## SOLUTION SET VI FOR 18.075-FALL 2004

## 4. Series Solutions of Differential Equations:Special Functions

### 4.2. Illustrative examples. .

5. Obtain the general solution of each of the following differential equations in terms of Maclaurin series:
(a) $\frac{d^{2} y}{d x^{2}}=x y$,
(b) $\frac{d^{2} y}{d x^{2}}+x \frac{d y}{d x}-y=0$.

Solution. (a) Try the Maclaurin series $y=\sum_{n=0}^{\infty} a_{n} x^{n}$ to get

$$
\begin{gathered}
x y=\sum_{n=0}^{\infty} a_{n} x^{n+1}=\sum_{n=0}^{\infty} a_{n-1} x^{n}, \quad \underline{a_{-1}=0}, \\
\frac{d^{2} y}{d x^{2}}=\sum_{n=2}^{\infty} n(n-1) a_{n} x^{n-2}=\sum_{n=0}^{\infty}(n+2)(n+1) a_{n+2} x^{n} .
\end{gathered}
$$

The differential equation yields

$$
\sum_{n=0}^{\infty}\left[(n+2)(n+1) a_{n+2}-a_{n-1}\right] x^{n}=0,
$$

which is satisfied by all $x$ in some neighborhood of $x_{0}=0$. Hence, the recurrence formula (relation) for the coefficients $a_{n}$ reads

$$
(n+2)(n+1) a_{n+2}=a_{n-1} ; \quad a_{-1}=0, \quad n=0,1,2,3, \ldots .
$$

Find the coefficients explicitly for various $n$ :

$$
\begin{array}{cc}
n=0: & a_{2}=0 \\
n=1: & 3 \cdot 2 a_{3}=a_{0} \\
n=2: & 4 \cdot 3 a_{4}=a_{1} \\
n=3: & 5 \cdot 4 a_{5}=a_{2} \\
n=4: & 6 \cdot 5 a_{6}=a_{3} \\
n=5: & 7 \cdot 6 a_{7}=a_{4} \\
n=6: & 8 \cdot 7 a_{8}=a_{5}, \ldots .
\end{array}
$$

Notice that $a_{0}$ and $a_{1}$ are independent and arbitrary, while all coefficients $a_{2}, a_{5}, a_{8}, \ldots a_{3 n+2} \ldots=$ 0.

The corresponding power series for $y(x)$ reads as

$$
\begin{aligned}
y(x)= & a_{1}\left(x+\frac{x^{4}}{4 \cdot 3}+\frac{x^{7}}{(3 \cdot 4)(6 \cdot 7)}+\ldots+\frac{x^{3 n+1}}{(3 \cdot 4)(6 \cdot 7) \ldots[3 n \cdot(3 n+1)]}+\ldots\right) \\
& +a_{0}\left(1+\frac{x^{3}}{2 \cdot 3}+\frac{x^{6}}{(2 \cdot 3)(5 \cdot 6)}+\ldots+\frac{x^{3 n}}{(2 \cdot 3)(5 \cdot 6) \ldots[(3 n+2)(3 n+3)]}+\ldots\right) .
\end{aligned}
$$

(b) Once again, we try the Maclaurin series $y(x) \sum_{n=0}^{\infty} a_{n} x^{n}$ to get

$$
x \frac{d y}{d x}=\sum_{n=0}^{\infty} n a_{n} x^{n}, \quad \frac{d^{2} y}{d x^{2}}=\sum_{n=0}^{\infty}(n+2)(n+1) a_{n+2} x^{n}
$$

which in turn lead to the equation

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

satisfied by all $x$ in some neighborhood of $x_{0}=0$. It follows that

$$
(n+2)(n+1) a_{n+2}=-(n-1) a_{n}, \quad n=0,1,2,3, \ldots
$$

Write the ensuing coefficients explicitly:

$$
\begin{gathered}
n=0: \quad 2 a_{2}=a_{0} \\
n=1: \quad 3 \cdot 2 a_{3}=0 \cdot a_{1}=0 \\
n=2: \quad 4 \cdot 3 a_{4}=-a_{2} \\
n=3: \quad 5 \cdot 4 a_{5}=-2 a_{3}=0 \\
n=4: \quad 6 \cdot 5 a_{6}=-3 a_{4} \\
n=5: \quad 7 \cdot 6 a_{7}=-4 a_{5}=0
\end{gathered}
$$

It follows that $a_{0}$ and $a_{1}$ are independent and arbitrary. Further, all coefficients with odd index are zero, with the exception of $a_{1}$ (since the right-hand side of the equation for $n=1$ vanishes).

The final Maclaurin series for $y(x)$ reads as

$$
\begin{aligned}
y(x)= & a_{0}\left(1+\frac{x^{2}}{2!}-\frac{x^{4}}{4!}+\frac{1 \cdot 3 x^{6}}{6!}-\frac{1 \cdot 3 \cdot 5 x^{8}}{8!}+\ldots\right. \\
& \left.+(-1)^{n} \frac{1 \cdot 3 \cdot \ldots(2 n-1) x^{2 n+2}}{(2 n)!}+\ldots\right)+a_{1} x
\end{aligned}
$$

Notice that the independent solution involving $a_{1}$ is $u(x)=x$.
6. For each of the following equations, obtain the most general solution which is representable by a Maclaurin series:
(a) $\frac{d^{2} y}{d x^{2}}+y=0$,
(b) $\frac{d^{2} y}{d x^{2}}-(x-3) y=0$,
(c) $\left(1-\frac{1}{2} x^{2}\right) \frac{d^{2} y}{d x^{2}}+x \frac{d y}{d x}-y=0$,
(d) $x^{2} \frac{d^{2} y}{d x^{2}}-\frac{d y}{d x}+y=0$,
(e) $\left(x^{2}+x\right) \frac{d^{2} y}{d x^{2}}-\left(x^{2}-2\right) \frac{d y}{d x}-(x+2) y=0$.

Obtain three nonvanishing terms in each infinite series involved.
Solution. (a) With $y(x)=\sum_{n=0}^{\infty} A_{n} x^{n}$, the recurrence formula for the coefficients $A_{n}$ is

$$
(n+2)(n+1) A_{n+2}+A_{n}=0, \quad n=0,1,2,3, \ldots .
$$

Specifically,

$$
\begin{gathered}
n=0: \quad 2 \cdot 1 A_{2}+A_{0}=0 \Rightarrow A_{2}=-\frac{A_{0}}{2 \cdot 1}, \\
n=1: \quad 3 \cdot 2 A_{3}+A_{1}=0 \Rightarrow A_{3}=-\frac{A_{1}}{2 \cdot 3}, \\
n=2: \quad 4 \cdot 3 A_{4}+A_{2}=0 \Rightarrow A_{4}=-\frac{A_{2}}{3 \cdot 4}=\frac{A_{0}}{4!}, \\
n=3: \quad 5 \cdot 4 A_{5}+A_{3}=0 \Rightarrow A_{5}=-\frac{A_{3}}{5 \cdot 4}=\frac{A_{1}}{5!}, \ldots
\end{gathered}
$$

It follows that

$$
y(x)=A_{0}\left(1-\frac{x^{2}}{2!}+\frac{x^{4}}{4!}-\ldots\right)+A_{1}\left(x-\frac{x^{3}}{3!}+\frac{x^{5}}{5!}-\ldots\right) .
$$

(b) Again, start with $y(x)=\sum_{n=0}^{\infty} A_{n} x^{n}$ and $x y(x)=\sum_{n=0}^{\infty} A_{n-1} x^{n}$, where $\underline{A_{-1}=0}$, to arrive at the recurrence formula

$$
(n+2)(n+1) A_{n+2}-A_{n-1}+3 A_{n}=0 ; \quad A_{-1}=0, \quad n=0,1,2, \ldots .
$$

Specifically,

$$
\begin{array}{ll}
n=0: & 2 \cdot 1 A_{2}+3 A_{0}=0 \Rightarrow A_{2}=-\frac{3}{1 \cdot 2} A_{0}, \\
n=1: & 3 \cdot 2 A_{3}-A_{0}+3 A_{1}=0 \Rightarrow A_{3}=\frac{A_{0}}{2 \cdot 3}-\frac{A_{1}}{2}, \\
n=2: & 4 \cdot 3 A_{4}-A_{1}+3 A_{2}=0 \Rightarrow A_{4}=\frac{A_{1}}{3 \cdot 4}-\frac{A_{2}}{4}=\frac{A_{1}}{3 \cdot 4}+\frac{3 A_{0}}{8}, \ldots .
\end{array}
$$

It follows that

$$
\begin{aligned}
y(x) & =A_{0}+A_{1} x-\frac{3}{2} A_{0} x^{2}+\left(\frac{A_{0}}{6}-\frac{A_{1}}{2}\right) x^{3}+\left(\frac{A_{1}}{12}+\frac{3 A_{0}}{8}\right) x^{4}+\ldots \\
& =A_{0}\left(1-\frac{3}{2} x^{2}+\frac{1}{6} x^{3}-\ldots\right)+A_{1}\left(x-\frac{x^{3}}{2}+\frac{x^{4}}{12}-\ldots\right)
\end{aligned}
$$

(c) With $y(x)=\sum_{n=0}^{\infty} A_{n} x^{n}$, we get

$$
x \frac{d y}{d x}=\sum_{n=0}^{\infty} n A_{n} x^{n}, \quad x^{2} \frac{d^{2} y}{d x^{2}}=\sum_{n=0}^{\infty} n(n-1) A_{n} x^{n}
$$

and we find the recurrence formula

$$
(n+2)(n+1) A_{n+2}-\frac{1}{2}(n-1)(n-2) A_{n}=0
$$

Try different values of $n$ :

$$
\begin{array}{ll}
n=0: & 2 \cdot 1 A_{2}-A_{0}=0 \Rightarrow A_{2}=\frac{A_{0}}{2}, \\
n=1: & 3 \cdot 2 A_{3}-0=0 \Rightarrow A_{3}=0, \\
n=2: & 4 \cdot 3 A_{4}=0, \\
n=3: & 5 \cdot 4 A_{5}=A_{3}=0, \\
n=4: & 6 \cdot 5 A_{6}-3 A_{4}=0 \Rightarrow A_{6}=0, \\
n=5: & 7 \cdot 6 A_{7}-2 \cdot 3 A_{5}=0 \Rightarrow A_{7}=0 \quad \text { etc. }
\end{array}
$$

It follows that all coefficients $A_{n}$ with $n \geq 3$ vanish! Hence,

$$
y(x)=A_{0}\left(1+\frac{x^{2}}{2}\right)+A_{1} x
$$

(d) Clearly,

$$
\begin{gathered}
\frac{d y}{d x}=\sum_{n=0}^{\infty}(n+1) A_{n+1} x^{n}, \\
x^{2} \frac{d^{2} y}{d x^{2}}=\sum_{n=0}^{\infty} n(n-1) A_{n} x^{n} .
\end{gathered}
$$

The recurrence formula is

$$
[n(n-1)+1] A_{n}=(n+1) A_{n+1}, \quad n=0,1,2, \ldots . .
$$

Specifically,

$$
\begin{gathered}
n=0: \quad A_{0}=A_{1} \\
n=1: \quad A_{1}=2 A_{2} \Rightarrow A_{2}=\frac{A_{0}}{2} \\
n=2: \quad 3 A_{2}=3 A_{3} \Rightarrow A_{3}=\frac{A_{0}}{2} \quad \text { etc. }
\end{gathered}
$$

Hence,

$$
y(x)=A_{0}\left(1+x+\frac{x^{2}}{2}+\ldots\right)
$$

(e) Clearly,

$$
\begin{gathered}
(x+2) y=\sum_{n=0}^{\infty} A_{n-1} x^{n}+2 \sum_{n=0}^{\infty} A_{n} x^{n}, \quad \underline{A_{-1}=0}, \\
\left(x^{2}-2\right) \frac{d y}{d x}=\sum_{n=0}^{\infty}(n-1) A_{n-1} x^{n}-2 \sum_{n=0}^{\infty}(n+1) A_{n+1} x^{n}, \\
\left(x^{2}+x\right) \frac{d^{2} y}{d x^{2}}=\sum_{n=0}^{\infty} n(n-1) A_{n} x^{n}+\sum_{n=0}^{\infty} n(n+1) A_{n+1} x^{n} .
\end{gathered}
$$

By putting all these terms together, the recurrence formula reads

$$
(n-2)(n+1) A_{n}+(n+1)(n+2) A_{n+1}-n A_{n-1}=0 ; \quad \underline{A_{-1}=0}, \quad n=0,1,2, \ldots
$$

Specifically,

$$
\begin{gathered}
n=0: \quad-2 A_{0}+1 \cdot 2 A_{1}=0 \Rightarrow A_{0}=A_{1}, \\
n=1: \quad-2 A_{1}+2 \cdot 3 A_{2}-A_{0}=0 \Rightarrow A_{2}=\frac{A_{0}}{2} \quad \text { etc. }
\end{gathered}
$$

Finally,

$$
y(x)=A_{0}\left(1+x+\frac{x^{2}}{2}+\ldots\right) .
$$

### 4.3. Singular points of linear, second-order differential equations. .

8. Locate and classify the singular points of the following differential equations:
(a) $(x-1) y^{\prime \prime}+\sqrt{x} y=0(x \geq 0)$,
(b) $y^{\prime \prime}+y^{\prime} \log x+x y=0(x \geq 0)$,
(c) $x y^{\prime \prime}+y \sin x=0$,
(d) $y^{\prime \prime}-\left|1-x^{2}\right| y=0$,
(e) $y^{\prime \prime}+y \cos \sqrt{x}=0(x \geq 0)$.

Solution. (a) The singular points are $x=1$ and $x=0 . x=1$ is a regular singular point since $(x-1)^{2} \cdot \frac{\sqrt{x}}{(x-1)}=(x-1) \sqrt{x}$ has a Taylor expansion near $x=1$. Since $\left.\left(x^{2} \cdot \frac{\sqrt{x}}{(x-1)}\right)^{\prime \prime \prime}\right|_{x=0}$ does not exist, $x^{2} \cdot \frac{\sqrt{x}}{(x-1)}$ does not have a Taylor expansion near $x=0$. So $x=0$ is a irregular singular point.
(b) The singular point is $x=0$, which is irregular since $x \log x$ is not differentiable at $x=0$.
(c) There are no singular points. (Note that $\frac{\sin x}{x}=\sum_{n=1}^{\infty}(-1)^{n-1} \frac{x^{2 n-2}}{(2 n-1)!}$.)
(d) The singular points are $x=1$ and $x=-1$. Since neither $\left.\left((x-1)^{2} \cdot\left|1-x^{2}\right|\right)^{\prime \prime}\right|_{x=1}$ nor $\left.\left((x+1)^{2} \cdot\left|1-x^{2}\right|\right)^{\prime \prime}\right|_{x=-1}$ is well defined, both singular points are irregular.
(e) There are no singular points. (Note that $\cos \sqrt{x}=\sum_{n=0}^{\infty}(-1)^{n} \frac{x^{n}}{(2 n)!}$.)

### 4.4. The Method of Frobenius. .

11. Use the method of Frobenius to obtain the general solution of each of the following differential equations, valid near $x=0$ :
(a) $2 x y^{\prime \prime}+(1-2 x) y^{\prime}-y=0$,
(b) $x^{2} y^{\prime \prime}+x y+\left(x^{2}-\frac{1}{4}\right) y=0$,
(c) $x y^{\prime \prime}+2 y^{\prime}+x y=0$,
(d) $x(1-x) y^{\prime \prime}-2 y^{\prime}+2 y=0$.

Solution. (a)Rewrite the equation as

$$
y^{\prime \prime}+\frac{1}{x}\left(\frac{1}{2}-x\right) y^{\prime}+\frac{1}{x^{2}}\left(-\frac{x}{2}\right) y=0 .
$$

Then we can see that $P_{0}=1 / 2, P_{1}=-1, Q_{1}=-1 / 2$, and all other $P_{n}$ 's, $Q_{n}$ 's and $R_{n}$ 's are zeros. So $f(s)=s^{2}-\frac{1}{2} s, g_{1}(s)=-s+1 / 2$, and $g_{n}(s)=0$ if $n \neq 1 . f(s)=0$ has two roots: $s=\frac{1}{2}$ and $s=0$. Take $s=0$, then $A_{n}=\frac{A_{n-1}}{n}$, for all $n \geq 1$. Hence, by induction, $A_{n}=\frac{A_{0}}{n!}$ for all $n \geq 0$. Therefore

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

Now, take $s=1 / 2$, then $A_{n}=2 \frac{A_{n-1}}{2 n+1}$, for all $n \geq 1$. Therefore

$$
\begin{aligned}
y & =x^{\frac{1}{2}} \sum_{n=0}^{\infty} A_{n} x^{n} \\
& =x^{\frac{1}{2}} A_{0} \sum_{n=0}^{\infty} \frac{2^{n}}{(2 n+1)!!} x^{n}
\end{aligned}
$$

Here $(2 n+1)!!=3 \cdot 5 \cdot 7 \ldots \cdot(2 n+1$. $)$
The general solution is then of the form:

$$
y(x)=C_{1} e^{x}+C_{2} x^{\frac{1}{2}}\left(\sum_{n=0}^{\infty} \frac{2^{n}}{(2 n+1)!!} x^{n}\right) .
$$

(b) Rewrite the equation as

$$
y^{\prime \prime}+\frac{1}{x} y^{\prime}+\frac{1}{x^{2}}\left(x^{2}-\frac{1}{4}\right) y=0
$$

Then we can see that $P_{0}=1, Q_{0}=-\frac{1}{4}, Q_{2}=1$, and all other $P_{n}$ 's, $Q_{n}$ 's and $R_{n}$ 's are zeros. So $f(s)=s^{2}-\frac{1}{4}, g_{2}(s)=1$, and $g_{n}(s)=0$ if $n \neq 2 . f(s)=0$ has two roots: $s=\frac{1}{2}$ and $s=-\frac{1}{2}$.

For $s=-\frac{1}{2}$ we have $A_{n}=-\frac{1}{n(n-1)} A_{n-2}$ for all $n \geq 2$. From this, it easy to check by induction that $A_{2 n}=\frac{(-1)^{n}}{(2 n)!} A_{0}$ and $A_{2 n+1}=\frac{(-1)^{n}}{(2 n+1)!} A_{1}$ for all $n \geq 0$. So, in this case,

$$
\begin{aligned}
y & =x^{-\frac{1}{2}} \sum_{n=0}^{\infty} A_{n} x^{n} \\
& =A_{0} x^{-\frac{1}{2}}\left(\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n)!} x^{2 n}\right)+A_{1} x^{-\frac{1}{2}}\left(\sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n+1)!} x^{2 n+1}\right) \\
& =A_{0} x^{-\frac{1}{2}} \cos x+A_{1} x^{-\frac{1}{2}} \sin x .
\end{aligned}
$$

The general solution is then of the form

$$
y=c_{0} x^{-\frac{1}{2}} \cos x+c_{1} x^{-\frac{1}{2}} \sin x
$$

(c) Rewrite the equation as

$$
y^{\prime \prime}+\frac{2}{x} y^{\prime}+\frac{x^{2}}{x^{2}} y=0 .
$$

The we can see that $P_{0}=2, Q_{2}=1$, and all other $P_{n}$ 's, $Q_{n}$ 's and $R_{n}$ 's are zeros. So $f(s)=s^{2}+s, g_{2}(s)=1$, and $g_{n}(s)=0$ if $n \neq 2 . f(s)=0$ has two roots: $s=-1$ and $s=0$.

For $s=-1$, we have $A_{n}=-\frac{1}{n(n-1)} A_{n-2}$. So $A_{2 n}=\frac{(-1)^{n}}{(2 n)!} A_{0}$ and $A_{2 n+1}=\frac{(-1)^{n}}{(2 n+1)!} A_{1}$ for all $n \geq 0$. Then

$$
\begin{aligned}
y & =x^{-1} \sum_{n=0}^{\infty} A_{n} x^{n} \\
& =x^{-1}\left(A_{1} \sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n+1)!} x^{2 n+1}+A_{0} \sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n)!} x^{2 n}\right) \\
& =x^{-1}\left(A_{1} \sin x+A_{0} \cos x\right) .
\end{aligned}
$$

The general solution is then of the form

$$
y=x^{-1}\left(c_{1} \sin x+c_{0} \cos x\right)
$$

(d) Rewrite the equation as

$$
(1-x) y^{\prime \prime}-\frac{2}{x} y^{\prime}+\frac{2 x}{x^{2}} y=0
$$

Then we can see $R_{1}=-1, P_{0}=-2, Q_{1}=2$, and all other $P_{n}$ 's, $Q_{n}$ 's and $R_{n}$ 's are zeros. So $f(s)=s^{2}-3 s, g_{1}(s)=-s^{2}+3 s$, and $g_{n}(s)=0$ for all $n>1 . f(s)$ has two roots: $s=3$ and $s=0$.

For $s=0, A_{n}=-\frac{g_{1}(n)}{f(n)} A_{n-1}=A_{n-1}$ for all $n \geq 1, n \neq 3$. Thus, $A_{2}=A_{1}=A_{0}$, and $A_{3}=A_{4}=A_{5}=\cdots$. So, in this case,

$$
\begin{aligned}
y & =x^{0} \sum_{n=0}^{\infty} A_{n} x^{n} \\
& =A_{0}\left(1+x+x^{2}\right)+A_{3} x^{3} \sum_{n=0}^{\infty} x^{n} \\
& =A_{0} \frac{1-x^{3}}{1-x}+A_{3} \frac{x^{3}}{1-x}
\end{aligned}
$$

The general solution is then of the form

$$
y=c_{0} \frac{1}{1-x}+c_{1} \frac{x^{3}}{1-x}
$$

12. Use the method of Frobenius to obtain the general solution of each of the following differential equations, valid near $x=0$ :
(a) $x^{2} y^{\prime \prime}-2 x y^{\prime}+\left(2-x^{2}\right) y=0$,
(b) $(x-1) y^{\prime \prime}-x y^{\prime}+y=0$,
(c) $x y^{\prime \prime}-y^{\prime}+4 x^{3} y=0$,
(d) $(1-\cos x) y^{\prime \prime}-\sin x y^{\prime}+y=0$.

Solution. (a)Rewrite the equation as

$$
y^{\prime \prime}-\frac{2}{x} y^{\prime}+\frac{1}{x^{2}}\left(2-x^{2}\right) y=0
$$

Then we can see that $P_{0}=-2, Q_{0}=2, Q_{2}=-1$ and all other $P_{n}$ 's, $Q_{n}$ 's and $R_{n}$ 's are zeros. So $f(s)=s^{2}-3 s+2, g_{2}(s)=-1$, and $g_{n}(s)=0$ if $n \neq 2 . f(s)=0$ has two roots: $s=1$ and $s=2$. For $s=1$, we have

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

for $n \geq 2$. From this, it's easy to check by induction that $A_{2 n}=\frac{A_{0}}{(2 n)!}$ and $A_{2 n+1}=\frac{A_{1}}{(2 n+1)!}$ for all $n \geq 0$. So

$$
y=x\left(A_{0} \sum_{n=0}^{\infty} \frac{1}{(2 n)!} x^{2 n}+A_{1} \sum_{n=0}^{\infty} \frac{1}{(2 n+1)!} x^{2 n+1}\right)=x\left(A_{0} \cosh (x)+A_{1} \sinh (x)\right) .
$$

The general solution is then of the form

$$
y=c_{0} x \cosh (x)+c_{1} x \sinh (x) .
$$

(b) Rewrite the equation as

$$
(1-x) y^{\prime \prime}+x y^{\prime}-\frac{x^{2}}{x^{2}} y=0
$$

Then we can see that $R_{1}=-1, P_{2}=1, Q_{2}=-1$, and all other $P_{n}$ 's, $Q_{n}$ 's and $R_{n}$ 's are zeros. So $f(s)=s^{2}-s, g_{1}(s)=-(s-1)(s-2), g_{2}(s)=s-3$, and $g_{n}(s)=0$ if $n \geq 3$. $f(s)=0$ has two roots: $s=0$ and $s=1$.

For $s=0$, we have

$$
A_{n}=-\frac{g_{1}(n) A_{n-1}+g_{2}(n) A_{n-2}}{f(n)}=\frac{n-2}{n} A_{n-1}-\frac{n-3}{n(n-1)} A_{n-2}
$$

for $n \geq 2$. From this, it's easy to check by induction that $A_{n}=\frac{A_{0}}{n!}$ if $n \geq 2$. So

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

Hence the general solution is of the form

$$
y=c_{0} e^{x}+c_{1} x .
$$

(c) Rewrite the equation as

$$
y^{\prime \prime}-\frac{1}{x} y^{\prime}+\frac{4 x^{4}}{x^{2}} y=0 .
$$

Then we can see that $Q_{4}=4, P_{0}=-1$, and all other $P_{n}$ 's, $Q_{n}$ 's and $R_{n}$ 's are zeros. So $f(s)=s^{2}-2 s, g_{4}(s)=4$, and $g_{n}(s)=0$ if $n \neq 4 . f(s)=0$ has two roots: $s=0$ and $s=2$.

For $s=0$, we have $A_{1}=A_{3}=0$, and $A_{n}=-\frac{4}{n(n-2)} A_{n-4}$ for all $n \geq 4$. From these, it's easy to check by induction that $A_{2 n+1}=0, A_{4 n}=\frac{(-1)^{n}}{(2 n)!} A_{0}$, and $A_{4 n+2}=\frac{(-1)^{n}}{(2 n+1)!} A_{2}$ for all $n \geq 0$. So

$$
y=A_{0} \sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n)!} x^{4 n}+A_{2} \sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n+1)!} x^{4 n+2}=A_{0} \cos \left(x^{2}\right)+A_{2} \sin \left(x^{2}\right) .
$$

The general solution is then of the form

$$
y=c_{0} \cos \left(x^{2}\right)+c_{1} \sin \left(x^{2}\right) .
$$

(d) Rewrite the equation as

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

Then we can see that $Q_{0}=2, P_{2 n}=2 \frac{(-1)^{n+1}}{(2 n+1)!}, R_{2 n}=2 \frac{(-1)^{n}}{(2 n+2)!}$ for all $n \geq 0$, and all other $P_{n}$ 's, $Q_{n}$ 's and $R_{n}$ 's are zeros. So $f(s)=(s-1)(s-2)$, and $g_{2 n-1}(s)=0, g_{2 n}(s)=$ $2 \frac{(-1)^{n}}{(2 n+2)!}(s-2 n)(s-4 n-3)$ for all $n \geq 1 . f(s)=0$ has two roots: $s=1$ and $s=2$.

For $s=1$,using the equation

$$
f(s+n) A_{n}=-\sum_{k=1}^{n} g_{k}(s+n) A_{n-k},
$$

it's easy to check by induction that $A_{2 n}=\frac{(-1)^{n}}{(2 n+1)!} A_{0}$, and $A_{2 n+1}=2 \frac{(-1)^{n}}{(2 n+2)!} A_{1}$ for all $n \geq 0$. So

$$
\begin{aligned}
y & =x \sum_{n=0}^{\infty} A_{n} x^{n} \\
& =A_{0} x \sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n+1)!} x^{2 n}+A_{1} x \sum_{n=0}^{\infty} 2 \frac{(-1)^{n}}{(2 n+2)!} x^{2 n+1} \\
& =A_{0} \sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2 n+1)!} x^{2 n+1}+A_{1} \sum_{n=0}^{\infty} 2 \frac{(-1)^{n}}{(2 n+2)!} x^{2 n+2} \\
& =A_{0} \sin x+2 A_{1}(1-\cos x) .
\end{aligned}
$$

The general solution is then of the form

$$
y=c_{0} \sin x+c_{1}(1-\cos x) .
$$

