

1. For each of the Cauchy-Euler equations, look for a solution of the form  $y(t) = t^r$ , and plug this back in to determine  $r$ . Find a basis of the solution space consisting of two real-valued functions, and use this to write the general solution.

(a)  $t^2y'' - ty' - 3y = 0$

(b)  $t^2y'' - ty' + 5y = 0$

(c)  $t^2y'' - 3ty' + 4y = 0$

2. Solve the following differential equations. You may freely use your answers to the previous problem without having to re-derive them.

(a)  $t^2y'' - ty' - 3y = 6$

(b)  $(t + 2)^2y'' - (t + 2)y' - 3y = 0$

(c)  $(t + 2)^2y'' - (t + 2)y' - 3y = 6$ .

3. For each of the Cauchy-Euler equations, make the substitution  $x = \ln t$  and write the resulting differential equation in  $y(x)$  instead of  $y(t)$ . [No need to solve them.]

(a)  $t^2y'' - ty' - 3y = 0$

(b)  $t^2y'' - ty' + 5y = 0$

(c)  $t^2y'' - 3ty' + 4y = 0$

4. Write each of the following as a single series of the form  $\sum f(n)t^n$ . That is,  $f(n)$  is the coefficient of  $t^n$ . You may need to additionally “pull out” the first term(s) from one of the sums.

(a)  $\sum_{n=0}^5 t^{n-1}$

(b)  $\sum_{n=0}^5 t^{n+1}$

(c)  $\sum_{n=0}^{\infty} na_n t^{n-1} + \sum_{n=0}^{\infty} a_n t^n$

(d)  $\sum_{n=0}^{\infty} a_n t^n + \sum_{n=0}^{\infty} b_n t^{n-1} + \sum_{n=0}^{\infty} c_n t^{n+1}$

(e)  $5 \sum_{n=0}^{\infty} n(n-1)t^{n-2} + 3 \sum_{n=0}^{\infty} nt^{n-1} - 2 \sum_{n=0}^{\infty} t^n$ .

5. Consider the ODE  $y'' - 2ty' + 10y = 0$ . Note that unlike the equation in the first problem, there will not longer be a simple solution of the form  $t^r$ . However, we know that the solution space is 2-dimensional, and most “nice” functions can be written as a power series. Therefore, we’ll look for a solution of the form  $y(t) = \sum_{n=0}^{\infty} a_n t^n$ .

- (a) Plug  $y(t)$  back into the ODE and find a recurrence relation for  $a_{n+2}$  in terms of  $a_n$  and  $a_{n+1}$ .
- (b) Explicitly write out the coefficients  $a_n$  for  $n \leq 9$ , in terms of  $a_0$  and  $a_1$ . Write down formulas for  $a_{2n}$  and  $a_{2n+1}$  in terms of  $a_0$  and  $a_1$ .
- (c) Since the solution space to this ODE is 2-dimensional, the general solution you found in Part (a) can be written as  $y(t) = C_0y_0(t) + C_1y_1(t)$ . Find such a *basis*,  $\{y_0(t), y_1(t)\}$ .
- (d) Find a non-zero *polynomial* solution for this ODE. [*Hint*: Make a good choice for  $a_0$  and  $a_1$ .]
- (e) Are there any other polynomial solutions, excluding scalar multiples of the one you found in (d)? Why or why not?
- (f) Consider the initial value problem

$$y'' - 2ty' + 10y = 0, \quad y(0) = x_0, \quad y'(0) = v_0.$$

What are  $x_0$  and  $v_0$  in terms of the coefficients  $a_n$ ?

6. The differential equation  $(1 - t^2)y'' - 2ty' + \lambda(\lambda + 1)y = 0$ , where  $\lambda$  is a constant, is known as *Legendre's equation*. It is used for modeling spherically symmetric potentials in the theory of Newtonian gravitation and in electricity and magnetism.

- (a) Assume that the general solution has the form  $y(t) = \sum_{n=0}^{\infty} a_n t^n$ , and find the recursion formula for  $a_{n+2}$  in terms of  $a_n$  and  $a_{n+1}$ .
- (b) Use the recursion formula to determine  $a_n$  in terms of  $a_0$  and  $a_1$ , for  $2 \leq n \leq 9$ .
- (c) For each  $\lambda \in \mathbb{N}$ , there will be a single (up to scalar multiples) nonzero polynomial solution  $P_\lambda(t)$ , called the *Legendre polynomial* of degree  $\lambda$ . Find the Legendre polynomial of degree  $\lambda = 3$ .
- (d) Find a basis for the solution space to  $(1 - t^2)y'' - 2ty' + 12y = 0$ .

7. The differential equation  $y'' - ty = 0$  is called *Airy's equation*, and is used in physics to model the refraction of light.

- (a) Assume the solution is a power series, and find the recurrence relation of the coefficients. [*Hint*: When shifting the indices, one way is to let  $m = n - 3$ , then factor out  $t^{n+1}$  and find  $a_{n+3}$  in terms of  $a_n$ . Alternatively, you can find  $a_{n+2}$  in terms of  $a_{n-1}$ .]
- (b) Show that  $a_2 = 0$ . [*Hint*: the two series for  $y''$  and  $ty$  don't "start" at the same power of  $t$ , but for any solution, each term must be zero. (Why?)]
- (c) Find the particular solution when  $y(0) = 1$ ,  $y'(0) = 0$ , as well as the particular solution when  $y(0) = 0$ ,  $y'(0) = 1$ .