

Recall **Taylor series** from Calc II.

Examples of well-known Taylor series:

$$\begin{aligned}e^x &= 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots \\ \sin x &= x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots \\ \cos x &= 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots\end{aligned}$$

Fact: These three series converge for all values of x .

Some other series:

$$\begin{aligned}\frac{1}{1-x} &= 1 + x + x^2 + x^3 + \cdots \\ \frac{1}{1+x} &= 1 - x + x^2 - x^3 + \cdots \\ \ln(1+x) &= x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \cdots\end{aligned}$$

Fact: These three series converge for only some values of x .

Fact: The Taylor series centered at 0 for any function y looks like

$$y(0) + y'(0)x + \frac{y''(0)}{2!}x^2 + \frac{y'''(0)}{3!}x^3 + \cdots$$

The Taylor series centered at a looks like

$$y(a) + y'(a)(x-a) + \frac{y''(a)}{2!}(x-a)^2 + \frac{y'''(a)}{3!}(x-a)^3 + \cdots$$

Some differential equations are difficult to solve explicitly, but we might be able to write the solution as an infinite series.

WEEK 8 EXAMPLE 1: Solve the initial value problem.

$$y' = y + \frac{1}{x}, \quad y(1) = 1$$

(This is linear. What happens if we try to solve it using an integrating factor?)

WEEK 8 EXAMPLE 2: Solve the initial value problem.

$$y' = x^2 + y^2, \quad y(0) = 1$$

(This is nonlinear. Can it be solved using techniques from this course?)

WEEK 8 EXAMPLE 3: Solve the initial value problem.

$$y'' = xy' + y, \quad y(0) = 1, \quad y'(0) = 0$$

What if we don't have an initial value problem?

WEEK 8 EXAMPLE 4: Find the general solution of the differential equation.

$$y'' = xy' + y$$