Lesson 25: Solving equations using series

> restart;

Example 2: A series for an implicit function

Find the Taylor series for y(x) about x = 0 (up to the x^6 term), if y = y(x) satisfies the equation $eq:= (1+x)*exp(y)-y^{2}*exp(x) = 1 + x^{2}*y;$ $eq:= (1+x) e^{y}-y^{2} e^{x}=1+x^{2}y$ f:= unapply(lhs(eq)-rhs(eq), (x,y)); $f:= (x, y) \rightarrow (1+x) e^{y}-y^{2} e^{x}-1-x^{2}y$ $newt:= (y,n) \rightarrow convert(normal(taylor(y-f(x,y)/D[2](f)(x,y), x, n)), polynom);$ $newt:= (y, n) \rightarrow convert(normal(taylor(v - - f(x, v))))$ $(1+x) e^{y} - y^{2} e^{x} = 1 + x^{2} y \text{ with } y(0) = 0.$ (1.1) $\mathbf{x}, \mathbf{n}), \mathbf{polynom});$ $newt := (y, n) \rightarrow convert \left(normal \left(taylor \left(y - \frac{f(x, y)}{D_2(f)(x, y)}, x, n \right) \right), polynom \right)$ $> \mathbf{y1} := \mathbf{newt}(0, 2);$ y1 := -x $> \mathbf{y2} := \mathbf{newt}(\mathbf{y1}, 4);$ $y2 := -x + \frac{3}{2}x^2 - \frac{10}{3}x^3$ If $f(x, y_k) = O(x^k)$ and $\frac{\partial}{\partial y} f(x, y_k)$ has a nonzero limit as $x \rightarrow 0$, then $f(x, y_{k+1}) = O(x^{2k})$ where $y_{k+1} = y_k - \frac{f(x, y_k)}{\frac{\partial}{\partial y} f(x, y_k)}.$ In other words, once you get an approximation that works to a certain order $O(x^k)$, each application of Newton's method will at least double the order of approximation. > y3 := newt(y2,8); $y3 := -x + \frac{3}{2}x^2 - \frac{10}{3}x^3 + \frac{23}{3}x^4 - \frac{1097}{60}x^5 + \frac{8117}{180}x^6 - \frac{285673}{2520}x^7$ Notice that the terms in x, x^2 , x^3 are the same as in y2. > y4 := newt(y3, 16); y4 := -x + $\frac{3}{2}x^2 - \frac{10}{3}x^3 + \frac{23}{3}x^4 - \frac{1097}{60}x^5 + \frac{8117}{180}x^6 - \frac{285673}{2520}x^7 + \frac{242153}{840}x^8$ $\begin{bmatrix} -\frac{1061687}{1440}x^9 + \frac{1141506817}{604800}x^{10} - \frac{48062135701}{9979200}x^{11} + \frac{974043196177}{79833600}x^{12} \\ -\frac{95110784043697}{3113510400}x^{13} + \frac{546125185861933}{7264857600}x^{14} - \frac{16853821021600523}{93405312000}x^{15} \end{bmatrix}$

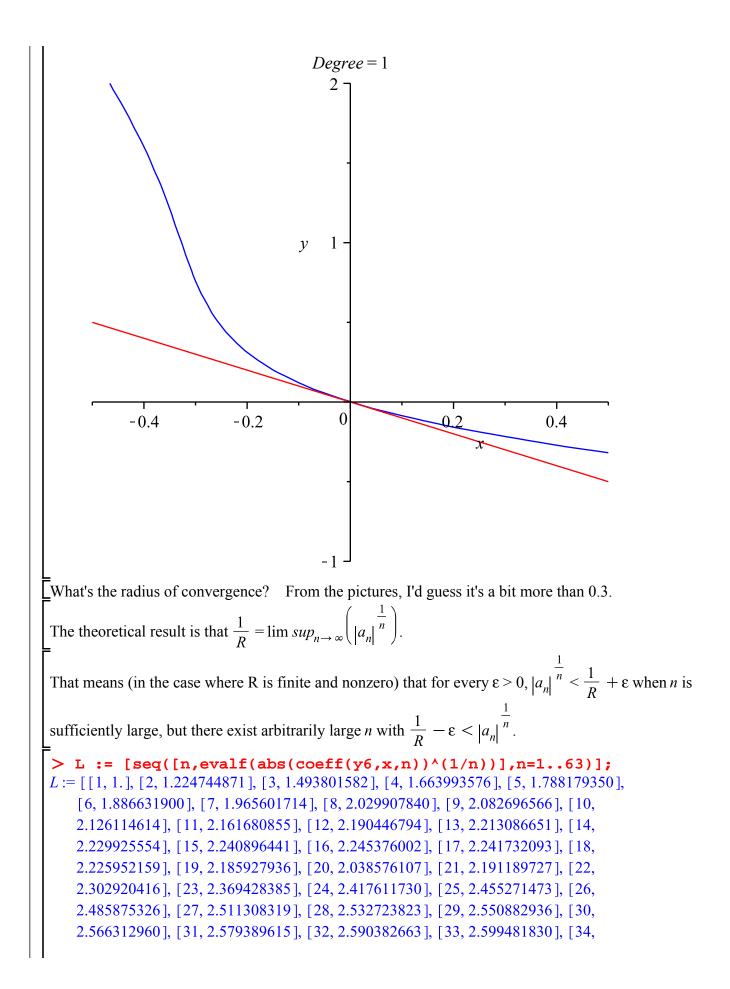
I'll switch to using floating-point (by sticking in an **evalf**), because some of these coefficients are starting to involve rational numbers with big numerators and denominators.

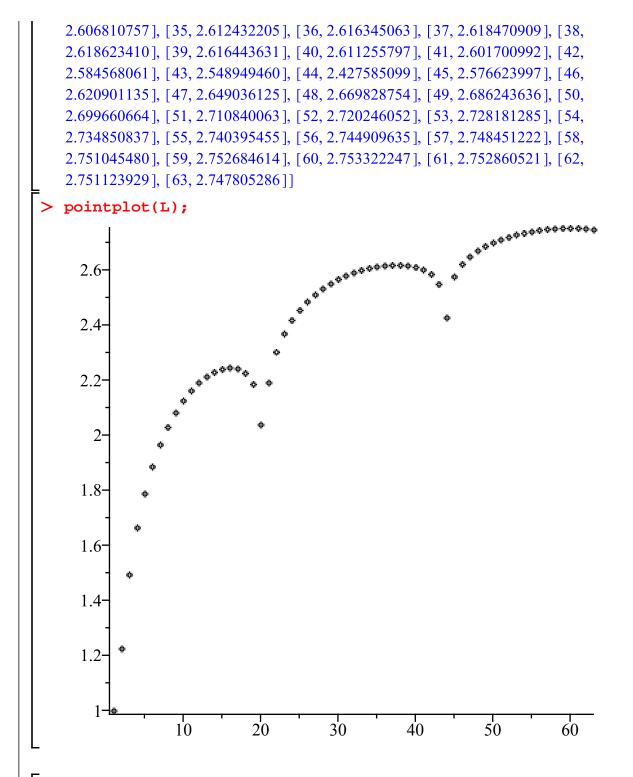
> y5 := newt(evalf(y4), 32); $y_5 := -1.x + 1.50000000 x^2 - 3.33333333 x^3 + 7.6666666663 x^4 - 18.28333333 x^5$ $+45.09444446 x^{6} - 113.3623015 x^{7} + 288.2773811 x^{8} - 737.2826390 x^{9}$ + 1887.412065 x^{10} - 4816.231328 x^{11} + 12200.91789 x^{12} - 30547.76497 x^{13} + 75173.55676 x^{14} - 1.804374995 $10^5 x^{15}$ + 4.174699534 $10^5 x^{16}$ $-9.118492738\ 10^{5} x^{17} + 1.800051234\ 10^{6} x^{18} - 2.838448116\ 10^{6} x^{19}$ + 1.536521088 10⁶ x^{20} + 1.426525873 10⁷ x^{21} - 9.335475933 10⁷ x^{22} $+ 4.138114467 10^8 x^{23} - 1.589561380 10^9 x^{24} + 5.655720661 10^9 x^{25}$ $-1.916297530 \ 10^{10} \ x^{26} + 6.270482445 \ 10^{10} \ x^{27} - 1.997374001 \ 10^{11} \ x^{28}$ $+ 6.223365828 10^{11} x^{29} - 1.902341622 10^{12} x^{30} + 5.715120029 10^{12} x^{31}$ This polynomial might not be sorted in order of the exponents. We can use **sort** to fix this. > sort(y5, x, ascending); $-1. x + 1.50000000 x^{2} - 3.33333333 x^{3} + 7.6666666663 x^{4} - 18.28333333 x^{5}$ (1.2) $+45.09444446 x^{6} - 113.3623015 x^{7} + 288.2773811 x^{8} - 737.2826390 x^{9}$ + 1887.412065 x^{10} - 4816.231328 x^{11} + 12200.91789 x^{12} - 30547.76497 x^{13} + 75173.55676 x^{14} - 1.804374995 $10^5 x^{15}$ + 4.174699534 $10^5 x^{16}$ $-9.118492738 \ 10^5 x^{17} + 1.800051234 \ 10^6 x^{18} - 2.838448116 \ 10^6 x^{19}$ $+ 1.536521088 10^{6} x^{20} + 1.426525873 10^{7} x^{21} - 9.335475933 10^{7} x^{22}$ $+4.138114467 10^8 x^{23} - 1.589561380 10^9 x^{24} + 5.655720661 10^9 x^{25}$ $-1.916297530 \ 10^{10} \ x^{26} + 6.270482445 \ 10^{10} \ x^{27} - 1.997374001 \ 10^{11} \ x^{28}$ $+ 6.223365828 10^{11} x^{29} - 1.902341622 10^{12} x^{30} + 5.715120029 10^{12} x^{31}$ > y6:= sort(newt(evalf(y5),64), x, ascending); $v6 := -1.x + 1.50000000 x^2 - 3.33333333 x^3 + 7.66666666669 x^4 - 18.28333332 x^5$ (1.3) $+ 45.09444442 x^{6} - 113.3623018 x^{7} + 288.2773810 x^{8} - 737.2826395 x^{9}$ + 1887.412065 x^{10} - 4816.231337 x^{11} + 12200.91784 x^{12} - 30547.76496 x^{13} $+75173.55700 x^{14} - 1.804375001 10^5 x^{15} + 4.174699567 10^5 x^{16}$ $-9.118492796 \ 10^5 x^{17} + 1.800051253 \ 10^6 x^{18} - 2.838448165 \ 10^6 x^{19}$ + 1.536521332 $10^{6} x^{20}$ + 1.426525847 $10^{7} x^{21}$ - 9.335475828 $10^{7} x^{22}$ $+4.138114435 10^8 x^{23} - 1.589561372 10^9 x^{24} + 5.655720642 10^9 x^{25}$ $-1.916297523 \ 10^{10} \ x^{26} + 6.270482426 \ 10^{10} \ x^{27} - 1.997374004 \ 10^{11} \ x^{28}$ $+ 6.223365837 10^{11} x^{29} - 1.902341633 10^{12} x^{30} + 5.715120033 10^{12} x^{31}$ $-1.689062000 \, 10^{13} \, x^{32} + 4.912063172 \, 10^{13} \, x^{33} - 1.405151490 \, 10^{14} \, x^{34}$ $+3.949808232 \, 10^{14} \, x^{35} - 1.088982176 \, 10^{15} \, x^{36} + 2.936073135 \, 10^{15} \, x^{37}$ $-7.705055139 \, 10^{15} \, x^{38} + 1.953187460 \, 10^{16} \, x^{39} - 4.720377022 \, 10^{16} \, x^{40}$ $+ 1.060602590 \, 10^{17} \, x^{41} - 2.090715181 \, 10^{17} \, x^{42} + 2.975312966 \, 10^{17} \, x^{43}$

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\begin{array}{l} + 8.86495164\ 10^{16}\ x^{44} - 3.142658004\ 10^{18}\ x^{45} + 1.773084316\ 10^{19}\ x^{46} \\ - 7.675919233\ 10^{19}\ x^{47} + 2.959398805\ 10^{20}\ x^{48} - 1.066902120\ 10^{21}\ x^{49} \\ + 3.676706220\ 10^{21}\ x^{50} - 1.225458658\ 10^{22}\ x^{51} + 3.977643050\ 10^{22}\ x^{52} \\ - 1.262644071\ 10^{23}\ x^{53} + 3.930219312\ 10^{23}\ x^{54} - 1.201512023\ 10^{24}\ x^{55} \\ + 3.610529448\ 10^{24}\ x^{56} - 1.066640132\ 10^{25}\ x^{57} + 3.096497034\ 10^{25}\ x^{58} \\ - 8.823296399\ 10^{25}\ x^{59} + 2.462763065\ 10^{26}\ x^{60} - 6.711763781\ 10^{26}\ x^{61} \\ + 1.776763274\ 10^{27}\ x^{62} - 4.530176727\ 10^{27}\ x^{63} \end{array}
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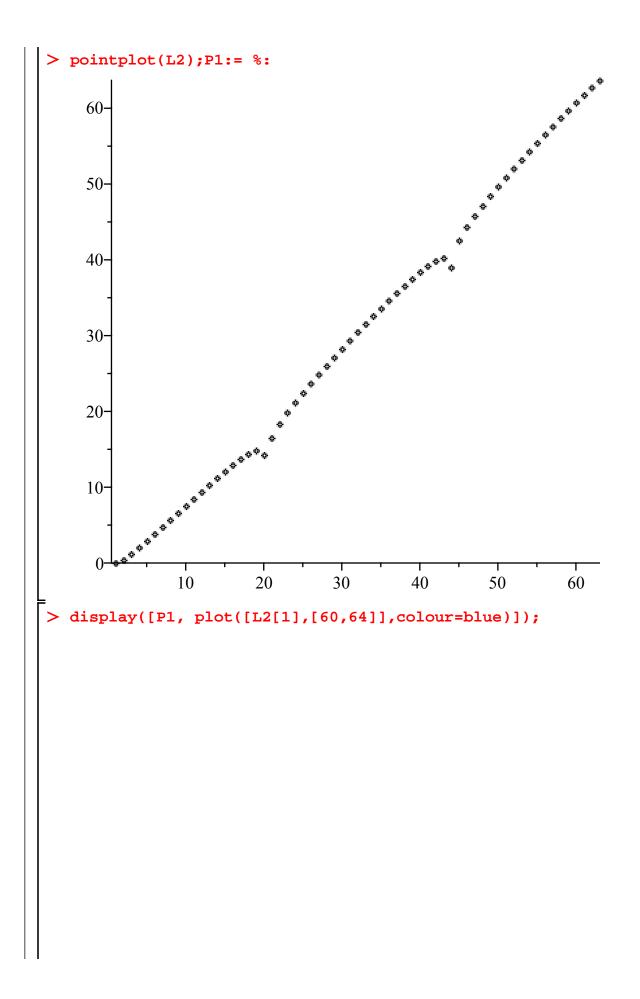
Here's an animation with polynomials of degrees up to 63, showing how well this converges to a solution.

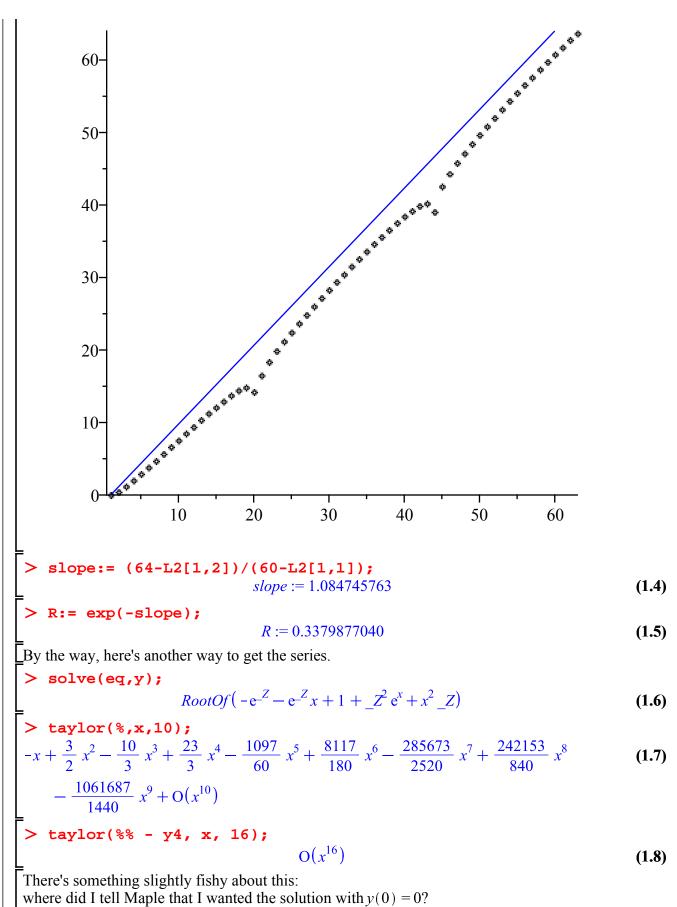
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> with(plots):
    P0:= implicitplot(f(x,y),x=-0.5 .. 0.5, y = -1 .. 2,colour=
    blue):
> for j from 1 to 63 do
    frame[j]:= display([P0,plot(convert(taylor(y6,x,j+1),
    polynom),x=-0.5..0.5)],title=('Degree'=j),view=[-0.5..0.5,-1.
    .2])
    end do:
    display([seq(frame[j],j=1..63)],insequence=true);
```





It looks plausible (with a little imagination) that the lim sup is around 3, which would correspond to a radius of about 0.3. Here's a different (possibly better) way to do it: plot $\ln(|a_n|)$. The idea here is that if R > r, then $|a_n| < c r^{-n}$ for some constant c, so $\ln(|a_n|) < \ln(c) - n \ln(r)$. Thus in this plot, every point should be below a straight line with slope $-\ln(r)$. The radius of convergence R is e^{-m} where m is the minimum slope such that all points are below a line of slope m. > L2 := [seq([n,evalf(ln(abs(coeff(y6,x,n))))],n=1..63)]:





I didn't. Now it just happens that the only real solution at x = 0 is y = 0. But for equations that don't

have that property, you might not know which solution you'll get by this method. For example, the next example has two solutions at x = 0: y = 1 and y = -1.

> eq2:=
$$y^2 + x^* exp(y) = 1;$$

 $eq2:= y^2 + e^y x = 1$ (1.9)
> solve(eq2,y);
 $RootOf(e^{-Z}x + Z^2 - 1)$ (1.10)
> taylor(%, x, 10);
 $-1 + \frac{1}{2}e^{-1}x + \frac{3}{8}e^{-2}x^2 + \frac{7}{16}e^{-3}x^3 + \frac{235}{384}e^{-4}x^4 + \frac{121}{128}e^{-5}x^5 + \frac{7959}{5120}e^{-6}x^6$ (1.11)
 $+ \frac{245953}{92160}e^{-7}x^7 + \frac{5422687}{1146880}e^{-8}x^8 + \frac{3936241}{458752}e^{-9}x^9 + O(x^{10})$
I get the solution with $y(0) = -1$, but I wouldn't have known this ahead of time. If I want the solution with $y(0) = 1$, I could put an extra argument on the RootOf that says what the solution should be at $x = 0$.

> taylor(RootOf(exp(_Z)*x + _Z^2 - 1, 1), x, 10);

$$1 - \frac{1}{2} e_x + \frac{1}{8} e^2 x^2 - \frac{1}{16} e^3 x^3 + \frac{13}{384} e^4 x^4 - \frac{1}{48} e^5 x^5 + \frac{69}{5120} e^6 x^6 - \frac{841}{92160} e^7 x^7 \quad (1.12)$$

$$+ \frac{65689}{10321920} e^8 x^8 - \frac{10427}{2293760} e^9 x^9 + O(x^{10})$$

From series to function

So far we've had a function and wanted to know its Taylor series. Now suppose you know the series but you want to identify the function. Maple might be able to do it with **sum**, if you know a formula for the coefficients.

>
$$sum(k/(k+1)*x^k, k=0..infinity);$$

 $\frac{1}{2}x\left(-\frac{2}{x(x-1)}+\frac{2\ln(1-x)}{x^2}\right)$

Lt's pretty good at doing sums.

> sum(((1+k)!)^2/(1+2*k)!*x^k, k=0..infinity);

$$\frac{3}{4\left(\frac{1}{4}x-1\right)^2} + \frac{1}{2} \frac{\left(-1-\frac{1}{2}x\right)\sqrt{1-\frac{1}{4}x} \arcsin\left(\frac{1}{2}\sqrt{x}\right)}{\left(\frac{1}{4}x-1\right)^3\sqrt{x}}$$
> sum((2*k+1)^2/(k1)^2*x^k k=0 infinity):

$$\operatorname{Bessell}(0, 2\sqrt{x}) + 4\sqrt{x} \operatorname{Bessell}(1, 2\sqrt{x}) + 4x \operatorname{Bessell}(0, 2\sqrt{x})$$

Of course, sometimes there's no "closed form" formula.

$$\sum_{k=0}^{\infty} \frac{x^k}{1+2^k}$$

But suppose you only know a finite number of terms of the series. Is there any hope? Theoretically, no: the series could continue in all sorts of ways, e.g. the coefficients might all be 0 from this point

on. But Maple might be able to "guess" how it continues. The appropriate function is guessgf in the **gfun** package. Here's a list of numbers. > L := [1/2,1/4,1/6,1/8,1/10]; $L := \left[\frac{1}{2}, \frac{1}{4}, \frac{1}{6}, \frac{1}{8}, \frac{1}{10}\right]$ What's a likely function whose Maclaurin series is $L_1 + L_2 x + L_3 x^2 + ...?$ > with(gfun): > guessgf(L,x,[ogf]); $\left[-\frac{1}{2} \frac{\ln(1-x)}{x}, ogf\right]$ > taylor(%[1],x,20); $\frac{1}{2} + \frac{1}{4}x + \frac{1}{6}x^2 + \frac{1}{8}x^3 + \frac{1}{10}x^4 + \frac{1}{12}x^5 + \frac{1}{14}x^6 + \frac{1}{16}x^7 + \frac{1}{18}x^8 + \frac{1}{20}x^9$ $+\frac{1}{22}x^{10} + \frac{1}{24}x^{11} + \frac{1}{26}x^{12} + \frac{1}{28}x^{13} + \frac{1}{30}x^{14} + \frac{1}{32}x^{15} + \frac{1}{34}x^{16} + \frac{1}{36}x^{17}$ $+\frac{1}{38}x^{18}+O(x^{19})$ • convert(%%[1],FormalPowerSeries,x); $\sum_{k=0}^{\infty} \frac{x^{k}}{2k+2}$ (2.1)That was easy. Here's one that's not quite so obvious. > guessgf([1,2,4,7,11,16,22],x,[ogf]); $\left[\frac{-1+x-x^2}{(x-1)^3}, ogf\right]$ > taylor(%[1],x,8); $1+2x+4x^2+7x^3+11x^4+16x^5+22x^6+29x^7+O(x^8)$ > convert(%%[1],FormalPowerSeries,x); $\sum_{k=1}^{\infty} \left(1 + \frac{1}{2} k + \frac{1}{2} k^2 \right) x^k$ (2.2)The **ogf** stands for "ordinary generating function". A function f(x) is the ordinary generating function of the sequence c_0, c_1, c_2, \dots if that sequence is the sequence of Maclaurin series coefficients of f(x), i.e. $f(x) = \sum_{k=0}^{k} c_k x^k$ There's also egf or "exponential generating function", for a function whose coefficients are $\frac{L_1}{\Omega_1}$ $\frac{L_2}{1!}$, $\frac{L_3}{2!}$, That's not as useful for us here. Also in the package is listtoalgeq, which would find a polynomial equation in x and y satisfied when y is the series with coefficients given by the list. It wouldn't work for our first implicit example, because the equation there involved exponentials. But try this one:

 $x^{2}y - xy^{3} + y - 1 = 0$ with y(0) = 1. > f := $(x,y) \rightarrow x^2 + y - x + y^3 + y - 1;$ $f := (x, y) \rightarrow x^2 y - x y^3 + y - 1$ Note that f(0, 1) = 0. I'll use the Newton's method trick to find the Taylor series of the solution y(x) about x = 0, then see if **listtoalgeq** will find the equation that y(x) satisfies. > newt:= (y,n) -> convert(normal(taylor(y-f(x,y)/D[2](f)(x,y), x=0, n)),polynom); $newt := (y, n) \rightarrow convert \left(normal \left(taylor \left(y - \frac{f(x, y)}{D_2(f)(x, y)}, x = 0, n \right) \right), polynom \right)$ > Y[0] := 1; for j from 1 to 5 do Y[j] := newt(Y[j-1],2^j) end do; $Y_0 := 1$ $Y_1 := 1 + x$ $Y_2 := 1 + x + 2x^2 + 8x^3$ $Y_3 := 1 + x + 2x^2 + 8x^3 + 35x^4 + 163x^5 + 796x^6 + 4024x^7$ $Y_4 := 1 + x + 2x^2 + 8x^3 + 35x^4 + 163x^5 + 796x^6 + 4024x^7 + 20885x^8 + 110654x^9$ + 596064 x^{10} + 3254752 x^{11} + 17974893 x^{12} + 100227022 x^{13} + 563482140 x^{14} $+3190633232 x^{15}$ $Y_5 := 1 + x + 2x^2 + 8x^3 + 35x^4 + 163x^5 + 796x^6 + 4024x^7 + 20885x^8 + 110654x^9$ + 596064 x^{10} + 3254752 x^{11} + 17974893 x^{12} + 100227022 x^{13} + 563482140 x^{14} $+ 3190633232 x^{15} + 18179765509 x^{16} + 104158703503 x^{17} + 599698459613 x^{18}$ $+ 3467978715612 x^{19} + 20134256546896 x^{20} + 117313279477959 x^{21}$ $+ 685756774642494 x^{22} + 4020515276730588 x^{23} + 23636036336651811 x^{24}$ $+ 139301059260764048 x^{25} + 822881759633309667 x^{26} + 4871350637075703196 x^{27}$ + 28895082181969536230 x^{28} + 171712367070082813220 x^{29} $+ 1022183276503900838428 x^{30} + 6094767743827565180092 x^{31}$ Can Maple take the list of coefficients and get the equation? > L := [seq(coeff(Y[5],x,j),j=0..31)]; *L* := [1, 1, 2, 8, 35, 163, 796, 4024, 20885, 110654, 596064, 3254752, 17974893, 100227022, 563482140, 3190633232, 18179765509, 104158703503, 599698459613, 3467978715612, 20134256546896, 117313279477959, 685756774642494, 4020515276730588, 23636036336651811, 139301059260764048, 822881759633309667, 4871350637075703196, 28895082181969536230, 171712367070082813220, 1022183276503900838428, 6094767743827565180092] listtoalgeq(L,y(x)); $\left[1 + (-1 - x^2) v(x) + x v(x)^3, ogf\right]$

The first element here is equivalent to our f(x, y(x)) (well, actually it's -f(x, y(x))).

> [1] + f(x,y(x));> %[1] + f(x,y(x)); $(-1-x^{2}) y(x) + x^{2} y(x) + y(x)$ > expand(%); 0 > convert(RootOf(f(x,y),y),FormalPowerSeries,x); RootOf(1+x_Z^{3}+(-1-x^{2})_Z) (2.3)(2.4)

By the way, there's another interesting method of identifying a sequence of integers: the Encyclopedia of Integer Sequences. For example, what about the sequence 1, 1, 3, 15, 108, 1032, 12388, ...?

Look it up at http://www.research.att.com/~njas/sequences/index.html

A functional equation

The Encyclopedia of Integer Sequences says the ordinary generating function of sequence A090351 (i.e. the function whose Maclaurin series is that sequence) satisfies the equation

$$A(x)^{3} = \frac{A\left(\frac{x}{1-x}\right)^{2}}{1-x}$$

That's called a functional equation: an equation involving values of an unknown function at different points. Can we use Maple to solve it, recovering the sequence?

> eq:= $A(x)^3 = A(x/(1-x))^2/(1-x);$ $(r)^2$

$$eq := A(x)^3 = \frac{A\left(\frac{x}{1-x}\right)}{1-x}$$

$$A(0)^3 = A(0)^2$$

Note that for x = 0 we get eval(eq, x=0);so A(0) = 0 or 1. The one we want is 1.

> Aseries := unapply(1 + add(a[j]*x^j, j=1..20), x);
Aseries :=
$$x \rightarrow 1 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + a_5 x^5 + a_6 x^6 + a_7 x^7 + a_8 x^8 + a_9 x^9$$

 $+ a_{10} x^{10} + a_{11} x^{11} + a_{12} x^{12} + a_{13} x^{13} + a_{14} x^{14} + a_{15} x^{15} + a_{16} x^{16} + a_{17} x^{17} + a_{18} x^{18}$
 $+ a_{19} x^{19} + a_{20} x^{20}$

The fact that $\frac{x}{1-x} = 0$ when x = 0 makes it possible to substitute this series in to the equation. > eval(eq, A = Aseries); $(1 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + a_5 x^5 + a_6 x^6 + a_7 x^7 + a_8 x^8 + a_9 x^9 + a_{10} x^{10} + a_{11} x^{11} + a_{12} x^{12} + a_{13} x^{13} + a_{14} x^{14} + a_{15} x^{15} + a_{16} x^{16} + a_{17} x^{17} + a_{18} x^{18} + a_{19} x^{19} + a_{20} x^{20})^3 = \frac{1}{1 - x} \left(1 + \frac{a_1 x}{1 - x} + \frac{a_2 x^2}{(1 - x)^2} + \frac{a_3 x^3}{(1 - x)^3} + \frac{a_4 x^4}{(1 - x)^4} \right)$

$$+ \frac{a_{5}x^{5}}{(1-x)^{5}} + \frac{a_{6}x^{6}}{(1-x)^{6}} + \frac{a_{7}x^{7}}{(1-x)^{7}} + \frac{a_{8}x^{8}}{(1-x)^{8}} + \frac{a_{9}x^{9}}{(1-x)^{9}} + \frac{a_{10}x^{10}}{(1-x)^{10}} \\ + \frac{a_{11}x^{11}}{(1-x)^{11}} + \frac{a_{12}x^{12}}{(1-x)^{12}} + \frac{a_{13}x^{13}}{(1-x)^{13}} + \frac{a_{14}x^{14}}{(1-x)^{14}} + \frac{a_{15}x^{15}}{(1-x)^{15}} + \frac{a_{16}x^{16}}{(1-x)^{16}} \\ + \frac{a_{17}x^{17}}{(1-x)^{17}} + \frac{a_{18}x^{18}}{(1-x)^{18}} + \frac{a_{19}x^{19}}{(1-x)^{19}} + \frac{a_{20}x^{20}}{(1-x)^{20}} \Big)^{2} \\ \text{In the PDF version of this lesson, I'll use a colon on the next two commands, so those who print them out don't waste a lot of paper and ink. \\ > taylor(lhs(\%)-rhs(\%),x,21): \\ > eqs:= \{seq(coeff(\%,x,j),j=0..20)\}: \\ > S:= solve(eqs); \end{cases}$$

 $S := \{a_1 = 1, a_2 = 3, a_3 = 15, a_4 = 108, a_5 = 1032, a_6 = 12388, a_7 = 179572, a_8 = 3052986, a_9 = 1032, a_8 = 1032, a$

= 59555338, a_{10} = 1310677726, a_{11} = 32114051862, a_{12} = 866766965308, a_{13}

 $= 25547102523604, a_{14} = 816335926158372, a_{15} = 28107705687291892, a_{16} = 281077056872, a_{16} = 2810770568$

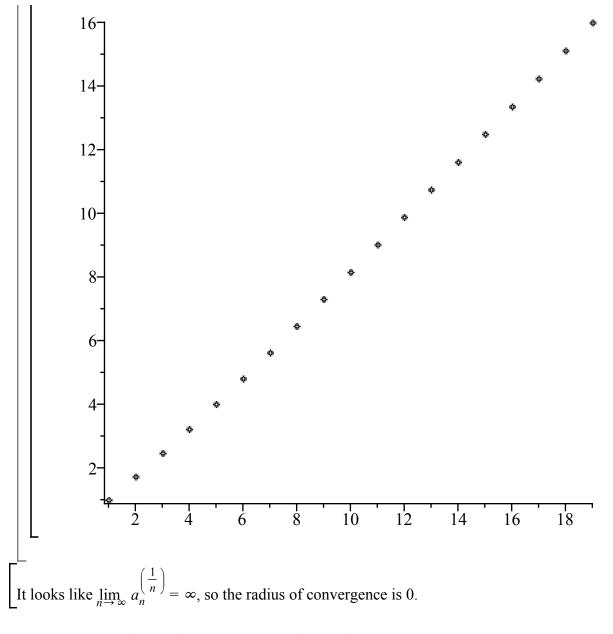
 $= 1037367351120788551, a_{17} = 40852168787823027351, a_{18}$

 $= 1709792654612819858341, a_{19} = 75786181910268208068217, a_{20}$

= 3546463856783571869500968 }

These numbers get large rather quickly. It's not at all obvious that the radius of convergence of the series would be positive.

```
> with(plots):
    pointplot(%%);
```



Maple objects introduced in this lesson

gfun package guessgf (in gfun) listtoalgeq (in gfun)