

Solve the D.E on $0 < x < R$, ($x_0 = 0$)

$$xy'' + y' + 2y = 0$$

We seek $y(x) = \sum_{n=0}^{\infty} c_n x^{n+r}$. So $y'(x) = \sum_{n=0}^{\infty} (n+r) c_n x^{n+r-1}$,
 $y''(x) = \sum_{n=0}^{\infty} (n+r)(n+r-1) c_n x^{n+r-2}$, ($c_0 \neq 0$)

Reporting those in D.E, we find:

$$\sum_{n=0}^{\infty} (n+r)(n+r-1) c_n x^{n+r-1} + \sum_{n=0}^{\infty} (n+r) c_n x^{n+r-1} + 2 \sum_{n=0}^{\infty} c_n x^{n+r} = 0, \text{ for all } 0 < x < R$$

Regrouping the first two sums, we get

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

Replace $n-1$ with n

$$\sum_{n=-1}^{\infty} (n+r)^2 c_{n+1} x^{n+r} + 2 \sum_{n=0}^{\infty} c_n x^{n+r} = 0, \text{ for all } 0 < x < R$$

Take out the first term from the left sum, and regroup the remaining sums to get:

$$r^2 c_0 x^{r+r} + \sum_{n=0}^{\infty} [(n+r)^2 c_{n+1} + 2c_n] x^{n+r} = 0, \text{ for all } 0 < x < R$$

Therefore the indicial equation is $c_0 r^2 = 0$ or $r^2 = 0$, as $c_0 \neq 0$
 So $r_1 = 0 = r_2$. Set $r = 0$, the recursion formula is then

$$(n+1)^2 c_{n+1} + 2c_n = 0, n = 0, 1, 2, 3, \dots$$

$$\text{or } c_{n+1} = -\frac{2}{(n+1)^2} c_n, n = 0, 1, 2, 3, \dots$$

Thus $c_n = -\frac{2}{n^2} c_{n-1}, n = 1, 2, 3, \dots$

$$c_{n-1} = -\frac{2}{(n-1)^2} c_{n-2}, n = 2, 3, \dots$$

$$\vdots$$

$$c_1 = -\frac{2}{1^2} c_0$$

Multiplying those equalities side by side and cancelling common terms on both sides:

$$\cancel{c_1} \cancel{c_2} \dots \cancel{c_{n-1}} \cdot c_n = \frac{(-2)^n}{1^2 (2^2) \dots (n^2)} c_0 \cancel{c_1} \cancel{c_2} \dots \cancel{c_{n-1}}$$

Consequently, $c_n = \frac{(-2)^n c_0}{(1 \cdot 2 \dots n)^2} = \frac{(-2)^n}{(n!)^2} c_0$

Frobenius method: Theorem 6.3, case 3: $r_1 = r_2$.

Hence, setting $\infty \rightarrow -1$, we find:

$$y_1(x) = \sum_{n=0}^{\infty} \frac{(-2)^n}{(n!)^2} x^n, \quad (\text{Remember that } 0! = 1, \text{ by convention})$$

We shall now find a linearly independent solution y_2 .

Given that $r_1 = r_2 = 0$, we know that y_2 has the form

$$y_2(x) = x \sum_{n=0}^{\infty} c_n^* x^n + y_1(x) \ln(x), \quad \text{with } c_0^* \neq 0$$

We shall use the reduction of order method to get y_2 .

Set $y_2(x) = y_1(x) v(x)$, for some unknown function v to be determined.

$$y_2' = y_1' v + y_1 v', \quad y_2'' = y_1'' v + 2y_1' v' + y_1 v''$$

Reporting in D.E, we obtain:

$$x y_2'' + y_2' + 2y_2 = x y_1'' v + 2x y_1' v' + x y_1 v'' + y_1' v + y_1 v' + 2y_1 v = 0$$

$$\text{or } \underbrace{(x y_1'' + y_1' + 2y_1)}_0 v + x y_1 v'' + (2x y_1' + y_1) v' = 0$$

"0" as y_1 solves D.E.

$$\text{So } x y_1 v'' + (2x y_1' + y_1) v' = 0$$

Set $w = v'$, the latter D.E becomes

$$x y_1 w' + (2x y_1' + y_1) w = 0$$

$$\text{or } w' + \left(\frac{2y_1'}{y_1} + \frac{1}{x} \right) w = 0, \quad \text{first-order linear D.E}$$

$$\text{Hence } w(x) = c e^{-\int \left(\frac{2y_1(x)}{y_1(x)} + \frac{1}{x} \right) dx} \quad c = \text{arbitrary constant}$$

$$\begin{aligned} &= c e^{-2 \ln(y_1(x)) - \ln(x)} \\ &= c e^{-\ln(y_1(x)^2 x)} = c e^{\ln\left(\frac{1}{x y_1(x)^2}\right)} \\ &= \frac{c}{x y_1(x)^2} = \frac{1}{x y_1(x)^2} \end{aligned}$$

Now

$$y_1(x) = 1 - 2x + x^2 - \frac{2}{9}x^3 + \frac{1}{36}x^4 + \dots$$

$$y_1(x)^2 = \left(1 - 2x + x^2 - \frac{2}{9}x^3 + \frac{1}{36}x^4 + \dots \right) \left(1 - 2x + x^2 - \frac{2}{9}x^3 + \frac{1}{36}x^4 + \dots \right)$$

$$= 1 - 4x + 6x^2 - \frac{40}{9}x^3 + \frac{35}{18}x^4 + \dots$$

$$\frac{1}{xy^2} = \frac{1}{x} \cdot \frac{1}{y^2}$$

$$= \frac{1}{x} \cdot \frac{1}{1 - (4x - 6x^2 + \frac{40}{9}x^3 - \frac{35}{18}x^4 + \dots)}$$

$$= \frac{1}{x} (1 + (4x - 6x^2 + \frac{40}{9}x^3 - \frac{35}{18}x^4) + 16x^2 - 48x^3 + \frac{644}{9}x^4 + 64x^3 + \dots)$$

$$= \frac{1}{x} (1 + 4x + 10x^2 + \frac{184}{9}x^3 + \dots)$$

$$= \frac{1}{x} + 4 + 10x + \frac{184}{9}x^2 + \dots$$

$$= w(x)$$

$$= v'(x)$$

$$\text{So } v(x) = \ln(x) + 4x + 5x^2 + \frac{184}{27}x^3 + \dots$$

$$y_2(x) = y_1(x) \ln(x) + y_1(x) (4x + 5x^2 + \frac{184}{27}x^3 + \dots)$$

$$= y_1(x) \ln(x) + (1 - 2x + x^2 - \frac{2}{9}x^3 + \dots) (4x + 5x^2 + \frac{184}{27}x^3 + \dots)$$

$$= y_1(x) \ln(x) + 4x - 3x^2 + \frac{22}{7}x^3 + \dots$$

Hence

$$y_2(x) = x (4 - 3x + \frac{22}{7}x^2 + \dots) + y_1(x) \ln(x), \text{ as claimed.}$$

The general solution of the D.E is

$$y(x) = c_1 y_1(x) + c_2 y_2(x), \text{ where } c_1 \text{ and } c_2 \text{ are arbitrary constants.}$$