

Consider the differential equation :

$$x^2y'' + xy' + (x^2 - \frac{1}{4})y = 0$$

This equation occur frequently in advanced studies in applied mathematics, physics, and engineering. It is called Bessele's equation

- (1) Show that $x = 0$ is a singular point.
- (2) Show that $x = 0$ is a regular singular point.
- (3) Use the follwing formula $r(r - 1) + p_0r + q_0 = 0$ to write the indicial equation.
The indicial equation is
- (4) Find r_1 and r_2 (indicial roots) $r_1 = \dots$ $r_2 = \dots$ $r_1 - r_2 = \dots$
- (5) Let $r = r_1$ and $y = \sum_{n=0}^{\infty} c_n x^{n+r}$ and write the recrrance relation.
the recrrance equation is
- (6) Use the recrrance relation in part (5) to write c_{2n} and c_{2n+1} .

$$c_{2n} = \dots \quad n = 0, 1, 2, \dots$$

$$c_{2n+1} = \dots \quad n = 0, 1, 2, \dots$$

- (7) Use c_{2n} and c_{2n+1} in part (6) to write the first solution $y_1(x)$.
 $y_1(x) = \dots$
- (8) Find the interval of convergence of $y_1(x)$
 $y_1(x)$ valid in $\dots < x < \dots$
- (9) Use the following formula $y_2 = y_1 \int \frac{K(x)}{y_1^2} dx$ to find the second linearly independent solution.
 $y_2(x) = \dots$
- (10) (Alternative method to find $y_2(x)$)
Since $r_1 - r_2 =$ positive integer, Assume $y_2 = cy_1(x) \ln x + \sum_{n=0}^{\infty} b_n x^{n+r_2}$, determine coefficients b_n and c to write the second solution $y_2(x)$.
 $y_2(x) = \dots$
- (11) Show that $y_2(x)$ obtained in part (9) is equivalent to $y_2(x)$ obtained in part (10)
(Hint: read the subsection titled Equivalent solution in page 302).
- (12) Solve the differential equation subject to $y(\frac{\pi}{4}) = 0, y'(\frac{\pi}{4}) = \frac{4}{\pi}$.
- (13) Let \hat{y} be the solution of IVP obtained in part (12). Compute $\hat{y}(\frac{\pi}{6})$.

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