{rt}$. Then $y' = re^{rt}$ and $y'' = r^2e^{rt}$

$$r^2 - 6r + 9 = (r-3)^2 = 0. \text{ Thus } r = 3$$

$x=3$
translate
Let $u = x-3$
 $y = \sum_{n=0}^{\infty} a_n u^{n+h}$

Background

If P, Q, R polynomials

We will find a power series solution to the equation:

$$P(t)y'' + Q(t)y' + R(t)y = 0.$$

We will assume that t_0 is a regular singular point. This implies:

- $P'(t_0) \neq 0$,
 - $\lim_{t \rightarrow t_0} \frac{(t-t_0)Q(t)}{P(t)}$ exists,
 - $\lim_{t \rightarrow t_0} \frac{(t-t_0)^2 R(t)}{P(t)}$ exists.
- not ordinary
 $\frac{Q(t_0)}{P(t_0)}$ or $\frac{R(t_0)}{P(t_0)}$
 not defined

Simplification

If $t_0 \neq 0$ then we can make the change of variable $x = t - t_0$ and the ODE:

$$P(x+t_0)y'' + Q(x+t_0)y' + R(x+t_0)y = 0.$$

has a regular singular point at $x = 0$.

From now on we will work with the ODE

$$P(x)y'' + Q(x)y' + R(x)y = 0$$

having a regular singular point at $x = 0$.

Series Solutions Near a Regular Singular Point

MATH 365 Ordinary Differential Equations

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banach.millersville.edu/~bob/math365/Singular/main.pdf

Assumptions (1 of 2)

Since the ODE has a regular singular point at $x = 0$ we can define

$$x \frac{Q(x)}{P(x)} = xp(x) \quad \text{and} \quad x^2 \frac{R(x)}{P(x)} = x^2 q(x)$$

which are analytic at $x = 0$ and

$$\lim_{x \rightarrow 0} \frac{xQ(x)}{P(x)} = \lim_{x \rightarrow 0} xp(x) = p_0$$

$$\lim_{x \rightarrow 0} \frac{x^2 R(x)}{P(x)} = \lim_{x \rightarrow 0} x^2 q(x) = q_0.$$

Assumptions (2 of 2)

Furthermore since $xp(x)$ and $x^2 q(x)$ are analytic near 0

$$xp(x) = \sum_{n=0}^{\infty} p_n x^n$$

$$x^2 q(x) = \sum_{n=0}^{\infty} q_n x^n$$

for all $-\rho < x < \rho$ with $\rho > 0$.

$$y'' + p(x)y' + q(x)y = 0$$

$$x^2 y'' + (xp(x))y' + (x^2 q(x))y = 0$$

Euler

Re-writing the ODE

The second order linear homogeneous ODE can be written as

$$0 = P(x)y'' + Q(x)y' + R(x)y$$

$$= y'' + \frac{Q(x)}{P(x)}y' + \frac{R(x)}{P(x)}y$$

$$= x^2 y'' + x^2 \frac{Q(x)}{P(x)}y' + x^2 \frac{R(x)}{P(x)}y$$

$$= x^2 y'' + x[xp(x)]y' + [x^2 q(x)]y$$

$$+ [q_0 + q_1 x + \dots + q_n x^n + \dots]y.$$

$x=0$ regular
 $\Rightarrow \alpha(x) = xp(x)$
 $\rho(x) = x^2 q(x)$
 are analytic

Special Case: Euler's Equation

If $p_n = 0$ and $q_n = 0$ for $n \geq 1$ then

$$0 = x^2 y'' + x[p_0 + p_1 x + p_2 x^2 + \dots]y' + [q_0 + q_1 x + q_2 x^2 + \dots]y = x^2 y'' + p_0 x y' + q_0 y$$

which is Euler's equation.

$$y'' + \frac{2}{4x} y' + \frac{1y}{4x} = 0$$

Example (1 of 8)

Consider the following ODE for which $x = 0$ is a regular singular point.

$$4xy'' + 2y' + y = 0$$

Assuming $y(x) = \sum_{n=0}^{\infty} a_n x^{r+n}$ is a solution, determine the values of r and a_n for $n \geq 0$.

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

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

$$\lim_{x \rightarrow 0} x \left(\frac{2}{4x} \right) = \frac{1}{2}$$

$$\lim_{x \rightarrow 0} x^2 \left(\frac{1}{4x} \right) = \lim_{x \rightarrow 0} \frac{x}{4} = 0$$

Final Answer: $\lim_{x \rightarrow 0} x^2 \left(\frac{1}{4x} \right) = 0$ is regular singular

General Case

When $p_n \neq 0$ and/or $q_n \neq 0$ for some $n > 0$ then we will assume the solution to

$$x^2 y'' + x[p(x)y]' + [x^2 q(x)]y = 0$$

has the form

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

an Euler solution multiplied by a power series.

Assume $a_0 \neq 0$ Gives

Solution Procedure

5.5 <= 6

Assuming $y(x) = x^r \sum_{n=0}^{\infty} a_n x^n$ we must determine:

1. the values of r ,
2. a recurrence relation for a_n ,
3. the radius of convergence of $\sum_{n=0}^{\infty} a_n x^n$.

Ordinary
regular
singular

Example (3 of 8)

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

Example (2 of 8)

$$0 = 4xy'' + 2y' + y = 4x \sum_{n=0}^{\infty} (r+n)(r+n-1) a_n x^{r+n-2} + 2 \sum_{n=0}^{\infty} (r+n) a_n x^{r+n-1} + \sum_{n=0}^{\infty} a_n x^{r+n} = \sum_{n=0}^{\infty} 4(r+n)(r+n-1) a_n x^{r+n-1} + \sum_{n=0}^{\infty} 2(r+n) a_n x^{r+n-1} + \sum_{n=0}^{\infty} a_n x^{r+n} = \sum_{n=0}^{\infty} [4(r+n)(r+n-1) + 2(r+n)] a_n x^{r+n-1} + \sum_{n=0}^{\infty} a_n x^{r+n}$$

Example (4 of 8)

$$\begin{aligned}
 0 &= \sum_{n=0}^{\infty} 2a_n(r+n)(2r+2n-1)x^{n-1} + \sum_{n=1}^{\infty} a_n x^{n+n-1} \\
 &= 2a_0r(2r-1)x^{-1} + \sum_{n=1}^{\infty} 2a_n(r+n)(2r+2n-1)x^{n+n-1} \\
 &\quad + \sum_{n=1}^{\infty} a_{n-1}x^{n+n-1} \\
 &= 2a_0r(2r-1)x^{-1} + \sum_{n=1}^{\infty} [2a_n(r+n)(2r+2n-1) + a_{n-1}]x^{n+n-1}
 \end{aligned}$$

Example (5 of 8)

$$0 = 2a_0r(2r-1)x^{-1} + \sum_{n=1}^{\infty} [2a_n(r+n)(2r+2n-1) + a_{n-1}]x^{n+n-1}$$

This implies

$$\begin{aligned}
 0 &= r(2r-1) \quad (\text{the indicial equation}) \text{ and} \\
 0 &= 2a_n(r+n)(2r+2n-1) + a_{n-1}
 \end{aligned}$$

Thus we see that $r = 0$ or $r = \frac{1}{2}$ and the recurrence relation is

$$a_n = -\frac{a_{n-1}}{(2r+2n)(2r+2n-1)} \quad \text{for } n \geq 1.$$

Solve for highest subscript

recurrence relation

Example, Case $r = 0$ (6 of 8)

The recurrence relation becomes $a_n = -\frac{a_{n-1}}{2n(2n-1)}$.

$$\begin{aligned}
 a_1 &= -\frac{a_0}{(2)(1)} = -\frac{a_0}{2!} \\
 a_2 &= -\frac{a_1}{(4)(3)} = \frac{a_0}{4!} \\
 a_3 &= -\frac{a_2}{(6)(5)} = -\frac{a_0}{6!} \\
 &\vdots \\
 a_n &= \frac{(-1)^n a_0}{(2n)!}
 \end{aligned}$$

$$\text{Thus } y_1(x) = \sum_{n=0}^{\infty} \frac{(-1)^n a_0}{(2n)!} x^{n+0} = a_0 \cos \sqrt{x}.$$

$\Rightarrow r = 0, \frac{1}{2}$

$a_0 \neq 0$
 $\Rightarrow \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{n+0} = 0$

Example, Case $r = 1/2$ (7 of 8)

The recurrence relation becomes $a_n = -\frac{a_{n-1}}{(2n+1)2n}$.

$$\begin{aligned}
 a_1 &= -\frac{a_0}{(3)(2)} = -\frac{a_0}{3!} \\
 a_2 &= -\frac{a_1}{(5)(4)} = \frac{a_0}{5!} \\
 a_3 &= -\frac{a_2}{(7)(6)} = -\frac{a_0}{7!} \\
 &\vdots \\
 a_n &= \frac{(-1)^n a_0}{(2n+1)!}
 \end{aligned}$$

$$\text{Thus } y_2(x) = \sum_{n=0}^{\infty} \frac{(-1)^n a_0}{(2n+1)!} x^{n+1/2} = a_0 \sin \sqrt{x}.$$

Example (8 of 8)

We should verify that the general solution to

$$4xy'' + 2y' + y = 0$$

is

$$y(x) = c_1 \cos \sqrt{x} + c_2 \sin \sqrt{x}.$$

$$y = c_1 \left(\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^n \right) + c_2 \left(\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} x^{n+\frac{1}{2}} \right)$$

Remarks

- ▶ This technique just outlined will succeed provided $r_1 \neq r_2$ and $r_1 - r_2 \neq n \in \mathbb{Z}$.
- ▶ If $r_1 = r_2$ or $r_1 - r_2 = n \in \mathbb{Z}$ then we can always find the solution corresponding to the larger of the two roots r_1 or r_2 .
- ▶ The second (linearly independent) solution will have a more complicated form involving $\ln x$.

General Case: Method of Frobenius

Given $x^2 y'' + x [xp(x)]y' + [x^2 q(x)]y = 0$ where $x = 0$ is a regular singular point and

$$xp(x) = \sum_{n=0}^{\infty} p_n x^n \quad \text{and} \quad x^2 q(x) = \sum_{n=0}^{\infty} q_n x^n$$

are analytic at $x = 0$, we will seek a solution to the ODE of the form

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

where $a_0 \neq 0$.

Substitute into the ODE

$$\begin{aligned} 0 &= x^2 \sum_{n=0}^{\infty} (r+n)(r+n-1)a_n x^{r+n-2} \\ &+ x \sum_{n=0}^{\infty} p_n x^n \sum_{n=0}^{\infty} (r+n)a_n x^{r+n-1} + \sum_{n=0}^{\infty} q_n x^n \sum_{n=0}^{\infty} a_n x^{r+n} \\ &= \sum_{n=0}^{\infty} (r+n)(r+n-1)a_n x^{r+n} \\ &+ \sum_{n=0}^{\infty} p_n x^n \sum_{n=0}^{\infty} (r+n)a_n x^{r+n} + \sum_{n=0}^{\infty} q_n x^n \sum_{n=0}^{\infty} a_n x^{r+n} \end{aligned}$$

Collect Like Powers of x

$$\begin{aligned} 0 &= a_0 r(r-1)x^r + a_1 (r+1)x^{r+1} + \dots \\ &+ (p_0 + p_1 x + \dots)(a_0 x^r + a_1 x^{r+1} + \dots) \\ &+ (q_0 + q_1 x + \dots)(a_0 x^r + a_1 x^{r+1} + \dots) \\ &= a_0 [r(r-1) + p_0 r + q_0] x^r \\ &+ [a_1 (r+1) + p_0 (r+1) + q_0] a_1 x^{r+1} \\ &+ \dots \end{aligned}$$

$$\cancel{0} \left[r(r-1) + p_0 r + q_0 \right] = 0$$

indicial eqn

Indicial Equation

If we define $F(r) = r(r-1) + p_0 r + q_0$ then the ODE can be written as

$$\begin{aligned} 0 &= a_0 F(r)x^r + [a_1 F(r+1) + a_0 (p_1 r + q_1)] x^{r+1} \\ &+ [a_2 F(r+2) + a_0 (p_2 r + q_2) + a_1 (p_1 (r+1) + q_1)] x^{r+2} \\ &+ \dots \end{aligned}$$

The equation

$$0 = F(r) = r(r-1) + p_0 r + q_0$$

is called the **indicial equation**. The solutions are called the **exponents of singularity**.

Recurrence Relation

The coefficients of x^{r+n} for $n \geq 1$ determine the **recurrence relation**:

$$\begin{aligned} 0 &= a_n F(r+n) + \sum_{k=0}^{n-1} a_k (p_{n-k}(r+k) + q_{n-k}) \\ a_n &= - \frac{\sum_{k=0}^{n-1} a_k (p_{n-k}(r+k) + q_{n-k})}{F(r+n)} \end{aligned}$$

provided $F(r+n) \neq 0$.

Exponents of Singularity

- By convention we will let the roots of the indicial equation $F(r) = 0$ be r_1 and r_2 .
- When r_1 and $r_2 \in \mathbb{R}$ we will assign subscripts so that $r_1 \geq r_2$.
- Consequently the recurrence relation where $r = r_1$,

$$a_n(r_1) = - \frac{\sum_{k=0}^{n-1} a_k (p_{n-k}(r_1+k) + q_{n-k})}{F(r_1+n)}$$

is defined for all $n \geq 1$.

- One solution to the ODE is then

$$y_1(x) = x^{r_1} \left(1 + \sum_{n=1}^{\infty} a_n(r_1) x^n \right).$$

Case: $r_1 = r_2 \notin \mathbb{N}$

- ▶ If $r_1 = r_2 \neq n$ for any $n \in \mathbb{N}$ then $r_1 \neq r_2 + n$ for any $n \in \mathbb{N}$ and consequently $F(r_2 + n) \neq 0$ for any $n \in \mathbb{N}$.
- ▶ Consequently the recurrence relation where $r = r_2$,

$$a_n(r_2) = -\frac{\sum_{k=0}^{n-1} a_k (p_{n-k}(r_2 + k) + q_{n-k})}{F(r_2 + n)}$$

is defined for all $n \geq 1$.

- ▶ A second solution to the ODE is then

$$y_2(x) = x^{r_2} \left(1 + \sum_{n=1}^{\infty} a_n(r_2) x^n \right)$$

Example

Find the indicial equation, exponents of singularity, and discuss the nature of solutions to the ODE

$$x^2 y'' - x(2+x)y' + (2+x^2)y = 0$$

near the regular singular point $x = 0$.

repeated root

Case: $r_1 = r_2$ Equal Exponents of Singularity (1 of 4)

- ▶ When the exponents of singularity are equal then $F(r) = (r - r_1)^2$.
- ▶ We have a solution to the ODE of the form

$$y_1(x) = x^r \left(1 + \sum_{n=1}^{\infty} a_n(r) x^n \right)$$

- ▶ Differentiating this solution and substituting into the ODE yields

$$0 = a_0 F(r) x^r + \sum_{n=1}^{\infty} \left[a_n F(r+n) + \sum_{k=0}^{n-1} a_k (p_{n-k}(r+k) + q_{n-k}) \right] x^{r+n} = a_0 (r - r_1)^2 x^r$$

when a_n solves the recurrence relation.

Solution

$$P_0 = \lim_{x \rightarrow 0} x \frac{-x(2+x)}{x^2} = -\lim_{x \rightarrow 0} (2+x) = -2$$

$$Q_0 = \lim_{x \rightarrow 0} \frac{x^2 + x^2}{x^2} = \lim_{x \rightarrow 0} (2+x^2) = 2$$

The indicial equation is then

$$r(r-1) + (-2)r + 2 = 0$$

$$r^2 - 3r + 2 = 0$$

$$(r-2)(r-1) = 0$$

The exponents of singularity are $r_1 = 2$ and $r_2 = 1$. Consequently we have one solution of the form

$$y_1(x) = x^2 \left(1 + \sum_{n=1}^{\infty} a_n x^n \right)$$

Case: $r_1 = r_2$ Equal Exponents of Singularity (3 of 4)

$$0 = L[\phi](r_1, x)$$

$$0 = a_0 (r - r_1)^2 x^r \Big|_{r=r_1}$$

$$\frac{\partial}{\partial r} (0) \Big|_{r=r_1} = \frac{\partial}{\partial r} (a_0 (r - r_1)^2 x^r) \Big|_{r=r_1}$$

$$0 = 2a_0 (r - r_1) x^r \Big|_{r=r_1} + a_0 (r - r_1)^2 (\ln x) x^r \Big|_{r=r_1}$$

$$0 = a_0 (r - r_1)^2 (\ln x) x^r \Big|_{r=r_1}$$

$$0 = L \left[\frac{\partial \phi}{\partial r} \right] (r_1, x)$$

Thus a second solution to the ODE is $y_2(x) = \frac{\partial \phi(r, x)}{\partial r} \Big|_{r=r_1}$.

FYI

Case: $r_1 = r_2$ Equal Exponents of Singularity (2 of 4)

Recall: for the ODE $x^2 y'' + x[p(x)]y' + [x^2 q(x)]y = 0$ we can define the linear operator

$$L[y] = x^2 y'' + x[p(x)]y' + [x^2 q(x)]y$$

so that the ODE can be written compactly as $L[y] = 0$.

Consider the infinite series solution to the ODE:

$$\phi(r, x) = x^r \left[1 + \sum_{n=1}^{\infty} a_n(r) x^n \right] = \sum a_n x^{n+r}$$

Note: since the coefficients of the series depend on r we denote the solution as $\phi(r, x)$.

where choose $a_0 = 1$

Don't assume $n, n+1 \Rightarrow n+2$

[20] 6.) Given the recursive relation $a_{n+2} = 6a_{n+1} - 9a_n$ where $a_0 = -1$ and $a_1 = 3$, prove that $a_n = 3^n(2n - 1)$. You may use induction.

Proof by induction: First we prove that $a_n = 3^n(2n - 1)$ for $n = 0, 1$:

$$n = 0: 3^0(2(0) - 1) = -1 = a_0$$

$$n = 1: 3^1(2(1) - 1) = 3 = a_1$$

Base case

Induction hypothesis: Suppose $a_k = 3^k(2k - 1)$ for $k = n, n + 1$.

Induction hyp

$$\text{Then } a_n = 3^n(2n - 1) \text{ and } a_{n+1} = 3^{n+1}(2(n+1) - 1)$$

Goal \rightarrow Claim: $a_{n+2} = 3^{n+2}(2(n+2) - 1)$

$$a_{n+2} = 6a_{n+1} - 9a_n$$

$$= 6[3^{n+1}(2(n+1) - 1)] - 9[3^n(2n - 1)]$$

$$= 2[3^{n+2}(2n + 2 - 1)] - 3^{n+2}(2n - 1)$$

$$= 2[3^{n+2}(2n + 1)] - 3^{n+2}(2n - 1)$$

$$= 3^{n+2}(4n + 2) - 3^{n+2}(2n - 1)$$

$$= 3^{n+2}[4n + 2 - 2n + 1]$$

$$= 3^{n+2}[2n + 3]$$

$$= 3^{n+2}[2(n + 2) - 1]$$

Prove induct hyp $\Rightarrow n+2$ case

Alternative answer (not covered in this class - see MATH:4050 Intro to Discrete Math):

Guess $a_n = x^n$. Then $a_{n+1} = x^{n+1}$ and $a_{n+2} = x^{n+2}$

Then $a_{n+2} = 6a_{n+1} - 9a_n$ implies $x^{n+2} - 6x^{n+1} + 9x^n = 0$.

Hence $x^n(x^2 - 6x + 9) = x^n(x - 3)^2 = 0$. Thus $x = 3$

Claim: $a_n = c_1(3^n) + c_2(n3^n)$ satisfies $a_{n+2} - 6a_{n+1} + 9a_n = 0$

$$c_1(3^{n+2}) + c_2((n+2)3^{n+2}) - 6[c_1(3^{n+1}) + c_2((n+1)3^{n+1})] + 9[c_1(3^n) + c_2(n3^n)]$$

$$= c_1[3^{n+2} - 6(3^{n+1}) + 9(3^n)] + c_2[(n+2)3^{n+2} - 6((n+1)3^{n+1}) + 9(n3^n)]$$

$$= c_1[3^{n+2} - 2(3^{n+2}) + (3^{n+2})] + c_2\{n[(3^{n+2} - 6(3^{n+1}) + 9(3^n))] + [(2)3^{n+2} - 6(3^{n+1})]\}$$

$$= c_1[0] + c_2\{n[(3^{n+2} - 2(3^{n+2}) + (3^{n+2}))] + [(2)3^{n+2} - 2(3^{n+2})]\} = 0$$

Thus $a_n = c_1(3^n) + c_2(n3^n)$