PHYS 301 HOMEWORK #7-- Solutions

1. We write the divergence of a vector v in spherical coordinates :

$$\nabla \cdot \mathbf{v} = \frac{1}{r^2 \sin \theta} \Big[\frac{\partial}{\partial r} (r^2 \sin \theta \, \mathbf{v}_r) + \frac{\partial}{\partial \theta} (r \sin \theta \, \mathbf{v}_\theta) + \frac{\partial}{\partial \phi} (r \, \mathbf{v}_\phi) \Big]$$

We are interested in the position vector $\mathbf{r} = r \hat{\mathbf{r}}$. This vector has only an r component, so the divergence becomes:

$$\nabla \cdot \mathbf{r} = \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial r} (r^2 \sin \theta \cdot r)$$

Since sin θ is a constant with respect to $\partial/\partial r$, we can move it outside the derivative leaving us with :

$$\nabla \cdot \mathbf{r} = \frac{1}{r^2} \frac{\partial}{\partial r} (r^3) = \frac{3 r^2}{r^2} = 3$$

as we must obtain.

2. We begin with the Laplacian in spherical coordinates; since we only need the radial component, we can write :

$$\nabla^2 \mathbf{V} = \frac{1}{\mathbf{r}^2 \sin \theta} \Big[\frac{\partial}{\partial \mathbf{r}} \Big(\mathbf{r}^2 \sin \theta \, \frac{\partial \mathbf{V}_{\mathbf{r}}}{\partial \mathbf{r}} \Big) \Big] = 0$$

For our trial solution of $V = c r^n$, we have:

$$\nabla^2 \mathbf{V} = \frac{1}{r^2} \left[\frac{\partial}{\partial \mathbf{r}} \left(\frac{\partial}{\partial \mathbf{r}} \mathbf{c} \, \mathbf{r}^n \right) \right] = \frac{1}{r^2} \left[\frac{\partial}{\partial \mathbf{r}} (\mathbf{r}^2 \, \mathbf{n} \, \mathbf{c} \, \mathbf{r}^{n-1}) \right] = \frac{1}{r^2} \frac{\partial}{\partial \mathbf{r}} (\mathbf{n} \, \mathbf{c} \, \mathbf{r}^{n+1})$$
$$= \frac{1}{r^2} \cdot \mathbf{n} \, (\mathbf{n}+1) \, \mathbf{c} \, \mathbf{r}^n = 0$$

For this expression to equal zero, either r is always zero or the product n(n+1) = 0 which implies that n can be either 0 or -1.

For each of the next three problems, our trial solution will be:

$$y = \sum_{n=0}^{\infty} a_n x^n$$

which implies the following derivatives:

$$y' = \sum_{n=1}^{\infty} n a_n x^{n-1}$$
 and $y'' = \sum_{n=2}^{\infty} n (n-1) a_n x^{n-2}$

To save myself some typing I will omit the upper limits of some of the summations in the solutions below.

3. y'' - xy' + 2y = 0

We use our trial solutions:

$$\sum_{n=2}^{\infty} n (n-1) a_n x^{n-2} - x \sum_{n=1}^{\infty} n a_n x^{n-1} + 2 \sum_{n=0}^{\infty} a_n x^n$$

Multiplying terms in the second summation yields :

$$\sum_{n=2}^{\infty} n (n-1) a_n x^{n-2} - \sum_{n=1}^{\infty} n a_n x^n + 2 \sum_{n=0}^{\infty} a_n x^n$$

We re - index the first sum by setting k = n - 2 and obtain :

$$\sum_{n=0}^{\Sigma} (n+2) (n+1) a_{n+2} x^n - \sum_{n=1}^{\infty} n a_n x^n + 2 \sum_{n=0}^{\infty} a_n x^n$$

Finally, we strip out the n = 1 terms from the first and third sums to give :

$$2 a_2 + 2 a_0 + \sum_{n=1}^{\infty} \left[(n+2) (n+1) a_{n+2} - n a_n + 2 a_n \right] x^n = 0$$

The individual terms tell us :

 $a_2 = - a_0$

and the recursion relation becomes:

$$a_{n+2} = \frac{(n-2)a_n}{(n+2)(n+1)}$$

Notice that we expect both an odd and even branch of the solution. Notice also that the factor of n - 2 in the numerator means that our coefficient will be zero when n = 2, and therefore all higher order even coefficients will be zero. Using the recursion relation, we obtain for our coefficients :

$$a_{2} = -a_{0}$$

$$a_{4} = 0$$

$$a_{3} = \frac{-1 a_{1}}{3 \cdot 2}$$

$$a_{5} = \frac{a_{3}}{5 \cdot 4} = \frac{-a_{1}}{5 \cdot 4 \cdot 3 \cdot 2}$$

$$a_{7} = \frac{3 a_{5}}{7 \cdot 6} = \frac{-3 a_{1}}{7!}$$

and we can write our solution as :

$$y = a_0 (1 - x^2) + a_1 \left(x - \frac{x^3}{3!} - \frac{x^5}{5!} - \frac{3 x^7}{7!} - \dots \right)$$

4. $(x^2 + 4)y'' + xy = x + 2$

This is a case in which we have non-zero terms on the right hand side, so we will need to be careful to set all the x^0 terms on the left equal to 2, and all the x^1 terms on the left to 1 (the coefficient of x

on the right). Substituting our trial solutions gives us:

$$\left(x^{2}+4\right)\sum_{n=2}^{\infty}n\left(n-1\right)a_{n}\,x^{n-2}\,+\,x\sum_{n\,=\,0}^{\infty}a_{n}\,x^{n}\,=\,x+2$$

Performing the indicated multiplications:

$$x^{2} \sum_{n=2}^{\infty} n(n-1) a_{n} x^{n-2} + 4 \sum_{n=2}^{\infty} n(n-1) a_{n} x^{n-2} + x \sum_{n=0}^{\infty} a_{n} x^{n} = x+2$$

or:

$$\sum_{n=2}^{\infty} n \left(n-1\right) a_n \, x^n \ + \ 4 \sum_{n=2}^{\infty} n \left(n-1\right) a_n \, x^{n-2} \ + \sum_{n=0}^{\infty} a_n \, x^{n+1} \ = \ x+2$$

Re - index by setting k = n - 2 in the second sum and k = n + 1 in the third sum yielding :

$$\sum_{n=2}^{\infty} n (n-1) a_n x^n + 4 \sum_{n=0}^{\infty} (n+2) (n+1) a_{n+2} x^n + \sum_{n=1}^{\infty} a_{n-1} x^n = x+2$$

Now, to get all sums to the same lower limit of n = 2, we strip out the n = 0 and n = 1 terms from the middle sum, and the n = 1 term from the final sum :

$$8 a_{2} + 24 a_{3} x + a_{0} x + \sum_{n=2}^{\infty} [4 (n+2) (n+1) a_{n+2} + n (n-1) a_{n} + a_{n-1}] x^{n} = x+2$$

Now we equate all the terms on the left to their corresponding powers on the right. The summatin begins at n = 2, so we can write immediately that:

$$8 a_2 = 2 \Rightarrow a_2 = \frac{1}{4}$$

Notice that we find an absolute value for a_2 without reference to any other coefficient. Also, we obtain:

$$24 a_3 + a_0 = 1 \implies a_3 = \frac{1 - a_0}{24} = \frac{1}{24} - \frac{a_0}{24}$$

Our recursion relation, valid for $n \ge 2$ is:

$$a_{n+2} = -\frac{n(n-1)a_n}{4(n+2)(n+1)} - \frac{a_{n-1}}{4(n+2)(n+1)}$$

Let's see what these recursion relations give :

$$a_{4} = \frac{-1}{24}a_{2} - \frac{a_{1}}{48} = \frac{-1}{24}\left(\frac{1}{4}\right) - \frac{1}{48}a_{1} = \frac{-1}{96} - \frac{1}{48}a_{1}$$
$$a_{5} = \frac{-6}{80}a_{3} - \frac{a_{2}}{80} = \frac{-3}{40}\left(\frac{1}{24} - \frac{a_{0}}{24}\right) - \frac{1}{4}\left(\frac{1}{80}\right) = \frac{-1}{160} + \frac{1}{320}a_{0}$$

Now let's remember explicitly that our series solution is:

$$y = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + a_5 x^5 + \dots$$
$$y = a_0 + a_1 x + \frac{1}{4} x^2 + \left(\frac{1}{24} - \frac{a_0}{24}\right) x^3 + \left(\frac{-1}{96} - \frac{1}{48}a_1\right) x^4 + \left(\frac{-1}{160} + \frac{1}{320}a_0\right) x^5$$

I can group these according to coefficient and write:

$$y = a_o \left(1 - \frac{1}{24} x^3 + \frac{1}{320} x^5 - \ldots \right) + a_1 \left(x - \frac{1}{48} x^3 + \ldots \right) + \left(\frac{1}{4} x^2 + \frac{1}{24} x^3 - \frac{1}{96} x^4 - \frac{1}{160} x^5 + \ldots \right)$$

Why do we have three parts to the solution? We expect a second order differential equation to have two branches, but what does the third branch represent?

5.
$$y'' + (x - 1)y' + (2x - 3)y = 0$$

The trial solution yields :

$$\sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} + (x-1) \sum_{n=1}^{\infty} n a_n x^{n-1} + (2x-3) \sum_{n=0}^{\infty} a_n x^n = 0$$

Multiplying gives :

$$\sum_{n=2}^{\infty} n(n-1) a_n x^{n-2} + \sum_{n=1}^{\infty} n a_n x^n - \sum_{n=1}^{\infty} n a_n x^{n-1} + 2 \sum_{n=0}^{\infty} a_n x^{n+1} - 3 \sum_{n=0}^{\infty} a_n x^n = 0$$

We have to re - index the first, third and fourth summations, using, respectively, k = n - 2, k = n - 1and k = n + 1. Making these subsitutions gives us :

$$\sum_{n=0}^{\Sigma} (n+2) (n+1) a_{n+2} x^n + \sum_{n=1}^{\infty} n a_n x^n - \sum_{n=0}^{\infty} (n+1) a_{n+1} x^n + 2 \sum_{n=1}^{\infty} a_{n-1} x^n - 3 \sum_{n=0}^{\infty} a_n x^n = 0$$

Stripping out the n = 1 terms from the sums with lower limits of zero (the first, third and last) results in :

$$2 a_2 - a_1 - 3 a_0 = 0 \implies a_2 = \frac{a_1}{2} + \frac{3 a_0}{2}$$

and our recursion relation becomes

$$a_{n+2} = \frac{a_{n+1}}{n+2} - \frac{(n-3)}{(n+2)(n+1)}a_n - \frac{2a_{n-1}}{(n+2)(n+1)}$$

Using the recursion relation, we find that:

$$a_{3} = \frac{a_{2}}{3} - \frac{(-2)a_{1}}{3 \cdot 2} - \frac{2a_{0}}{3 \cdot 2} = \frac{a_{2}}{3} + \frac{a_{1}}{3} - \frac{a_{0}}{3} = \frac{1}{3}\left(\frac{a_{1}}{2} + \frac{3a_{0}}{2}\right) + \frac{a_{1}}{3} - \frac{a_{0}}{3} = \frac{a_{1}}{2} + \frac{1}{6}a_{0}$$
$$a_{4} = \frac{a_{3}}{4} - \frac{(-1)a_{2}}{12} - \frac{2a_{1}}{12} = \frac{1}{4}\left(\frac{a_{1}}{2} + \frac{1}{6}a_{0}\right) + \frac{1}{12}\left(\frac{a_{1}}{2} + \frac{3a_{0}}{2}\right) - \frac{a_{1}}{6} = \frac{1}{6}a_{0}$$

and our series solution becomes:

$$y = a_0 \left(1 + \frac{3}{2}x^2 + \frac{1}{6}x^3 + \frac{1}{6}x^4 + \dots \right) + a_1 \left(x + \frac{x^2}{2} + \frac{x^3}{2} + \dots \right)$$