## USING SERIES TO SOLVE DIFFERENTIAL EQUATIONS

-     - By writing out the first few terms of (4), you can see that it is the same as (3). To obtain (4) we replaced $n$ by $n+2$ and began the summation at 0 instead of 2 .

Many differential equations can't be solved explicitly in terms of finite combinations of simple familiar functions. This is true even for a simple-looking equation like

$$
\begin{equation*}
y^{\prime \prime}-2 x y^{\prime}+y=0 \tag{1}
\end{equation*}
$$

But it is important to be able to solve equations such as Equation 1 because they arise from physical problems and, in particular, in connection with the Schrödinger equation in quantum mechanics. In such a case we use the method of power series; that is, we look for a solution of the form

$$
y=f(x)=\sum_{n=0}^{\infty} c_{n} x^{n}=c_{0}+c_{1} x+c_{2} x^{2}+c_{3} x^{3}+\cdots
$$

The method is to substitute this expression into the differential equation and determine the values of the coefficients $c_{0}, c_{1}, c_{2}, \ldots$

Before using power series to solve Equation 1, we illustrate the method on the simpler equation $y^{\prime \prime}+y=0$ in Example 1.

EXAMPLE 1 Use power series to solve the equation $y^{\prime \prime}+y=0$.
SOLUTION We assume there is a solution of the form

$$
\begin{equation*}
y=c_{0}+c_{1} x+c_{2} x^{2}+c_{3} x^{3}+\cdots=\sum_{n=0}^{\infty} c_{n} x^{n} \tag{2}
\end{equation*}
$$

We can differentiate power series term by term, so

$$
\begin{align*}
& y^{\prime}=c_{1}+2 c_{2} x+3 c_{3} x^{2}+\cdots=\sum_{n=1}^{\infty} n c_{n} x^{n-1} \\
& y^{\prime \prime}=2 c_{2}+2 \cdot 3 c_{3} x+\cdots=\sum_{n=2}^{\infty} n(n-1) c_{n} x^{n-2} \tag{3}
\end{align*}
$$

In order to compare the expressions for $y$ and $y^{\prime \prime}$ more easily, we rewrite $y^{\prime \prime}$ as follows:

$$
\begin{equation*}
y^{\prime \prime}=\sum_{n=0}^{\infty}(n+2)(n+1) c_{n+2} x^{n} \tag{4}
\end{equation*}
$$

Substituting the expressions in Equations 2 and 4 into the differential equation, we obtain

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

or

$$
\begin{equation*}
\sum_{n=0}^{\infty}\left[(n+2)(n+1) c_{n+2}+c_{n}\right] x^{n}=0 \tag{5}
\end{equation*}
$$

If two power series are equal, then the corresponding coefficients must be equal. Therefore, the coefficients of $x^{n}$ in Equation 5 must be 0 :

$$
(n+2)(n+1) c_{n+2}+c_{n}=0
$$

$$
\begin{equation*}
c_{n+2}=-\frac{c_{n}}{(n+1)(n+2)} \quad n=0,1,2,3, \ldots \tag{6}
\end{equation*}
$$

Equation 6 is called a recursion relation. If $c_{0}$ and $c_{1}$ are known, this equation allows us to determine the remaining coefficients recursively by putting $n=0,1,2,3, \ldots$ in succession.

$$
\begin{array}{ll}
\text { Put } n=0: & c_{2}=-\frac{c_{0}}{1 \cdot 2} \\
\text { Put } n=1: & c_{3}=-\frac{c_{1}}{2 \cdot 3} \\
\text { Put } n=2: & c_{4}=-\frac{c_{2}}{3 \cdot 4}=\frac{c_{0}}{1 \cdot 2 \cdot 3 \cdot 4}=\frac{c_{0}}{4!} \\
\text { Put } n=3: & c_{5}=-\frac{c_{3}}{4 \cdot 5}=\frac{c_{1}}{2 \cdot 3 \cdot 4 \cdot 5}=\frac{c_{1}}{5!} \\
\text { Put } n=4: & c_{6}=-\frac{c_{4}}{5 \cdot 6}=-\frac{c_{0}}{4!5 \cdot 6}=-\frac{c_{0}}{6!} \\
\text { Put } n=5: & c_{7}=-\frac{c_{5}}{6 \cdot 7}=-\frac{c_{1}}{5!6 \cdot 7}=-\frac{c_{1}}{7!}
\end{array}
$$

By now we see the pattern:

$$
\text { For the even coefficients, } c_{2 n}=(-1)^{n} \frac{c_{0}}{(2 n)!}
$$

For the odd coefficients, $c_{2 n+1}=(-1)^{n} \frac{c_{1}}{(2 n+1)!}$

Putting these values back into Equation 2, we write the solution as

$$
\begin{aligned}
y= & c_{0}+c_{1} x+c_{2} x^{2}+c_{3} x^{3}+c_{4} x^{4}+c_{5} x^{5}+\cdots \\
= & c_{0}\left(1-\frac{x^{2}}{2!}+\frac{x^{4}}{4!}-\frac{x^{6}}{6!}+\cdots+(-1)^{n} \frac{x^{2 n}}{(2 n)!}+\cdots\right) \\
& \quad+c_{1}\left(x-\frac{x^{3}}{3!}+\frac{x^{5}}{5!}-\frac{x^{7}}{7!}+\cdots+(-1)^{n} \frac{x^{2 n+1}}{(2 n+1)!}+\cdots\right) \\
& =c_{0} \sum_{n=0}^{\infty}(-1)^{n} \frac{x^{2 n}}{(2 n)!}+c_{1} \sum_{n=0}^{\infty}(-1)^{n} \frac{x^{2 n+1}}{(2 n+1)!}
\end{aligned}
$$

Notice that there are two arbitrary constants, $c_{0}$ and $c_{1}$.

NOTE $1 \square$ We recognize the series obtained in Example 1 as being the Maclaurin series for $\cos x$ and $\sin x$. (See Equations 8.7.17 and 8.7.16.) Therefore, we could write the solution as

$$
y(x)=c_{0} \cos x+c_{1} \sin x
$$

But we are not usually able to express power series solutions of differential equations in terms of known functions.

EXAMPLE 2 Solve $y^{\prime \prime}-2 x y^{\prime}+y=0$.
SOLUTION We assume there is a solution of the form

Then

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

$$
y^{\prime}=\sum_{n=1}^{\infty} n c_{n} x^{n-1}
$$

and

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

as in Example 1. Substituting in the differential equation, we get

$$
\begin{aligned}
\sum_{n=0}^{\infty}(n+2)(n+1) c_{n+2} x^{n}-2 x \sum_{n=1}^{\infty} n c_{n} x^{n-1}+\sum_{n=0}^{\infty} c_{n} x^{n} & =0 \\
\sum_{n=0}^{\infty}(n+2)(n+1) c_{n+2} x^{n}-\sum_{n=1}^{\infty} 2 n c_{n} x^{n}+\sum_{n=0}^{\infty} c_{n} x^{n} & =0 \\
\sum_{n=0}^{\infty}\left[(n+2)(n+1) c_{n+2}-(2 n-1) c_{n}\right] x^{n} & =0
\end{aligned}
$$

This equation is true if the coefficient of $x^{n}$ is 0 :

$$
\begin{equation*}
c_{n+2}=\frac{2 n-1}{(n+1)(n+2)} c_{n} \quad n=0,1,2,3, \ldots \tag{7}
\end{equation*}
$$

We solve this recursion relation by putting $n=0,1,2,3, \ldots$ successively in Equation 7:

$$
\begin{array}{ll}
\text { Put } n=0: & c_{2}=\frac{-1}{1 \cdot 2} c_{0} \\
\text { Put } n=1: & c_{3}=\frac{1}{2 \cdot 3} c_{1} \\
\text { Put } n=2: & c_{4}=\frac{3}{3 \cdot 4} c_{2}=-\frac{3}{1 \cdot 2 \cdot 3 \cdot 4} c_{0}=-\frac{3}{4!} c_{0} \\
\text { Put } n=3: & c_{5}=\frac{5}{4 \cdot 5} c_{3}=\frac{1 \cdot 5}{2 \cdot 3 \cdot 4 \cdot 5} c_{1}=\frac{1 \cdot 5}{5!} c_{1} \\
\text { Put } n=4: & c_{6}=\frac{7}{5 \cdot 6} c_{4}=-\frac{3 \cdot 7}{4!5 \cdot 6} c_{0}=-\frac{3 \cdot 7}{6!} c_{0} \\
\text { Put } n=5: & c_{7}=\frac{9}{6 \cdot 7} c_{5}=\frac{1 \cdot 5 \cdot 9}{5!6 \cdot 7} c_{1}=\frac{1 \cdot 5 \cdot 9}{7!} c_{1} \\
\text { Put } n=6: & c_{8}=\frac{11}{7 \cdot 8} c_{6}=-\frac{3 \cdot 7 \cdot 11}{8!} c_{0} \\
\text { Put } n=7: & c_{9}=\frac{13}{8 \cdot 9} c_{7}=\frac{1 \cdot 5 \cdot 9 \cdot 13}{9!} c_{1}
\end{array}
$$



FIGURE 1


In general, the even coefficients are given by

$$
c_{2 n}=-\frac{3 \cdot 7 \cdot 11 \cdot \cdots \cdot(4 n-5)}{(2 n)!} c_{0}
$$

and the odd coefficients are given by

$$
c_{2 n+1}=\frac{1 \cdot 5 \cdot 9 \cdot \cdots \cdot(4 n-3)}{(2 n+1)!} c_{1}
$$

The solution is

$$
\begin{aligned}
y= & c_{0}+c_{1} x+c_{2} x^{2}+c_{3} x^{3}+c_{4} x^{4}+\cdots \\
= & c_{0}\left(1-\frac{1}{2!} x^{2}-\frac{3}{4!} x^{4}-\frac{3 \cdot 7}{6!} x^{6}-\frac{3 \cdot 7 \cdot 11}{8!} x^{8}-\cdots\right) \\
& \quad+c_{1}\left(x+\frac{1}{3!} x^{3}+\frac{1 \cdot 5}{5!} x^{5}+\frac{1 \cdot 5 \cdot 9}{7!} x^{7}+\frac{1 \cdot 5 \cdot 9 \cdot 13}{9!} x^{9}+\cdots\right)
\end{aligned}
$$

or

$$
\begin{align*}
y=c_{0}(1 & \left.-\frac{1}{2!} x^{2}-\sum_{n=2}^{\infty} \frac{3 \cdot 7 \cdot \cdots \cdot(4 n-5)}{(2 n)!} x^{2 n}\right)  \tag{8}\\
& +c_{1}\left(x+\sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdots \cdot(4 n-3)}{(2 n+1)!} x^{2 n+1}\right)
\end{align*}
$$

NOTE 2 In Example 2 we had to assume that the differential equation had a series solution. But now we could verify directly that the function given by Equation 8 is indeed a solution.

NOTE 3 Unlike the situation of Example 1, the power series that arise in the solution of Example 2 do not define elementary functions. The functions
and

$$
\begin{aligned}
& y_{1}(x)=1-\frac{1}{2!} x^{2}-\sum_{n=2}^{\infty} \frac{3 \cdot 7 \cdot \cdots \cdot(4 n-5)}{(2 n)!} x^{2 n} \\
& y_{2}(x)=x+\sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \cdots \cdot(4 n-3)}{(2 n+1)!} x^{2 n+1}
\end{aligned}
$$

are perfectly good functions but they can't be expressed in terms of familiar functions. We can use these power series expressions for $y_{1}$ and $y_{2}$ to compute approximate values of the functions and even to graph them. Figure 1 shows the first few partial sums $T_{0}, T_{2}, T_{4}, \ldots$ (Taylor polynomials) for $y_{1}(x)$, and we see how they converge to $y_{1}$. In this way we can graph both $y_{1}$ and $y_{2}$ in Figure 2.

NOTE $4 \square$ If we were asked to solve the initial-value problem

$$
y^{\prime \prime}-2 x y^{\prime}+y=0 \quad y(0)=0 \quad y^{\prime}(0)=1
$$

we would observe that

$$
c_{0}=y(0)=0 \quad c_{1}=y^{\prime}(0)=1
$$

This would simplify the calculations in Example 2, since all of the even coefficients would be 0 . The solution to the initial-value problem is

$$
y(x)=x+\sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \cdots \cdot(4 n-3)}{(2 n+1)!} x^{2 n+1}
$$

## EXERCISES

## A. Click here for answers.

## S Click here for solutions.

1-11 ■ Use power series to solve the differential equation.

1. $y^{\prime}-y=0$
2. $y^{\prime}=x y$
3. $y^{\prime}=x^{2} y$
4. $(x-3) y^{\prime}+2 y=0$
5. $y^{\prime \prime}+x y^{\prime}+y=0$
6. $y^{\prime \prime}=y$
7. $\left(x^{2}+1\right) y^{\prime \prime}+x y^{\prime}-y=0$
8. $y^{\prime \prime}=x y$
9. $y^{\prime \prime}-x y^{\prime}-y=0, \quad y(0)=1, \quad y^{\prime}(0)=0$
10. $y^{\prime \prime}+x^{2} y=0, \quad y(0)=1, \quad y^{\prime}(0)=0$
11. $y^{\prime \prime}+x^{2} y^{\prime}+x y=0, \quad y(0)=0, \quad y^{\prime}(0)=1$
12. The solution of the initial-value problem

$$
x^{2} y^{\prime \prime}+x y^{\prime}+x^{2} y=0 \quad y(0)=1 \quad y^{\prime}(0)=0
$$

is called a Bessel function of order 0 .
(a) Solve the initial-value problem to find a power series expansion for the Bessel function.
(b) Graph several Taylor polynomials until you reach one that looks like a good approximation to the Bessel function on the interval $[-5,5]$.
$\square$

## ANSWERS

## (5) Click here for solutions.

1. $c_{0} \sum_{n=0}^{\infty} \frac{x^{n}}{n!}=c_{0} e^{x} \quad$ 3. $c_{0} \sum_{n=0}^{\infty} \frac{x^{3 n}}{3^{n} n!}=c_{0} e^{x^{3} / 3}$
2. $c_{0} \sum_{n=0}^{\infty} \frac{(-1)^{n}}{2^{n} n!} x^{2 n}+c_{1} \sum_{n=0}^{\infty} \frac{(-2)^{n} n!}{(2 n+1)!} x^{2 n+1}$
3. $c_{0}+c_{1} x+c_{0} \frac{x^{2}}{2}+c_{0} \sum_{n=2}^{\infty} \frac{(-1)^{n-1}(2 n-3)!}{2^{2 n-2} n!(n-2)!} x^{2 n}$
4. $\sum_{n=0}^{\infty} \frac{x^{2 n}}{2^{n} n!}=e^{x^{2 / 2}}$
5. $x+\sum_{n=1}^{\infty} \frac{(-1)^{n} 2^{2} 5^{2} \cdots \cdots \cdot(3 n-1)^{2}}{(3 n+1)!} x^{3 n+1}$

## SOLUTIONS

1. Let $y(x)=\sum_{n=0}^{\infty} c_{n} x^{n}$. Then $y^{\prime}(x)=\sum_{n=1}^{\infty} n c_{n} x^{n-1}$ and the given equation, $y^{\prime}-y=0$, becomes
$\sum_{n=1}^{\infty} n c_{n} x^{n-1}-\sum_{n=0}^{\infty} c_{n} x^{n}=0$. Replacing $n$ by $n+1$ in the first sum gives $\sum_{n=0}^{\infty}(n+1) c_{n+1} x^{n}-\sum_{n=0}^{\infty} c_{n} x^{n}=0$, so $\sum_{n=0}^{\infty}\left[(n+1) c_{n+1}-c_{n}\right] x^{n}=0$. Equating coefficients gives $(n+1) c_{n+1}-c_{n}=0$, so the recursion relation is $c_{n+1}=\frac{c_{n}}{n+1}, n=0,1,2, \ldots$. Then $c_{1}=c_{0}, c_{2}=\frac{1}{2} c_{1}=\frac{c_{0}}{2}, c_{3}=\frac{1}{3} c_{2}=\frac{1}{3} \cdot \frac{1}{2} c_{0}=\frac{c_{0}}{3!}, c_{4}=\frac{1}{4} c_{3}=\frac{c_{0}}{4!}$, and in general, $c_{n}=\frac{c_{0}}{n!}$. Thus, the solution is $y(x)=\sum_{n=0}^{\infty} c_{n} x^{n}=\sum_{n=0}^{\infty} \frac{c_{0}}{n!} x^{n}=c_{0} \sum_{n=0}^{\infty} \frac{x^{n}}{n!}=c_{0} e^{x}$.
2. Assuming $y(x)=\sum_{n=0}^{\infty} c_{n} x^{n}$, we have $y^{\prime}(x)=\sum_{n=1}^{\infty} n c_{n} x^{n-1}=\sum_{n=0}^{\infty}(n+1) c_{n+1} x^{n}$ and $-x^{2} y=-\sum_{n=0}^{\infty} c_{n} x^{n+2}=-\sum_{n=2}^{\infty} c_{n-2} x^{n}$. Hence, the equation $y^{\prime}=x^{2} y$ becomes $\sum_{n=0}^{\infty}(n+1) c_{n+1} x^{n}-\sum_{n=2}^{\infty} c_{n-2} x^{n}=0$ or $c_{1}+2 c_{2} x+\sum_{n=2}^{\infty}\left[(n+1) c_{n+1}-c_{n-2}\right] x^{n}=0$. Equating coefficients gives $c_{1}=c_{2}=0$ and $c_{n+1}=\frac{c_{n-2}}{n+1}$ for $n=2,3, \ldots$ But $c_{1}=0$, so $c_{4}=0$ and $c_{7}=0$ and in general $c_{3 n+1}=0$. Similarly $c_{2}=0$ so $c_{3 n+2}=0$. Finally $c_{3}=\frac{c_{0}}{3}$, $c_{6}=\frac{c_{3}}{6}=\frac{c_{0}}{6 \cdot 3}=\frac{c_{0}}{3^{2} \cdot 2!}, c_{9}=\frac{c_{6}}{9}=\frac{c_{0}}{9 \cdot 6 \cdot 3}=\frac{c_{0}}{3^{3} \cdot 3!}, \ldots$, and $c_{3 n}=\frac{c_{0}}{3^{n} \cdot n!}$. Thus, the solution is $y(x)=\sum_{n=0}^{\infty} c_{n} x^{n}=\sum_{n=0}^{\infty} c_{3 n} x^{3 n}=\sum_{n=0}^{\infty} \frac{c_{0}}{3^{n} \cdot n!} x^{3 n}=c_{0} \sum_{n=0}^{\infty} \frac{x^{3 n}}{3^{n} n!}=c_{0} \sum_{n=0}^{\infty} \frac{\left(x^{3} / 3\right)^{n}}{n!}=c_{0} e^{x^{3} / 3}$.
3. Let $y(x)=\sum_{n=0}^{\infty} c_{n} x^{n} \Rightarrow y^{\prime}(x)=\sum_{n=1}^{\infty} n c_{n} x^{n-1}$ and $y^{\prime \prime}(x)=\sum_{n=0}^{\infty}(n+2)(n+1) c_{n+2} x^{n}$. The differential equation becomes $\sum_{n=0}^{\infty}(n+2)(n+1) c_{n+2} x^{n}+x \sum_{n=1}^{\infty} n c_{n} x^{n-1}+\sum_{n=0}^{\infty} c_{n} x^{n}=0$ or $\sum_{n=0}^{\infty}\left[(n+2)(n+1) c_{n+2}+n c_{n}+c_{n}\right] x^{n}\left(\right.$ since $\left.\sum_{n=1}^{\infty} n c_{n} x^{n}=\sum_{n=0}^{\infty} n c_{n} x^{n}\right)$. Equating coefficients gives $(n+2)(n+1) c_{n+2}+(n+1) c_{n}=0$, thus the recursion relation is $c_{n+2}=\frac{-(n+1) c_{n}}{(n+2)(n+1)}=-\frac{c_{n}}{n+2}$, $n=0,1,2, \ldots$. Then the even coefficients are given by $c_{2}=-\frac{c_{0}}{2}, c_{4}=-\frac{c_{2}}{4}=\frac{c_{0}}{2 \cdot 4}, c_{6}=-\frac{c_{4}}{6}=-\frac{c_{0}}{2 \cdot 4 \cdot 6}$, and in general, $c_{2 n}=(-1)^{n} \frac{c_{0}}{2 \cdot 4 \cdots \cdots 2 n}=\frac{(-1)^{n} c_{0}}{2^{n} n!}$. The odd coefficients are $c_{3}=-\frac{c_{1}}{3}, c_{5}=-\frac{c_{3}}{5}=\frac{c_{1}}{3 \cdot 5}$, $c_{7}=-\frac{c_{5}}{7}=-\frac{c_{1}}{3 \cdot 5 \cdot 7}$, and in general, $c_{2 n+1}=(-1)^{n} \frac{c_{1}}{3 \cdot 5 \cdot 7 \cdots \cdot(2 n+1)}=\frac{(-2)^{n} n!c_{1}}{(2 n+1)!}$. The solution is $y(x)=c_{0} \sum_{n=0}^{\infty} \frac{(-1)^{n}}{2^{n} n!} x^{2 n}+c_{1} \sum_{n=0}^{\infty} \frac{(-2)^{n} n!}{(2 n+1)!} x^{2 n+1}$.
4. Let $y(x)=\sum_{n=0}^{\infty} c_{n} x^{n}$. Then $y^{\prime \prime}=\sum_{n=0}^{\infty} n(n-1) c_{n} x^{n-2}, x y^{\prime}=\sum_{n=0}^{\infty} n c_{n} x^{n}$ and $\left(x^{2}+1\right) y^{\prime \prime}=\sum_{n=0}^{\infty} n(n-1) c_{n} x^{n}+\sum_{n=0}^{\infty}(n+2)(n+1) c_{n+2} x^{n}$. The differential equation becomes $\sum_{n=0}^{\infty}\left[(n+2)(n+1) c_{n+2}+[n(n-1)+n-1] c_{n}\right] x^{n}=0$. The recursion relation is $c_{n+2}=-\frac{(n-1) c_{n}}{n+2}$,
$n=0,1,2, \ldots$. Given $c_{0}$ and $c_{1}, c_{2}=\frac{c_{0}}{2}, c_{4}=-\frac{c_{2}}{4}=-\frac{c_{0}}{2^{2} \cdot 2!}, c_{6}=-\frac{3 c_{4}}{6}=(-1)^{2} \frac{3 c_{0}}{2^{3} \cdot 3!}, \ldots$,
$c_{2 n}=(-1)^{n-1} \frac{1 \cdot 3 \cdots(2 n-3) c_{0}}{2^{n} n!}=(-1)^{n-1} \frac{(2 n-3)!c_{0}}{2^{n} 2^{n-2} n!(n-2)!}=(-1)^{n-1} \frac{(2 n-3)!c_{0}}{2^{2 n-2} n!(n-2)!}$ for
$n=2,3, \ldots c_{3}=\frac{0 \cdot c_{1}}{3}=0 \quad \Rightarrow \quad c_{2 n+1}=0$ for $n=1,2, \ldots$ Thus the solution is
$y(x)=c_{0}+c_{1} x+c_{0} \frac{x^{2}}{2}+c_{0} \sum_{n=2}^{\infty} \frac{(-1)^{n-1}(2 n-3)!}{2^{2 n-2} n!(n-2)!} x^{2 n}$.
5. Let $y(x)=\sum_{n=0}^{\infty} c_{n} x^{n}$. Then $-x y^{\prime}(x)=-x \sum_{n=1}^{\infty} n c_{n} x^{n-1}=-\sum_{n=1}^{\infty} n c_{n} x^{n}=-\sum_{n=0}^{\infty} n c_{n} x^{n}$,
$y^{\prime \prime}(x)=\sum_{n=0}^{\infty}(n+2)(n+1) c_{n+2} x^{n}$, and the equation $y^{\prime \prime}-x y^{\prime}-y=0$ becomes
$\sum_{n=0}^{\infty}\left[(n+2)(n+1) c_{n+2}-n c_{n}-c_{n}\right] x^{n}=0$. Thus, the recursion relation is
$c_{n+2}=\frac{n c_{n}+c_{n}}{(n+2)(n+1)}=\frac{c_{n}(n+1)}{(n+2)(n+1)}=\frac{c_{n}}{n+2}$ for $n=0,1,2, \ldots$ One of the given conditions is $y(0)=1$. But $y(0)=\sum_{n=0}^{\infty} c_{n}(0)^{n}=c_{0}+0+0+\cdots=c_{0}$, so $c_{0}=1$. Hence, $c_{2}=\frac{c_{0}}{2}=\frac{1}{2}, c_{4}=\frac{c_{2}}{4}=\frac{1}{2 \cdot 4}$, $c_{6}=\frac{c_{4}}{6}=\frac{1}{2 \cdot 4 \cdot 6}, \ldots, c_{2 n}=\frac{1}{2^{n} n!}$. The other given condition is $y^{\prime}(0)=0$. But $y^{\prime}(0)=\sum_{n=1}^{\infty} n c_{n}(0)^{n-1}=c_{1}+0+0+\cdots=c_{1}$, so $c_{1}=0$. By the recursion relation, $c_{3}=\frac{c_{1}}{3}=0, c_{5}=0, \ldots$, $c_{2 n+1}=0$ for $n=0,1,2, \ldots$ Thus, the solution to the initial-value problem is

$$
y(x)=\sum_{n=0}^{\infty} c_{n} x^{n}=\sum_{n=0}^{\infty} c_{2 n} x^{2 n}=\sum_{n=0}^{\infty} \frac{x^{2 n}}{2^{n} n!}=\sum_{n=0}^{\infty} \frac{\left(x^{2} / 2\right)^{n}}{n!}=e^{x^{2} / 2}
$$

11. Assuming that $y(x)=\sum_{n=0}^{\infty} c_{n} x^{n}$, we have $x y=x \sum_{n=0}^{\infty} c_{n} x^{n}=\sum_{n=0}^{\infty} c_{n} x^{n+1}$,

$$
\begin{aligned}
& x^{2} y^{\prime}=x^{2} \sum_{n=1}^{\infty} n c_{n} x^{n-1}=\sum_{n=0}^{\infty} n c_{n} x^{n+1} \\
& \begin{aligned}
y^{\prime \prime}(x) & =\sum_{n=2}^{\infty} n(n-1) c_{n} x^{n-2}=\sum_{n=-1}^{\infty}(n+3)(n+2) c_{n+3} x^{n+1} \quad[\text { replace } n \text { with } n+3] \\
& =2 c_{2}+\sum_{n=0}^{\infty}(n+3)(n+2) c_{n+3} x^{n+1}
\end{aligned}
\end{aligned}
$$

and the equation $y^{\prime \prime}+x^{2} y^{\prime}+x y=0$ becomes $2 c_{2}+\sum_{n=0}^{\infty}\left[(n+3)(n+2) c_{n+3}+n c_{n}+c_{n}\right] x^{n+1}=0$.
So $c_{2}=0$ and the recursion relation is $c_{n+3}=\frac{-n c_{n}-c_{n}}{(n+3)(n+2)}=-\frac{(n+1) c_{n}}{(n+3)(n+2)}, n=0,1,2, \ldots$.
But $c_{0}=y(0)=0=c_{2}$ and by the recursion relation, $c_{3 n}=c_{3 n+2}=0$ for $n=0,1,2, \ldots$
Also, $c_{1}=y^{\prime}(0)=1$, so
$c_{4}=-\frac{2 c_{1}}{4 \cdot 3}=-\frac{2}{4 \cdot 3}, c_{7}=-\frac{5 c_{4}}{7 \cdot 6}=(-1)^{2} \frac{2 \cdot 5}{7 \cdot 6 \cdot 4 \cdot 3}=(-1)^{2} \frac{2^{2} 5^{2}}{7!}, \ldots$,
$c_{3 n+1}=(-1)^{n} \frac{2^{2} 5^{2} \cdots \cdots(3 n-1)^{2}}{(3 n+1)!}$. Thus, the solution is

$$
y(x)=\sum_{n=0}^{\infty} c_{n} x^{n}=x+\sum_{n=1}^{\infty}\left[(-1)^{n} \frac{2^{2} 5^{2} \cdots \cdot(3 n-1)^{2} x^{3 n+1}}{(3 n+1)!}\right]
$$

