

12.11 Generalized Power Series

Previously we considered series of the form

$$y(x) = \sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + \dots$$

For well-behaved functions at the origin

However in physics some functions are not well behaved

$$V(r) = \frac{e^2}{r}$$

has a simple pole singularity at $r=0$.

We want to handle such functions as solutions to Diffy-Q's

$$\begin{aligned} y(x) &= \frac{\cos x}{x^2} = \frac{1}{x^2} \left[1 - \frac{1}{2} x^2 + \frac{1}{4!} x^4 - \frac{1}{6!} x^6 + \dots \right] \\ &= \underbrace{\left[\frac{1}{x^2} - \frac{1}{2} \right]}_{\text{singular}} + \underbrace{\left[\frac{x^2}{4!} - \frac{x^4}{6!} + \dots \right]}_{\text{well-behaved}} \end{aligned}$$

or

$$y = \sqrt{x} \sin x = \sqrt{x} \left[x - \frac{1}{3!} x^3 + \frac{1}{5!} x^5 + \dots \right]$$

↑
has no derivatives at $x=0$

Both can in the Frobenius Form

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

$s = -2$
 $s \in \mathbb{R}$ $s = 1/2$
etc.



Example

$$x^2 y'' + 4x y' + (x^2 + 2) y = 0$$

Eq. 11.2

Note that $|x| \ll 1$ we can neglect $x^2 \ll \ll 1$ to get

$$4x y' + 2y \approx 0 \quad |x| \ll 1$$

$$2x y' \approx -y$$

$$\Rightarrow 2x \frac{dy}{dx} \approx -y \Rightarrow 2 \frac{dy}{y} = -\frac{1}{x} dx$$

$$\Rightarrow 2 \ln y \approx -\ln x + c$$

$$\Rightarrow y^2 = e^c x^{-1}$$

$$\Rightarrow y \approx A \sqrt{x} \quad |x| \ll 1$$

This tells us that $y'(0)$ is not defined at $x=0$ and so we must use generalized power series

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

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

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

we insert into Eq. 11.2

$$\begin{aligned}
 & x^2 \sum_{n=0}^{\infty} (n+s)(n+s-1) a_n x^{n+s-2} \\
 & + 4x \sum_{n=0}^{\infty} (n+s) a_n x^{n+s-1} \\
 & + x^2 \sum_{n=0}^{\infty} a_n x^{n+s} + 2 \sum_{n=0}^{\infty} a_n x^{n+s} = 0
 \end{aligned}$$

⇒

$$\begin{aligned}
 & \sum_{n=0}^{\infty} (n+s)(n+s-1) a_n x^{n+s} \\
 & + 4 \sum_{n=0}^{\infty} (n+s) a_n x^{n+s} \\
 & + \boxed{\sum_{n=0}^{\infty} a_n x^{n+s+2}}^* + 2 \sum_{n=0}^{\infty} a_n x^{n+s} = 0
 \end{aligned}$$

only * runs at wrong speed and needs to be resummed

$$\begin{aligned}
 (*) & = \sum_{n=0}^{\infty} a_n x^{n+s+2} \\
 & = \sum_{m=2}^{\infty} a_{m-2} x^{m+s} \quad m \rightarrow n \text{ dummy} \\
 & = \sum_{n=2}^{\infty} a_{n-2} x^{n+s}
 \end{aligned}$$

$m = n+2 : 2 \rightarrow \infty$
 $n = m-2 : 0 \rightarrow \infty$

Putting this back in

⇒

$$\begin{aligned}
 & \sum_{n=0}^{\infty} (n+s)(n+s-1) a_n x^{n+s} \\
 & + \sum_{n=0}^{\infty} 4(n+s) a_n x^{n+s} \\
 & + \sum_{n=2}^{\infty} a_{n-2} x^{n+s} + \sum_{n=0}^{\infty} 2 a_n x^{n+s} = 0
 \end{aligned}$$

**

We now can read off coefficients of x^{n+s}
but first note $n=0$ and $n=1$ are "special"

$$\begin{aligned}
 n=0: & \quad (0+s)(0+s-1) a_0 \\
 & \quad + 4(0+s) a_0 \\
 & \quad + 0 \quad + 2 a_0 = 0
 \end{aligned}$$

$$\Rightarrow \boxed{[s(s-1) + 4s + 2] a_0 = 0}$$

For a general solution $a_0 \neq 0$ so

$$\begin{aligned}
 & s(s-1) + 4s + 2 = 0 \\
 \Rightarrow & s^2 - s + 4s + 2 = 0 \\
 \Rightarrow & s^2 + 3s + 2 = 0 \\
 \Rightarrow & (s+1)(s+2) = 0
 \end{aligned}$$

$$\Rightarrow \boxed{s = -1 \text{ or } s = -2}$$

These correspond to two linearly independent solutions! Like $y'' + y = 0 \Rightarrow y = A \sin x + B \cos x$

now let us take the case $s = -1$ First

This will generate its own series. IN ** we get

$$\begin{aligned}
 n=1 \\
 s=-1 & \quad (1-1)(1-1-1) a_1 \\
 & \quad + 4(1-1) a_1 \\
 & \quad + 0 \quad + 2 a_1 = 0
 \end{aligned}$$

$$\Rightarrow \boxed{a_1 = 0}$$

$$\begin{aligned}
 n > 1 \\
 s = -1 & \quad (n-1)(n-1-1) a_n \\
 & \quad + 4(n-1) a_n \\
 & \quad + a_{n-2} \quad + 2 a_n = 0
 \end{aligned}$$

$$\Rightarrow \boxed{(n-1)(n-2) a_n + 4(n-1) a_n + 2 a_n = -a_{n-2}}$$

FACTOR

$$\Rightarrow [(n-1)(n-2+4) + 2] a_n = -a_{n-2}$$

$$\Rightarrow [(n-1)(n+2) + 2] a_n = -a_{n-2}$$

$$\Rightarrow [n^2 + 2n - n - 2 + 2] a_n = -a_{n-2}$$

$$\Rightarrow [n(n+1)] a_n = -a_{n-2}$$

$$\Rightarrow \begin{matrix} s = -1 \\ n \geq 2 \end{matrix}$$

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

Ex. 11.4.5

SAMPAD

we may set $m = n-2 \rightarrow n$

$$\begin{matrix} s = -1 \\ n \geq 0 \\ \equiv \end{matrix}$$

$$a_{n+2} = -\frac{a_n}{(n+2)(n+3)}$$

This is our recursion relation! Since $a_1 = 0$

this gives

$$a_3 = -\frac{1}{(1+2)(1+3)} \cdot a_1 = 0$$

$$a_5 = -\frac{1}{(3+2)(3+3)} \cdot a_3 = 0$$

⋮

$$a_{2m+1} \equiv 0 \quad \forall m = 0, 1, 2, \dots$$

That is all odd terms vanish

For the even

$$n = 0$$

$$a_2 = -\frac{1}{2 \cdot 3} a_0 = -\frac{1}{3!} a_0$$

$$a_4 = -\frac{1}{4 \cdot 5} a_2 = +\frac{1}{5!} a_0$$

⋮

$$a_{2m} = \frac{(-1)^m}{(2m+1)!} a_0$$

$$n = 2$$

Recall For $s = -1$

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

$$= \sum_{m=0}^{\infty} a_{2m} x^{2m-1}$$

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

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

We immediately recognize the series!

$$\sum_{m=0}^{\infty} \frac{(-1)^m}{(2m+1)!} x^{2m+1} = \frac{x}{1!} - \frac{x^3}{3!} + \frac{x^5}{5!} + \dots = \sin x$$

Hence

$$y(x) = a_0 \frac{\sin x}{x^2} \quad s = -1$$

is the solution for $s = -1$ There is a second linearly independent solution for $s = -2$ that is a HW problem.