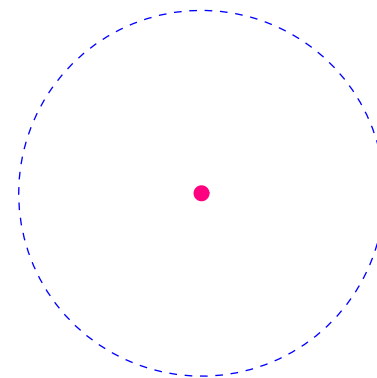
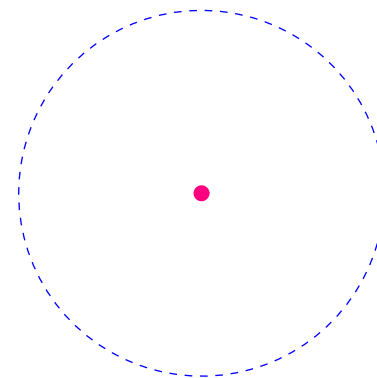


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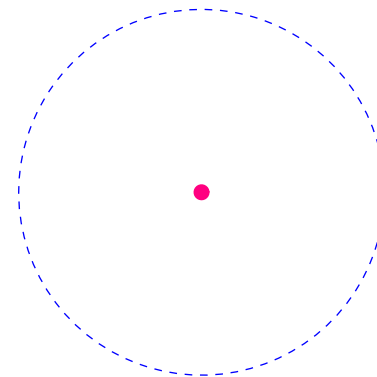
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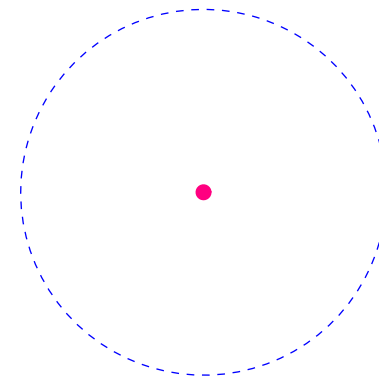
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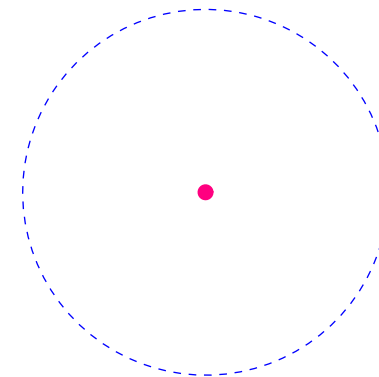


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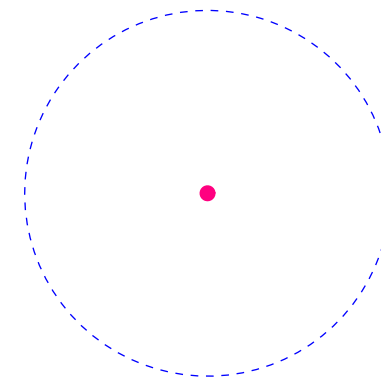
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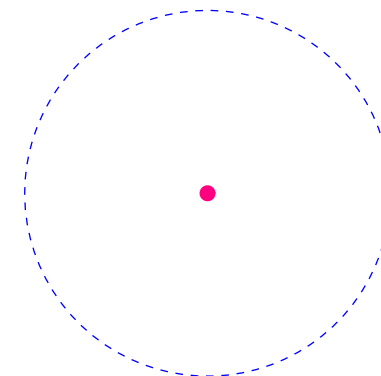
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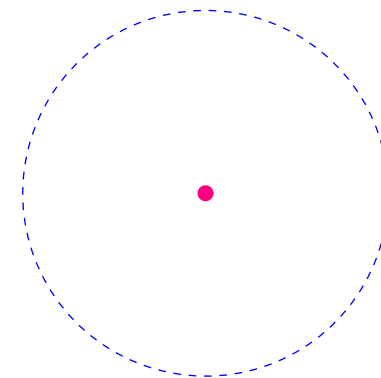
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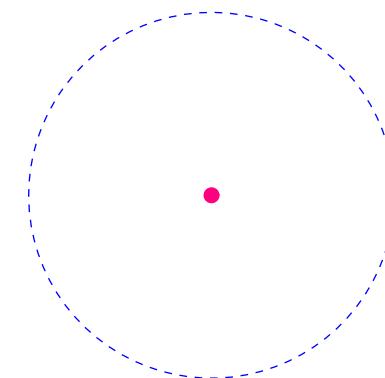
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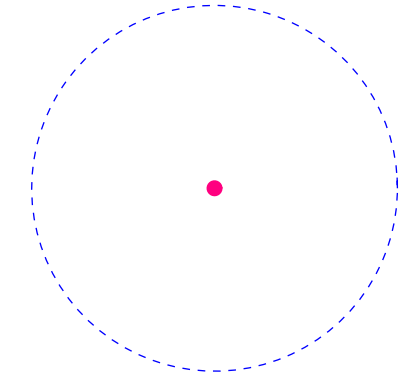
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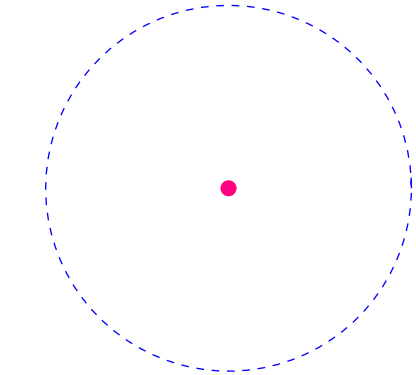
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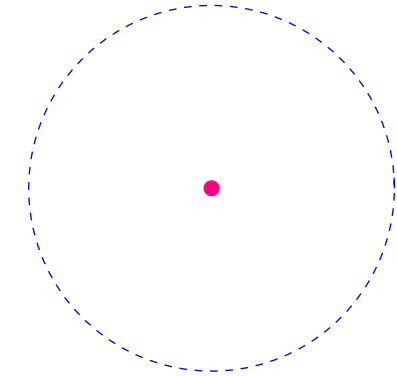
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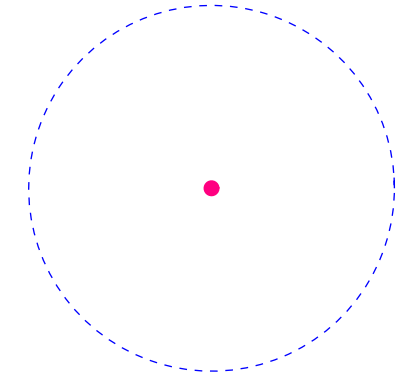
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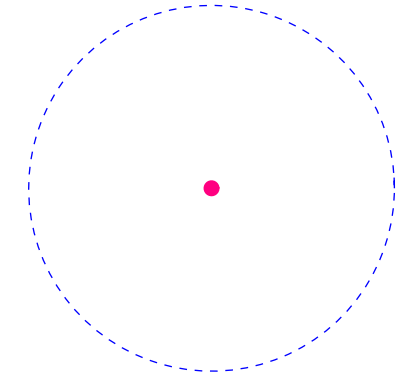
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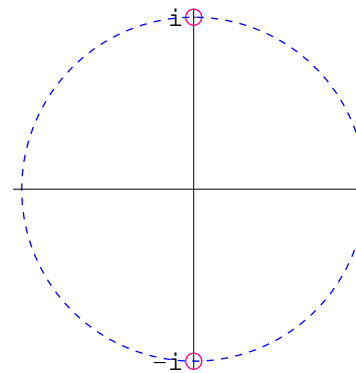
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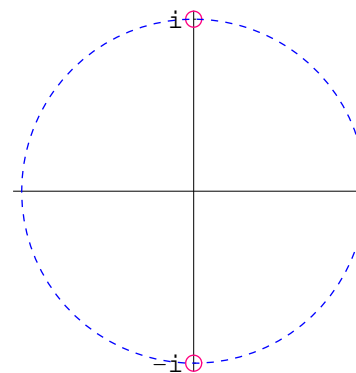


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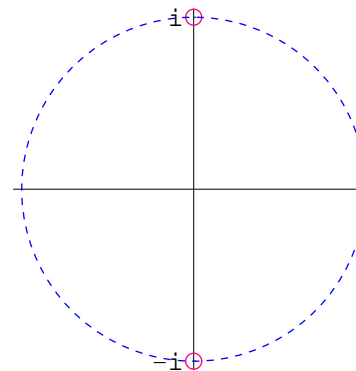
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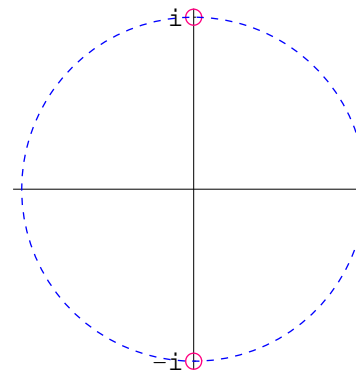
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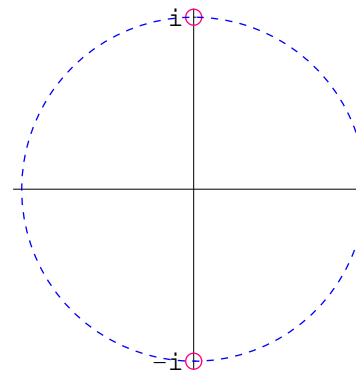
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Remark Simply write $\rho(f)$ if x_0 is understood.

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Put $p(t) = \frac{Q(t)}{P(t)}$ and $q(t) = \frac{R(t)}{P(t)}$, (1) can be written as

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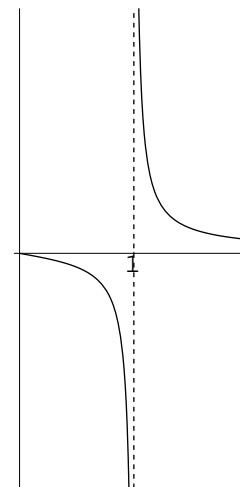
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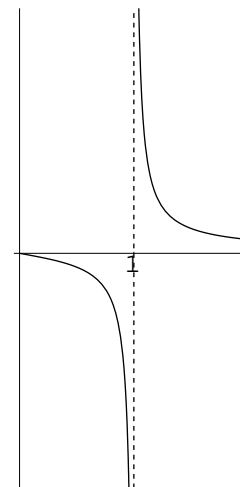
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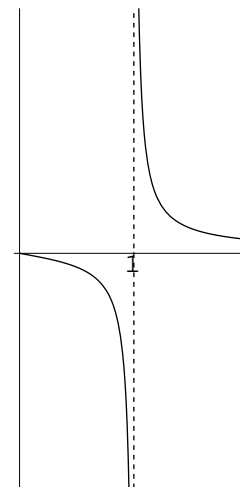
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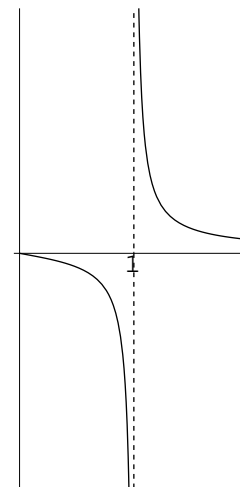


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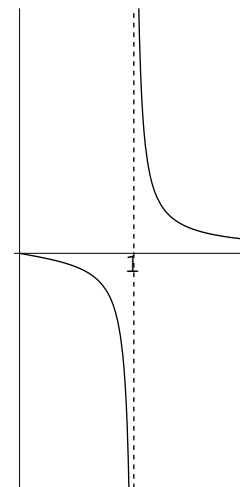
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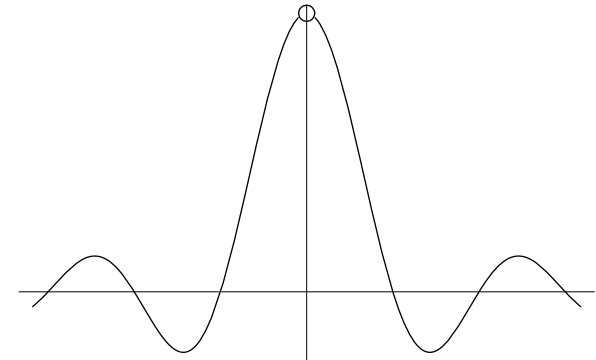
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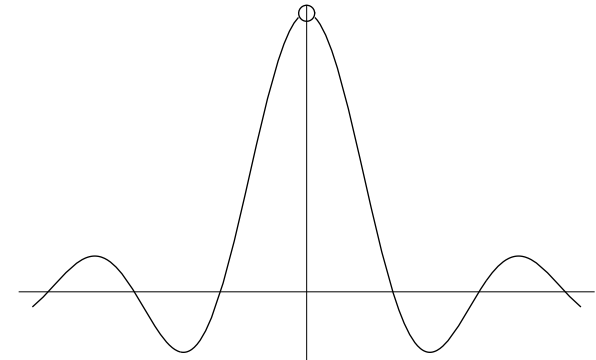
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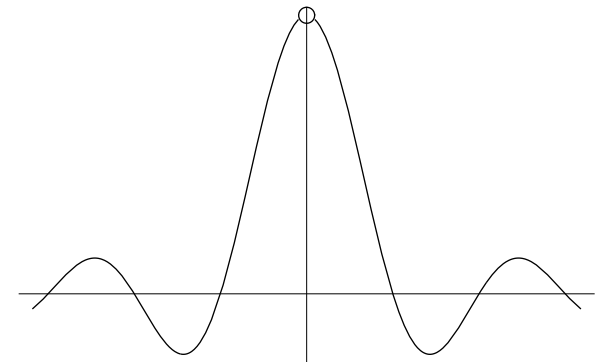
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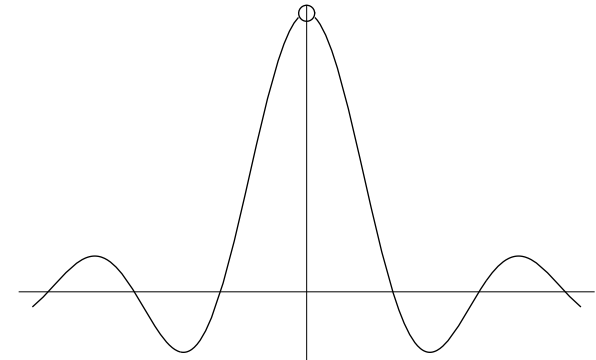
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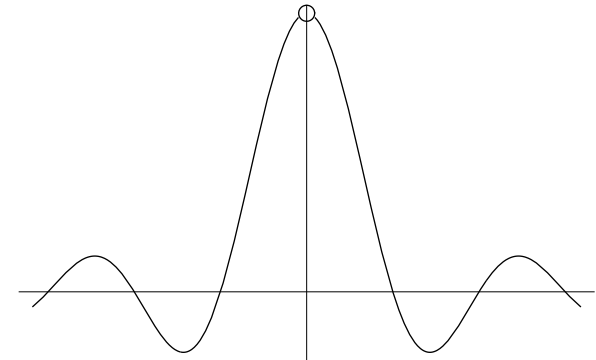
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Theorem If t_0 is an *ordinary point* of the DE

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Take absolute value in (9)

$$(n + 1)(n + 2)|a_{n+2}| \leq \sum_{k=0}^n \left((k + 1)|p_{n-k}a_{k+1}| + |q_{n-k}a_k| \right)$$

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- Routine calculation (but tedious)

$$\frac{b_{n+1}}{b_n} = \frac{(n-1)n + rMn + Mr^2}{n(n+1)r}$$

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 &\leq \frac{M}{r^n} \sum_{k=0}^n \left((k+1)|a_{k+1}| + |a_k| \right) r^k
 \end{aligned}$$

- Define $b_0 = |a_0|$, $b_1 = |a_1|$ and define b_{n+2} ($n \geq 0$) by

$$(n+1)(n+2)b_{n+2} = \frac{M}{r^n} \sum_{k=0}^n \left((k+1)b_{k+1} + b_k \right) r^k + Mb_{n+1}r$$

- Then $0 \leq |a_n| \leq b_n$ for all n
- Routine calculation (but tedious)

$$\frac{b_{n+1}}{b_n} = \frac{(n-1)n + rMn + Mr^2}{n(n+1)r} \longrightarrow \frac{1}{r} \quad \text{as } n \rightarrow \infty$$

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Example Solve the following DE (*Chebyshev equation*)

$$(1 - t^2)y'' - ty' + \alpha^2 y = 0$$

where α is a constant.

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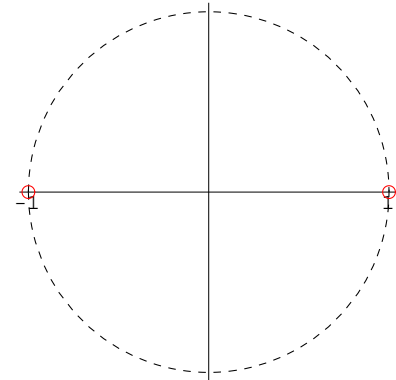
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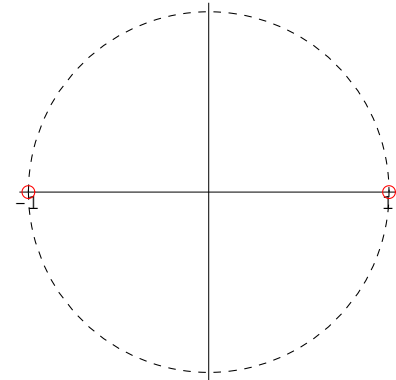
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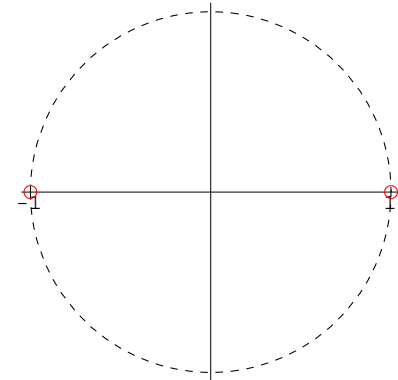
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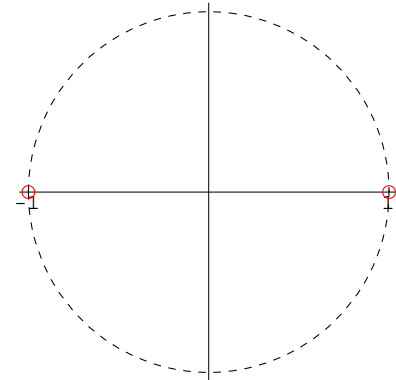
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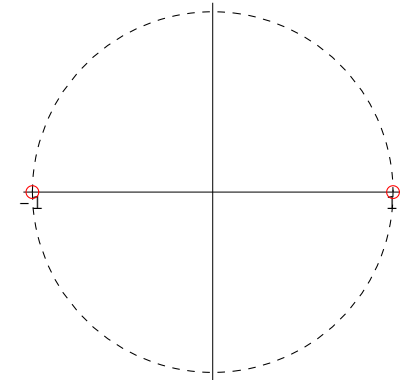
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- General series solution to the DE for $-1 < t < 1$

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$$= \left(a_0 + \sum_{n=1}^{\infty} a_{2n} t^{2n} \right) + \left(a_1 + \sum_{n=1}^{\infty} a_{2n+1} t^{2n+1} \right)$$

$$y(t) = a_0 \left(1 + \sum_{n=1}^{\infty} \frac{(-1)^n \alpha(\alpha - 2) \cdots (\alpha - (2n - 2)) \alpha(\alpha + 2) \cdots (\alpha + (2n - 2))}{(2n)!} t^{2n} \right)$$

$$\begin{aligned}
y(t) = & a_0 \left(1 + \sum_{n=1}^{\infty} \frac{(-1)^n \alpha(\alpha-2)\cdots(\alpha-(2n-2)) \alpha(\alpha+2)\cdots(\alpha+(2n-2))}{(2n)!} t^{2n} \right) \\
& + a_1 \left(t + \sum_{n=1}^{\infty} \frac{(-1)^n (\alpha-1)\cdots(\alpha-(2n-1)) (\alpha+1)\cdots(\alpha+(2n-1))}{(2n+1)!} t^{2n+1} \right)
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 \end{aligned}$$

Remark

- If $\alpha \in \mathbb{Z}$ is even, first series is polynomial

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- If $\alpha \in \mathbb{Z}$ is even, first series is polynomial

$$\rho(y_1) = \infty$$

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Remark

- If $\alpha \in \mathbb{Z}$ is **even**, first series is polynomial

$$\rho(y_1) = \infty$$

$$\rho(y_2) = 1 \quad (\text{use ratio formula})$$

- If $\alpha \in \mathbb{Z}$ is **odd**, second series is polynomial

$$\rho(y_1) = 1 \quad \rho(y_2) = \infty$$

$$y(t) = a_0 \left(1 + \sum_{n=1}^{\infty} \frac{(-1)^n \alpha(\alpha-2)\cdots(\alpha-(2n-2)) \alpha(\alpha+2)\cdots(\alpha+(2n-2))}{(2n)!} t^{2n} \right) \\ + a_1 \left(t + \sum_{n=1}^{\infty} \frac{(-1)^n (\alpha-1)\cdots(\alpha-(2n-1)) (\alpha+1)\cdots(\alpha+(2n-1))}{(2n+1)!} t^{2n+1} \right)$$

Remark

- If $\alpha \in \mathbb{Z}$ is **even**, first series is polynomial

$$\rho(y_1) = \infty$$

$$\rho(y_2) = 1 \quad (\text{use ratio formula})$$

- If $\alpha \in \mathbb{Z}$ is **odd**, second series is polynomial

$$\rho(y_1) = 1 \quad \rho(y_2) = \infty$$

- If $\alpha \notin \mathbb{Z}$, both are infinite series.

$$y(t) = a_0 \left(1 + \sum_{n=1}^{\infty} \frac{(-1)^n \alpha(\alpha-2)\cdots(\alpha-(2n-2)) \alpha(\alpha+2)\cdots(\alpha+(2n-2))}{(2n)!} t^{2n} \right) \\ + a_1 \left(t + \sum_{n=1}^{\infty} \frac{(-1)^n (\alpha-1)\cdots(\alpha-(2n-1)) (\alpha+1)\cdots(\alpha+(2n-1))}{(2n+1)!} t^{2n+1} \right)$$

Remark

- If $\alpha \in \mathbb{Z}$ is **even**, first series is polynomial

$$\rho(y_1) = \infty$$

$$\rho(y_2) = 1 \quad (\text{use ratio formula})$$

- If $\alpha \in \mathbb{Z}$ is **odd**, second series is polynomial

$$\rho(y_1) = 1 \quad \rho(y_2) = \infty$$

- If $\alpha \notin \mathbb{Z}$, both are infinite series. $\rho(y_1) = 1$, $\rho(y_2) = 1$