

Series solution for lineal ODE with non-constant coefficients.

Developments around the origin, if it is a non-singular point. The validity is very limited to a small interval, but it is often useful to have a simple expression for the function near the origin.

`Coeffs(P,x)` returns the coefficients of the polynom P(x)

```

Coeffs (P#, x#, M#) := | str2num (concat ("f#(", num2str (x#), "):", num2str (P#)))
                        | [ t# := 0 n# := 1 c# := [ f# (0) ]
                        | for k# ∈ [1..M#]
                        | | c# k# + 1 := 1 / k# ! · d k# / d t# k# f# (t#)
                        | | if num2str (c# k# + 1) ≠ "0"
                        | |   n# := k# + 1
                        | c# [1..n#]
    
```

Inefficient code, but short.

```

Coeffs (P#, x#) := | Coeffs (P#, x#, 20)
Coeffs (P#) := | Coeffs (P#, Unknowns (P#) 1)
    
```

Series develop of a lineal ODE around the origin.

```

LODES (deq#, yt#, IC#, n#) :=
:= [ A# := 0 Y# := 0 k# := [1..n#] y'# := yt# ys# := num2str (yt#) ]
   [ ts# := strsplit (strsplit (ys#, "(") 2, ")") 1 t# := str2num (ts#) ]
   for j# ∈ [1..n#]
   | y'# := strrep (num2str (y'#), "(", "'(')
   | δ# := str2num (concat (y'#, ":diff(", ys#, ",", ts#, ",", num2str (j#), ")"))
   | Y# (k#, A#) := ∑ k# { Y# k# := t# k# - 1 / (k# - 1)! · { IC# k# if k# ≤ length (IC#)
   | A# k# := str2num (strrep ("a#.@", "@", num2str (k#)))
   | σ# := strrep ("equrep (deq#, @1, @2)", "@2", num2str (Y# (k#, A#)))
   | C# := Coeffs (str2num (strrep (σ#, "@1", ys#)), t#, n#)
   | A# k# := str2num (strrep ("a#.@:el (a#, @)", "@", num2str (k#)))
   | eqa# (a#) := C#
   | Y# (k#, al_nleqsolve (eval (matrix (n#, 1)), eqa#))
    
```

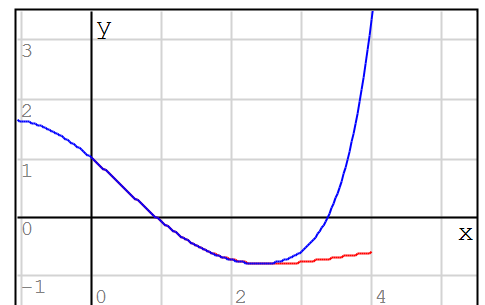
Example `Clear (u (x)) = 1 de := 2 · u'' (x) + x · u' (x) + u (x) IC := [1 - 1]`

```

u_s (x) := LODES (de, u (x), IC, 8)
RK := Rkadapt ( { de = 0
                | u (0) = 1
                | u' (0) = -1
                }, u (x), 4, 200 )
    
```

```

Coeffs (u_s (x))T = [ 1 - 1 - 0.25 0.17 0.03 - 0.02 0 0 ]
    
```

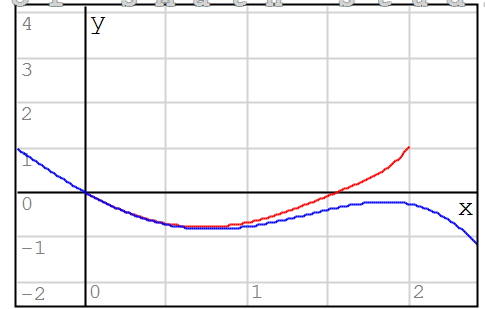


Example `Clear (u (x)) = 1 de := cos (x) · u'' (x) + (x + 1) · u' (x) - 4 · ln (1 + x) IC := [0 - 2]`

$$u_s(x) := \text{LODES}(de, u(x), IC, 5)$$

$$RK := \text{Adams} \left\{ \begin{array}{l} de = 0 \\ u(0) = 0 \\ u'(0) = -2 \end{array} \right., u(x), 2, 200$$

$$\text{Coeffs}(u_s(x))^T = [0 \ -2 \ 0.95 \ 0.59 \ -0.3]$$

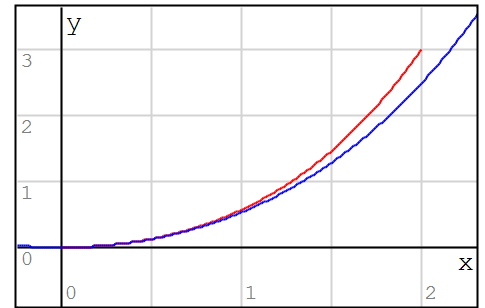


Example $de := (t+1) \cdot x''''(t) + \cos(t) \cdot x''(t) - 2$ $IC := [0 \ 0 \ 1 \ 0]$

$$x_s(t) := \text{LODES}(de, x(t), IC, 7)$$

$$RK := \text{Adams} \left\{ \begin{array}{l} de = 0 \\ x(0) = 0 \\ x'(0) = 0 \\ x''(0) = 1 \\ x'''(0) = 0 \end{array} \right., x(t), 2, 200$$

$$\text{Coeffs}(x_s(t))^T = [0 \ 0 \ 0.5 \ 0 \ 0.04 \ -0.01 \ 0]$$



Example Initial point is not the origin: $x_0 := -1$ Clear($u(x)$) = 1

$$de := u''(x) + x \cdot u'(x) + x^2 \cdot \cos(x) \cdot u(x) \quad IC := [0 \ -2]$$

Change of variable $t = x - x_0$ so $\frac{d^2}{dx^2} u(x) = \frac{d^2}{dt^2} u(t)$ $\frac{d}{dx} u(x) = \frac{d}{dt} u(t)$ and

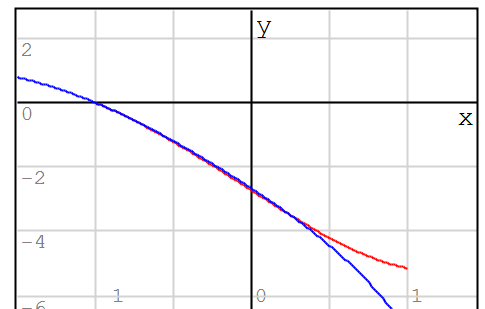
$$de_t := u''(t) + (t + x_0) \cdot u'(t) + (t + x_0)^2 \cdot \cos(t + x_0) \cdot u(t)$$

$$u_t(t) := \text{LODES}(de_t, u(t), IC, 6)$$

$$u_s(x) := u_t(x - x_0)$$

$$RK := \text{Adams} \left\{ \begin{array}{l} de = 0 \\ u(x_0) = 0 \\ u'(x_0) = -2 \end{array} \right., u(x), 1, 200$$

$$\text{Coeffs}(u_s(x))^T = [-2.66 \ -3.17 \ -0.51 \ -0.26 \ -0.36 \ -0.11]$$



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