

級數解法

1. Power Series Solution

$$P(x)y'' + Q(x)y' + R(x)y = 0$$

ordinary point $y = \sum_{n=0}^{\infty} a_n x^n \Rightarrow$ recurrence relation $\Rightarrow a_n$ Regular singular point $y = x^s \sum_{n=0}^{\infty} a_n x^n \Rightarrow$ indicial (指標 eq.) \Rightarrow recurrence relation $\Rightarrow a_n$

$$y'' + \frac{Q(x)}{P(x)}y' + \frac{R(x)}{P(x)}y = 0$$

P 、 Q 、 R 代入 x 不會發散

$P(x_0) \neq 0$, $x = x_0$, ordinary point

$P(x_0) = 0$, $x = x_0$, singular point (奇異點)

① $y'' + y = 0$ ($x = 0$ 是 ordinary point)

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

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

$$\Rightarrow \sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n + \sum_{n=0}^{\infty} a_n x^n = 0$$

$$\Rightarrow \sum_{n=0}^{\infty} [(n+2)(n+1) a_{n+2} + a_n] x^n = 0 \quad ((n+2)(n+1) a_{n+2} + a_n = 0)$$

$$\Rightarrow a_{n+2} = -\frac{1}{(n+2)(n+1)} a_n \dots \dots \text{recurrence relation}$$

$$\Rightarrow n = 0, 1, 2, 3, \dots$$

$$n = 0, \quad a_2 = -\frac{1}{2 \cdot 1} a_0$$

$$n = 1, \quad a_3 = -\frac{1}{3!} a_1$$

$$n = 2, \quad a_4 = -\frac{1}{4 \cdot 3} a_2 = \left(-\frac{1}{4 \cdot 3}\right) \left(-\frac{1}{2 \cdot 1}\right) a_0$$

$$n = 4, \quad a_6 = -\frac{1}{6!} a_0$$

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

$$a_{2m+1} = \frac{(-1)^m}{(2m)!} a_1$$

$$\textcircled{2} \quad y'' - 2xy' - y = 0$$

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

$$\Rightarrow \sum_{n=0}^{\infty} n(n-1) a_n x^{n-2} - 2 \sum_{n=0}^{\infty} n a_n x^n - \sum_{n=0}^{\infty} a_n x^n = 0$$

$$\Rightarrow \sum_{n=0}^{\infty} (n+2)(n+1) a_{n+2} x^n - 2 \sum_{n=0}^{\infty} n a_n x^n - \sum_{n=0}^{\infty} a_n x^n = 0$$

$$\Rightarrow 2a_2 - a_0 + \sum_{n=1}^{\infty} [(n+2)(n+1) a_{n+2} - 2n a_n - a_n] x^n = 0$$

$$2a_2 - a_0 = 0$$

$$(n+2)(n+1) a_{n+2} - 2n a_n - a_n = 0$$

$$\Rightarrow a_2 = \frac{1}{2} a_0, \quad a_{n+2} = \frac{(2n+1)}{(n+2)(n+1)} a_n \quad n \geq 0$$

$$\Rightarrow a_4 = \frac{5}{4 \cdot 3} a_2 = \frac{5}{4 \cdot 3 \cdot 2} a_0$$

$$\Rightarrow a_3 = \frac{3}{3 \cdot 2} a_1$$

$$a_6 = \frac{9}{6 \cdot 5} a_4 = \frac{9 \cdot 5}{6!} a_0$$

$$a_5 = \frac{7}{5 \cdot 4} a_3 = \frac{3 \cdot 7}{5!} a_1$$

.....

$$a_{2m} = \frac{1 \cdot 5 \cdot 9 \cdot \dots \cdot (4m-3)}{(2m)!} a_0 \quad (m \geq 1)$$

.....

$$a_{(2m+1)} = \frac{3 \cdot 7 \cdot \dots \cdot (4m-1)}{(2m+1)!} a_1 \quad (m \geq 1)$$

$$\Rightarrow y = a_0 + a_2 x^2 + a_4 x^4 + \dots + a_1 x + a_3 x^3 + a_5 x^5 + \dots$$

$$\Rightarrow y = a_0 \left[1 + \sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \dots \cdot (4m-3)}{(2m)!} x^{2m} \right] + a_1 x \left[1 + \sum_{n=1}^{\infty} \frac{3 \cdot 7 \cdot \dots \cdot (4m-1)}{(2m+1)!} x^{2m-1} \right]$$

$$a_0 + \frac{1}{2} a_0 + \frac{5}{4!} a_0 + \dots$$

$$= a_0 + \sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \dots \cdot (4m-3)}{(2m)!} x^{2m} a_0$$

$$= a_0 \left[1 + \sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \dots \cdot (4m-3)}{(2m)!} x^{2m} \right]$$

2. Regular Singular Points

$$P(x)y'' + Q(x)y' + R(x)y = f(x)$$

$$y'' + \frac{Q(x)}{P(x)}y' + \frac{R(x)}{P(x)}y = \frac{f(x)}{P(x)}$$

$P(x)$ 、 $Q(x)$ 、 $R(x)$ 、 x 任何點都不會發散

$$P(x = x_0) = 0 \quad (x_0 : \text{singular point})$$

$$\lim_{x \rightarrow x_0} (x - x_0) \frac{Q(x)}{P(x)} \text{ 存在, 且 } \lim_{x \rightarrow x_0} (x - x_0)^2 \frac{R(x)}{P(x)} \text{ 存在}$$

則 $x = x_0$ 是 regular singular point

$$y'' + \frac{a(x)}{(x-x_0)} y' + \frac{b(x)}{(x-x_0)^2} y = c(x)$$

$a(x)$ 、 $b(x)$ 任何 x 代入

Frobenius method $y = x^r \sum_{n=0}^{\infty} a_n x^n$

① $2x^2 y'' + 3xy' - (1+x)y = 0$, $x=0$ is a regular singular point

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

$$\Rightarrow 2 \sum_{n=0}^{\infty} (n+r)(n+r-1) a_n x^{n+r} + 3 \sum_{n=0}^{\infty} (n+r) a_n x^{n+r} - \sum_{n=0}^{\infty} a_n x^{n+r} - \sum_{n=0}^{\infty} a_n x^{n+r+1} = 0$$

$$\Rightarrow [2r(r-1) + 3r - 1] a_0 x^r + \sum_{n=1}^{\infty} \{ [2(n+r)(n+r-1) + 3(n+r) - 1] a_n - a_{n-1} \} x^{n+r} = 0$$

$$\Rightarrow 2r(r-1) + 3r - 1 = (2r-1)(r+1) = 0 \quad (\text{指標 eq.})$$

$$\Rightarrow r = r_1 = \frac{1}{2}, \quad r = r_2 = -1$$

$$\Rightarrow r = r_1 = \frac{1}{2} \Rightarrow a_n = \frac{1}{n(2n+3)} a_{n-1} \Rightarrow a_1 = \frac{1}{1 \cdot 5} a_0$$

$$\Rightarrow a_2 = \frac{1}{2 \cdot 7} a_1 = \frac{1}{1 \cdot 2 \cdot 5 \cdot 7} a_0$$

$$\Rightarrow a_3 = \frac{1}{3 \cdot 9} a_2$$

$\Rightarrow \dots$

$$\Rightarrow a_n = \frac{1}{n! \cdot 5 \cdot 7 \cdot \dots \cdot (2n+3)} a_0$$

$$\Rightarrow y_1 = x^{\frac{1}{2}} \left[1 + \sum_{n=1}^{\infty} \frac{x^n}{n! \cdot 5 \cdot 7 \cdot \dots \cdot (2n+3)} \right]$$

$$\Rightarrow r = r_2 = -1 \Rightarrow a_n = \frac{1}{n(2n-3)} a_{n-1} = \frac{1}{n! \cdot (-1) \cdot 1 \cdot 3 \cdot \dots \cdot (2n-3)} a_0$$

$$\Rightarrow y_2 = x^{-1} \left[1 - x - \sum_{n=2}^{\infty} \frac{x^n}{n! \cdot 1 \cdot 3 \cdot \dots \cdot (2n-3)} \right]$$

$$\Rightarrow y = c_1 y_1 + c_2 y_2$$

Equal exponents

$$Ly(x, r) = 0 \quad , \quad r_1 = r_2$$

$$y^* = x^r \sum_{n=0}^{\infty} a_n(r) x^n \quad (\text{ } y^* \text{ 中的 } r \text{ 爲一變數})$$

$$y_1 = y^*(x, r) \Big|_{r=r_1} = x^{r_1} \sum_{n=0}^{\infty} a_n(r_1) x^n$$

$$y_2 = \left. \frac{\partial y^*}{\partial r} \right|_{r=r_1} = x^{r_1} \sum_{n=0}^{\infty} a_n(r_1)x^n \ln x + \sum_{n=0}^{\infty} a'_n(r_1)x^n$$

$$\left(\frac{d}{dr} x^r = \frac{d}{dr} e^{r \ln x} = (\ln x)x^r \right)$$

② $xy'' + y' - y = 0$, $x = 0$ is a regular singular point

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

$$\Rightarrow \sum_{n=0}^{\infty} (n+r)(n+r-1)a_n x^{n+r-1} + \sum_{n=0}^{\infty} (n+r)a_n x^{n+r-1} - \sum_{n=0}^{\infty} a_n x^{n+r} = 0$$

$$\Rightarrow [r(r-1)+r]a_0 x^{r-1} + \sum_{n=1}^{\infty} \{[(n+r)(n+r-1) + (n+r)]a_n - a_{n-1}\} x^{n+r-1} = 0$$

$$\Rightarrow r^2 = 0 \Rightarrow r = 0, 0$$

$$\Rightarrow a_n = \frac{1}{(n+r)^2} a_{n-1} = \frac{1}{(n+r)^2 \dots (1+r)^2} a_0$$

$$\Rightarrow y^* = a_0 x^r \left[1 + \sum_{n=1}^{\infty} \frac{1}{(n+r)^2 \dots (1+r)^2} x^n \right]$$

$$\Rightarrow y_1 = y^*(x, r) \Big|_{r=0} = a_0 \sum_{n=0}^{\infty} \frac{x^n}{(n!)^2}$$

$$\Rightarrow y_2 = \left. \frac{\partial y^*}{\partial r} \right|_{r=0} = (\ln x)y_1 + a_0 \sum_{n=1}^{\infty} \frac{-2}{(n+r)^2 \dots (1+r)^2} \left[\frac{1}{n+r} + \dots + \frac{1}{1+r} \right] x^n \Big|_{r=0}$$

$$= (\ln x)y_1 + a_0 \sum_{n=1}^{\infty} \frac{-2}{(n!)^2} \left(\frac{1}{n} + \frac{1}{n-1} + \dots + \frac{1}{1} \right) x^n$$

Exponents differ by an integer

$$Ly = 0$$

$$r_2 - r_1 = m, m \in \mathbb{Z} (m \neq 0)$$

$$y_1 = y^* \Big|_{r=r_1}$$

y_2 : 分兩種情況討論

(1) $\lim_{r \rightarrow r_2} a_n$ 存在時, $y_2 = y^* \Big|_{r=r_2}$

③ $xy'' + (x-1)y' - y = 0$

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

$$\Rightarrow \sum_{n=0}^{\infty} (n+r)(n+r-1)a_n x^{n+r-1} + \sum_{n=0}^{\infty} (n+r)a_n x^{n+r} - \sum_{n=0}^{\infty} (n+r)a_n x^{n+r-1} - \sum_{n=0}^{\infty} a_n x^{n+r} = 0$$

$$\begin{aligned} &\Rightarrow [r(r-1)-r]a_0x^{r-1} + \sum_{n=1}^{\infty} \{[(n+r)(n+r-1)-(n+r)]a_n + [(n+r-1)-1]a_{n-1}\}x^{n+r-1} = 0 \\ &\Rightarrow r^2 - 2r = 0 \Rightarrow r = 0, 2 \\ &\Rightarrow r = 0 \Rightarrow a_n = -\frac{a_{n-1}}{n+r} = \frac{(-1)^n a_0}{(1+r)(2+r)\dots(n+r)} \\ &\Rightarrow y^* = a_0x^r \left[1 - \frac{x}{1+r} + \frac{x^2}{(1+r)(2+r)} - \dots + \left(\frac{(-1)^n x^n}{(1+r)(2+r)\dots(n+r)} \right) + \dots \right] \\ &\Rightarrow y_1 = y^* \Big|_{r=0} = a_0 e^{-x} \\ &\quad y_2 = y^* \Big|_{r=2} = a_0 x^2 \left(1 - \frac{x}{3} + \frac{x^2}{3 \cdot 4} - \dots + \frac{(-1)^n x^n}{3 \cdot 4 \cdot \dots \cdot (n+2)} + \dots \right) \\ &\Rightarrow y = c_1 y_1 + c_2 y_2 \end{aligned}$$

(2) $\lim_{r \rightarrow r_2} a_n(r)$ 不存在，令 $a_0 = k(r-r_2)$ 得 $a_n^*(r)$

$$y^* = \sum_{n=0}^{\infty} a_n^* x^{n+r}$$

$$y_2 = \frac{\partial y^*}{\partial r} \Big|_{r=r_2}$$

④ $x(1-x)y'' + (2-5x)y' - 4y = 0$

Let $y = \sum_{n=0}^{\infty} a_n x^{n+r}$

$$\Rightarrow [r(r+1)]a_0x^{r-1} + \sum_{n=1}^{\infty} (n+r-1)[(n+r)a_n - (n+r+1)a_{n-1}]x^{n+r-1} = 0$$

$$\Rightarrow r(r+1) = 0, \quad r = 0, -1$$

$$\Rightarrow a_n = \frac{n+r+1}{n+r} a_{n-1} = \frac{n+r+1}{r+1} a_0$$

$$\Rightarrow y^* = a_0 x^r \left(1 + \frac{r+2}{r+1}x + \frac{r+3}{r+1}x^2 + \dots + \frac{r+n+1}{r+1}x^n + \dots \right)$$

$$\Rightarrow y_1 = y^* \Big|_{r=0} = a_0 (1 + 2x + 3x^2 + \dots + (n+1)x^n + \dots)$$

$$\Rightarrow a_0 = r+1 \quad (\text{因為 } \lim_{r \rightarrow -1} a_n \text{ 不存在})$$

$$\Rightarrow y^* = x^r [(r+1) + (r+2)x + (r+3)x^2 + \dots + (r+n+1)x^n + \dots]$$

$$\Rightarrow y_2 = y^* \Big|_{r=-1} = x^{-1} (x + 2x^2 + 3x^3 + \dots) = 1 + 2x + 3x^2 + \dots$$

(error, 因為 $\lim_{r \rightarrow -1} a_n$ 不存在)

$$\Rightarrow y_2 = \frac{\partial y^*}{\partial r} \Big|_{r=-1} = \frac{\ln x}{x} (x + 2x^2 + \dots) + x^{-1} (1 + x + x^2 + \dots)$$

$$= \ln x (1 + 2x + 3x^2 + \dots) + \frac{1}{x} (1 + x + x^2 + \dots)$$

$$\Rightarrow y = c_1 y_1 + c_2 y_2$$

$$\begin{aligned}
 \textcircled{5} \quad & 2x^3 \frac{d^2 y}{dx^2} + 3x^3 \frac{dy}{dx} + y = 0 \\
 \Rightarrow & \frac{d^2 y}{dx^2} + \frac{3}{2x} \frac{dy}{dx} + \frac{1}{2x^3} y = 0, \quad x=0 \text{ 是 irregular point} \\
 \Rightarrow & x \equiv \frac{1}{t}, \quad x \text{ 在 } \infty \text{ 是 a regular singular point} \\
 \Rightarrow & y(t) = Y(t) \\
 \Rightarrow & \frac{dy}{dx} = \frac{dY}{dt} \frac{dt}{dx} = -\frac{1}{x^2} \frac{dY}{dt} = -t^2 \frac{dY}{dt} \\
 \Rightarrow & \frac{d^2 y}{dx^2} = t^4 \frac{d^2 Y}{dt^2} + 2t^3 \frac{dY}{dt} \\
 \Rightarrow & 2t \frac{d^2 Y}{dt^2} + \frac{dY}{dt} - Y = 0, \quad t=0 \text{ 是 an regular singular point} \\
 \Rightarrow & r_1 = \frac{1}{2}, \quad r_2 = 0 \\
 \Rightarrow & Y_1(t) = t^{\frac{1}{2}} \sum_{n=0}^{\infty} \frac{2^n}{(2n+1)!} t^n \\
 & Y_2(t) = \sum_{n=0}^{\infty} \frac{2^n}{(2n)!} t^n \\
 \Rightarrow & y_1 = x^{\frac{1}{2}} \sum_{n=0}^{\infty} \frac{2^n}{(2n+1)!} x^{-n} \\
 & y_2 = \sum_{n=0}^{\infty} \frac{2^n}{(2n)!} x^{-n}
 \end{aligned}$$

【綜合練習】

應用數學

$$\textcircled{1} \quad 3xy'' + y' - y = 0$$

(85 交大光電)

$$\text{Let } y = \sum_{n=0}^{\infty} a_n x^{n+r}$$

$$\Rightarrow 3 \sum_{n=0}^{\infty} (n+r)(n+r-1) a_n x^{n+r-1} + \sum_{n=0}^{\infty} (n+r) a_n x^{n+r-1} - \sum_{n=0}^{\infty} a_n x^{n+r} = 0$$

$$\Rightarrow [3r(r-1)+r]a_0x^{r-1} + \sum_{n=1}^{\infty} \{[3(n+r)(n+r-1)+(n+r)]a_n - a_{n-1}\}x^{n+r-1} = 0$$

$$\Rightarrow 3r(r-1)+r = 0 \Rightarrow r_1 = 0, r_2 = \frac{2}{3}$$

$$\Rightarrow r_1 = 0 \Rightarrow a_n = \frac{1}{n(3n-2)}a_{n-1}$$

$$\Rightarrow y_1 = 1 + x + \frac{1}{2 \cdot 4}x^2 + \frac{1}{2 \cdot 3 \cdot 4 \cdot 7}x^3 + \dots$$

$$\Rightarrow r_2 = \frac{2}{3} \Rightarrow a_n = \frac{1}{n(3n+2)}a_{n-1}$$

$$\Rightarrow y_2 = x^{\frac{2}{3}} \left(1 + \frac{1}{5}x + \frac{1}{80}x^2 + \frac{1}{3 \cdot 11 \cdot 80}x^3 + \dots \right)$$

② $xy'' + y' + xy = 0$

Let $y = \sum_{n=0}^{\infty} a_n x^{n+r}$

$$\Rightarrow \sum_{n=0}^{\infty} (n+r)(n+r-1)a_n x^{n+r-1} + \sum_{n=0}^{\infty} (n+r)a_n x^{n+r-1} + \sum_{n=0}^{\infty} a_n x^{n+r+1} = 0$$

$$\Rightarrow [r(r-1)+r]a_0x^{r-1} + (r+1)^2 a_1 x^r + \sum_{n=2}^{\infty} \{[(n+r)(n+r-1)+(n+r)]a_n + a_{n-1}\}x^{n+r-1} = 0$$

$$\Rightarrow r = 0, 0$$

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

$$\Rightarrow y_1 = 1 - \frac{x^2}{2^2} + \frac{x^4}{2^2 \cdot 4^2} - \dots$$

$$\Rightarrow y_2 = \ln x \left(1 - \frac{x^2}{2^2} + \frac{x^4}{2^2 \cdot 4^2} - \dots \right) + \left(\frac{x^2}{2^2} - \frac{3x^4}{2 \cdot 4^2} - \dots \right)$$

③ $2x^2 y'' + 3xy' - (1+x)y = 0$

Let $y = \sum_{n=0}^{\infty} a_n x^{n+r}$

$$\Rightarrow 2 \sum_{n=0}^{\infty} (n+r)(n+r-1)a_n x^{n+r} + 3 \sum_{n=0}^{\infty} (n+r)a_n x^{n+r} - \sum_{n=0}^{\infty} a_n x^{n+r} - \sum_{n=0}^{\infty} a_n x^{n+r+1} = 0$$

$$\Rightarrow [2r(r-1)+3r-1]a_0x^r + \sum_{n=1}^{\infty} \{[2(n+r)(n+r-1)+3(n+r)-1]a_n - a_{n-1}\}x^{n+r} = 0$$

$$\Rightarrow (2r-1)(r+1) = 0 \Rightarrow r = \frac{1}{2}, -1$$

$$\Rightarrow r = \frac{1}{2} \Rightarrow a_n = \frac{1}{n(2n+3)}a_{n-1} = \frac{1}{n! \cdot 5 \cdot 7 \cdot \dots \cdot (2n+3)}a_0$$

$$\Rightarrow y_1 = x^{\frac{1}{2}} \left[1 + \sum_{n=1}^{\infty} \frac{x^n}{n! \cdot 5 \cdot 7 \cdot \dots \cdot (2n+3)} \right]$$

$$\Rightarrow r = -1 \Rightarrow a_n = \frac{1}{n(2n-3)} a_{n-1} = \frac{1}{n!(-1) \cdot 1 \cdot 3 \cdot \dots \cdot (2n-3)} a_0$$

$$\Rightarrow y_2 = x^{-1} \left[1 - x - \sum_{n=2}^{\infty} \frac{x^n}{n! \cdot 1 \cdot 3 \cdot \dots \cdot (2n-3)} \right]$$

$$\Rightarrow y = c_1 y_1 + c_2 y_2$$

④ $(x^2 - x)y'' - xy' + y = 0$

(84 成大電機)

Let $y = \sum_{n=0}^{\infty} a_n x^{n+r}$

$$\Rightarrow \sum_{n=0}^{\infty} (n+r)(n+r-1)a_n x^{n+r} - \sum_{n=0}^{\infty} (n+r)(n+r-1)a_n x^{n+r-1} - \sum_{n=0}^{\infty} (n+r)a_n x^{n+r} + \sum_{n=0}^{\infty} a_n x^{n+r} = 0$$

$$\Rightarrow [-r(r-1)]a_0 x^{r-1} + \sum_{n=0}^{\infty} [(n+r)(n+r-1) - (n+r) + 1]a_n x^{n+r} - \sum_{n=1}^{\infty} (n+r)(n+r-1)a_n x^{n+r-1} = 0$$

$$\Rightarrow [-r(r-1)]a_0 x^{r-1} + \sum_{n=0}^{\infty} (n+r-1)^2 a_n x^{n+r} - \sum_{n=0}^{\infty} (n+r)(n+r+1)a_{n+1} x^{n+r} = 0$$

$$\Rightarrow [-r(r-1)]a_0 x^{r-1} + \sum_{n=0}^{\infty} [(n+r-1)^2 a_n - (n+r)(n+r+1)a_{n+1}] x^{n+r} = 0$$

$$\Rightarrow r = 0, 1$$

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

⑤ $x \frac{dy}{dx} - (x+1)y = x^2 - x^3 \Rightarrow y' - \frac{x+1}{x}y = x - x^2$

$$\Rightarrow y_h = e^{\int (1+\frac{1}{x})dx} = e^{x+\ln x} = xe^x$$

$$\Rightarrow y = y_h V$$

$$\Rightarrow y'_h V + y_h V' - y_h V = x - x^2$$

$$\Rightarrow xe^x V' = x - x^2$$

$$\Rightarrow V' = e^{-x} - xe^{-x} \Rightarrow V = -e^{-x} + xe^{-x} + e^{-x} + c$$

$$\Rightarrow y = xe^x(xe^{-x} + c) = x^2 + cxe^x$$

⑥ $\frac{dy}{dx} + (\cot x)y = \sec x \Rightarrow y' + (\cot x)y = \sec x$

$$\Rightarrow y_h = e^{-\int \cot x dx} = e^{-\ln(\sin x)} = \frac{1}{\sin x} y$$

$$\Rightarrow y'_h V + y_h V' + y_h V = \sec x$$

$$\Rightarrow \frac{1}{\sin x} V' = \frac{1}{\cos x} \Rightarrow V' = \frac{\sin x}{\cos x} \Rightarrow V = -\ln|\cos x| + c$$

$$\Rightarrow y = \frac{c}{\sin x} - \frac{1}{\sin x} \ln|\cos x|$$

$$\begin{aligned}
 \textcircled{7} \quad & (\tan^{-1} xy + \frac{y-2xy}{1+x^2y^2})dx + (\frac{x-2x^2}{1+x^2y^2})dy = 0 \\
 \Rightarrow & (\tan^{-1} xy)dx + \frac{1}{1+x^2y^2}[(ydx + xdy) - 2x(ydx + xdy)] = 0 \\
 \Rightarrow & (\tan^{-1} xy)dx + \frac{1}{1+x^2y^2}(1-2x)d(xy) = 0 \\
 \Rightarrow & -\frac{1}{1-2x}dx = \frac{1}{\tan^{-1} xy}d(xy)\frac{1}{1+x^2y^2} \\
 \Rightarrow & \frac{1}{2}\ln(1-2x) = \ln(\tan^{-1} xy) + c \\
 \Rightarrow & -\ln(1-2x) + 2\ln(\tan^{-1} xy) = d \quad (d = -2c)
 \end{aligned}$$

$$\begin{aligned}
 \textcircled{8} \quad & x^2y'' - 3xy' + 2y = 6\ln x \\
 \text{Let } \ln x = t & \Rightarrow x = e^t \\
 \Rightarrow \frac{dy}{dx} = e^{-t} \frac{dy}{dt}, \quad \frac{d^2y}{dx^2} = e^{-2t} \frac{d^2y}{dt^2} \\
 \Rightarrow y'' - 3y' + 2y = 6t \\
 \Rightarrow \lambda = 2, 1 \\
 \Rightarrow y_h = c_1e^t + c_2e^{2t} \\
 \Rightarrow y'_p = c_1e^t + 2c_2e^{2t} + c'_1e^t + c'_2e^{2t} \Rightarrow c'_1e^t + c'_2e^{2t} = 0 \\
 y''_p = c_1e^t + 4c_2e^{2t} + c'_1e^t + 2c'_2e^{2t} \Rightarrow c'_1e^t + 2c'_2e^{2t} = 6t \\
 \Rightarrow c'_2 = 6te^{-2t} \Rightarrow c_2 = -3te^{-2t} - \frac{3}{2}e^{-2t} \\
 c'_1 = -6te^{-t} \quad c_1 = 6te^{-t} + 6e^{-t} \\
 \Rightarrow y_p = 6t + 6 - 3t - \frac{3}{2} = 3t + \frac{9}{2} \\
 \Rightarrow y = c_1e^t + c_2e^{2t} + 3t + \frac{9}{2} = c_1x + c_2x^2 + 3\ln x + \frac{9}{2}
 \end{aligned}$$

$$\begin{aligned}
 \textcircled{9} \quad & y'' + 2y' + y = x - 6x^2e^{-x} + 2e^{-x} \\
 \Rightarrow \lambda^2 + 2\lambda + 1 = 0 & \Rightarrow \lambda = -1, -1 \\
 \Rightarrow y_h = c_1e^{-x} + c_2xe^{-x} \\
 \Rightarrow y_p = c_1(x)e^{-x} + c_2(x)xe^{-x} \\
 \Rightarrow y'_p = -c_1e^{-x} + c_2e^{-x} - c_2xe^{-x} + c'_1e^{-x} + c'_2xe^{-x} \\
 \Rightarrow y''_p = c_1e^{-x} - c_2e^{-x} - c_2e^{-x} + c_2xe^{-x} - c'_1e^{-x} + c'_2e^{-x} - c'_2xe^{-x} \\
 \Rightarrow \begin{cases} c'_1e^{-x} + c'_2xe^{-x} = 0 \\ -c'_1e^{-x} + c'_2(e^{-x} - xe^{-x}) = x - 6x^2e^{-x} + 2e^{-x} \end{cases} \\
 \Rightarrow c'_2e^{-x} = x - 6x^2e^{-x} + 2e^{-x} \\
 \Rightarrow c'_2 = xe^x - 6x^2 + 2 \quad \Rightarrow c_2 = xe^x - e^x - 2x^3 + 2x
 \end{aligned}$$

$$c_1' = -x^2 e^x - 6x^3 + 2x \quad c_1 = -x^2 e^x + 2x e^x - 2e^x + \frac{3}{2} x^4 - x^2$$

$$\Rightarrow y = c_1 e^{-x} + c_2 x e^{-x} + (-x^2 e^x + 2x e^x - 2e^x + \frac{3}{2} x^4 - x^2) e^{-x} + (x e^x - e^x - 2x^3 + 2x) x e^{-x}$$

$$= c_1 e^{-x} + c_2 x e^{-x} + (x-2) + (x^2 - \frac{1}{2} x^4) e^{-x}$$

⑩ $xy'' - 4xy' + 6y = x^4 \sin x \Rightarrow$ Let $y_h = x^\alpha$

$$\Rightarrow \alpha(\alpha-1) - 4\alpha + 6 = 0 \Rightarrow \alpha = 2, 3$$

$$\Rightarrow y_h = c_1 x^2 + c_2 x^3$$

$$\Rightarrow y_p = c_1(x)x^2 + c_2(x)x^3$$

$$\Rightarrow y_p' = 2c_1 x + 3c_2 x^2 + c_1' x^2 + c_2' x^3$$

$$\Rightarrow y_p'' = 2c_1 + 6c_2 x + 2c_1' x + 3c_2' x^2$$

$$\Rightarrow \begin{cases} c_1' x^2 + c_2' x^3 = 0 \\ x^2 [2c_1' x + 3c_2' x^2] = x^4 \sin x \end{cases} \Rightarrow \begin{cases} c_1' x^2 + c_2' x^3 = 0 \\ 2c_1' + 3c_2' x = x \sin x \end{cases}$$

$$\Rightarrow \begin{cases} c_2' = \sin x \\ c_1' = -x \sin x \end{cases} \Rightarrow \begin{cases} c_2 = -\cos x \\ c_1 = x \cos x - \sin x \end{cases}$$

$$\Rightarrow y = c_1 x^2 + c_2 x^3 - x^2 \sin x$$

⑪ $xy'' + y' = \ln x \Rightarrow$ Let $u = y', u' = y''$

$$\Rightarrow xu' + u = \ln x$$

$$\Rightarrow u' + \frac{1}{x}u = \frac{1}{x} \ln x$$

$$\Rightarrow u_h = e^{-\int \frac{1}{x} dx} = \frac{1}{x}$$

$$\Rightarrow \frac{1}{x} V' = \frac{1}{x} \ln x$$

$$\Rightarrow V' = \ln x \Rightarrow V = x \ln x - x + c$$

$$\Rightarrow u = \ln x - 1 + \frac{c}{x} = y'$$

$$\Rightarrow y = x \ln x - 2x + c \ln x + c_1$$

⑫ $(2x+1)^2 y'' - (12x+6)y' + 16y = 2$

(82 交大電子)

Let $2x+1 = t$

$$\Rightarrow \frac{dy}{dx} = \frac{dy}{dt} \frac{dt}{dx} = 2 \frac{dy}{dt}, \quad \frac{d^2 y}{dx^2} = 4 \frac{d^2 y}{dt^2}$$

$$\Rightarrow 4t^2 \frac{d^2 y}{dt^2} - 12t \frac{dy}{dt} + 16y = 2$$

$$\Rightarrow t^2 \frac{d^2 y}{dt^2} - 3t \frac{dy}{dt} + 4y = \frac{1}{2}$$

Let $y = t^\alpha$

$$\begin{aligned} \Rightarrow \alpha(\alpha-1)-3\alpha+4=0 &\Rightarrow \alpha=2,2 \\ \Rightarrow y_h &= c_1 t^2 + c_2 t^2 \ln t \\ \Rightarrow y'_p &= 2c_1 t + 2c_2 t \ln t + c_2 t + c_1' t^2 + c_2' t^2 \ln t \\ \Rightarrow y''_p &= 2c_1 + 2c_2 \ln t + 2c_2 + c_2 + 2c_1' t + 2c_2' t \ln t + c_2' t \\ &\Rightarrow \begin{cases} c_1' t^2 + c_2' t^2 \ln t = 0 \\ 2c_1' t^3 + 2c_2' t^3 \ln t + c_2' t^3 = \frac{1}{2} \end{cases} \\ \Rightarrow c_2' &= \frac{1}{2} t^{-3} \quad \Rightarrow c_2 = -\frac{1}{4} t^{-2} \\ c_1' &= -\frac{1}{2} t^{-3} \ln t \quad c_1 = \frac{1}{4} t^{-2} \ln t + \frac{1}{8} t^{-2} \\ \Rightarrow y_p &= \frac{1}{4} \ln t + \frac{1}{8} - \frac{1}{4} \ln t = \frac{1}{8} \\ \Rightarrow y_h &= c_1 t^2 + c_2 t^2 \ln t + \frac{1}{8} \\ &= c_1 (2x+1)^2 + c_2 (2x+1)^2 \ln |2x+1| + \frac{1}{8} \end{aligned}$$

⑬ $xy'' = y' + (y')^3 \quad y(1) = 2, y'(1) = 1$

Let $y' = p, y'' = p'$

$$\Rightarrow xp' = p + p^3$$

$$\Rightarrow x \frac{dp}{dx} = p + p^3$$

$$\Rightarrow \frac{dp}{p+p^3} = \frac{dx}{x}$$

$$\Rightarrow \ln \left| \frac{p}{\sqrt{1+p^2}} \right| = \ln |x| + c_1'$$

$$\Rightarrow \frac{p}{\sqrt{1+p^2}} = c_1 x \quad (c_1 = e^{c_1'})$$

$$\Rightarrow p^2 = c_1^2 x^2 (1+p^2) \quad \Rightarrow (1-c_1^2 x^2) p^2 = c_1^2 x^2$$

$$\Rightarrow p^2 = \frac{c_1^2 x^2}{1-c_1^2 x^2} \quad \Rightarrow p = \frac{c_1 x}{\sqrt{1-c_1^2 x^2}} = \frac{dy}{dx}$$

$$\Rightarrow p(1) = y'(1) = \frac{c_1}{\sqrt{1-c_1^2}} = 1 \quad \Rightarrow c_1 = \frac{1}{\sqrt{2}}$$

$$\Rightarrow y' = \frac{\frac{1}{\sqrt{2}} x}{\sqrt{1-\frac{1}{2} x^2}} = \frac{x}{\sqrt{2-x^2}}$$

$$\Rightarrow y = \int \frac{x}{\sqrt{2-x^2}} dx + c_2 = -\sqrt{2-x^2} + c_2$$

$$\Rightarrow y(1) = 2 = -1 + c_2 \Rightarrow c_2 = 3$$

Let $p = \tan \theta, 1+p^2 = \sec^2 \theta$

$dp = \sec^2 \theta d\theta$

$$\int \frac{1}{p(1+p^2)} dp = \int \frac{1}{\tan \theta} d\theta = \int \frac{\cos \theta}{\sin \theta} d\theta$$

$$= \ln |\sin \theta| = \ln \left| \frac{p}{\sqrt{1+p^2}} \right|$$

$$\Rightarrow y = -\sqrt{2-x^2} + 3$$

$$\textcircled{14} (D-2)^5 y = x^2 e^{2x}$$

$$\Rightarrow y_h = (c_1 + c_2 x + c_3 x^2 + c_4 x^3 + c_5 x^4) e^{2x}$$

$$\Rightarrow y_p = \frac{1}{(D-2)^5} x^2 e^{2x} = e^{2x} \frac{1}{[(D+2)-2]^5} x^2 = e^{2x} \frac{1}{D^5} x^2$$

$$= e^{2x} \int \int \int \int x^2 dx = \frac{1}{2520} x^7 e^{2x}$$

$$\Rightarrow y = (c_1 + c_2 x + c_3 x^2 + c_4 x^3 + c_5 x^4) e^{2x} + \frac{1}{2520} x^7 e^{2x}$$

紋的筆記