

3450:439/539:001 **Homework 4** Spring 2008

Recommended due date Thursday, February 7, 2008

THIS HOMEWORK IS NOT FOR COURSE CREDIT. However, you need to do problems to learn the material. Also, about 1/3 of your exam will consist of recommended homework problems.

1. Consider the ODE

$$r^2 R''(r) + rR'(r) + r^2 \beta^2 R(r) = 0, \quad 0 < r < a. \quad (1)$$

- Make a change of variables to reexpress the ODE as a Bessel's equation.
- Describe the values of β for which (1) has a nontrivial solution, subject to the boundary conditions $R(a) = 0$ and $\lim_{r \rightarrow 0^+} |R(r)| < \infty$.
- What is the nontrivial solution (up to an arbitrary constant multiple)?

2. Consider the ODE

$$r^2 R''(r) + rR'(r) - r^2 \alpha^2 R(r) = 0, \quad 0 < r < a. \quad (2)$$

- Make a change of variables to reexpress the ODE as a modified Bessel's equation.
- Write the general solution to the ODE (2) in terms of modified Bessel functions.
- Solve the ODE (2) subject to the boundary conditions as in Problem (1b).

3. Rodrigues's formula gives the n th Legendre polynomial $P_n(x)$, $n \in \mathbf{Z}^+$, via differentiation:

$$P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2 - 1)^n.$$

Use it to find $P_n(x)$, $n = 0, 1, 2, 3, 4$?

4. Consider **Legendre's equation** of "order α "

$$(1 - x^2)y'' - 2xy' + \alpha(\alpha + 1)y = 0.$$

In this problem, we will find a series solution about the point $x = 1$.

- Explain why $x = 1$ is a regular singular point. (Note $x = -1$ is also.)

(OVER)

- (b) Make the change of variables $t = x - 1$. (To find a series solution about the point $x = 1$, we will find a series solution about the point $t = 0$.)
- (c) Determine the indicial equation and its roots for the point $t = 0$.
- (d) Find the first three terms of a series solution in powers of t (and hence of $x - 1$). It turns out that for $n \geq 2$, the general term has the form

$$(-1)^{n+1} \frac{\alpha(\alpha + 1)[2 \cdot 1 - \alpha(\alpha + 1)] \cdots [n(n - 1) - \alpha(\alpha + 1)]}{2^n (n!)^2} (x - 1)^n,$$

which gives you a check on the third term you found.