

e.g. Consider the equation

$$x^2 \frac{d^2 y}{dx^2} + 3x \frac{dy}{dx} + (1+x)y = 0 \quad \text{about } 0$$

$$\text{Let } y = c_0 x^r + \dots + c_{n-1} x^{r+n-1} + c_n x^{r+n} + \dots$$

$$\frac{dy}{dx} = r c_0 x^{r-1} + \dots + (r+n) c_n x^{r+n-1} + \dots$$

$$\frac{d^2 y}{dx^2} = r(r-1) c_0 x^{r-2} + \dots + (r+n)(r+n-1) c_n x^{r+n-2} + \dots$$

$$\text{Then } x^2 \frac{d^2 y}{dx^2} + 3x \frac{dy}{dx} + y + xy =$$

$$[r(r-1) + 3r + 1] c_0 x^r + \dots + [\{(r+n)(r+n-1) + 3(r+n) + 1\} c_n + c_{n-1}] x^{r+n} + \dots$$

The indicial equation is  $r^2 + 2r + 1 = 0$  so the index is  $-1$

$$\text{Then } \{(r+n)(r+n-1) + 3(r+n) + 1\} c_n + c_{n-1} = 0$$

$$\text{or } \{(n-1)(n-2) + 3(n-1) + 1\} c_n + c_{n-1} = 0$$

$$\text{so } c_n = -\frac{c_{n-1}}{n^2} \quad \text{for } n \geq 1$$

$$\text{Thus } c_1 = -c_0, \quad c_2 = -\frac{c_1}{2^2} = \frac{c_0}{2^2}, \quad c_3 = -\frac{c_2}{3^2} = -\frac{c_0}{3^2 2^2}$$

$$\text{Therefore } y_1(x) = x^{-1} \left[ 1 - x + \frac{x^2}{4} - \frac{x^3}{36} + \dots \right]$$

$$\text{Then } [y_1(x)]^2 = x^{-2} \left[ 1 - x + \frac{x^2}{4} - \frac{x^3}{36} + \dots \right] \left[ 1 - x + \frac{x^2}{4} - \frac{x^3}{36} + \dots \right]$$

$$= x^{-2} \left[ 1 + (-1-1)x + \left(\frac{1}{4} + 1 + \frac{1}{4}\right)x^2 + \left(-\frac{1}{36} - \frac{1}{4} - \frac{1}{4} - \frac{1}{36}\right)x^3 + \dots \right]$$

$$= x^{-2} \left[ 1 - 2x + \frac{3}{2}x^2 - \frac{5}{9}x^3 + \dots \right]$$

$$\begin{array}{r}
 1 + 2x + \frac{5}{2}x^2 + \frac{23}{9}x^3 + \dots \\
 \hline
 1 - 2x + \frac{3}{2}x^2 - \frac{5}{9}x^3 + \dots \\
 \hline
 2x - \frac{3}{2}x^2 + \frac{5}{9}x^3 + \dots \\
 2x - 4x^2 + 3x^3 + \dots \\
 \hline
 \frac{5}{2}x^2 - \frac{22}{9}x^3 + \dots \\
 \frac{5}{2}x^2 - 5x^3 + \dots \\
 \hline
 \frac{23}{9}x^3 + \dots
 \end{array}$$

Thus  $\frac{1}{[y_1(x)]^2} = x^2 \left[ 1 + 2x + \frac{5}{2}x^2 + \frac{23}{9}x^3 + \dots \right]$

Then  $e^{-\int \frac{a_1}{a_2} dx} = e^{-\int \frac{3x}{x^2} dx} = e^{-3 \ln x} = \frac{1}{x^3}$

Therefore  $\frac{e^{-\int \frac{a_1}{a_2} dx}}{[y_1(x)]^2} = \frac{1}{x} \left[ 1 + 2x + \frac{5}{2}x^2 + \frac{23}{9}x^3 + \dots \right]$   
 $= \frac{1}{x} + 2 + \frac{5}{2}x + \frac{23}{9}x^2 + \dots$

and  $\int \frac{e^{-\int \frac{a_1}{a_2} dx}}{[y_1(x)]^2} dx = \ln x + 2x + \frac{5}{4}x^2 + \frac{23}{27}x^3 + \dots$

Finally  $y_2(x) = y_1(x) \ln x + y_1(x) \left[ 2x + \frac{5}{4}x^2 + \frac{23}{27}x^3 + \dots \right]$   
 $= y_1(x) \ln x + x^{-1} \left[ 1 - x + \frac{x^2}{4} - \frac{x^3}{36} + \dots \right] \left[ 2x + \frac{5}{4}x^2 + \frac{23}{27}x^3 + \dots \right]$   
 $= y_1(x) \ln x + x^{-1} \left[ 2x - \frac{3}{4}x^2 + \frac{11}{108}x^3 + \dots \right] \neq$

In general for this case ( $r_1 = r_2$ ) the second solution  $y_2(x)$  has the form

$$y_2(x) = y_1(x) \ln x + x^{r_1} \left( \sum_{n=1}^{\infty} b_n x^n \right)$$