Even More Power Series Solutions to D.E.s at Regular Singular Points

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University of Pennsylvania

Monday April 23, 2012

Ryan Blair (U Penn)

Math 240: Even More Power Series Solutions

Monday April 23, 2012

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2 The Exceptional cases of the Frobenius' Theorem

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Final exam info

- Friday May 4th from noon to 2pm in Stitler Hall
- One 8.5" by 11" page of notes allowed.
- S Arrive 5 to 10 min early
- Must bring student ID.

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Help and study materials

- My office hours this week: Mon 2-3, Wed 10:30-11:30, Fri 10:30-11:30
- My office hours next week: Mon 10:30-11:30, Wed 10:30-11:30, Thurs 5-7
- Tomorrow Recitation
- Practice final and solutions posted later this week
- Old Practice finals, and old finals

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The Frobenius method for find solutions at regular singular points

To solve y'' + P(x)y' + Q(x)y = 0 at a regular singular point x_0 , substitute

$$y = \sum_{n=0}^{\infty} c_n (x - x_0)^{n+r}$$

and solve for r and the c_n to find a series solution centered at x_0 .

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and solve for r and the c_n to find a series solution centered at x_0 . We may not find two linearly independent solutions this way!

Today's Goals

 Deal with exceptional cases of finding power series solutions to D.E.s at regular singular points.

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Image: Image:

Indicial Roots

To find the r in $y = \sum_{n=0}^{\infty} c_n (x - x_0)^{n+r}$ we substitute the series into y'' + P(x)y' + Q(x)y = 0 and equate the total coefficient of the lowest power of x to zero. This will be a quadratic equation in r.

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The roots, r_1 and r_2 , we get are the **indicial roots** of y'' + P(x)y' + Q(x)y = 0

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Cases

Case 1: If r_1 and r_2 are distinct and do not differ by an integer, then we get two linearly independent solutions

$$y_1 = \sum_{n=0}^{\infty} c_n (x - x_0)^{n+r_1}$$
 and $y_2 = \sum_{n=0}^{\infty} b_n (x - x_0)^{n+r_2}$

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Case 2: In all other cases we get two linearly independent solutions of the form

$$y_1 = \sum_{n=0}^{\infty} c_n (x - x_0)^{n+r_1}$$
 and $y_2 = C y_1(x) ln(x) + \sum_{n=0}^{\infty} b_n (x - x_0)^{n+r_2}$

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