

HWF is on web.

Riddle Along. How many ways are there to tile the  $n$ -staircase w/ exactly  $n$  rectangles?



$$y'' + p(x)y' + q(x)y = 0 \quad \frac{v_1 = y}{v_2 = y'}, \quad v' = \begin{pmatrix} 0 & 1 \\ -q & -p \end{pmatrix} v$$

$$y_1, y_2 \text{ indep. solns, } W = \det \begin{pmatrix} y_1 & y_2 \\ y'_1 & y'_2 \end{pmatrix}$$

$$W' = -PW \quad (\text{"Abel's Thm"})$$

Example.  $y'' + y = 0$

Problem Find a power series  $y(x) = \sum_{k=0}^{\infty} a_k (x - x_0)^k$  that solves the equation  $y' = f(x, y)$

Motivation: 1. Minor: Combinatorics.

2. Major: Power series are busy at large scale, but excellent at small scales. See QED w/  $\lambda = \frac{1}{137}$ .

```
In[1]:= PowerSeriesSolve[f_, x0_, y0_, n_] := (
    φ[0] = y0;
    Do[
        φ[k] = y0 + Integrate[Normal[Series[f /. y → φ[k-1], {x, x0, k-1}]] /. x → t, {t, x0, x}], {k, 1, n}];
    φ[n]
);
```

```
In[2]:= PowerSeriesSolve[Sqrt[1+y^2], 0, 0, 5]
```

$$\text{Out[2]} = x + \frac{x^3}{6} + \frac{x^5}{120}$$

```
In[3]:= PowerSeriesSolve2[f_, x0_, y0_, n_] := Module[{φ = y0},
    Do[
        φ' = f(x, φ)   φ(x₀) = y₀   φ = ∑ₖ aₖ (x - x₀)ᵏ
        φ += D[f /. y → φ, {x, k-1}] /. x → x₀ xᵏ, Differentiate both sides (k-1) times, evaluate at x₀:
        {k, 1, n}
    ];
    φ
];
```

$$\begin{aligned} k! a_k &= \frac{d^{k-1}}{dx^{k-1}} f(x, \phi(x)) \Big|_{x=x_0} = \\ &= \frac{d^{k-1}}{dx^{k-1}} f(x, \underbrace{\sum_{j=0}^{k-1} a_j (x-x_0)^j}_{\phi_{k-1}}) \Big|_{x=x_0} \end{aligned}$$

```
In[4]:= PowerSeriesSolve2[Sqrt[1+y^2], 0, 0, 10]
```

$$\text{Out[4]} = x + \frac{x^3}{6} + \frac{x^5}{120} + \frac{x^7}{5040} + \frac{x^9}{362880}$$

```
In[5]:= Series[Sinh[x], {x, 0, 10}]
```

$$\text{Out[5]} = x + \frac{x^3}{6} + \frac{x^5}{120} + \frac{x^7}{5040} + \frac{x^9}{362880} + O[x]^{11}$$

Little on power series.

## Lecture on power series.

Thm 1 Given  $\sum a_n x^n \exists R \in \mathbb{R}_{\geq 0}$  such that "radius of convergence", s.t.  $\sum a_n x^n$  absolutely converges if  $|x| < R$  & diverges if  $|x| > R$ .  
[if  $|x| = R$ , "it depends"].

PF  $R = \sup \{r : a_n r^n \rightarrow 0\}$

$= \sup \{r : |a_n r^n| \text{ is bnd}\}$  done line

Thm 2 (loose) 1. If  $f$  has a formula, it has a natural extension to  $\mathbb{C}$ .

2. In that case,  $R$  is

the distance from  $0$  to the nearest point in  $\mathbb{C}$  in which the formula fails.

Examples. 1.  $\sin x = \frac{e^{ix} - e^{-ix}}{2i}$

2.  $\frac{1}{1+x^2} = 1 - x^2 + x^4 - x^6 \dots$

problem Given  $y'' + p(x)y' + q(x)y = g(x)$ , find a power series  $y = \sum_{n=0}^{\infty} a_n x^n$  that solves this eqn.

Do the  $y'' + y = 0$  example.

Do the Airy example  $y'' = xy$

state Fuchs' theorem: The series for  $y(x)$  converges at radius at least the least of the radii for  $p, q, g$ .

Pensieve header: Plotting the solutions of the Airy equation,  $Sy''=xy\$$ .

```
In[1]:= Ai1 = NDSolve[y''[x] == x y[x] && y[0] == 1 && y'[0] == 0, y[x], {x, -10, 3}];
Ai2 = NDSolve[y''[x] == x y[x] && y[0] == 0 && y'[0] == 1, y[x], {x, -10, 3}];
Ai = Join[Ai1, Ai2]
Out[3]= {{y[x] \rightarrow InterpolatingFunction[{{-10., 3.}}, <>][x]],
          {y[x] \rightarrow InterpolatingFunction[{{-10., 3.}}, <>][x]}}
In[4]:= Plot[Evaluate[y[x] /. Ai], {x, -10, 3}]
```

