Using Series to Solve Differential Equations

Many differential equations can't be solved explicitly in terms of finite combinations of simple familiar functions. This is true even for a simple-looking equation like

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

But it is important to be able to solve equations such as Equation 1 because they arise from physical problems and, in particular, in connection with the Schrödinger equation in quantum mechanics. In such a case we use the method of power series; that is, we look for a solution of the form

$$y = f(x) = \sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \cdots$$

The method is to substitute this expression into the differential equation and determine the values of the coefficients c_0, c_1, c_2, \ldots .

Before using power series to solve Equation 1, we illustrate the method on the simpler equation y'' + y = 0 in Example 1.

EXAMPLE 1 Use power series to solve the equation y'' + y = 0.

SOLUTION We assume there is a solution of the form

2
$$y = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \dots = \sum_{n=0}^{\infty} c_n x^n$$

We can differentiate power series term by term, so

$$y' = c_1 + 2c_2x + 3c_3x^2 + \dots = \sum_{n=1}^{\infty} nc_n x^{n-1}$$
$$y'' = 2c_2 + 2 \cdot 3c_3x + \dots = \sum_{n=2}^{\infty} n(n-1)c_n x^{n-2}$$

In order to compare the expressions for y and y'' more easily, we rewrite y'' as follows:

4
$$y'' = \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n$$

Substituting the expressions in Equations 2 and 4 into the differential equation, we obtain

$$\sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n + \sum_{n=0}^{\infty} c_n x^n = 0$$

or

3

5
$$\sum_{n=0}^{\infty} \left[(n+2)(n+1)c_{n+2} + c_n \right] x^n = 0$$

If two power series are equal, then the corresponding coefficients must be equal. Therefore, the coefficients of x^n in Equation 5 must be 0:

$$(n+2)(n+1)c_{n+2} + c_n = 0$$

• By writing out the first few terms of (4), you can see that it is the same as (3). To obtain (4) we replaced n by n + 2 and began the summation at 0 instead of 2.

6
$$c_{n+2} = -\frac{c_n}{(n+1)(n+2)}$$
 $n = 0, 1, 2, 3, \dots$

Equation 6 is called a *recursion relation*. If c_0 and c_1 are known, this equation allows us to determine the remaining coefficients recursively by putting n = 0, 1, 2, 3, ... in succession.

Put
$$n = 0$$
: $c_2 = -\frac{c_0}{1 \cdot 2}$
Put $n = 1$: $c_3 = -\frac{c_1}{2 \cdot 3}$
Put $n = 2$: $c_4 = -\frac{c_2}{3 \cdot 4} = \frac{c_0}{1 \cdot 2 \cdot 3 \cdot 4} = \frac{c_0}{4!}$
Put $n = 3$: $c_5 = -\frac{c_3}{4 \cdot 5} = \frac{c_1}{2 \cdot 3 \cdot 4 \cdot 5} = \frac{c_1}{5!}$
Put $n = 4$: $c_6 = -\frac{c_4}{5 \cdot 6} = -\frac{c_0}{4! \cdot 5 \cdot 6} = -\frac{c_0}{6!}$
Put $n = 5$: $c_7 = -\frac{c_5}{6 \cdot 7} = -\frac{c_1}{5! \cdot 6 \cdot 7} = -\frac{c_1}{7!}$

By now we see the pattern:

For the even coefficients,
$$c_{2n} = (-1)^n \frac{c_0}{(2n)!}$$

For the odd coefficients, $c_{2n+1} = (-1)^n \frac{c_1}{(2n+1)!}$

Putting these values back into Equation 2, we write the solution as

$$y = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + c_4 x^4 + c_5 x^5 + \cdots$$

= $c_0 \left(1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots + (-1)^n \frac{x^{2n}}{(2n)!} + \cdots \right)$
+ $c_1 \left(x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots + (-1)^n \frac{x^{2n+1}}{(2n+1)!} + \cdots \right)$
= $c_0 \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} + c_1 \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$

Notice that there are two arbitrary constants, c_0 and c_1 .

NOTE 1 • We recognize the series obtained in Example 1 as being the Maclaurin series for $\cos x$ and $\sin x$. (See Equations 8.7.16 and 8.7.15.) Therefore, we could write the solution as

$$y(x) = c_0 \cos x + c_1 \sin x$$

But we are not usually able to express power series solutions of differential equations in terms of known functions.

EXAMPLE 2 Solve y'' - 2xy' + y = 0.

SOLUTION We assume there is a solution of the form

$$y = \sum_{n=0}^{\infty} c_n x^n$$

 $y' = \sum_{n=1}^{\infty} nc_n x^{n-1}$

Then

and
$$y'' = \sum_{n=2}^{\infty} n(n-1)c_n x^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2} x^n$$

as in Example 1. Substituting in the differential equation, we get

$$\sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n - 2x \sum_{n=1}^{\infty} nc_n x^{n-1} + \sum_{n=0}^{\infty} c_n x^n = 0$$
$$\sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n - \sum_{n=1}^{\infty} 2nc_n x^n + \sum_{n=0}^{\infty} c_n x^n = 0$$
$$\sum_{n=0}^{\infty} [(n+2)(n+1)c_{n+2} - (2n-1)c_n]x^n = 0$$

This equation is true if the coefficient of x^n is 0:

(n + 2)(n + 1)c_{n+2} - (2n - 1)c_n = 0

$$c_{n+2} = \frac{2n - 1}{(n+1)(n+2)}c_n \qquad n = 0, 1, 2, 3, \dots$$

We solve this recursion relation by putting n = 0, 1, 2, 3, ... successively in Equation 7:

Put
$$n = 0$$
: $c_2 = \frac{-1}{1 \cdot 2} c_0$
Put $n = 1$: $c_3 = \frac{1}{2 \cdot 3} c_1$
Put $n = 2$: $c_4 = \frac{3}{3 \cdot 4} c_2 = -\frac{3}{1 \cdot 2 \cdot 3 \cdot 4} c_0 = -\frac{3}{4!} c_0$
Put $n = 3$: $c_5 = \frac{5}{4 \cdot 5} c_3 = \frac{1 \cdot 5}{2 \cdot 3 \cdot 4 \cdot 5} c_1 = \frac{1 \cdot 5}{5!} c_1$
Put $n = 4$: $c_6 = \frac{7}{5 \cdot 6} c_4 = -\frac{3 \cdot 7}{4! 5 \cdot 6} c_0 = -\frac{3 \cdot 7}{6!} c_0$
Put $n = 5$: $c_7 = \frac{9}{6 \cdot 7} c_5 = \frac{1 \cdot 5 \cdot 9}{5! 6 \cdot 7} c_1 = \frac{1 \cdot 5 \cdot 9}{7!} c_1$
Put $n = 6$: $c_8 = \frac{11}{7 \cdot 8} c_6 = -\frac{3 \cdot 7 \cdot 11}{8!} c_0$
Put $n = 7$: $c_9 = \frac{13}{8 \cdot 9} c_7 = \frac{1 \cdot 5 \cdot 9 \cdot 13}{9!} c_1$

$$\sum_{n=1}^{\infty} 2nc_n x^n = \sum_{n=0}^{\infty} 2nc_n x^n$$

In general, the even coefficients are given by

$$c_{2n} = -\frac{3 \cdot 7 \cdot 11 \cdot \dots \cdot (4n-5)}{(2n)!} c_0$$

and the odd coefficients are given by

$$c_{2n+1} = \frac{1 \cdot 5 \cdot 9 \cdot \dots \cdot (4n-3)}{(2n+1)!} c_1$$

The solution is

$$y = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + c_4 x^4 + \cdots$$

= $c_0 \left(1 - \frac{1}{2!} x^2 - \frac{3}{4!} x^4 - \frac{3 \cdot 7}{6!} x^6 - \frac{3 \cdot 7 \cdot 11}{8!} x^8 - \cdots \right)$
+ $c_1 \left(x + \frac{1}{3!} x^3 + \frac{1 \cdot 5}{5!} x^5 + \frac{1 \cdot 5 \cdot 9}{7!} x^7 + \frac{1 \cdot 5 \cdot 9 \cdot 13}{9!} x^9 + \cdots \right)$

or

and

8
$$y = c_0 \left(1 - \frac{1}{2!} x^2 - \sum_{n=2}^{\infty} \frac{3 \cdot 7 \cdot \dots \cdot (4n-5)}{(2n)!} x^{2n} \right) + c_1 \left(x + \sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \dots \cdot (4n-3)}{(2n+1)!} x^{2n+1} \right)$$

NOTE 2 In Example 2 we had to assume that the differential equation had a series solution. But now we could verify directly that the function given by Equation 8 is indeed a solution.

NOTE 3 • Unlike the situation of Example 1, the power series that arise in the solution of Example 2 do not define elementary functions. The functions

$$y_{1}(x) = 1 - \frac{1}{2!} x^{2} - \sum_{n=2}^{\infty} \frac{3 \cdot 7 \cdot \dots \cdot (4n-5)}{(2n)!} x^{2n}$$
$$y_{2}(x) = x + \sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \dots \cdot (4n-3)}{(2n+1)!} x^{2n+1}$$

are perfectly good functions but they can't be expressed in terms of familiar functions. We can use these power series expressions for y_1 and y_2 to compute approximate values of the functions and even to graph them. Figure 1 shows the first few partial sums T_0, T_2, T_4, \ldots (Taylor polynomials) for $y_1(x)$, and we see how they converge to y_1 . In this way we can graph both y_1 and y_2 in Figure 2.

NOTE 4 • If we were asked to solve the initial-value problem

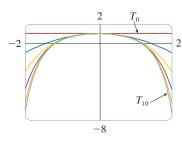
$$y'' - 2xy' + y = 0$$
 $y(0) = 0$ $y'(0) = 1$

we would observe that

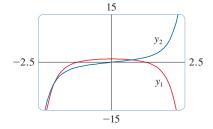
$$c_0 = y(0) = 0$$
 $c_1 = y'(0) = 1$

This would simplify the calculations in Example 2, since all of the even coefficients would be 0. The solution to the initial-value problem is

$$y(x) = x + \sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \dots \cdot (4n-3)}{(2n+1)!} x^{2n+1}$$







Exercises

A Click here for answers.

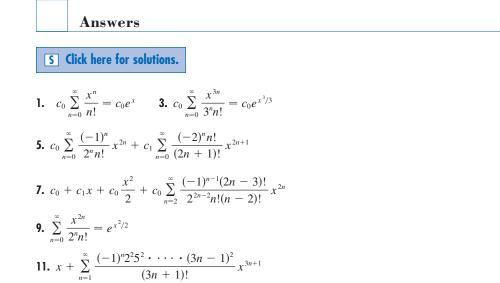
1–11 ■ Use power series to solve the differential equation.

S Click here for solutions.

1. y' - y = 02. y' = xy3. $y' = x^2y$ 4. (x - 3)y' + 2y = 05. y'' + xy' + y = 06. y'' = y7. $(x^2 + 1)y'' + xy' - y = 0$ 8. y'' = xy9. y'' - xy' - y = 0, y(0) = 1, y'(0) = 0

10. $y'' + x^2 y = 0$, $y(0) = 1$, $y'(0) = 0$
11. $y'' + x^2y' + xy = 0$, $y(0) = 0$, $y'(0) = 1$
12. The solution of the initial-value problem
$x^{2}y'' + xy' + x^{2}y = 0$ $y(0) = 1$ $y'(0) = 0$
is called a Bessel function of order 0.
(a) Solve the initial-value problem to find a power series
expansion for the Bessel function.
(b) Graph several Taylor polynomials until you reach one that

(b) Graph several Taylor polynomials until you reach one that looks like a good approximation to the Bessel function on the interval [−5, 5].



Solutions: Using Series to Solve Differential Equations

1. Let $y(x) = \sum_{n=0}^{\infty} c_n x^n$. Then $y'(x) = \sum_{n=0}^{\infty} nc_n x^{n-1}$ and the given equation, y' - y = 0, becomes $\sum_{n=1}^{\infty} nc_n x^{n-1} - \sum_{n=0}^{\infty} c_n x^n = 0.$ Replacing n by n+1 in the first sum gives $\sum_{n=0}^{\infty} (n+1)c_{n+1}x^n - \sum_{n=0}^{\infty} c_n x^n = 0,$ so $\sum_{n=1}^{\infty} [(n+1)c_{n+1} - c_n]x^n = 0$. Equating coefficients gives $(n+1)c_{n+1} - c_n = 0$, so the recursion relation is $c_{n+1} = \frac{c_n}{n+1}, n = 0, 1, 2, \dots$ Then $c_1 = c_0, c_2 = \frac{1}{2}c_1 = \frac{c_0}{2}, c_3 = \frac{1}{3}c_2 = \frac{1}{3} \cdot \frac{1}{2}c_0 = \frac{c_0}{3!}, c_4 = \frac{1}{4}c_3 = \frac{c_0}{4!}, \text{and} c_4 = \frac{1}{4}c_4 = \frac$ in general, $c_n = \frac{c_0}{m!}$. Thus, the solution is $y(x) = \sum_{n=1}^{\infty} c_n x^n = \sum_{n=1}^{\infty} \frac{c_0}{n!} x^n = c_0 \sum_{n=1}^{\infty} \frac{x^n}{n!} = c_0 e^x$ **3.** Assuming $y(x) = \sum_{n=0}^{\infty} c_n x^n$, we have $y'(x) = \sum_{n=1}^{\infty} nc_n x^{n-1} = \sum_{n=0}^{\infty} (n+1)c_{n+1}x^n$ and $-x^2y = -\sum_{n=0}^{\infty} c_n x^{n+2} = -\sum_{n=0}^{\infty} c_{n-2} x^n$. Hence, the equation $y' = x^2 y$ becomes $\sum_{n=0}^{\infty} (n+1)c_{n+1}x^n - \sum_{n=0}^{\infty} c_{n-2}x^n = 0 \text{ or } c_1 + 2c_2x + \sum_{n=0}^{\infty} [(n+1)c_{n+1} - c_{n-2}]x^n = 0.$ Equating coefficients gives $c_1 = c_2 = 0$ and $c_{n+1} = \frac{c_{n-2}}{n+1}$ for $n = 2, 3, \dots$ But $c_1 = 0$, so $c_4 = 0$ and $c_7 = 0$ and in general $c_{3n+1} = 0$. Similarly $c_2 = 0$ so $c_{3n+2} = 0$. Finally $c_3 = \frac{c_0}{3}$, $c_6 = \frac{c_3}{6} = \frac{c_0}{6 \cdot 3} = \frac{c_0}{3^2 \cdot 2!}$ $c_9 = \frac{c_6}{9} = \frac{c_0}{9 \cdot 6 \cdot 3} = \frac{c_0}{3^3 \cdot 3!}, \dots, \text{ and } c_{3n} = \frac{c_0}{3^n \cdot n!}.$ Thus, the solution is $y(x) = \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} c_{3n} x^{3n} = \sum_{n=0}^{\infty} \frac{c_0}{3^n \cdot n!} x^{3n} = c_0 \sum_{n=0}^{\infty} \frac{x^{3n}}{3^n n!} = c_0 \sum_{n=0}^{\infty} \frac{(x^3/3)^n}{n!} = c_0 e^{x^3/3}$ **5.** Let $y(x) = \sum_{n=0}^{\infty} c_n x^n \Rightarrow y'(x) = \sum_{n=1}^{\infty} n c_n x^{n-1}$ and $y''(x) = \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n$. The differential equation becomes $\sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n + x \sum_{n=1}^{\infty} nc_n x^{n-1} + \sum_{n=0}^{\infty} c_n x^n = 0$ or $(n+2)(n+1)c_{n+2} + (n+1)c_n = 0$, thus the recursion relation is $c_{n+2} = \frac{-(n+1)c_n}{(n+2)(n+1)} = -\frac{c_n}{n+2}$ $n = 0, 1, 2, \dots$ Then the even coefficients are given by $c_2 = -\frac{c_0}{2}, c_4 = -\frac{c_2}{4} = \frac{c_0}{2 \cdot 4}, c_6 = -\frac{c_4}{6} = -\frac{c_0}{2 \cdot 4 \cdot 6}$ and in general, $c_{2n} = (-1)^n \frac{c_0}{2 \cdot 4 \cdot \dots \cdot 2n} = \frac{(-1)^n c_0}{2^n n!}$. The odd coefficients are $c_3 = -\frac{c_1}{3}, c_5 = -\frac{c_3}{5} = \frac{c_1}{3 \cdot 5}$ $c_7 = -\frac{c_5}{7} = -\frac{c_1}{3 \cdot 5 \cdot 7}$, and in general, $c_{2n+1} = (-1)^n \frac{c_1}{3 \cdot 5 \cdot 7 \cdots (2n+1)} = \frac{(-2)^n n! c_1}{(2n+1)!}$. The solution is

$$y(x) = c_0 \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n n!} x^{2n} + c_1 \sum_{n=0}^{\infty} \frac{(-2)^n n!}{(2n+1)!} x^{2n+1}.$$

7. Let
$$y(x) = \sum_{n=0}^{\infty} c_n x^n$$
. Then $y'' = \sum_{n=0}^{\infty} n(n-1)c_n x^{n-2}$, $xy' = \sum_{n=0}^{\infty} nc_n x^n$ and $(x^2+1)y'' = \sum_{n=0}^{\infty} n(n-1)c_n x^n + \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n$. The differential equation becomes $\sum_{n=0}^{\infty} [(n+2)(n+1)c_{n+2} + [n(n-1)+n-1]c_n]x^n = 0$. The recursion relation is $c_{n+2} = -\frac{(n-1)c_n}{n+2}$, $n = 0, 1, 2, \dots$. Given c_0 and $c_1, c_2 = \frac{c_0}{2}, c_4 = -\frac{c_2}{4} = -\frac{c_0}{2^2 \cdot 2!}, c_6 = -\frac{3c_4}{6} = (-1)^2 \frac{3c_0}{2^3 \cdot 3!}, \dots, c_{2n} = (-1)^{n-1} \frac{1 \cdot 3 \cdots (2n-3)c_0}{2^n n!} = (-1)^{n-1} \frac{(2n-3)!c_0}{2^n 2^{n-2} n!(n-2)!} = (-1)^{n-1} \frac{(2n-3)!c_0}{2^{2n-2} n!(n-2)!}$ for $n = 2, 3, \dots, c_3 = \frac{0 \cdot c_1}{3} = 0 \implies c_{2n+1} = 0$ for $n = 1, 2, \dots$. Thus the solution is $y(x) = c_0 + c_1 x + c_0 \frac{x^2}{2} + c_0 \sum_{n=2}^{\infty} \frac{(-1)^{n-1}(2n-3)!}{2^{2n-2} n!(n-2)!} x^{2n}$.
9. Let $y(x) = \sum_{n=0}^{\infty} c_n x^n$. Then $-xy'(x) = -x \sum_{n=1}^{\infty} nc_n x^{n-1} = -\sum_{n=1}^{\infty} nc_n x^n = -\sum_{n=0}^{\infty} nc_n x^n$, $y''(x) = \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n$, and the equation $y'' - xy' - y = 0$ becomes $\sum_{n=0}^{\infty} [(n+2)(n+1)c_{n+2} - nc_n - c_n]x^n = 0$. Thus, the recursion relation is $c_{n+2} = \frac{nc_n + c_n}{(n+2)(n+1)} = \frac{c_n(n+1)}{(n+2)(n+1)} = \frac{c_n}{n+2}$ for $n = 0, 1, 2, \dots$. One of the given conditions is $\sum_{n=0}^{\infty} c_n x^n = \frac{c_n(n+1)}{(n+2)(n+1)} = \frac{c_n}{n+2}$.

$$y(0) = 1. \text{ But } y(0) = \sum_{n=0}^{\infty} c_n(0)^n = c_0 + 0 + 0 + \dots = c_0, \text{ so } c_0 = 1. \text{ Hence, } c_2 = \frac{c_0}{2} = \frac{1}{2}, c_4 = \frac{c_2}{4} = \frac{1}{2 \cdot 4},$$

$$c_6 = \frac{c_4}{6} = \frac{1}{2 \cdot 4 \cdot 6}, \dots, c_{2n} = \frac{1}{2^n n!}. \text{ The other given condition is } y'(0) = 0. \text{ But}$$

$$y'(0) = \sum_{n=1}^{\infty} nc_n(0)^{n-1} = c_1 + 0 + 0 + \dots = c_1, \text{ so } c_1 = 0. \text{ By the recursion relation, } c_3 = \frac{c_1}{3} = 0, c_5 = 0, \dots,$$

 $c_{2n+1} = 0$ for n = 0, 1, 2, ... Thus, the solution to the initial-value problem is

$$y(x) = \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} c_{2n} x^{2n} = \sum_{n=0}^{\infty} \frac{x^{2n}}{2^n n!} = \sum_{n=0}^{\infty} \frac{(x^2/2)^n}{n!} = e^{x^2/2}$$

11. Assuming that $y(x) = \sum_{n=0}^{\infty} c_n x^n$, we have $xy = x \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} c_n x^{n+1}$,

$$\begin{aligned} x^2 y' &= x^2 \sum_{n=1}^{\infty} n c_n x^{n-1} = \sum_{n=0}^{\infty} n c_n x^{n+1}, \\ y''(x) &= \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2} = \sum_{n=-1}^{\infty} (n+3)(n+2) c_{n+3} x^{n+1} \quad \text{[replace n with $n+3$]} \\ &= 2c_2 + \sum_{n=0}^{\infty} (n+3)(n+2) c_{n+3} x^{n+1}, \end{aligned}$$

and the equation $y'' + x^2y' + xy = 0$ becomes $2c_2 + \sum_{n=0}^{\infty} \left[(n+3)(n+2)c_{n+3} + nc_n + c_n \right] x^{n+1} = 0.$ So $c_2 = 0$ and the recursion relation is $c_{n+3} = \frac{-nc_n - c_n}{(n+3)(n+2)} = -\frac{(n+1)c_n}{(n+3)(n+2)}, n = 0, 1, 2, \dots$

But $c_0 = y(0) = 0 = c_2$ and by the recursion relation, $c_{3n} = c_{3n+2} = 0$ for n = 0, 1, 2, ...Also, $c_1 = y'(0) = 1$, so

$$c_4 = -\frac{2c_1}{4\cdot 3} = -\frac{2}{4\cdot 3}, c_7 = -\frac{5c_4}{7\cdot 6} = (-1)^2 \frac{2\cdot 5}{7\cdot 6\cdot 4\cdot 3} = (-1)^2 \frac{2^2 5^2}{7!},$$

 $c_{3n+1} = (-1)^n \frac{2^2 5^2 \cdots (3n-1)^2}{(3n+1)!}$. Thus, the solution is

$$y(x) = \sum_{n=0}^{\infty} c_n x^n = x + \sum_{n=1}^{\infty} \left[(-1)^n \frac{2^2 5^2 \cdots (3n-1)^2 x^{3n+1}}{(3n+1)!} \right]$$

...,