Series Solutions of Second Order Linear Equations

Finding the general solution of a linear differential equation depends on determining a fundamental set of solutions of the homogeneous equation. So far, we have given a systematic procedure for constructing fundamental solutions only if the equation has constant coefficients. To deal with the much larger class of equations that have variable coefficients, it is necessary to extend our search for solutions beyond the familiar elementary functions of calculus. The principal tool that we need is the representation of a given function by a power series. The basic idea is similar to that in the method of undetermined coefficients: we assume that the solutions of a given differential equation have power series expansions, and then we attempt to determine the coefficients so as to satisfy the differential equation.

5.1 Review of Power Series

In this chapter we discuss the use of power series to construct fundamental sets of solutions of second order linear differential equations whose coefficients are functions of the independent variable. We begin by summarizing very briefly the pertinent results about power series that we need. Readers who are familiar with power series may go on to Section 5.2. Those who need more details than are presented here should consult a book on calculus.

1. A power series $\sum_{n=0}^{\infty} a_n(x - x_0)^n$ is said to converge at a point x if

$$\lim_{m \to \infty} \sum_{n=0}^{m} a_n(x - x_0)^n$$

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