

Q25. Determine the first 7 terms of a solution to the following differential equation.

$$(x^3 + 1)y''' + (x^2 - 2)y'' + xy' + y = 0; \quad y(0) = 2, \quad y'(0) = 1, \quad y''(0) = 0.$$

Solution. We search for a solution given by a power series centered at $x = 0$.

$$\begin{aligned} y &= \sum_{n=0}^{\infty} c_n x^n; \quad y' = \sum_{n=1}^{\infty} n c_n x^{n-1}; \quad y'' = \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2}; \quad y''' = \sum_{n=3}^{\infty} n(n-1)(n-2) c_n x^{n-3} \\ (x^3 + 1) \sum_{n=3}^{\infty} n(n-1)(n-2) c_n x^{n-3} + (x^2 - 2) \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2} + x \sum_{n=1}^{\infty} n c_n x^{n-1} + \sum_{n=0}^{\infty} c_n x^n &= 0 \\ \sum_{n=3}^{\infty} n(n-1)(n-2) c_n x^n + \sum_{n=3}^{\infty} n(n-1)(n-2) c_n x^{n-3} + \sum_{n=2}^{\infty} n(n-1) c_n x^n - 2 \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2} + \sum_{n=1}^{\infty} n c_n x^n + \sum_{n=0}^{\infty} c_n x^n &= 0. \end{aligned}$$

We now make appropriate substitutions for the indices on each sum so as to be left with x^k in the summand.

$$\begin{aligned} \sum_{k=3}^{\infty} k(k-1)(k-2) c_k x^k + \sum_{k=0}^{\infty} (k+3)(k+2)(k+1) c_{k+3} x^k + \sum_{k=2}^{\infty} k(k-1) c_k x^k \\ - 2 \sum_{k=0}^{\infty} (k+2)(k+1) c_{k+2} x^k + \sum_{k=1}^{\infty} k c_k x^k + \sum_{k=0}^{\infty} c_k x^k = 0. \end{aligned}$$

Next we combine the six sums into a single sum by rewriting each sum so they start at $k = 3$.

$$\begin{aligned} \sum_{k=3}^{\infty} k(k-1)(k-2) c_k x^k + \left(6c_3 + 24c_4x + 60c_5x^2 + \sum_{k=3}^{\infty} (k+3)(k+2)(k+1) c_{k+3} x^k \right) + \left(2c_2x^2 + \sum_{k=3}^{\infty} k(k-1) c_k x^k \right) \\ - 2 \left(2c_2 + 6c_3x + 12c_4x^2 + \sum_{k=3}^{\infty} (k+2)(k+1) c_{k+2} x^k \right) + \left(c_1x + 2c_2x^2 + \sum_{k=3}^{\infty} k c_k x^k \right) \\ + \left(c_0 + c_1x + c_2x^2 + \sum_{k=3}^{\infty} c_k x^k \right) = 0 \\ 0 = (6c_3 - 4c_2 + c_0) + (24c_4 - 12c_3 + 2c_1)x + (60c_5 + 5c_2 - 24c_4)x^2 \\ + \sum_{k=3}^{\infty} [k(k-1)(k-2)c_k + (k+3)(k+2)(k+1)c_{k+3} + k(k-1)c_k - 2(k+2)(k+1)c_{k+2} + kc_k + c_k] x^k. \end{aligned}$$

We now make use of our initial conditions, which gives us $c_0 = y(0) = 2$, $c_1 = y'(0) = 1$, and $c_2 = \frac{1}{2}y''(0) = 0$. When two polynomials are equal, their coefficients are equal. So we can use the constant, linear, and quadratic terms of our derived equation to determine the values of c_3 , c_4 , and c_5 .

$$\begin{aligned} 6c_3 - 4c_2 + c_0 = 0 &\Rightarrow 6c_3 = -2 \Rightarrow c_3 = -\frac{1}{3} \\ 24c_4 - 12c_3 + 2c_1 = 0 &\Rightarrow 24c_4 = -6 \Rightarrow c_4 = -\frac{1}{4} \\ 60c_5 + 5c_2 - 24c_4 = 0 &\Rightarrow 60c_5 = -6 \Rightarrow c_5 = -\frac{1}{10}. \end{aligned}$$

Finally, we use the power series portion of our derived equation to determine a recurrence relation which will allow us to solve for the value of c_6 .

$$\begin{aligned} k(k-1)(k-2)c_k + (k+3)(k+2)(k+1)c_{k+3} + k(k-1)c_k - 2(k+2)(k+1)c_{k+2} + kc_k + c_k &= 0 \\ c_{k+3} &= \frac{-c_k[k(k-1)(k-2) + k(k-1) + k + 1] + 2(k+2)(k+1)c_{k+2}}{(k+3)(k+2)(k+1)} \\ c_6 &= \frac{-16c_3 + 40c_5}{120} = \frac{-2c_3 + 5c_5}{15} = \frac{\frac{2}{3} - \frac{1}{2}}{15} = \frac{1}{90}. \end{aligned}$$

Putting this all together, we get a solution to the given differential equation.

$$y(x) = 2 + x - \frac{1}{3}x^3 - \frac{1}{4}x^4 - \frac{1}{10}x^5 + \frac{1}{90}x^6 + \dots$$

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