

級数を用いて微分方程式の一般解を求める

例 16 級数を用いて、微分方程式 $\frac{d^2y}{dx^2} + \frac{1}{2x} \frac{dy}{dx} + \frac{1}{4x}y = 0$ の一般解を求めよ。

(解) $4x^2y'' + 2xy' + xy = 0 \dots \textcircled{1}$

$\textcircled{1}$ の解を $y = a_0x^\lambda + a_1x^{\lambda+1} + a_2x^{\lambda+2} + a_3x^{\lambda+3} + a_4x^{\lambda+4} + \dots + a_nx^{\lambda+n} + \dots$ とおくと

$$y = \lambda a_0x^{\lambda-1} + (\lambda+1)a_1x^\lambda + (\lambda+2)a_2x^{\lambda+1} + (\lambda+3)a_3x^{\lambda+2} + \dots + (\lambda+n)a_nx^{\lambda+n-1} + \dots$$

$$y = \lambda(\lambda-1)a_0x^{\lambda-2} + (\lambda+1)\lambda a_1x^{\lambda-1} + (\lambda+2)(\lambda+1)a_2x^\lambda + (\lambda+3)(\lambda+2)a_3x^{\lambda+1} + \dots$$

$$+ (\lambda+n)(\lambda+n-1)a_nx^{\lambda+n-2} + \dots$$

これらを $\textcircled{1}$ に代入すると

$$4x^2\{\lambda(\lambda-1)a_0x^{\lambda-2} + (\lambda+1)\lambda a_1x^{\lambda-1} + (\lambda+2)(\lambda+1)a_2x^\lambda + (\lambda+3)(\lambda+2)a_3x^{\lambda+1} + \dots$$

$$+ (\lambda+n)(\lambda+n-1)a_nx^{\lambda+n-2} + \dots\}$$

$$+ 2x\{\lambda a_0x^{\lambda-1} + (\lambda+1)a_1x^\lambda + (\lambda+2)a_2x^{\lambda+1} + (\lambda+3)a_3x^{\lambda+2} + \dots + (\lambda+n)a_nx^{\lambda+n-1} + \dots\}$$

$$+ x\{a_0x^\lambda + a_1x^{\lambda+1} + a_2x^{\lambda+2} + a_3x^{\lambda+3} + a_4x^{\lambda+4} + \dots + a_nx^{\lambda+n} + \dots\} = 0$$

x^λ の係数は $4\lambda(\lambda-1)a_0 + 2\lambda a_0 = 0$ $2\lambda(2\lambda-1)a_0 = 0 \dots \textcircled{2}$

$x^{\lambda+1}$ の係数は $4(\lambda+1)\lambda a_1 + 2(\lambda+1)a_1 + a_0 = 0$ $(\lambda+1)(2\lambda+1)a_1 + \frac{1}{2}a_0 = 0$

$x^{\lambda+2}$ の係数は $4(\lambda+2)(\lambda+1)a_2 + 2(\lambda+2)a_2 + a_1 = 0$ $(\lambda+2)(2\lambda+3)a_2 + \frac{1}{2}a_1 = 0$

.....

$x^{\lambda+n}$ の係数は $4(\lambda+n)(\lambda+n-1)a_n + 2(\lambda+n)a_n + a_{(n-1)} = 0$ $(\lambda+n)(2\lambda+2n-1)a_n + \frac{1}{2}a_{(n-1)} = 0$

$\textcircled{2}$ から $a_0 \neq 0$ のとき $2\lambda(2\lambda-1) = 0$ $\lambda = 0, \lambda = \frac{1}{2}$

(1) $\lambda = 0$ のとき

$$1 \cdot 1a_1 + \frac{1}{2}a_0 = 0$$

$$a_1 = -\frac{a_0}{2 \cdot 1} = (-1) \frac{c_0}{2!}$$

$$2 \cdot 3a_2 + \frac{1}{2}a_1 = 0$$

$$a_2 = -\frac{a_1}{4 \cdot 3} = (-1)^2 \frac{c_0}{4!}$$

.....

$$n(2n-1)a_n + \frac{1}{2}a_{(n-1)} = 0$$

$$a_n = -\frac{a_{(n-1)}}{2n(2n-1)} = (-1)^n \frac{c_0}{(2n)!}$$

$$y = a_0 \left\{ x^0 - \frac{x}{2!} + \frac{x^2}{4!} + \dots + (-1)^n \frac{x^n}{(2n)!} + \dots \right\}$$

$$= a_0 \left\{ 1 - \frac{(\sqrt{x})^2}{2!} + \frac{(\sqrt{x})^4}{4!} + \dots + (-1)^n \frac{(\sqrt{x})^{2n}}{(2n)!} + \dots \right\}$$

$$= a_0 \cos \sqrt{x} \quad a_0 = C_1 \text{ とおくと}$$

$$y = C_1 \cos \sqrt{x} \quad (C_1 \text{ は任意定数})$$

(2) $\lambda = \frac{1}{2}$ のとき

$$\frac{3}{2} \cdot 2a_1 + \frac{1}{2}a_0 = 0$$

$$a_1 = -\frac{a_0}{3 \cdot 2} = (-1) \frac{c_0}{3!}$$

$$\frac{5}{2} \cdot 4a_2 + \frac{1}{2}a_1 = 0$$

$$a_2 = -\frac{a_1}{5 \cdot 4} = (-1)^2 \frac{c_0}{5!}$$

.....

$$\frac{2n+1}{2}(2n)a_n + \frac{1}{2}a_{(n-1)} = 0$$

$$a_n = -\frac{a_{(n-1)}}{(2n+1)(2n)} = (-1)^n \frac{c_0}{(2n+1)!}$$

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

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

$$= a_0 \sin \sqrt{x} \quad a_0 = C_2 \text{ とおくと}$$

$$y = C_2 \sin \sqrt{x} \quad (C_2 \text{ は任意定数})$$

よって、(1), (2) から、求める一般解は $y = C_1 \cos \sqrt{x} + C_2 \sin \sqrt{x}$ (C_1, C_2 は任意定数) 。